

FIXED INCOME FUND

Domestic Fixed Income Securities

71.04%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	6.2700%	40,000	40,287	42,521
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	80,000	87,130	97,840
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	30,000	30,004	33,856
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	80,000	80,010	96,545
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	75,000	74,998	52,907
BRAZOS TX HGR EDU AUTH STUDENT	1.9810%	265,000	265,002	256,385
BUCKEYE OH TOBACCO SETTLEMENT	1.7090%	700,000	699,996	695,553
BUCKEYE OH TOBACCO SETTLEMENT	1.8090%	695,000	694,995	666,212
CALIFORNIA ST	7.5500%	940,000	1,278,680	1,150,880
CALIFORNIA ST	7.3000%	80,000	85,232	94,099
CALIFORNIA ST	7.3500%	80,000	80,670	94,540
CALIFORNIA ST	7.6250%	250,000	262,870	304,921
CALIFORNIA ST HLTH FACS FING A	4.1900%	20,000	19,999	18,580
CALIFORNIA ST HLTH FACS FING A	4.3530%	20,000	19,999	18,310
CALIFORNIA ST UNIV REVENUE	2.8970%	85,000	85,002	60,649
CALIFORNIA ST UNIV REVENUE	2.7190%	175,000	174,996	119,236
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	80,000	80,004	56,733
CHICAGO IL TRANSIT AUTH SALES	6.2000%	170,000	170,015	181,672
COMMIT TO PUR FNMA SF MTG	0.0000%	-3,800,000	-15,586	-13,246
COMMIT TO PUR FNMA SF MTG	5.0000%	3,587,000	3,510,295	3,499,891
COMMIT TO PUR FNMA SF MTG	4.0000%	150,410,000	139,384,076	139,337,488
COMMIT TO PUR FNMA SF MTG	6.0000%	9,999,000	10,102,167	10,086,809
COMMIT TO PUR FNMA SF MTG	3.5000%	10,900,000	9,788,008	9,760,976
COMMIT TO PUR FNMA SF MTG OTC	0.0000%	-2,200,000	-7,234	-860
COMMITMENT TO PURCHASE FNMA SI	0.0000%	-3,300,000	-11,941	-5,562
DALLAS TX AREA RAPID TRANSIT S	5.9990%	10,000	10,911	10,731
DALLAS TX AREA RAPID TRANSIT S	5.0220%	80,000	80,005	77,456
DALLAS TX AREA RAPID TRANSIT S	2.6130%	210,000	210,000	145,434
DALLAS-FORT WORTH TX INTERNATI	3.1440%	25,000	24,999	19,317
DALLAS-FORT WORTH TX INTERNATI	2.8430%	65,000	65,000	48,177
DIST OF COLUMBIA WTR & SWR AUT	3.2070%	100,000	99,999	76,037
FEDERAL HOME LN BK CONS BD	4.0000%	1,375,000	1,371,810	1,364,596
FEDERAL HOME LN MTG CORP	6.2500%	210,000	255,010	238,694
FEDERAL HOME LN MTG CORP	6.7500%	2,680,000	3,446,906	2,989,150
FEDERAL NATL MTG ASSN	6.6250%	730,000	841,001	823,915
FEDERAL NATL MTG ASSN	7.2500%	475,000	474,773	433,882
FEDERAL NATL MTG ASSN STRIP	0.0000%	2,085,000	1,424,483	1,097,691
FHLMC POOL #84-7415	5.4940%	2,234	2,282	2,284
FHLMC POOL #A5-5611	6.0000%	103	93	105
FHLMC POOL #A6-0064	5.5000%	3,543	3,739	3,622
FHLMC POOL #C0-0604	6.0000%	169	176	172
FHLMC POOL #C2-6459	6.5000%	397	386	409
FHLMC POOL #C8-0342	6.5000%	67	66	68
FHLMC POOL #C8-0398	6.5000%	3	2	3
FHLMC POOL #G0-4593	5.5000%	5,378	5,679	5,496
FHLMC POOL #QE-1302	3.0000%	1,091,701	983,989	940,150
FHLMC POOL #QE-1988	3.0000%	912,633	822,571	785,937
FHLMC POOL #QE-6052	4.5000%	179,896	179,931	171,293
FHLMC POOL #QE-7028	4.5000%	1,472,534	1,320,002	1,402,401
FHLMC POOL #RA-7673	4.5000%	987,187	884,849	940,171
FHLMC POOL #RA-8482	5.0000%	989,335	975,489	965,279
FHLMC POOL #RA-8573	5.0000%	871,874	843,873	850,810
FHLMC POOL #RA-8713	4.0000%	0	0	0
FHLMC POOL #RA-9046	4.5000%	409,283	387,110	389,691
FHLMC POOL #RJ-0135	4.0000%	185,625	171,194	171,893
FHLMC POOL #SD-2064	4.5000%	246,676	234,378	234,892
FHLMC POOL #SD-3587	5.0000%	486,170	468,559	477,234
FHLMC POOL #SD-4137	4.0000%	0	0	0
FHLMC POOL #SD-8239	5.0000%	5,342,698	5,317,826	5,217,425
FHLMC POOL #SD-8245	4.5000%	7,384,522	7,099,267	7,031,759
FHLMC POOL #SD-8246	5.0000%	5,391,268	5,399,626	5,264,438
FHLMC POOL #SD-8267	5.0000%	5,532,395	5,494,204	5,401,360
FHLMC POOL #SD-8268	5.5000%	1,344,221	1,335,403	1,342,015
FHLMC POOL #SD-8289	5.5000%	2,681,440	2,717,751	2,669,814
FHLMC POOL #SD-8299	5.0000%	5,397,275	5,168,740	5,266,567
FHLMC POOL #SD-8421	6.0000%	10,000,000	10,056,250	10,090,366
FHLMC POOL #WN-2142	1.8500%	1,900,000	1,882,948	1,553,379
FHLMC POOL #WN-3167	1.9700%	1,257,000	1,266,760	1,018,757
FHLMC MULTICLASS MT	1.3640%	24,063,000	23,302,505	1,248,434
FHLMC MULTICLASS MT	1.0212%	22,622,420	1,890,999	1,156,698
FHLMC MULTICLASS MT	2.6276%	265,000	56,675	36,345
FHLMC MULTICLASS MT	2.4478%	830,744	120,690	63,944
FHLMC MULTICLASS MT	2.6118%	375,000	77,264	50,661
FHLMC MULTICLASS MTG 150 AM	3.5200%	2,246,000	2,009,175	2,054,528
FHLMC MULTICLASS MTG 1510 A1	3.5600%	2,164,920	2,072,742	2,073,792
FHLMC MULTICLASS MTG 1511 A1	3.2790%	269,963	266,717	257,007
FHLMC MULTICLASS MTG 1512 X1	0.9075%	12,697,592	1,182,875	754,072
FHLMC MULTICLASS MTG 1517 A1	1.1770%	2,219,169	2,219,087	1,769,718
FHLMC MULTICLASS MTG 1518 A1	1.1920%	3,667,693	3,667,652	2,980,027
FHLMC MULTICLASS MTG 1519 A1	1.3200%	5,732,585	5,732,253	4,718,303

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FHLMC MULTICLASS MTG 152 A1	3.7800%	4,550,866	4,369,401	4,352,691
FHLMC MULTICLASS MTG 152 A2	3.7800%	2,000,000	1,903,071	1,873,950
FHLMC MULTICLASS MTG 1520 A1	2.0070%	7,139,366	7,139,360	5,828,537
FHLMC MULTICLASS MTG 1521 A1	1.7240%	9,167,364	9,079,541	7,269,552
FHLMC MULTICLASS MTG 1521 A2	2.1840%	415,000	315,944	311,759
FHLMC MULTICLASS MTG 154 A1	4.3630%	2,714,448	2,714,443	2,662,742
FHLMC MULTICLASS MTG 155 A2	4.2500%	1,687,000	1,669,941	1,633,508
FHLMC MULTICLASS MTG 160 A2	4.5000%	4,287,895	3,921,678	4,228,482
FHLMC MULTICLASS MTG 161 A2	4.9000%	6,088,000	5,973,922	6,187,479
FHLMC MULTICLASS MTG 2950 FN	5.8831%	36,610	46,538	36,310
FHLMC MULTICLASS MTG 2973 EB	5.5000%	67	71	67
FHLMC MULTICLASS MTG 2996 PB	5.5000%	819	883	814
FHLMC MULTICLASS MTG 3966 AL	4.0000%	140,474	134,368	134,588
FHLMC MULTICLASS MTG 3981 QP	2.2500%	124,716	125,941	116,317
FHLMC MULTICLASS MTG 4114 EA	1.2500%	13,357	13,123	13,197
FHLMC MULTICLASS MTG 4328 A	1.5000%	61,033	60,150	58,156
FHLMC MULTICLASS MTG 4480 LA	3.5000%	13,147	13,095	12,858
FHLMC MULTICLASS MTG 4494 KA	3.7500%	21,889	22,505	21,456
FHLMC MULTICLASS MTG 4632 MA	4.0000%	618,489	585,241	593,868
FHLMC MULTICLASS MTG 4961 JB	2.5000%	165,365	170,475	149,026
FHLMC MULTICLASS MTG 5050 BG	1.0000%	290,555	293,128	257,354
FHLMC MULTICLASS MTG 5204 AB	3.0000%	830,658	756,927	745,700
FHLMC MULTICLASS MTG 57 1A1	6.5000%	18,803	19,719	19,148
FHLMC MULTICLASS MTG 61 1A1	6.4891%	22,805	39,072	21,134
FHLMC MULTICLASS MTG K038 X3	2.4522%	924,804	251,761	702
FHLMC MULTICLASS MTG K039 A2	3.3030%	2,141,540	2,127,537	2,125,690
FHLMC MULTICLASS MTG K042 A1	2.2670%	5,096	5,085	5,065
FHLMC MULTICLASS MTG K042 A2	2.6700%	470,000	460,379	461,449
FHLMC MULTICLASS MTG K048 A1	2.6890%	91,475	91,688	90,494
FHLMC MULTICLASS MTG K051 X1	0.4921%	5,008,027	114,246	28,598
FHLMC MULTICLASS MTG K054 X1	1.1457%	9,494,532	516,091	154,972
FHLMC MULTICLASS MTG K058 A1	2.3400%	689,185	679,939	663,170
FHLMC MULTICLASS MTG K062 A2	3.4130%	131,000	124,650	126,557
FHLMC MULTICLASS MTG K063 A1	3.0450%	1,444,708	1,448,604	1,405,546
FHLMC MULTICLASS MTG K064 X3	2.1416%	505,000	254,633	27,350
FHLMC MULTICLASS MTG K065 A1	2.8640%	733,398	715,190	711,478
FHLMC MULTICLASS MTG K065 A2	3.2430%	292,000	279,694	280,129
FHLMC MULTICLASS MTG K066 A2	3.1170%	1,675,000	1,670,011	1,599,722
FHLMC MULTICLASS MTG K066 X1	0.7438%	1,291,062	64,755	24,903
FHLMC MULTICLASS MTG K068 A1	2.9520%	1,499,919	1,458,324	1,453,864
FHLMC MULTICLASS MTG K069 A1	2.8920%	16,127	16,017	16,006
FHLMC MULTICLASS MTG K069 A2	3.1870%	550,000	577,585	524,683
FHLMC MULTICLASS MTG K070 A1	3.0260%	1,052,312	1,051,144	1,019,114
FHLMC MULTICLASS MTG K073 A2	3.3500%	720,000	686,146	688,516
FHLMC MULTICLASS MTG K073 AM	3.4500%	1,711,900	1,707,563	1,640,691
FHLMC MULTICLASS MTG K074 A1	3.6000%	366,520	369,403	360,605
FHLMC MULTICLASS MTG K074 A2	3.6000%	903,500	858,699	871,495
FHLMC MULTICLASS MTG K083 A2	4.0500%	3,641,000	3,863,217	3,551,977
FHLMC MULTICLASS MTG K084 A2	3.7800%	2,500,000	2,744,651	2,410,837
FHLMC MULTICLASS MTG K085 A2	4.0600%	2,917,000	3,011,893	2,844,453
FHLMC MULTICLASS MTG K086 A2	3.8590%	1,629,000	1,573,059	1,575,729
FHLMC MULTICLASS MTG K090 A2	3.4220%	1,089,000	1,173,512	1,033,768
FHLMC MULTICLASS MTG K091 A2	3.5050%	2,260,000	2,263,979	2,150,703
FHLMC MULTICLASS MTG K094 X1	0.8777%	13,513,921	627,164	506,318
FHLMC MULTICLASS MTG K098 A1	2.0460%	861,260	823,377	801,225
FHLMC MULTICLASS MTG K102 A2	2.5370%	1,138,000	991,231	1,024,922
FHLMC MULTICLASS MTG K106 A1	1.7830%	2,545,250	2,563,915	2,316,412
FHLMC MULTICLASS MTG K106 X1	1.3177%	17,261,752	1,883,284	1,072,980
FHLMC MULTICLASS MTG K107 X1	1.5912%	10,758,901	944,766	803,389
FHLMC MULTICLASS MTG K109 X1	1.5782%	12,885,246	1,360,965	962,635
FHLMC MULTICLASS MTG K110 X1	1.6953%	6,601,323	588,556	514,658
FHLMC MULTICLASS MTG K111 A1	0.8270%	2,073,377	2,073,336	1,839,239
FHLMC MULTICLASS MTG K111 XAM	1.7977%	16,040,000	2,518,344	1,475,985
FHLMC MULTICLASS MTG K116 X1	1.4221%	30,298,461	2,680,108	2,079,923
FHLMC MULTICLASS MTG K117 A1	0.6970%	1,672,706	1,672,684	1,487,619
FHLMC MULTICLASS MTG K117 A2	1.4060%	1,572,000	1,375,372	1,296,055
FHLMC MULTICLASS MTG K120 X1	1.0355%	15,109,184	1,152,644	782,544
FHLMC MULTICLASS MTG K121 A1	0.9950%	4,140,697	4,140,573	3,627,281
FHLMC MULTICLASS MTG K121 A2	1.5470%	387,000	318,845	320,154
FHLMC MULTICLASS MTG K124 AM	1.3840%	3,165,000	3,164,952	2,569,090
FHLMC MULTICLASS MTG K124 X3	2.6199%	290,000	62,695	40,365
FHLMC MULTICLASS MTG K125 X1	0.5810%	47,808,828	1,544,449	1,487,103
FHLMC MULTICLASS MTG K125 X3	2.6526%	445,000	96,464	63,168
FHLMC MULTICLASS MTG K127 X3	2.6521%	844,384	177,492	119,515
FHLMC MULTICLASS MTG K129 AM	1.6470%	2,726,000	2,725,987	2,234,892
FHLMC MULTICLASS MTG K141 A1	2.5500%	2,682,858	2,623,009	2,424,675
FHLMC MULTICLASS MTG K141 AM	2.2500%	2,700,000	2,338,080	2,266,435
FHLMC MULTICLASS MTG K142 A1	2.4000%	4,460,653	4,271,992	3,956,993
FHLMC MULTICLASS MTG K143 A1	2.7110%	2,659,110	2,543,513	2,396,876
FHLMC MULTICLASS MTG K144 A1	2.8000%	2,668,237	2,577,669	2,442,287
FHLMC MULTICLASS MTG K145 A1	2.6500%	2,603,797	2,486,750	2,388,747
FHLMC MULTICLASS MTG K146 A1	3.1100%	2,678,075	2,599,577	2,527,052
FHLMC MULTICLASS MTG K147 A1	3.3900%	5,076,132	5,041,188	4,803,640
FHLMC MULTICLASS MTG K147 A2	3.0000%	1,500,000	1,378,801	1,330,931
FHLMC MULTICLASS MTG K149 AM	3.5300%	4,492,000	4,259,175	4,134,394
FHLMC MULTICLASS MTG K152 A1	2.8300%	910,244	908,581	849,161

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FHLMC MULTICLASS MTG K152 A2	3.0800%	3,000,000	2,690,582	2,726,270
FHLMC MULTICLASS MTG K1522 A1	1.9120%	7,774,478	7,773,990	6,344,921
FHLMC MULTICLASS MTG K154 A1	3.1760%	1,791,003	1,807,696	1,740,208
FHLMC MULTICLASS MTG K154 A2	3.4240%	750,000	708,205	703,933
FHLMC MULTICLASS MTG K154 A3	3.4590%	832,000	956,655	751,946
FHLMC MULTICLASS MTG K155 A1	3.7500%	715,719	723,334	692,814
FHLMC MULTICLASS MTG K156 A2	3.7000%	2,252,500	2,264,801	2,125,545
FHLMC MULTICLASS MTG K159 A3	3.9500%	319,000	305,704	300,305
FHLMC MULTICLASS MTG K505 A2	4.8190%	375,000	371,162	375,873
FHLMC MULTICLASS MTG K506 A2	4.6500%	4,557,000	4,496,263	4,540,140
FHLMC MULTICLASS MTG K508 A2	4.7400%	1,300,000	1,273,837	1,299,344
FHLMC MULTICLASS MTG K509 A2	4.8500%	3,612,000	3,505,453	3,627,251
FHLMC MULTICLASS MTG K510 A2	5.0690%	7,226,000	7,206,482	7,320,651
FHLMC MULTICLASS MTG K511 A2	4.8600%	3,790,000	3,779,751	3,809,092
FHLMC MULTICLASS MTG K516 A2	5.4770%	2,050,000	2,110,750	2,114,090
FHLMC MULTICLASS MTG K741 A2	1.6030%	1,617,000	1,534,444	1,450,760
FHLMC MULTICLASS MTG K741 AM	1.1990%	3,165,000	3,164,984	2,786,156
FHLMC MULTICLASS MTG K741 X1	0.5661%	65,657,135	1,233,100	1,157,089
FHLMC MULTICLASS MTG K749 A2	2.1200%	2,592,000	2,431,801	2,313,637
FHLMC MULTICLASS MTG K753 A2	4.4000%	4,000,000	3,750,876	3,931,747
FHLMC MULTICLASS MTG KBX1 A1	2.9200%	4,973,180	4,963,807	4,900,965
FHLMC MULTICLASS MTG KC02 A2	3.3700%	2,286,832	2,289,928	2,235,466
FHLMC MULTICLASS MTG KC05 A7	2.5390%	3,971,027	3,894,126	3,758,591
FHLMC MULTICLASS MTG KG01 A10	2.9390%	8,199,000	8,794,322	7,532,320
FHLMC MULTICLASS MTG KG01 A7	2.8750%	2,000,000	2,072,492	1,921,025
FHLMC MULTICLASS MTG KG02 A1	2.0440%	2,218,011	2,291,657	2,093,524
FHLMC MULTICLASS MTG KG04 A2	1.4870%	9,882,000	9,936,858	8,149,211
FHLMC MULTICLASS MTG KG04 X1	0.8491%	4,958,441	3,933,920	214,956
FHLMC MULTICLASS MTG KG06 A2	1.7770%	6,029,000	5,538,698	4,963,732
FHLMC MULTICLASS MTG KG07 A1	3.1230%	2,695,000	2,653,741	2,483,401
FHLMC MULTICLASS MTG KG07 A2	3.1230%	2,695,000	2,634,376	2,411,285
FHLMC MULTICLASS MTG KG08 A1	4.1340%	1,823,000	1,757,123	1,767,306
FHLMC MULTICLASS MTG KG08 A2	4.1340%	3,874,942	3,709,776	3,717,400
FHLMC MULTICLASS MTG KGX1 X	0.0953%	101,748,000	972,864	397,326
FHLMC MULTICLASS MTG KHG1 A2	3.3410%	6,532,250	6,545,421	6,420,849
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	1,178,000	1,128,570	1,122,624
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	3,879,706	3,884,394	3,689,408
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	995,988	999,980	963,791
FHLMC MULTICLASS MTG KIR3 X	0.0679%	61,090,746	503,385	184,372
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	4,504,000	4,573,417	3,967,782
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	2,695,000	2,738,778	2,453,227
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	2,695,000	2,689,522	2,480,748
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	2,695,000	2,686,752	2,559,967
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	0	0	0
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	2,000,000	1,943,153	1,949,101
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	4,557,000	4,556,828	4,447,345
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	1,410,844	1,410,773	1,405,921
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	3,420,000	3,420,000	3,473,470
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	4,034,000	4,033,848	4,039,364
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	3,600,000	3,530,170	3,560,496
FHLMC MULTICLASS MTG KL05 X1P	0.8924%	30,000,000	2,001,889	1,203,759
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	3,550,000	3,567,946	3,464,209
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	3,658,817	3,588,106	3,506,164
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	6,814,000	6,813,883	5,721,075
FHLMC MULTICLASS MTG KMP1 A2	2.9820%	3,000,000	3,027,959	2,963,567
FHLMC MULTICLASS MTG KPLB A	2.7700%	13,039,000	12,809,149	12,667,433
FHLMC MULTICLASS MTG KPLB2 A	4.8250%	4,557,000	4,616,895	4,563,810
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	848,000	680,520	681,920
FHLMC MULTICLASS MTG KS15 A	5.2640%	4,520,000	4,410,861	4,598,144
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	8,980,000	9,139,020	7,519,346
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	2,850,000	2,464,110	2,465,597
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	5,602,000	5,228,261	5,109,198
FHLMC MULTICLASS MTG KW02 A1	2.8960%	618,979	613,625	600,953
FHLMC MULTICLASS MTG KW06 A1	3.8000%	2,898,298	2,917,070	2,855,082
FHLMC MULTICLASS MTG KW06 A2	3.8000%	2,116,000	2,214,708	2,031,441
FHLMC MULTICLASS MTG KW07 A1	3.6000%	4,885,488	4,994,426	4,772,496
FHLMC MULTICLASS MTG KW08 A2	3.6000%	400,000	377,609	379,643
FHLMC MULTICLASS MTG KW09 X1	0.8023%	5,039,234	205,544	152,592
FHLMC MULTICLASS MTG KW10 A2	2.6910%	900,000	916,340	808,656
FHLMC MULTICLASS MTG W5FX AFX	3.0919%	4,389,000	4,625,969	4,117,490
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	68,000	67,999	58,085
FNMA POOL #0259429	6.5000%	50,787	54,809	51,532
FNMA POOL #0259453	6.5000%	87,263	94,211	88,594
FNMA POOL #0259480	6.5000%	22,939	24,774	23,302
FNMA POOL #0313097	6.5000%	70	70	71
FNMA POOL #0535497	6.5000%	549	493	560
FNMA POOL #0745932	6.5000%	1,699	1,823	1,777
FNMA POOL #0775852	6.2890%	56,743	64,004	56,535
FNMA POOL #0795297	6.2890%	5,100	5,887	5,082
FNMA POOL #0846937	5.7370%	4,587	5,196	4,559
FNMA POOL #0847996	6.0300%	3,547	3,967	3,532
FNMA POOL #0865959	6.2080%	12,393	12,984	12,351
FNMA POOL #0873376	6.1600%	1,747,335	1,747,346	1,747,057
FNMA POOL #0873943	6.0100%	2,804,153	2,804,192	2,804,086
FNMA POOL #0890430	3.5000%	40,052	40,720	39,084
FNMA POOL #0957054	5.2700%	625,987	645,512	625,703

	Coupon	Units	Cost	Market Value
FNMA POOL #0957135	5.4200%	3,124,236	3,124,280	3,115,107
FNMA POOL #0957142	5.5200%	227,959	238,894	227,789
FNMA POOL #0AE0443	6.5000%	4,813	5,193	5,006
FNMA POOL #0AL3495	3.2200%	140,806	130,909	133,684
FNMA POOL #0AL3544	6.9460%	3,978	3,951	4,043
FNMA POOL #0AN2609	2.6800%	1,090,000	1,147,917	960,772
FNMA POOL #0AN9381	3.7300%	2,600,000	2,442,705	2,367,842
FNMA POOL #0AT1156	7.5160%	2,258	2,323	2,308
FNMA POOL #0BL3435	2.9000%	6,649,000	6,777,149	6,070,489
FNMA POOL #0BL5913	2.2200%	1,000,000	1,041,788	869,786
FNMA POOL #0BL5917	2.4300%	905,000	951,706	740,931
FNMA POOL #0BL6044	2.5100%	905,000	958,348	740,109
FNMA POOL #0BM7183	4.7100%	4,522,027	4,721,541	4,503,725
FNMA POOL #0BS4139	2.0300%	800,000	765,176	710,219
FNMA POOL #0BS4637	2.4000%	1,300,000	1,219,593	945,195
FNMA POOL #0BS5506	3.1000%	7,000,000	6,727,170	6,476,588
FNMA POOL #0BS8635	4.4220%	2,901,000	2,840,401	2,845,038
FNMA POOL #0BW1194	4.0000%	0	0	0
FNMA POOL #0BW1241	4.0000%	0	0	0
FNMA POOL #0BW7327	4.5000%	277,008	263,199	263,775
FNMA POOL #0BZ0238	5.7900%	7,142,000	7,277,590	7,283,207
FNMA POOL #0CB4130	4.5000%	2,950,247	2,645,305	2,809,883
FNMA POOL #0CB4313	4.5000%	977,248	975,035	930,753
FNMA POOL #0CB4820	4.5000%	1,481,219	1,327,076	1,410,746
FNMA POOL #0CB6418	5.0000%	594,909	567,126	580,646
FNMA POOL #0CB7098	5.0000%	484,455	466,811	475,401
FNMA POOL #0CB7216	4.0000%	492,872	440,782	456,730
FNMA POOL #0CB7217	4.5000%	791,713	729,128	753,890
FNMA POOL #0CB8271	5.0000%	603,101	585,185	588,559
FNMA POOL #0FS2619	5.0000%	493,022	469,789	481,728
FNMA POOL #0FS3519	4.5000%	1,111,774	1,056,340	1,058,664
FNMA POOL #0FS4437	4.5000%	332,758	316,169	316,862
FNMA POOL #0FS5027	4.0000%	1,370,444	1,230,682	1,271,231
FNMA POOL #0FS6048	5.0000%	388,368	372,558	379,171
FNMA POOL #0MA1557	3.0000%	7,619	7,685	7,334
FNMA POOL #0MA3125	3.0000%	138,688	142,172	130,980
FNMA POOL #0MA4700	4.0000%	9,966,567	8,932,986	9,243,975
FNMA POOL #0MA4701	4.5000%	2,826,420	2,781,320	2,691,402
FNMA POOL #0MA4737	5.0000%	9,776,722	9,755,143	9,547,479
FNMA POOL #0MA4785	5.0000%	5,508,175	5,353,409	5,378,168
FNMA POOL #0MA4807	5.5000%	4,015,351	3,972,398	4,006,680
FNMA POOL #0MA4869	5.5000%	2,642,848	2,678,388	2,631,388
FNMA POOL #0MA4894	6.0000%	1,244,997	1,277,475	1,257,307
FNMA POOL #0MA4916	4.0000%	0	0	0
FNMA POOL #0MA4920	6.0000%	4,958,293	4,996,607	5,003,099
FNMA POOL #0MA5072	5.5000%	2,885,879	2,886,898	2,871,329
FNMA POOL #0MA5089	4.0000%	0	0	0
FNMA POOL #0MA5341	4.0000%	1,999,900	1,869,394	1,851,951
FNMA GTD REMIC P/T 01-T5 A3	7.5000%	22,988	23,619	23,252
FNMA GTD REMIC P/T 02-W11 AV1	5.6049%	352	309	346
FNMA GTD REMIC P/T 03-W6 F	5.7849%	26,588	27,415	26,422
FNMA GTD REMIC P/T 03-W8 3F2	5.7849%	8,877	9,131	8,831
FNMA GTD REMIC P/T 06-5 3A2	5.7502%	5,269	6,030	5,351
FNMA GTD REMIC P/T 07-73 A1	5.6924%	27,778	25,877	27,034
FNMA GTD REMIC P/T 09-3 PD	5.0000%	1,518	1,640	1,497
FNMA GTD REMIC P/T 11-27 P	2.5000%	881	902	852
FNMA GTD REMIC P/T 11-53 QT	5.8000%	684,247	689,233	701,010
FNMA GTD REMIC P/T 12-121 DC	2.0000%	95,393	94,953	90,845
FNMA GTD REMIC P/T 12-127 PA	2.7500%	87,785	88,284	79,993
FNMA GTD REMIC P/T 12-128 PD	1.5000%	200,281	198,369	185,564
FNMA GTD REMIC P/T 13-100 PK	3.5000%	259,120	239,837	245,663
FNMA GTD REMIC P/T 13-102 QA	3.0000%	61,755	61,237	55,601
FNMA GTD REMIC P/T 13-104 TY	3.0000%	435,134	405,374	407,549
FNMA GTD REMIC P/T 13-43 XP	1.5000%	141,566	140,100	132,262
FNMA GTD REMIC P/T 13-63 PD	2.0000%	291,085	281,646	255,925
FNMA GTD REMIC P/T 13-M6 1AC	3.3884%	4,814,553	4,933,210	4,511,390
FNMA GTD REMIC P/T 14-12 ED	2.5000%	102,335	101,527	99,718
FNMA GTD REMIC P/T 14-M7 1A	3.2460%	716,545	716,755	711,046
FNMA GTD REMIC P/T 15-5 CP	3.0000%	47,676	48,687	45,289
FNMA GTD REMIC P/T 15-M1 A2	2.5320%	932,220	916,834	918,607
FNMA GTD REMIC P/T 15-M10 A2	3.0920%	32,828	30,958	31,421
FNMA GTD REMIC P/T 15-M15 A2	2.9226%	557,012	555,846	539,499
FNMA GTD REMIC P/T 15-M3 A2	2.7230%	105,029	103,189	103,168
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	125,030	119,801	121,110
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	901,000	936,079	731,315
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	233,668	235,479	220,883
FNMA GTD REMIC P/T 16-M13 A2	2.5178%	726,198	698,836	687,944
FNMA GTD REMIC P/T 17-15 BC	3.2500%	155,001	158,109	147,784
FNMA GTD REMIC P/T 17-34 JK	3.0000%	36,114	35,123	34,560
FNMA GTD REMIC P/T 17-36 PQ	2.5500%	64,906	63,419	61,980
FNMA GTD REMIC P/T 17-84 KA	3.5000%	35,159	36,096	33,938
FNMA GTD REMIC P/T 17-M12 A2	3.0598%	1,727,820	1,687,503	1,645,736
FNMA GTD REMIC P/T 17-M14 A2	2.8124%	1,125,427	1,166,028	1,054,939
FNMA GTD REMIC P/T 17-M15 ATS2	3.1547%	2,971,405	2,877,965	2,822,246
FNMA GTD REMIC P/T 17-M3 A2	2.4655%	567,006	566,121	533,609
FNMA GTD REMIC P/T 17-M5 A2	3.0693%	2,560,188	2,435,776	2,378,912

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 17-M7 A2	2.9610%	1,514,684	1,445,246	1,439,828
FNMA GTD REMIC P/T 18-66 MA	3.5000%	134,789	136,790	130,533
FNMA GTD REMIC P/T 18-M1 A2	2.9868%	685,803	667,338	646,924
FNMA GTD REMIC P/T 18-M10 A2	3.3570%	2,381,951	2,426,248	2,265,459
FNMA GTD REMIC P/T 18-M12 A1	3.5460%	404,110	411,723	395,357
FNMA GTD REMIC P/T 18-M12 A2	3.6305%	5,281,000	5,908,491	4,995,893
FNMA GTD REMIC P/T 18-M14 A2	3.5813%	2,055,650	2,085,474	1,968,077
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	2,553,338	2,577,452	2,416,430
FNMA GTD REMIC P/T 18-M3 A2	3.0689%	4,898,062	4,719,767	4,521,361
FNMA GTD REMIC P/T 18-M7 A2	3.0322%	2,254,870	2,209,770	2,124,627
FNMA GTD REMIC P/T 18-M8 A2	3.3022%	2,802,063	2,671,269	2,660,769
FNMA GTD REMIC P/T 19-37 CA	3.0000%	437,155	402,492	401,382
FNMA GTD REMIC P/T 19-6 GJ	3.0000%	81,316	83,091	77,223
FNMA GTD REMIC P/T 19-7 CA	3.5000%	359,423	343,960	338,517
FNMA GTD REMIC P/T 19-M10 A1	2.0000%	1,154,314	1,145,250	1,117,216
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	443,350	412,448	401,033
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	7,008,903	6,806,843	6,142,743
FNMA GTD REMIC P/T 19-M31 X2A	1.2969%	26,489,299	23,799,898	1,240,769
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	2,780,891	3,070,846	2,598,948
FNMA GTD REMIC P/T 19-M6 A2	3.4500%	505,506	489,029	483,288
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	3,107,301	3,044,699	2,876,555
FNMA GTD REMIC P/T 20-57 TA	2.0000%	204,652	176,380	176,276
FNMA GTD REMIC P/T 20-51 A2	2.4440%	3,473,000	3,514,260	3,092,974
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	1,617,000	1,459,608	1,355,632
FNMA GTD REMIC P/T 20-M27 X	0.8218%	15,096,880	858,635	796,815
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	2,497,000	2,501,247	2,047,401
FNMA GTD REMIC P/T 20-M52 A1	0.8780%	973,531	973,526	902,644
FNMA GTD REMIC P/T 20-M53 A2	1.6889%	547,000	542,674	430,073
FNMA GTD REMIC P/T 21-M1 A2	1.3897%	4,647,000	4,621,236	3,772,012
FNMA GTD REMIC P/T 21-M13 A2	1.6021%	4,542,000	4,518,130	3,697,013
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	4,098,411	3,858,310	3,324,162
FNMA GTD REMIC P/T 21-M2S A2	1.8076%	8,979,000	8,964,099	7,390,699
FNMA GTD REMIC P/T 21-M3G A2	1.2453%	9,051,000	8,885,551	7,301,829
FNMA GTD REMIC P/T 22-2 TH	2.5000%	342,541	309,989	305,069
FNMA GTD REMIC P/T 22-23 AG	4.0000%	747,494	686,093	713,983
FNMA GTD REMIC P/T 22-60 PH	4.0000%	355,939	328,051	338,716
FNMA GTD REMIC P/T 22-M1 A1	1.6683%	4,575,081	4,531,261	4,086,968
FNMA GTD REMIC P/T 22-M1 A2	1.6683%	4,504,000	4,372,742	3,630,553
FNMA GTD REMIC P/T 22-M10 A2	1.9379%	1,400,000	1,171,138	1,147,056
FNMA GTD REMIC P/T 22-M11 A2	2.9469%	828,465	769,527	780,678
FNMA GTD REMIC P/T 22-M13 A1	2.5935%	4,250,935	4,040,428	3,944,346
FNMA GTD REMIC P/T 22-M13 A2	2.5935%	3,000,000	2,654,897	2,574,497
FNMA GTD REMIC P/T 22-M1G A1	1.5319%	1,067,438	1,047,797	965,155
FNMA GTD REMIC P/T 22-M1G A2	1.5319%	9,042,000	8,573,917	7,341,634
FNMA GTD REMIC P/T 22-M1S A2	2.0828%	5,169,000	4,551,050	4,283,921
FNMA GTD REMIC P/T 22-M2S A2	3.7508%	3,672,000	3,430,496	3,425,674
FNMA GTD REMIC P/T 22-M3 A2	1.7072%	273,000	229,172	221,614
FNMA GTD REMIC P/T 22-M5 A1	2.3549%	1,444,177	1,317,208	1,307,265
FNMA GTD REMIC P/T 22-M8 A2	1.9365%	2,470,000	2,241,781	2,027,287
FNMA GTD REMIC P/T 23-M1 1A2	3.4270%	4,557,000	4,382,139	4,217,227
FNMA GTD REMIC P/T 23-M1 2A1	3.9497%	2,981,862	2,903,094	2,824,565
FNMA GTD REMIC P/T 23-M2 3A2	1.9139%	9,500,000	7,743,199	7,794,330
FNMA GTD REMIC P/T 23-M4 A2	3.7679%	3,709,000	3,510,505	3,476,155
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	4,557,000	4,325,340	4,415,628
FNMA GTD REMIC P/T 23-M6 A2	4.1900%	2,734,000	2,647,012	2,667,814
FNMA GTD REMIC P/T 23-M8 A2	4.4714%	5,230,000	4,899,425	5,143,138
FNMA GTD REMIC P/T 24-M1 A2	4.5000%	4,000,000	3,959,554	3,812,744
GNMA POOL #0422529	6.0000%	68	69	68
GNMA POOL #0464686	6.5000%	158	160	161
GNMA POOL #0464820	7.0000%	664	673	665
GNMA POOL #0550475	7.0000%	166	170	166
GNMA POOL #0780689	6.5000%	691	697	704
GNMA POOL #0780770	6.0000%	674	704	685
GNMA POOL #0781336	6.0000%	4,117	4,163	4,220
GNMA GTD REMIC P/T 09-78 KB	3.0000%	4,974	5,136	4,614
GNMA GTD REMIC P/T 10-106 PA	3.5000%	5,193	5,478	5,049
GNMA GTD REMIC P/T 13-15 AC	1.8380%	181,308	181,628	144,415
GNMA GTD REMIC P/T 14-105 VA	3.5000%	3,016,518	2,963,409	2,949,344
GNMA GTD REMIC P/T 14-6 JA	2.7500%	158,472	158,435	151,325
GNMA GTD REMIC P/T 15-59 PA	2.7500%	332,745	295,915	290,077
GNMA GTD REMIC P/T 15-78 AC	3.0000%	113,003	110,755	102,928
GNMA GTD REMIC P/T 16-36 IO	0.6572%	715,829	52,832	19,004
GNMA GTD REMIC P/T 17-113 GC	2.5000%	386,556	344,215	337,644
GNMA GTD REMIC P/T 17-190 AD	2.6000%	167,166	163,610	141,047
GNMA GTD REMIC P/T 17-91 BA	3.0000%	92,616	94,306	86,468
GNMA GTD REMIC P/T 18-118 AE	3.2000%	215,012	219,360	193,165
GNMA GTD REMIC P/T 18-123 V	3.1000%	996,711	991,065	937,541
GNMA GTD REMIC P/T 18-170 V	3.2500%	262,263	262,877	240,840
GNMA GTD REMIC P/T 18-25 V	2.6000%	1,041,168	996,580	896,427
GNMA GTD REMIC P/T 19-136 BC	2.0000%	252,206	219,700	215,431
GNMA GTD REMIC P/T 19-147 V	2.0000%	838,959	813,348	672,335
GNMA GTD REMIC P/T 19-23 MA	3.5000%	184,268	186,806	177,055
GNMA GTD REMIC P/T 20-106 EA	1.7500%	1,512,033	1,280,561	1,281,303
GNMA GTD REMIC P/T 20-14 AE	2.6000%	2,288,470	1,898,379	1,894,319
GNMA GTD REMIC P/T 20-159 IO	1.0024%	9,471,068	868,675	647,422
GNMA GTD REMIC P/T 22-202 V	3.0000%	4,166,666	3,916,768	3,692,891

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 22-21 V	1.7500%	1,473,139	1,394,306	1,137,523
GNMA GTD REMIC P/T 22-54 V	2.0000%	3,029,143	2,771,177	2,486,299
GNMA GTD REMIC P/T 23-118 BA	3.7486%	2,726,264	2,386,618	2,535,101
GNMA GTD REMIC P/T 23-131 BT	4.0000%	550,541	516,700	525,272
GNMA GTD REMIC P/T 23-16 V	3.5000%	3,077,284	2,954,782	2,847,559
GNMA GTD REMIC P/T 23-194 BA	3.9181%	2,058,448	1,886,597	1,880,599
GNMA GTD REMIC P/T 23-31 AD	3.6000%	5,166,977	4,739,194	4,650,514
GNMA GTD REMIC P/T 23-44 V	4.0000%	1,271,171	1,258,878	1,192,259
GNMA GTD REMIC P/T 23-49 A	4.5000%	873,890	847,525	845,772
GNMA GTD REMIC P/T 23-74 V	4.0000%	1,135,763	1,077,352	1,056,028
GNMA GTD REMIC P/T 24-37 AC	4.0000%	2,676,099	2,474,717	2,454,347
GNMA II POOL #0MA8492	6.0000%	4,802,780	4,860,629	4,847,592
GNMA II POOL #0MA8879	5.5000%	5,631,872	5,610,062	5,628,168
GNMA II POOL #0MA9170	5.0000%	2,949,910	2,927,331	2,898,634
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	700,000	699,986	589,490
ILLINOIS ST	7.3500%	300,000	301,979	324,774
ILLINOIS ST HSG DEV AUTH REVEN	6.0000%	3,070,000	3,120,267	3,160,789
IOWA ST FIN AUTH SF MTGE REVEN	6.2500%	445,000	458,809	461,541
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	25,000	24,999	17,489
LOS ANGELES CA CMNTY CLG DIST	6.7500%	50,000	50,366	58,363
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	20,000	20,002	20,200
MARYLAND ST HLTH & HGR EDUCNTL	3.0520%	25,000	25,000	18,739
MARYLAND ST HLTH & HGR EDUCNTL	3.1970%	30,000	30,000	21,407
MASSACHUSETTS ST	2.9000%	55,000	54,999	39,504
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	40,000	40,003	41,526
MET TRANSPRTN AUTH NY REVENUE	6.8140%	150,000	175,865	166,713
MET TRANSPRTN AUTH NY REVENUE	6.5480%	665,000	821,723	702,450
MET TRANSPRTN AUTH NY REVENUE	6.6680%	575,000	758,271	632,500
MIAMI-DADE CNTY FL WTR & SWR R	3.4900%	10,000	10,000	8,323
MICHIGAN ST FIN AUTH REVENUE	3.3840%	690,000	689,993	564,747
NEBRASKA ST INVESTMENT FIN AUT	6.2500%	200,000	207,267	207,807
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	601,000	792,360	698,305
NEW YORK CITY NY MUNI WTR FIN	5.9520%	185,000	204,054	196,144
NEW YORK CITY NY TRANSITIONAL	5.5720%	40,000	40,002	40,999
NEW YORK NY	5.8280%	140,000	139,997	156,216
NEW YORK ST DORM AUTH ST PERSO	5.6280%	80,000	80,125	81,968
OKLAHOMA ST DEV FIN AUTH	4.7140%	20,000	20,002	19,101
OREGON ST DEPT OF TRANSPRTN HI	5.8340%	170,000	171,702	177,490
PENNSYLVANIA ST UNIV	2.8400%	25,000	24,999	17,735
PHILADELPHIA PA AUTH FOR INDL	3.9640%	1,270,000	1,269,992	1,253,579
PHILADELPHIA PA WTR & WSTWTR R	2.9260%	40,000	40,000	30,215
PORT AUTH OF NEW YORK & NEW JE	5.6470%	170,000	170,015	181,974
PORT AUTH OF NEW YORK & NEW JE	4.4580%	130,000	125,312	116,417
RUTGERS NJ ST UNIV	3.2700%	15,000	15,000	12,134
SALES TAX SECURITIZATION CORP	3.2380%	195,000	195,002	157,574
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	130,000	130,005	136,610
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	70,000	70,007	74,221
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	120,000	120,002	93,070
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	80,000	84,170	89,372
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	1,318,000	1,329,981	1,289,754
TENNESSEE VALLEY AUTH BD	2.8750%	470,000	469,886	449,819
TEXAS NATURAL GAS SECURITIZTN	5.1020%	1,320,000	1,320,028	1,331,545
TEXAS NATURAL GAS SECURITIZTN	5.1690%	1,100,000	1,100,023	1,116,707
TEXAS ST	4.6810%	40,000	40,001	38,075
TEXAS ST DEPT OF HSG & CMNTY A	6.2500%	3,310,000	3,408,539	3,428,189
TEXAS ST DEPT OF HSG & CMNTY A	6.0000%	1,400,000	1,438,850	1,437,567
TEXAS ST TRANSPRTN COMMISSION	2.4720%	145,000	144,998	101,031
TEXAS ST TRANSPRTN COMMISSIONS	5.1780%	80,000	80,004	79,874
U S TREASURY BD CPN STRIP	0.0000%	1,800,000	742,918	776,094
U S TREASURY BOND		331,069,000	292,569,713	261,242,696
U S TREASURY NOTE	1.0000%	4,745,000	4,745,000	4,608,442
U S TREASURY NOTE	5.0000%	1,822,500	1,820,606	1,826,443
U S TREASURY NOTE	4.0000%	50,711,000	49,977,318	50,055,473
U S TREASURY NOTE	0.5000%	101,972,000	92,263,599	89,111,554
U S TREASURY NOTE	1.2500%	5,200,000	4,909,551	4,575,472
U S TREASURY NOTE	3.3750%	1,091,500	1,051,722	1,022,514
U S TREASURY NOTE	3.1250%	1,250,000	1,242,041	1,221,533
U S TREASURY NOTE	3.6250%	47,140,000	46,062,163	45,986,063
U S TREASURY NOTE	3.7500%	20,825,000	20,447,674	20,374,662
U S TREASURY NOTE	2.8750%	60,452,000	59,565,735	55,870,115
U S TREASURY NOTE	2.7500%	47,195,000	47,071,972	44,864,454
U S TREASURY NOTE	1.6250%	9,735,000	9,854,022	9,149,759
U S TREASURY NOTE	1.8750%	11,368,000	10,157,483	9,960,196
U S TREASURY NOTE	2.6250%	6,300,000	6,286,690	6,148,413
U S TREASURY NOTE	0.3750%	6,970,000	6,437,329	6,444,255
U S TREASURY NOTE	0.7500%	7,035,000	6,326,094	6,155,075
U S TREASURY NOTE	0.6250%	4,330,000	3,517,538	3,467,552
U S TREASURY NOTE	4.5000%	6,350,000	6,441,625	6,420,856
U S TREASURY NOTE	1.7500%	14,980,000	13,503,214	13,361,458
U S TREASURY NOTE	2.5000%	3,400,000	3,369,816	3,219,109
U S TREASURY NOTE	0.8750%	1,650,000	1,642,051	1,510,072
U S TREASURY NOTE	3.2500%	32,066,000	31,893,197	31,782,513
U S TREASURY NOTE	3.5000%	80,861,400	78,429,992	78,451,362
U S TREASURY NOTE	1.5000%	18,465,000	17,355,706	17,208,514
U S TREASURY NOTE	3.8750%	52,430,000	52,001,998	51,490,279
U S TREASURY NOTE	4.2500%	7,548,000	7,554,362	7,520,591

	Coupon	Units	Cost	Market Value
U S TREASURY NOTE	4.1250%	9,034,000	9,063,996	8,961,624
U S TREASURY NOTE	4.3750%	23,016,000	23,020,829	22,943,389
U S TREASURY NOTE	4.6250%	20,917,000	20,913,764	20,856,312
U S TREASURY NOTE	4.8750%	16,316,000	16,914,278	16,827,062
UNIV OF CALIFORNIA CA REVENUES	3.0710%	20,000	20,000	14,459
UNIV OF CALIFORNIA CA REVENUES	4.8580%	100,000	112,003	92,975
UNIV OF CALIFORNIA CA REVENUES	1.6140%	720,000	719,995	607,404
UNIV OF CALIFORNIA CA REVENUES	4.9320%	175,000	174,994	177,209
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	60,000	59,999	41,428
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	45,000	44,999	30,981
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	15,000	15,000	10,286
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	550,000	550,129	623,974
UNIV OF MICHIGAN MI	2.5620%	49,000	48,999	32,257
UNIV OF MICHIGAN MI	3.5040%	18,000	18,000	14,278
UNIV OF MICHIGAN MI	4.4540%	30,000	30,000	25,829
UNIV OF MICHIGAN MI	3.5990%	58,000	58,000	49,483
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	70,000	69,998	44,836
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	70,000	70,000	43,477
UNIV OF VIRGINIA VA UNIV REVEN	2.2560%	10,000	10,000	6,113
US TREAS-CPI INFLAT	2.3750%	15,165,089	15,038,406	15,150,160
US TREAS-CPI INFLAT	0.1250%	12,493,104	12,281,610	12,415,657
US TREAS-CPI INFLAT	0.2500%	5,074,797	4,949,768	4,988,064
US TREAS-CPI INFLAT	1.7500%	3,911,299	3,848,007	3,861,206
US TREAS-CPI INFLAT	1.5000%	10,544,561	10,271,690	9,203,170
Total of U.S. Government & Federal Agency Obligations			1,957,322,405	1,859,620,903

Domestic Corporate & Other Bonds

EVERTEC 10/23 COV-LITE TLB	0.0000%	247,500	243,788	248,119
3M CO	2.6500%	295,000	294,948	286,385
3M CO	5.7000%	370,000	398,177	390,060
8TH AVENUE FOOD 9/18 2ND LIEN	0.0000%	100,000	99,767	89,750
ABBOTT LABORATORIES	4.9000%	310,000	353,646	302,608
ABBVIE INC	5.5000%	580,000	577,837	596,475
ABBVIE INC	4.9500%	3,789,000	3,785,126	3,816,039
ABBVIE INC	5.0500%	160,000	159,501	161,983
ABBVIE INC	3.2000%	4,875,000	4,650,076	4,565,471
ABBVIE INC	3.6000%	950,000	958,033	932,400
ABBVIE INC	4.2500%	1,085,000	935,751	939,669
ABBVIE INC	4.4000%	935,000	1,081,514	848,653
ABBVIE INC	4.0500%	1,285,000	1,225,573	1,144,163
ABBVIE INC	4.7000%	337,000	407,790	315,127
ABBVIE INC	5.4000%	1,070,000	1,070,031	1,101,345
ABBVIE INC	5.3500%	75,000	74,897	76,474
ABC SUPPLY 1/24 TLB	0.0000%	421,300	420,449	421,279
ABFC 2007-WMC1 TRUST WMC1 A2B	6.4439%	416,229	343,673	323,195
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	165,000	164,588	165,386
ACADEMY LTD 144A	6.0000%	1,545,000	1,549,477	1,521,791
ACCO BRANDS CORP 144A	4.2500%	1,655,000	1,655,000	1,489,809
ACE SECURITIES CORP HO HE4 A2A	5.5639%	9,960	10,256	3,706
ACE SECURITIES CORP HOM HE1 M1	6.4189%	82,974	82,931	80,868
ACE SECURITIES CORP HOM HE3 M4	6.3889%	1,100,000	1,065,393	956,771
ACRISURE 1/20 TLB	0.0000%	269,500	256,193	268,923
ACRISURE 11/21 INCREMENTAL TLB	0.0000%	107,800	106,991	107,935
ACURIS FINANCE US INC / A 144A	5.0000%	1,900,000	1,823,103	1,726,418
ADIANT 1/24 TLB2	0.0000%	0	0	0
ADJUSTABLE RATE MORTGAGE 5 2A1	4.7900%	30,044	27,993	25,616
ADOBE INC	2.3000%	288,000	289,730	253,453
ADP/CDK GLOBAL 10/23 COV-LITE	0.0000%	1,994,925	1,935,077	2,000,012
ADVANCED DRAINAGE SYSTEMS 144A	5.0000%	233,000	227,446	226,034
ADVANCED DRAINAGE SYSTEMS 144A	6.3750%	137,000	134,976	137,709
ADVISOR GROUP/OSAIC 8/23 COV-L	0.0000%	165,000	163,350	165,546
AEGIS ASSET BACKED SECURI 1 A2	5.6139%	1,051,767	906,941	768,553
AEP TEXAS INC	5.2500%	50,000	50,649	46,937
AEP TEXAS INC	2.1000%	10,000	9,974	8,326
AEP TEXAS INC	5.4000%	1,500,000	1,497,750	1,496,713
AES CORP/THE	1.3750%	300,000	297,947	277,814
AES CORP/THE	5.4500%	1,110,000	1,095,877	1,107,844
AETNA INC	3.5000%	364,000	361,434	359,134
AFFIRM ASSET SECURIT X1 A 144A	1.7500%	86,011	86,008	84,913
AFFIRM ASSET SECURIT Z1 A 144A	1.0700%	88,437	88,405	87,829
AFLAC INC	4.7500%	55,000	68,489	50,262
AGCO CORP	5.8000%	1,106,000	1,103,021	1,119,806
AGCO CORP	5.4500%	280,000	279,781	281,251
AGILENT TECHNOLOGIES INC	2.7500%	75,000	75,682	67,414
AGILENT TECHNOLOGIES INC	2.3000%	122,000	104,907	102,468
AHEAD 1/24 INCREMENTAL TLB	0.0000%	815,000	806,850	817,168
AHS HOSPITAL CORP	2.7800%	15,000	15,000	9,857
AIR LEASE CORP	0.8000%	300,000	299,739	294,284
AIR PRODUCTS AND CHEMICALS INC	2.7000%	60,000	59,860	43,799
AIR PRODUCTS AND CHEMICALS INC	2.8000%	39,000	40,604	26,181
ALABAMA POWER CO	5.8500%	10,000	9,992	10,529
ALABAMA POWER CO	3.0500%	150,000	149,916	130,934
ALABAMA POWER CO	2.8000%	410,000	409,272	399,529

	Coupon	Units	Cost	Market Value
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	580,513	578,881	566,191
ALBERTSONS COS INC / SAFE 144A	5.8750%	765,000	763,827	757,381
ALBERTSONS COS INC / SAFE 144A	4.6250%	2,320,000	2,320,154	2,245,283
ALEXANDRIA REAL ESTATE EQUITIE	2.0000%	1,925,000	1,920,552	1,508,609
ALEXANDRIA REAL ESTATE EQUITIE	4.7500%	1,304,000	1,301,004	1,232,246
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	260,575	259,924	260,787
ALLEGHANY CORP	3.6250%	20,000	19,173	18,708
ALLEGHANY CORP	3.2500%	95,000	72,365	67,343
ALLEGHANY CORP	4.9000%	65,000	64,634	61,541
ALLEGION US HOLDING CO INC	3.5500%	530,000	501,855	505,468
ALLIANT ENERGY FINANCE LL 144A	5.9500%	235,000	234,649	242,034
ALLIANT HOLDINGS INTERMED 144A	6.7500%	2,765,000	2,702,456	2,775,236
ALLIANT HOLDINGS INTERMED 144A	5.8750%	590,000	591,787	548,103
ALLIANT INSURANCE 12/23 B6 COV	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	6.6250%	933,000	935,224	932,387
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	3,260,000	3,259,965	3,301,718
ALLIED UNIVERSAL HOLDCO L 144A	9.7500%	100,000	97,169	100,300
ALLINA HEALTH SYSTEM	2.9020%	60,000	60,000	39,867
ALLY FINANCIAL INC	8.0000%	710,000	833,647	790,863
ALLY FINANCIAL INC	6.9920%	600,000	600,000	622,029
ALLY FINANCIAL INC	6.8480%	680,000	679,964	699,832
ALPHABET INC	2.2500%	350,000	322,128	201,557
ALTERNATIVE LOAN TRU OC10 2A2A	5.8039%	29,210	26,401	34,059
ALTERNATIVE LOAN TRUS 65CB 1A4	5.5000%	569,730	536,927	376,167
ALTERNATIVE LOAN TRUS OA11 A1B	5.8239%	462,866	441,236	426,492
ALTERNATIVE LOAN TRUS OA9 2A1A	5.6532%	613,962	379,857	488,764
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	639,334	399,301	294,660
ALTERNATIVE LOAN TRUST 2 58 A1	6.0832%	886,537	764,962	789,924
ALTERNATIVE LOAN TRUST 27 2A1	6.4391%	178,626	181,651	140,948
ALTERNATIVE LOAN TRUST 61 2A1	6.0039%	65,533	55,869	57,151
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000%	712,299	604,047	342,977
ALTERNATIVE LOAN TRUST OA1 2A1	5.8632%	190,541	174,696	156,146
ALTERNATIVE LOAN TRUST OA19 A1	5.6232%	204,251	200,226	155,431
ALTERNATIVE LOAN TRUST OH1 A1D	5.6539%	704,708	463,063	568,406
AMAZON.COM INC	3.1000%	70,000	69,529	50,274
AMBAC ASSURANCE CORP 144A	5.1000%	4	6	6
AMC NETWORKS INC	4.2500%	4,120,000	3,894,195	2,919,874
AMC NETWORKS INC 144A	10.2500%	125,000	125,550	125,908
AMENTUM/AECOM MAVERICK 1/20 TL	0.0000%	149,574	148,826	149,761
AMENTUM/AECOM MAVERICK 2/22 CO	0.0000%	147,750	147,011	147,935
AMEREN CORP	5.0000%	380,000	379,191	377,921
AMEREN ILLINOIS CO	5.9000%	20,000	21,818	21,418
AMEREN ILLINOIS CO	1.5500%	230,000	229,337	186,374
AMEREN ILLINOIS CO	4.5000%	90,000	89,915	79,227
AMEREN ILLINOIS CO	3.2500%	30,000	29,852	21,328
AMERICAN AIRLINES 2015-1 CLASS	3.3750%	747,841	734,386	706,371
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	967,908	967,891	888,806
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	590,084	579,346	532,744
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	1,099,750	1,099,794	1,037,675
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	861,298	811,660	748,793
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	548,099	515,700	489,673
AMERICAN AIRLINES INC 144A	7.2500%	1,055,000	1,054,381	1,071,388
AMERICAN AIRLINES INC/AAD 144A	5.7500%	745,000	745,018	732,302
AMERICAN AXLE & MANUFACTURING	5.0000%	1,380,000	1,375,973	1,242,918
AMERICAN BUILDERS & CONTR 144A	4.0000%	192,000	183,235	179,757
AMERICAN ELECTRIC POWER CO INC	3.2500%	50,000	49,922	34,514
AMERICAN EXPRESS CO	5.8500%	70,000	69,962	72,084
AMERICAN EXPRESS CO	2.2500%	115,000	114,964	111,768
AMERICAN EXPRESS CO	3.9500%	320,000	319,852	314,423
AMERICAN EXPRESS CO	5.6250%	600,000	600,000	605,018
AMERICAN EXPRESS CO	4.9900%	170,000	170,000	168,985
AMERICAN EXPRESS CO	5.0430%	690,000	690,000	681,863
AMERICAN EXPRESS CO	5.3890%	325,000	325,000	326,106
AMERICAN EXPRESS CO	6.4890%	995,000	995,000	1,066,164
AMERICAN EXPRESS CO	5.0980%	490,000	490,000	489,244
AMERICAN EXPRESS CO	6.3119%	4,300,000	4,300,000	4,323,572
AMERICAN HOME MORTGAGE 3 2A11	6.0291%	1,228,652	1,206,996	809,870
AMERICAN HOME MORTGAGE AS 5 A1	6.0091%	354,739	333,284	96,066
AMERICAN HOMES 4 RENT LP	4.2500%	200,000	192,665	191,972
AMERICAN HONDA FINANCE CORP	5.0000%	700,000	699,716	697,057
AMERICAN HONDA FINANCE CORP	4.9000%	625,000	623,263	616,297
AMERICAN INTERNATIONAL GROUP I	5.1250%	1,570,000	1,565,923	1,561,257
AMERICAN ROCK SALT 6/21 COV-LI	0.0000%	438,750	437,653	380,431
AMERICAN TOWER CORP	3.8000%	435,000	408,959	405,969
AMERICAN TOWER CORP	1.3000%	4,000,000	3,990,852	3,769,164
AMERICAN TOWER CORP	3.3750%	770,000	767,858	735,458
AMERICAN TOWER CORP	5.2500%	2,400,000	2,394,353	2,400,165
AMERICAN TOWER CORP	3.9500%	200,000	186,084	188,945
AMERICAN TOWER CORP	2.7000%	3,400,000	3,393,538	2,878,296
AMERICAN TOWER CORP	1.4500%	60,000	59,843	54,686
AMERICAN TOWER CORP	3.5500%	200,000	199,706	190,120
AMERICAN TOWER CORP	4.0500%	200,000	182,820	183,034
AMERICAN TOWER CORP	1.6000%	350,000	349,882	325,025
AMERICAN TOWER CORP	5.2000%	570,000	567,959	569,723
AMERICAN TOWER CORP	5.8000%	2,535,000	2,531,374	2,595,410
AMERICAN TOWER TRUST #1 144A	5.4900%	340,000	340,001	342,839

	Coupon	Units	Cost	Market Value
AMERICAN WATER CAPITAL CORP	3.2500%	420,000	383,779	300,543
AMERICAN WATER CAPITAL CORP	3.4500%	730,000	715,966	537,990
AMERICAN WATER CAPITAL CORP	4.1500%	219,000	217,949	183,435
AMERICAN WATER CAPITAL CORP	5.1500%	105,000	104,668	105,346
AMERICAN WATER CAPITAL CORP	2.8000%	1,000,000	1,025,299	880,319
AMERICAN WATER CAPITAL CORP	2.3000%	50,000	49,888	41,658
AMERICAN WATER CAPITAL CORP	4.2000%	575,000	528,598	488,823
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	2,070,783	2,070,750	2,077,371
AMERIGAS PARTNERS LP / AM 144A	9.3750%	195,000	195,920	201,924
AMERIGAS PARTNERS LP / AMERIGA	5.5000%	199,000	198,715	199,079
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	75,000	71,894	73,257
AMERIPRISE FINANCIAL INC	5.1500%	527,000	525,902	532,480
AMERIPRISE FINANCIAL INC	5.7000%	625,000	624,062	644,738
AMGEN INC	4.9500%	200,000	204,670	189,775
AMGEN INC	5.2500%	4,000,000	3,998,757	3,987,873
AMGEN INC	3.2000%	1,865,000	1,854,016	1,761,150
AMGEN INC	3.1500%	169,000	143,815	129,852
AMGEN INC	5.1500%	1,320,000	1,312,687	1,328,462
AMGEN INC	5.6000%	180,000	179,024	183,136
AMGEN INC	4.4000%	760,000	585,417	660,284
AMGEN INC	4.2000%	530,000	517,539	495,382
AMPHENOL CORP	4.7500%	90,000	89,790	89,344
AMPHENOL CORP	2.0500%	80,000	79,974	77,507
AMR/AADVANTAGE 3/21 TL	0.0000%	284,750	281,903	295,388
AMUR EQUIPMENT FINA 1A A2 144A	0.7500%	16,310	16,312	16,215
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	87,283	87,275	87,067
AMWINS 2/23 INCREMENTAL TLB	0.0000%	99,000	98,010	99,096
ANALOG DEVICES INC	3.4500%	300,000	285,550	286,886
ANALOG DEVICES INC	2.8000%	105,000	104,266	76,225
ANALOG DEVICES INC	1.7000%	115,000	114,550	101,034
ANGEL OAK MORTGAGE R1 A1 144A	0.9900%	48,761	48,773	44,630
ANGEL OAK MORTGAGE T 1 A1 144A	0.9090%	152,690	152,689	128,697
ANGEL OAK MORTGAGE T 1 M1 144A	2.2150%	500,000	499,998	344,123
ANGEL OAK MORTGAGE T 3 A1 144A	1.0680%	103,879	103,877	87,299
ANGEL OAK MORTGAGE T 4 A1 144A	1.0350%	166,618	166,622	135,183
ANGEL OAK MORTGAGE T 5 A1 144A	0.9510%	250,885	250,882	210,513
ANGEL OAK MORTGAGE T 6 A1 144A	1.4580%	198,765	198,776	161,624
ANTARES HOLDINGS LP 144A	3.7500%	750,000	745,325	684,366
ANTARES HOLDINGS LP 144A	2.7500%	2,000,000	1,992,658	1,791,764
ANTERO MIDSTREAM PARTNERS 144A	6.6250%	125,000	130,816	125,546
ANTERO MIDSTREAM PARTNERS 144A	5.7500%	325,000	313,819	319,995
AOC/ALIANCYS 1/23 INCREMENTAL	0.0000%	1,791,000	1,746,524	1,791,896
AON CORP / AON GLOBAL HOLDINGS	2.8500%	55,000	54,984	51,461
AON NORTH AMERICA INC	5.7500%	695,000	690,779	712,517
AON NORTH AMERICA INC	5.1500%	1,290,000	1,288,234	1,297,064
AON NORTH AMERICA INC	5.1250%	1,890,000	1,886,412	1,901,315
AON NORTH AMERICA INC	5.3000%	2,075,000	2,069,660	2,090,505
AON NORTH AMERICA INC	5.4500%	1,900,000	1,897,131	1,921,931
APACHE CORP	5.1000%	260,000	219,687	223,125
APPALACHIAN POWER CO	4.5000%	1,945,000	1,965,295	1,583,562
APPLE INC	2.5500%	80,000	64,693	49,985
APPLE INC	4.6500%	1,355,000	1,405,468	1,303,394
APPLE INC	2.6500%	185,000	177,770	122,059
APPLE INC	2.8500%	40,000	39,954	25,827
APPLE INC	1.2000%	3,052,000	3,046,991	2,698,384
APPLE INC	2.0500%	765,000	778,552	718,084
APPLIED MATERIALS INC	3.3000%	235,000	234,701	225,889
APX GROUP INC 144A	5.7500%	1,265,000	1,265,014	1,216,298
AQUA FINANCE TRUST 20 A A 144A	1.5400%	115,587	115,579	103,335
ARAMARK 6/23 B6 TL	0.0000%	103,935	103,935	103,871
ARAMARK SERVICES INC 144A	5.0000%	125,000	118,747	120,647
ARBY'S/INSPIRE BRANDS 1/24 TL	0.0000%	251,338	248,867	251,283
ARCHES BUYER INC 144A	4.2500%	3,635,000	3,143,172	3,199,106
ARCHROCK PARTNERS LP / AR 144A	6.2500%	825,000	802,359	816,286
ARCLIGHT GCX 4/22 TLB	0.0000%	156,296	155,515	156,609
ARCONIC 1/24 TLB	0.0000%	1,327,425	1,325,779	1,330,209
ARES CAPITAL CORP	7.0000%	535,000	535,428	550,375
ARES CAPITAL CORP	5.8750%	250,000	247,987	249,252
ARES CAPITAL CORP	2.1500%	124,000	123,724	114,183
ARES FINANCE CO II LLC 144A	3.2500%	900,000	898,107	792,928
ARES MANAGEMENT CORP	6.3750%	2,545,000	2,553,712	2,667,607
ARGENT SECURITIES TRUST M1 A2B	5.6239%	18,433	18,960	4,680
ARGENT SECURITIES TRUST M2 A2B	5.5539%	1,813,361	1,055,009	574,672
ARGENT SECURITIES TRUST W3 A2D	6.0039%	887,017	361,838	286,816
ARGENT SECURITIES TRUST W4 A2D	5.9839%	555,211	310,960	132,463
ARI FLEET LEASE TRUS A A3 144A	0.6800%	87,618	87,594	86,124
ARIZONA PUBLIC SERVICE CO	2.2000%	200,000	199,968	163,138
ARIZONA PUBLIC SERVICE CO	4.5000%	170,000	168,804	146,159
ARROW ELECTRONICS INC	6.1250%	220,000	219,973	219,805
ARROW ELECTRONICS INC	3.2500%	1,775,000	1,716,881	1,755,042
ARROYO MORTGAGE TRU 1R A1 144A	1.1750%	94,521	94,521	81,652
ARROYO MORTGAGE TRUS 1 A1 144A	3.8050%	26,467	26,467	25,111
ARROYO MORTGAGE TRUS 3 A1 144A	2.9620%	81,687	81,686	75,742
ARSENAL AIC PARENT LLC 144A	8.0000%	1,070,000	1,070,000	1,123,377
ARTERA SERVICES LLC 144A	8.5000%	1,490,000	1,490,000	1,527,612
ARTHUR J GALLAGHER & CO	6.7500%	1,060,000	1,093,701	1,203,454

	Coupon	Units	Cost	Market Value
ARTHUR J GALLAGHER & CO	3.5000%	175,000	121,655	124,304
ASBURY AUTOMOTIVE GROUP I 144A	5.0000%	100,000	81,453	90,604
ASBURY AUTOMOTIVE GROUP I 144A	4.6250%	334,000	288,020	308,224
ASCEND LEARNING 11/21 TLB	0.0000%	161,700	160,891	160,630
ASCENT RESOURCES UTICA HO 144A	7.0000%	985,000	980,140	987,464
ASCENT RESOURCES UTICA HO 144A	8.2500%	635,000	635,146	652,325
ASHTAD CAPITAL INC 144A	1.5000%	200,000	199,750	182,093
ASHTON WOODS USA LLC / AS 144A	6.6250%	377,000	367,315	378,485
ASHTON WOODS USA LLC / AS 144A	4.6250%	128,000	116,909	117,326
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	254,408	253,136	228,840
ASP UNIFRAX HOLDINGS INC 144A	5.2500%	2,665,000	2,680,083	1,718,601
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	257,713	256,424	248,048
ASSURANT INC	3.7000%	335,000	335,829	303,003
ASSURANT INC	2.6500%	3,000	2,175	2,464
ASSURANT INC	4.9000%	104,000	99,177	102,652
ASSURED GUARANTY US HOLDINGS I	6.1250%	2,236,000	2,225,374	2,318,078
ASSUREDPARTNERS 2/22 INCREMENT	0.0000%	112,988	112,705	113,059
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	1,135,000	1,129,325	1,136,067
ASSUREDPARTNERS INC 144A	7.5000%	1,430,000	1,430,000	1,405,197
ASSUREDPARTNERS INC 144A	5.6250%	420,000	382,799	386,938
ASTRAZENECA FINANCE LLC	0.7000%	275,000	273,412	272,938
ASURION 1/21 2ND LIEN TLB3	0.0000%	260,000	260,000	233,350
ASURION 12/20 B8 COV-LITE TL	0.0000%	150,415	150,254	147,138
ASURION 2/23 B11 TLB	0.0000%	476,210	463,621	458,828
ASURION 7/21 2ND LIEN TLB4	0.0000%	230,000	227,700	204,879
AT&T INC	3.8000%	1,858,000	1,976,485	1,382,595
AT&T INC	2.2500%	800,000	794,367	650,176
AT&T INC	2.7500%	12,744,000	12,865,622	10,977,177
AT&T INC	4.5000%	70,000	69,639	65,383
AT&T INC	3.5000%	1,475,000	932,330	1,040,646
AT&T INC	2.5500%	950,000	779,813	760,926
AT&T INC	4.6500%	950,000	1,094,236	836,615
AT&T INC	4.8500%	1,157,000	1,120,056	1,079,542
AT&T INC	1.6500%	19,000	17,508	16,826
AT&T INC	2.3000%	1,955,000	1,770,602	1,802,047
AT&T INC	1.7000%	446,000	445,229	416,986
AT&T INC	5.5390%	1,200,000	1,200,000	1,198,901
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	969,801	969,612	959,346
ATHENAHEALTH GROUP INC 144A	6.5000%	2,315,000	2,265,812	2,117,342
ATHENE GLOBAL FUNDING 144A	1.0000%	390,000	389,992	389,270
ATHENE GLOBAL FUNDING 144A	2.5000%	120,000	120,806	117,003
ATHENE GLOBAL FUNDING 144A	5.3390%	350,000	349,999	348,412
ATHENE HOLDING LTD	3.9500%	65,000	64,604	47,748
ATI INC	7.2500%	50,000	49,792	51,681
ATI INC	5.8750%	83,000	82,077	81,726
ATI INC	4.8750%	142,000	132,050	133,622
ATKINS NUTRITIONALS/SIMPLY GOO	0.0000%	133,848	133,502	133,598
ATLANTIC AVIATION 9/21 COV-LIT	0.0000%	117,600	117,306	117,417
ATMOS ENERGY CORP	5.7500%	30,000	29,878	31,785
ATMOS ENERGY CORP	6.2000%	40,000	39,010	45,063
ATMOS ENERGY CORP	4.1250%	128,000	132,201	110,514
ATMOS ENERGY CORP	2.8500%	10,000	9,936	6,482
AUDIO VISUAL SERVICES 12/20 CO	0.0000%	349,056	347,600	349,297
AUTHENTIC BRANDS 12/21 TLB1	0.0000%	714,728	706,432	717,008
AUTOMATIC DATA PROCESSING INC	1.2500%	235,000	202,082	192,003
AUTOZONE INC	6.2500%	420,000	419,636	440,454
AUTOZONE INC	6.5500%	1,985,000	1,979,972	2,172,705
AUTOZONE INC	5.0500%	435,000	434,583	435,679
AUTOZONE INC	4.5000%	190,000	189,855	187,053
AUTOZONE INC	5.2000%	190,000	189,708	190,282
AVALONBAY COMMUNITIES INC	3.4500%	1,280,000	1,272,599	1,253,943
AVANGRID INC	3.8000%	100,000	99,921	93,793
AVANGRID INC	3.1500%	2,920,000	2,916,344	2,870,168
AVANT LOANS FUNDIN REV1 A 144A	1.2100%	5,944	5,943	5,936
AVANTOR FUNDING INC 144A	4.6250%	405,000	396,652	383,784
AVIATION CAPITAL GROUP LL 144A	4.1250%	4,485,000	4,555,124	4,366,566
AVIATION CAPITAL GROUP LL 144A	4.8750%	850,000	863,188	834,255
AVIENT CORP 144A	7.1250%	284,000	285,014	291,187
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	2,300,000	2,299,392	2,341,221
AVNET INC	5.5000%	75,000	74,995	72,547
AZZ 5/22 COV-LITE TLB	0.0000%	248,833	240,124	249,704
B&G FOODS INC	5.2500%	980,000	920,547	915,747
B&G FOODS INC 144A	8.0000%	2,130,000	2,128,156	2,217,988
BAKER HUGHES HOLDINGS LLC / BA	3.3370%	1,610,000	1,611,307	1,522,902
BALTIMORE GAS AND ELECTRIC CO	6.3500%	80,000	89,652	86,665
BALTIMORE GAS AND ELECTRIC CO	3.2000%	55,000	54,563	37,919
BALTIMORE GAS AND ELECTRIC CO	2.9000%	35,000	35,585	22,959
BALTIMORE GAS AND ELECTRIC CO	4.5500%	55,000	53,459	48,004
BALTIMORE GAS AND ELECTRIC CO	5.4000%	60,000	60,867	59,674
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	4,500,000	3,910,334	3,544,217
BANC OF AMERICA ALTERNAT 5 CB7	6.0000%	49,982	37,747	42,819
BANC OF AMERICA FUNDING C 1 A1	6.0000%	84,824	84,338	76,725
BANC OF AMERICA FUNDING C 5A1	5.3781%	11,715	9,784	10,508
BANC OF AMERICA FUNDING E 2A1	4.9774%	28,384	23,416	25,204
BANC OF AMERICA FUNDING E 8A1	4.4204%	121,000	70,973	98,868
BANC OF AMERICA UBS7 XFG 144A	1.2500%	1,358,000	108,064	18,028

	Coupon	Units	Cost	Market Value
BANK 2019-BNK22 BN22 AS	3.2100%	250,000	276,395	219,576
BANK 2022-BNK40 BNK40 B	3.3935%	40,000	38,043	33,160
BANK OF AMERICA CORP	3.5000%	975,000	987,478	945,523
BANK OF AMERICA CORP	5.8750%	170,000	178,316	181,362
BANK OF AMERICA CORP	3.3840%	485,000	477,519	474,363
BANK OF AMERICA CORP	4.2440%	95,000	93,685	85,457
BANK OF AMERICA CORP	1.7340%	5,055,000	5,055,103	4,660,455
BANK OF AMERICA CORP	2.6870%	2,117,000	1,782,446	1,791,935
BANK OF AMERICA CORP	1.5300%	490,000	490,000	476,228
BANK OF AMERICA CORP	3.4190%	60,000	61,344	56,288
BANK OF AMERICA CORP	3.9700%	2,195,000	2,102,233	2,098,176
BANK OF AMERICA CORP	2.4560%	7,300,000	7,300,000	7,168,826
BANK OF AMERICA CORP	1.3190%	250,000	250,000	237,640
BANK OF AMERICA CORP	1.1970%	200,000	200,000	187,193
BANK OF AMERICA CORP	2.8840%	285,000	285,568	253,241
BANK OF AMERICA CORP	3.8460%	2,294,000	2,294,000	2,028,050
BANK OF AMERICA CORP	3.8410%	20,000	20,000	19,973
BANK OF AMERICA CORP	5.0800%	1,725,000	1,725,000	1,716,314
BANK OF AMERICA CORP	4.8270%	1,355,000	1,355,000	1,342,808
BANK OF AMERICA CORP	2.6760%	765,000	765,000	544,319
BANK OF AMERICA CORP	0.9810%	425,000	425,000	415,154
BANK OF AMERICA CORP	3.4830%	265,000	265,000	197,639
BANK OF AMERICA CORP	3.3110%	95,000	95,000	73,180
BANK OF AMERICA CORP	5.2880%	5,927,000	5,927,000	5,908,980
BANK OF AMERICA CORP	5.9330%	2,400,000	2,401,539	2,432,172
BANK OF AMERICA CORP	5.8190%	650,000	650,000	666,470
BANK OF AMERICA CORP	5.4680%	465,000	465,000	468,031
BANK OF AMERICA CORP	4.3760%	1,600,000	1,561,121	1,561,912
BANK OF AMERICA NA	5.5260%	2,700,000	2,700,000	2,727,390
BANK OF NEW YORK MELLON CORP/T	3.0000%	29,000	25,615	26,727
BANK OF NEW YORK MELLON CORP/T	2.0500%	3,000	2,726	2,780
BANK OF NEW YORK MELLON CORP/T	4.4140%	63,000	63,000	62,235
BANK OF NEW YORK MELLON CORP/T	4.5430%	290,000	290,000	285,558
BANK OF NEW YORK MELLON CORP/T	4.7060%	130,000	130,000	125,438
BANK OF NEW YORK MELLON CORP/T	3.9920%	6,000	5,677	5,821
BANK OF NEW YORK MELLON CORP/T	5.8020%	37,000	37,028	37,996
BANK OF NEW YORK MELLON CORP/T	6.3170%	275,000	275,000	290,189
BANK OF NEW YORK MELLON/THE	5.2240%	1,000,000	999,998	998,181
BANKUNITED TRUST 2005-1 1 1A1	6.0439%	60,471	58,394	54,304
BANNER HEALTH	2.9070%	56,000	55,999	41,182
BANNER HEALTH	3.1810%	21,000	21,000	15,211
BANNER HEALTH	2.9130%	13,000	13,000	8,772
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	2,200,000	2,199,923	1,645,185
BARINGS BDC INC	3.3000%	90,000	89,605	82,279
BARNES GROUP 8/23 COV-LITE TL	0.0000%	234,413	232,654	234,530
BASS PRO SHOPS/GREAT AMERICAN	0.0000%	533,879	531,209	533,804
BAUSCH & LOMB 5/22 TL	0.0000%	100,000	98,500	98,700
BAXTER INTERNATIONAL INC	2.2720%	1,500,000	1,500,005	1,321,372
BAYER US FINANCE II LLC 144A	4.2500%	900,000	887,986	877,530
BAYER US FINANCE II LLC 144A	4.3750%	2,700,000	3,154,894	2,541,330
BAYER US FINANCE LLC 144A	6.1250%	1,310,000	1,309,407	1,320,829
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	69,000	68,999	46,936
BBCMS MORTGAGE TRUS C24 D 144A	4.2500%	480,000	335,863	333,852
BBCMS MORTGAGE TRUST 202 C7 A2	2.0210%	110,000	113,013	102,355
BBCMS MORTGAGE TRUST 2020 C6 C	3.0450%	41,000	40,999	32,984
BDS 2022-FL12 LLC FL12 A 144A	7.4628%	1,199,989	1,207,426	1,206,044
BEACON ROOFING 5/21 COV-LITE T	0.0000%	203,327	202,445	203,405
BEAR STEARNS ALT-A TRUST 1 1A1	5.7639%	201,500	147,902	160,715
BEAR STEARNS ALT-A TRUST 2 2A3	5.0537%	271,822	270,546	240,735
BEAR STEARNS ALT-A TRUST 9 2A1	4.8034%	17,975	19,804	15,893
BEAR STEARNS ARM TRUST 2 5 2A1	4.5693%	8,711	7,322	7,915
BEAR STEARNS ARM TRUST 2 8 2A1	5.7111%	7,525	9,061	7,082
BEAR STEARNS ARM TRUST 2 8 4A1	5.8937%	15,692	18,304	15,318
BEAR STEARNS ASSET BAC HE9 1A3	5.9039%	1,000,000	647,881	936,102
BEAR STEARNS ASSET BACK HE7 M3	7.2439%	397,865	300,687	390,472
BEAR STEARNS ASSET BACKE 2 AF2	8.4100%	5,059	6,748	5,042
BECTON DICKINSON & CO	3.7940%	7,000	7,218	5,490
BECTON DICKINSON & CO	4.2980%	140,000	140,000	132,844
BECTON DICKINSON & CO	4.6930%	115,000	115,000	113,831
BECTON DICKINSON & CO	4.8740%	1,000,000	992,767	994,029
BELFOR 11/23 TLB1	0.0000%	135,000	133,650	135,506
BELLRING BRANDS INC 144A	7.0000%	1,405,000	1,398,213	1,447,279
BELRON 12/23 (2028) TL	0.0000%	145,875	144,416	145,875
BELRON 12/23 (2029) TL	0.0000%	0	0	0
BENCHMARK 2019-B12 MORT B12 AS	3.4188%	300,000	333,386	267,828
BENCHMARK 2019-B9 MORTGAG B9 C	4.9706%	29,000	23,649	23,143
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	760,000	750,895	807,930
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	80,000	71,519	69,241
BERKSHIRE HATHAWAY FINANCE COR	3.8500%	295,000	253,228	238,468
BERKSHIRE HATHAWAY FINANCE COR	2.8500%	80,000	68,404	53,988
BERKSHIRE HATHAWAY FINANCE COR	4.2000%	710,000	716,531	626,171
BERLIN PACKAGING 3/21 COV-LITE	0.0000%	559,190	556,394	556,673
BERRY GLOBAL INC	5.5000%	90,000	89,338	90,587
BERRY GLOBAL INC	1.5700%	250,000	249,970	233,697
BERRY GLOBAL INC 144A	5.6500%	388,000	386,907	385,881
BETH ISRAEL LAHEY HEALTH INC	2.2200%	286,000	246,917	254,664

	Coupon	Units	Cost	Market Value
BETH ISRAEL LAHEY HEALTH INC	3.0800%	451,000	450,990	291,598
BF 2019-NYT MORTGAG NYT C 144A	7.3230%	185,000	190,172	162,606
BHG SECURITIZATION TR A A 144A	1.7100%	962,315	962,252	945,553
BHG SECURITIZATION TR B A 144A	0.9000%	119,206	119,215	116,382
BIG RIVER STEEL LLC / BRS 144A	6.6250%	1,213,000	1,212,702	1,219,822
BIMBO BAKERIES USA INC 144A	6.0500%	200,000	207,595	206,944
BIMBO BAKERIES USA INC 144A	5.3750%	245,000	242,351	243,070
BIMBO BAKERIES USA INC 144A	6.4000%	480,000	478,947	514,510
BLACK HILLS CORP	4.3500%	85,000	84,729	77,670
BLACK HILLS CORP	5.9500%	1,300,000	1,296,615	1,342,007
BLACK HILLS CORP	1.0370%	500,000	491,346	491,082
BLACKHAWK NETWORK 2/24 TL	0.0000%	0	0	0
BLACKHAWK NETWORK 6/18	0.0000%	206,379	206,080	206,121
BLACKROCK FUNDING INC	5.2500%	320,000	316,144	321,584
BLACKSTONE PRIVATE CREDIT FUND	2.7000%	190,000	189,998	185,467
BLACKSTONE SECURED LENDING FUN	2.8500%	94,000	93,462	82,877
BLOCK COMMUNICATIONS INC 144A	4.8750%	2,290,000	2,065,743	2,045,762
BLOCK INC	2.7500%	100,000	93,994	94,048
BLOCK INC	3.5000%	195,000	165,949	169,717
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	1,455,000	1,316,775	1,349,513
BLUE OWL CAPITAL CORP	2.8750%	340,000	284,844	300,561
BLUE OWL FINANCE LLC 144A	4.1250%	2,700,000	2,635,710	1,846,172
BLUE RACER MIDSTREAM LLC 144A	7.6250%	150,000	151,248	150,826
BLUELINX HOLDINGS INC 144A	6.0000%	1,175,000	1,159,354	1,141,215
BOG AVIATION USA CORP 144A	1.6250%	410,000	409,984	408,698
BON SECOURS MERCY HEALTH INC	2.0950%	305,000	305,005	250,438
BOOKING HOLDINGS INC	3.6250%	970,000	1,061,798	1,062,046
BOOKING HOLDINGS INC	4.2500%	1,660,000	1,742,019	1,870,177
BOOKING HOLDINGS INC	4.6250%	403,000	414,927	398,024
BOOST NEWCO BORROWER LLC 144A	7.5000%	3,660,000	3,662,923	3,831,336
BORR IHC LTD / BORR FINAN 144A	10.0000%	2,460,000	2,507,513	2,554,823
BORR IHC LTD / BORR FINAN 144A	10.3750%	2,100,000	2,039,578	2,184,000
BOSTON GAS CO 144A	3.0010%	715,000	715,000	632,064
BOSTON PROPERTIES LP	3.4000%	3,543,000	3,539,302	3,179,621
BOSTON PROPERTIES LP	2.4500%	3,635,000	3,633,788	2,737,808
BOSTON SCIENTIFIC CORP	0.6250%	992,000	1,045,865	972,821
BOSTON SCIENTIFIC CORP	6.5000%	130,000	138,308	144,594
BOSTON SCIENTIFIC CORP	2.6500%	2,200,000	2,284,262	1,937,645
BOYD 8/18 COV-LITE TLB	0.0000%	197,901	197,695	195,829
BP CAPITAL MARKETS AMERICA INC	4.8120%	405,000	403,364	399,696
BPR TRUST 2022-SSP SSP D 144A	11.9563%	100,000	99,630	99,750
BPR TRUST 2023-BRK BRK2 C 144A	8.3350%	120,000	119,997	123,517
BRANDYWINE OPERATING PARTNERSH	3.9500%	1,500,000	1,263,693	1,342,211
BRANDYWINE OPERATING PARTNERSH	4.1000%	235,000	235,835	232,309
BRAVO RESIDENTIAL NQM1 A1 144A	1.4490%	32,699	32,699	30,990
BRAVO RESIDENTIAL NQM1 A1 144A	0.9410%	35,199	35,198	31,097
BRAZOS/BISON MIDSTREAM 2/23 TL	0.0000%	2,397,000	2,376,575	2,401,866
BRICKMAN GROUP/BRIGHTVIEW LAND	0.0000%	303,913	303,561	303,913
BRIGHTHOUSE FINANCIAL GLO 144A	1.0000%	80,000	79,998	79,890
BRISTOL-MYERS SQUIBB CO	5.5000%	225,000	225,576	230,270
BRISTOL-MYERS SQUIBB CO	3.4000%	184,000	183,412	172,838
BRISTOL-MYERS SQUIBB CO	3.4500%	280,000	266,534	267,675
BRISTOL-MYERS SQUIBB CO	3.9000%	304,000	259,797	231,758
BRISTOL-MYERS SQUIBB CO	2.3500%	110,000	109,789	75,187
BRISTOL-MYERS SQUIBB CO	1.4500%	184,000	150,588	149,430
BRISTOL-MYERS SQUIBB CO	4.1250%	796,000	772,725	705,367
BRISTOL-MYERS SQUIBB CO	4.9000%	330,000	329,320	331,389
BRISTOL-MYERS SQUIBB CO	5.2000%	55,000	54,987	55,843
BRISTOL-MYERS SQUIBB CO	5.1000%	876,000	874,643	884,471
BRISTOL-MYERS SQUIBB CO	5.5500%	970,000	968,521	997,533
BRISTOL-MYERS SQUIBB CO	5.6500%	50,000	49,788	51,439
BRISTOL-MYERS SQUIBB CO	5.8447%	1,100,000	1,100,004	1,103,648
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	727,615	757,927	678,521
BRIXMOR OPERATING PARTNERSHIP	3.8500%	1,960,000	1,841,566	1,926,328
BROADCOM INC	3.6250%	250,000	249,794	247,226
BROADCOM INC	3.1500%	630,000	629,746	609,432
BROADCOM INC	4.3000%	290,000	275,429	272,487
BROADCOM INC 144A	2.6000%	900,000	897,917	730,945
BROADCOM INC 144A	3.5000%	480,000	382,653	372,558
BROADCOM INC 144A	4.1500%	225,000	212,204	208,741
BROADCOM INC 144A	3.4190%	2,912,000	2,911,072	2,524,412
BROADCOM INC 144A	1.9500%	1,075,000	1,073,805	958,589
BROADCOM INC 144A	3.1870%	1,405,000	1,147,989	1,118,172
BROADCOM INC 144A	3.4690%	624,000	569,773	534,711
BROADCOM INC 144A	3.1370%	3,326,000	3,145,469	2,687,080
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	92,000	75,694	77,447
BROOKFIELD CAPITAL FINANCE LLC	6.0870%	2,200,000	2,200,000	2,304,379
BROOKFIELD PROPERTY REIT 144A	5.7500%	100,000	100,002	98,184
BROWN & BROWN INC	4.9500%	225,000	194,152	198,630
BROWN & BROWN INC	2.3750%	103,000	81,469	85,362
BROWN & BROWN INC	4.2000%	55,000	46,664	50,775
BRUNSWICK CORP/DE	5.8500%	405,000	404,312	409,398
BRUNSWICK CORP/DE	5.1000%	390,000	314,354	320,177
BUCKEYE PARTNERS LP	3.9500%	94,000	94,284	89,866
BUCKEYE PARTNERS LP	5.6000%	290,000	227,877	231,775
BUCKEYE PARTNERS LP	4.1250%	120,000	116,770	112,892

	Coupon	Units	Cost	Market Value
BUCKEYE PARTNERS LP 144A	4.5000%	1,355,000	1,340,844	1,287,275
BUCKEYE PARTNERS LP 144A	4.1250%	705,000	705,029	688,824
BUILDERS FIRSTSOURCE INC 144A	5.0000%	345,000	326,996	329,193
BUILDERS FIRSTSOURCE INC 144A	4.2500%	65,000	53,502	58,297
BUNKER HILL LOAN DEP 3 A1 144A	2.7240%	61,277	61,276	59,489
BURLINGTON NORTHERN SANTA FE L	3.0000%	70,000	68,964	68,509
BURLINGTON NORTHERN SANTA FE L	4.9000%	605,000	607,906	574,984
BURLINGTON NORTHERN SANTA FE L	4.5500%	285,000	283,724	258,792
BURLINGTON NORTHERN SANTA FE L	5.4000%	430,000	429,001	437,611
BWAY 2/23 TLB	0.0000%	133,988	131,978	134,360
BX TRUST 2018-GW GW D 144A	7.3930%	155,000	167,890	153,741
CABLEVISION LIGHTPATH LLC 144A	5.6250%	1,765,000	1,792,748	1,472,924
CABLEVISION SYSTEMS/ALTIME USA	0.0000%	380,088	379,853	353,271
CALIFORNIA ENDOWMENT/THE	2.4980%	15,000	15,000	9,444
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	170,000	168,445	152,069
CALPINE CORP 144A	5.0000%	2,555,000	2,215,085	2,343,695
CALPINE CORP 144A	4.5000%	367,000	367,025	348,090
CALPINE CORP 144A	5.1250%	1,835,000	1,854,752	1,761,129
CALPINE CORP 144A	4.6250%	1,260,000	1,259,986	1,166,151
CAMB COMMERCIAL MO LIFE D 144A	7.3730%	115,000	128,653	114,928
CAMERON LNG LLC 144A	3.3020%	800,000	843,261	665,688
CAMPBELL SOUP CO	4.8000%	1,515,000	1,327,759	1,346,135
CAMPBELL SOUP CO	5.3000%	215,000	214,826	215,161
CANO HEALTH 1/22 TL	0.0000%	402,517	401,353	112,032
CANTOR FITZGERALD LP 144A	4.5000%	1,400,000	1,397,170	1,333,865
CANTOR FITZGERALD LP 144A	7.2000%	700,000	698,712	724,164
CAPITAL ONE FINANCIAL CORP	1.8780%	300,000	300,000	274,458
CAPITAL ONE FINANCIAL CORP	2.6360%	1,000,000	1,000,000	972,068
CAPITAL ONE FINANCIAL CORP	4.9270%	400,000	377,728	394,856
CAPITAL ONE FINANCIAL CORP	5.7000%	1,365,000	1,369,923	1,376,653
CAPITAL ONE FINANCIAL CORP	6.0510%	2,060,000	2,066,875	2,097,301
CAPITAL ONE FINANCIAL CORP	6.3120%	1,800,000	1,789,945	1,850,502
CAPITAL ONE FINANCIAL CORP	6.3770%	1,960,000	1,960,448	2,035,488
CAPITAL ONE FINANCIAL CORP	7.6240%	865,000	864,998	955,388
CARDINAL HEALTH INC	4.5000%	55,000	48,479	47,320
CARDINAL HEALTH INC	5.1250%	300,000	299,773	300,585
CARDINAL HEALTH INC	5.4500%	620,000	619,581	626,790
CARDINAL HEALTH INC	4.3680%	210,000	164,171	177,107
CARLISLE COS INC	2.2000%	84,000	68,013	67,412
CARLISLE COS INC	2.7500%	57,000	50,205	50,087
CARNIVAL 8/23 COV-LITE TLB	0.0000%	99,500	99,003	99,563
CARRIER GLOBAL CORP	5.9000%	1,986,000	2,096,543	2,087,282
CARRIER GLOBAL CORP	6.2000%	365,000	370,407	401,910
CARRIER GLOBAL CORP	4.1250%	2,035,000	2,204,848	2,247,031
CARRIER GLOBAL CORP	5.8000%	2,070,000	2,069,483	2,083,740
CARRIER GLOBAL CORP	2.2420%	38,000	38,280	36,856
CARRINGTON MORTGAGE LO FRE1 A3	5.7039%	1,235,254	1,007,113	1,135,167
CARRINGTON MORTGAGE LO FRE2 A4	5.6939%	1,041,803	616,293	813,458
CARVANA AUTO RECEIVABLES N1 A	0.7000%	58,952	58,947	56,485
CARVANA AUTO RECEIVABLES N2 C	1.0700%	7,623	7,625	7,165
C-BASS 2006-CB9 TRUST CB9 A1	5.5639%	17,416	17,360	7,751
C-BASS 2006-CB9 TRUST CB9 A2	5.6639%	1,437,348	1,013,873	639,683
C-BASS 2007-CB1 TRUST CB1 AF4	6.4100%	1,421,106	558,475	426,599
CBOE GLOBAL MARKETS INC	1.6250%	233,000	190,872	190,601
CBRE SERVICES INC	5.5000%	920,000	919,010	925,555
CBRE SERVICES INC	2.5000%	31,000	31,234	25,652
CCC INFORMATION/CCC INTELLIGEN	0.0000%	181,300	180,847	180,997
CCO HOLDINGS LLC / CCO HO 144A	5.0000%	335,000	315,217	311,853
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	265,000	259,332	259,881
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	1,950,000	1,921,203	1,621,668
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	1,935,000	1,615,307	1,475,263
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	2,960,000	2,960,000	2,808,101
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	2,580,000	2,582,841	2,215,293
CCO HOLDINGS LLC / CCO HOLDING	4.5000%	25,000	20,225	20,090
CCP OIS P 4.5% R SOFR	0.0000%	4,300,000	64,744	42,467
CCP OIS R SOFR	0.0000%	-33,200,000	-107,701	-44,800
CCP OIS R SOFR P 3.19500%	0.0000%	-6,700,000	-14,740	-462
CCP OIS R SOFR P 4.6%	0.0000%	7,800,000	88,530	52,710
CCP OIS R SOFR P 4.97500%	0.0000%	13,400,000	14,740	8,080
CCP_IRS_P USD-SOFR-COMPOUND C	3.7000%	500,000	0	-5,617
CCP_IRS_P USD-SOFR-COMPOUND C	3.6500%	1,100,000	0	-16,854
CCP_IRS_P USD-SOFR-COMPOUND C	4.2500%	4,630,000	0	-1,233
CCP_IRS_P USD-SOFR-COMPOUND C	3.9700%	1,000,000	0	-1,009
CCP_IRS_P USD-SOFR-COMPOUND C	3.9400%	2,900,000	0	-6,936
CCP_IRS_P USD-SOFR-COMPOUND C	3.3400%	4,214,000	165	25,496
CCP_IRS_P USD-SOFR-COMPOUND C	3.7100%	1,100,000	0	-11,457
CCP_IRS_P USD-SOFR-COMPOUND C	3.5550%	400,000	0	-4,559
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	109,214,000	144,509	-49,618
CCP_IRS_R USD-SOFR-COMPOUND C	5.4803%	148,200,000	2,558,744	4,074,017
CCP_IRS_P USD-SOFR-COMPOUND C	0.0100%	-4,214,000	-3,071	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4555%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4558%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4559%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4557%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4557%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4562%	0	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_P USD-SOFR-COMPOUND C	5.4858%	-4,630,000	-1,969	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4847%	-2,900,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4843%	-1,000,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4845%	-3,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.0000%	-148,200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-102,800,000	-312,783	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8125%	-758,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9063%	-3,299,000	-411	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.6875%	-2,357,000	-3,366	-3,365
CCP_ZCS_P USD-SOFR-COMPOUND C	3.0000%	143,900,000	0	-1,708,345
CCP_ZCS_P USD-SOFR-COMPOUND C	4.0000%	161,200,000	349,956	454,473
CCP_ZCS_P USD-SOFR-COMPOUND C	4.5000%	28,600,000	0	-84,312
CCP_ZCS_P USD-SOFR-COMPOUND C	4.7150%	63,900,000	0	-199,324
CCP_ZCS_P USD-SOFR-COMPOUND C	0.0100%	-397,600,000	-1,235,582	0
CCP_ZCS_R USD-SOFR-COMPOUND C	0.0100%	0	0	0
CDW LLC / CDW FINANCE CORP	3.2500%	646,000	554,369	584,896
CDW LLC / CDW FINANCE CORP	4.2500%	1,672,000	1,530,752	1,600,363
CDW LLC / CDW FINANCE CORP	4.1250%	400,000	400,208	392,353
CDW LLC / CDW FINANCE CORP	2.6700%	281,000	273,359	260,930
CDW LLC / CDW FINANCE CORP	3.2760%	202,000	200,514	184,111
CDW LLC / CDW FINANCE CORP	3.5690%	1,084,000	911,638	952,981
CELANESE US HOLDINGS LLC	6.0500%	55,000	54,998	55,106
CELANESE US HOLDINGS LLC	6.3500%	2,545,000	2,581,841	2,636,514
CELANESE US HOLDINGS LLC	3.5000%	62,000	61,999	61,854
CELANESE US HOLDINGS LLC	6.7000%	2,402,000	2,404,533	2,561,075
CENCORA INC	3.2500%	495,000	501,823	484,686
CENCORA INC	2.7000%	355,000	287,792	304,669
CENCORA INC	4.2500%	276,000	232,788	244,115
CENCORA INC	4.3000%	71,000	77,551	61,513
CENTENE CORP	3.3750%	315,000	283,707	278,753
CENTENE CORP	2.6250%	700,000	577,749	574,613
CENTENE CORP	2.4500%	965,000	865,620	855,679
CENTERPOINT ENERGY HOUSTON ELE	3.0000%	320,000	306,621	304,162
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	45,000	41,617	34,182
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	50,000	52,170	33,503
CENTERPOINT ENERGY HOUSTON ELE	5.1500%	35,000	34,879	35,254
CENTERPOINT ENERGY HOUSTON ELE	4.2500%	35,000	34,808	29,539
CENTERPOINT ENERGY HOUSTON ELE	4.8500%	55,000	54,706	51,172
CENTERPOINT ENERGY INC	4.2500%	37,000	36,925	35,276
CENTERPOINT ENERGY RESOURCES C	4.4000%	60,000	58,581	57,079
CENTRAL GARDEN & PET CO	5.1250%	1,544,000	1,544,731	1,493,021
CENTRAL PARENT INC / CDK 144A	7.2500%	955,000	955,000	974,870
CENTURY COMMUNITIES INC 144A	3.8750%	300,000	283,748	270,101
CETERA FINANCIAL 2/23 INCREMEN	0.0000%	644,523	637,757	647,746
CF HIPPOLYTA ISSUER 1 B1 144A	2.2800%	89,945	89,912	82,741
CF HIPPOLYTA ISSUER 1A B1 144A	1.9800%	94,245	94,248	82,926
CF INDUSTRIES INC	5.1500%	200,000	236,747	196,812
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	626,936	626,654	613,359
CHAMBERLAIN/CHARIOT BUYER 11/2	0.0000%	199,248	198,750	198,825
CHARLES SCHWAB CORP/THE	6.1960%	2,325,000	2,325,000	2,416,602
CHARLES SCHWAB CORP/THE	5.8750%	104,000	103,929	105,733
CHARLES SCHWAB CORP/THE	2.4500%	505,000	465,415	470,604
CHARLES SCHWAB CORP/THE	5.8530%	410,000	420,115	419,859
CHART INDUSTRIES INC 144A	7.5000%	2,245,000	2,226,974	2,331,311
CHART INDUSTRIES INC 144A	9.5000%	790,000	773,797	860,292
CHARTER COMM OPERATING 10/19 T	0.0000%	277,990	277,892	277,920
CHARTER COMMUNICATIONS OPERATI	6.1500%	4,760,000	4,779,813	4,797,276
CHARTER COMMUNICATIONS OPERATI	5.7500%	972,000	941,816	818,526
CHARTER COMMUNICATIONS OPERATI	4.8000%	257,000	185,631	190,234
CHARTER COMMUNICATIONS OPERATI	5.2500%	780,000	613,468	617,732
CHARTER COMMUNICATIONS OPERATI	3.7500%	200,000	198,882	185,517
CHARTER COMMUNICATIONS OPERATI	2.2500%	3,816,000	3,623,991	3,246,389
CHARTER COMMUNICATIONS OPERATI	3.5000%	200,000	198,631	133,447
CHARTER COMMUNICATIONS OPERATI	3.9000%	2,145,000	1,361,587	1,364,147
CHARTER COMMUNICATIONS OPERATI	3.7000%	89,000	51,044	55,042
CHARTER COMMUNICATIONS OPERATI	3.9500%	410,000	253,562	247,359
CHARTER COMMUNICATIONS OPERATI	3.8500%	100,000	69,781	59,333
CHARTER COMMUNICATIONS OPERATI	5.3750%	32,000	25,874	25,785
CHARTER COMMUNICATIONS OPERATI	2.8000%	1,200,000	1,270,970	983,246
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,605,000	1,229,713	1,238,270
CHARTER COMMUNICATIONS OPERATI	6.3840%	45,000	55,366	44,473
CHARTER COMMUNICATIONS OPERATI	6.8340%	530,000	533,522	508,491
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	3,511,000	3,612,986	3,265,823
CHENIERE CORPUS CHRISTI HOLDIN	5.8750%	1,095,000	1,093,518	1,095,315
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	440,000	439,991	438,951
CHENIERE ENERGY INC	4.6250%	990,000	932,439	959,259
CHENIERE ENERGY INC 144A	5.6500%	855,000	853,204	861,105
CHENIERE ENERGY PARTNERS LP	4.0000%	1,400,000	1,400,038	1,272,473
CHENIERE ENERGY PARTNERS LP	4.5000%	400,000	384,222	380,699
CHESAPEAKE ENERGY CORP 144A	5.8750%	900,000	899,996	892,605
CHESAPEAKE FUNDING 1A A1 144A	0.4700%	289,698	289,671	283,693
CHESAPEAKE FUNDING 1A A1 144A	5.6500%	301,495	301,488	301,817
CHEVRON CORP	1.5540%	430,000	424,677	413,516
CHEVRON CORP	2.2360%	40,000	40,000	34,985
CHEVRON USA INC	1.0180%	280,000	257,701	248,639
CHEVRON USA INC	2.3430%	291,000	162,615	177,421

	Coupon	Units	Cost	Market Value
CHEVY CHASE FUNDING 1A A1 144A	5.7239%	57,967	61,320	53,996
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	38,000	37,999	24,976
CHL MORTGAGE PASS-THROUG 1 1A1	6.0839%	14,855	15,579	12,747
CHL MORTGAGE PASS-THROUG 22 A3	4.7064%	37,202	40,427	33,497
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	53,329	47,467	29,330
CHNGE MORTGAGE TRUST 2 A1 144A	3.7570%	385,168	385,170	360,929
CHOICE HOTELS INTERNATIONAL IN	3.7000%	19,000	19,682	17,002
CHS/COMMUNITY HEALTH SYST 144A	8.0000%	367,000	342,918	366,259
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	1,830,000	1,778,423	1,412,297
CHS/COMMUNITY HEALTH SYST 144A	5.6250%	3,100,000	3,284,009	2,853,240
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	1,195,000	1,195,000	1,230,875
CHUBB INA HOLDINGS INC	6.7000%	200,000	199,166	228,030
CIGNA GROUP/THE	5.0000%	1,200,000	1,198,652	1,201,712
CIGNA GROUP/THE	2.3750%	2,405,000	2,403,006	2,025,469
CIGNA GROUP/THE	5.6000%	320,000	319,537	321,193
CIGNA GROUP/THE	4.9000%	965,000	927,020	879,044
CIGNA GROUP/THE	5.4000%	1,500,000	1,498,729	1,527,275
CIGNA GROUP/THE	5.6850%	3,519,000	3,518,996	3,517,071
CINEMARK USA 5/23 TLB	0.0000%	272,938	268,843	273,792
CINEMARK USA INC 144A	5.2500%	240,000	232,331	227,197
CINTAS CORP NO 2	4.0000%	335,000	319,558	316,006
CINTAS CORP NO 2	3.7000%	171,000	180,820	166,117
CISCO SYSTEMS INC	4.9500%	4,331,000	4,322,482	4,369,225
CISCO SYSTEMS INC	5.0500%	1,715,000	1,713,281	1,738,090
CISCO SYSTEMS INC	4.8000%	1,200,000	1,198,487	1,201,930
CISCO SYSTEMS INC	4.8500%	1,990,000	1,989,315	2,004,689
CISCO SYSTEMS INC	5.3000%	1,230,000	1,225,062	1,262,577
CISCO SYSTEMS INC	5.3500%	675,000	675,019	691,778
CIT MORTGAGE LOAN T 1 1M1 144A	6.9439%	1,131,818	1,142,254	1,124,500
CITGO PETROLEUM CORP 144A	7.0000%	2,795,000	2,798,408	2,791,515
CITGO PETROLEUM CORP 144A	6.3750%	1,275,000	1,265,257	1,278,803
CITIBANK NA	5.8030%	4,270,000	4,270,000	4,420,159
CITIBANK NA	5.4880%	860,000	860,000	869,195
CITIGROUP COMMERCIAL C3 D 144A	3.0000%	325,000	193,616	195,592
CITIGROUP INC	6.2700%	4,900,000	5,159,135	5,175,220
CITIGROUP INC	3.8750%	1,360,000	1,365,305	1,336,768
CITIGROUP INC	4.6500%	340,000	400,787	307,643
CITIGROUP INC	1.2810%	65,000	65,000	63,231
CITIGROUP INC	1.1220%	0	0	0
CITIGROUP INC	4.3000%	3,287,000	3,274,969	3,207,913
CITIGROUP INC	4.6000%	890,000	890,585	875,881
CITIGROUP INC	3.8870%	2,065,000	2,061,887	1,991,218
CITIGROUP INC	2.9760%	650,000	665,200	577,381
CITIGROUP INC	1.4620%	1,330,000	1,264,123	1,221,646
CITIGROUP INC	2.9040%	3,487,000	3,487,000	2,503,915
CITIGROUP INC	3.0700%	125,000	125,004	117,578
CITIGROUP INC	3.1060%	570,000	570,000	555,572
CITIGROUP INC	6.1740%	130,000	130,000	132,014
CITIGROUP INC	4.0750%	230,000	213,773	220,200
CITIGROUP INC	5.8270%	2,960,000	2,960,000	2,930,359
CITIGROUP MORTGAG AMC1 A1 144A	5.7639%	1,453,494	1,208,852	785,131
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000%	4,551	4,551	4,525
CITIGROUP MORTGAGE LO AR7 2A2A	4.8043%	58,569	40,882	49,174
CITIGROUP MORTGAGE LOA AR1 2A1	7.8600%	2,182	1,898	1,960
CITIGROUP MORTGAGE LOA HYB3 1A	4.6415%	10,865	12,088	9,549
CITIGROUP MORTGAGE LOA OPX1 A2	5.6439%	1,333,181	1,003,907	539,274
CITIGROUP MORTGAGE LOAN 11 A1A	6.9800%	2,951	3,261	2,873
CITIGROUP MORTGAGE LOAN T 6 A3	6.4300%	1,476	1,514	1,431
CITIGROUP MORTGAGE SHL1 A 144A	5.8439%	151,476	151,722	145,792
CITIZENS BANK NA/PROVIDENCE RI	5.2840%	280,000	268,502	275,834
CITIZENS FINANCIAL GROUP INC	5.8410%	565,000	565,334	564,189
CIVITAS RESOURCES INC 144A	8.6250%	1,380,000	1,393,858	1,481,812
CIVITAS RESOURCES INC 144A	8.3750%	925,000	943,952	973,759
CLARIOS GLOBAL LP / CLARI 144A	6.7500%	205,000	205,006	207,794
CLEAN HARBORS INC 144A	6.3750%	25,000	25,000	25,184
CLEAN HARBORS INC 144A	5.1250%	930,000	937,277	893,951
CLEAN HARBORS INC 144A	4.8750%	50,000	47,409	48,500
CLEAR CHANNEL 3/24 TLB	0.0000%	97,712	92,053	97,572
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	1,610,000	1,612,931	1,677,000
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	100,000	82,805	82,704
CLEAR CHANNEL OUTDOOR HOL 144A	5.1250%	715,000	637,144	673,984
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	1,075,000	1,075,325	1,068,717
CLEARWAY ENERGY OPERATING 144A	3.7500%	265,000	248,015	227,007
CLEARWAY ENERGY OPERATING 144A	4.7500%	255,000	244,735	242,388
CLECO CORPORATE HOLDINGS LLC	3.7430%	169,000	175,671	162,440
CLEVELAND-CLIFFS INC 144A	7.0000%	2,985,000	2,985,000	3,024,403
CLOROX CO/THE	1.8000%	65,000	65,584	54,237
CLOUD SOFTWARE GROUP INC 144A	6.5000%	3,080,000	2,681,239	2,922,801
CLYDESDALE ACQUISITION HO 144A	6.6250%	160,000	157,208	159,871
CLYDESDALE ACQUISITION HO 144A	8.7500%	355,000	321,393	348,801
CNO GLOBAL FUNDING 144A	1.6500%	175,000	174,971	169,074
COCA-COLA CO/THE	3.0000%	231,000	175,601	164,283
COCA-COLA CO/THE	2.7500%	950,000	938,336	616,624
COCA-COLA CO/THE	2.5000%	4,000	3,277	2,906
COCA-COLA CO/THE	3.4500%	480,000	460,084	451,256
COCA-COLA CO/THE	1.6500%	450,000	440,761	379,288

	Coupon	Units	Cost	Market Value
COHERENT CORP 144A	5.0000%	156,000	153,433	146,928
COLGATE-PALMOLIVE CO	3.7000%	195,000	151,688	162,821
COLOGIX DATA CENTER 1A A2 144A	3.3000%	635,000	634,965	576,978
COLT 2020-2R MORTGA 2R A1 144A	1.3250%	54,248	54,248	48,417
COLT 2020-RPL1 TR RPL1 A1 144A	1.3897%	319,658	319,658	264,856
COLT 2021-1 MORTGAGE 1 A1 144A	0.9100%	124,056	124,069	101,186
COLT 2021-1RMORTGAG 1R A1 144A	0.8570%	100,734	100,734	85,274
COLT 2021-2 MORTGAGE 2 A1 144A	0.9240%	88,844	88,844	71,503
COLT 2021-2R MORTGA 2R A1 144A	0.7980%	29,438	29,423	25,505
COLT 2021-3 MORTGAGE 3 A1 144A	0.9560%	213,778	213,796	171,497
COLT 2021-4 MORTGAGE 4 A1 144A	1.3970%	302,152	302,149	245,965
COLT 2021-HX1 MORT HX1 A1 144A	1.1100%	271,068	270,906	224,203
COLUMBIA PIPELINE GROUP INC	4.5000%	870,000	869,502	857,712
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	955,000	959,809	965,436
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	2,555,000	2,599,112	2,610,755
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	375,000	375,656	372,523
COLUMBIA PIPELINES OPERAT 144A	5.9270%	730,000	731,905	748,959
COLUMBIA PIPELINES OPERAT 144A	6.0360%	460,000	459,974	476,581
COLUMBIA PIPELINES OPERAT 144A	6.5440%	265,000	266,054	287,107
COLUMBIA PIPELINES OPERAT 144A	6.4970%	290,000	290,207	311,197
COMCAST CORP	5.5000%	280,000	265,752	280,357
COMCAST CORP	5.2500%	295,000	294,956	296,194
COMCAST CORP	3.4000%	555,000	437,188	414,374
COMCAST CORP	3.9500%	452,000	464,878	444,450
COMCAST CORP	4.6500%	125,000	124,893	122,669
COMCAST CORP	2.6500%	80,000	72,582	71,149
COMCAST CORP	4.2500%	480,000	464,058	463,703
COMCAST CORP	4.5500%	275,000	274,523	272,787
COMERICA INC	5.9820%	73,000	73,000	72,122
COMM 2012-CCRE4 MORTGAG CR4 XA	1.1437%	23,681	1,731	2
COMMONSPIRIT HEALTH	3.9100%	340,000	353,103	265,981
COMMONSPIRIT HEALTH	2.7600%	2,715,000	2,715,180	2,672,974
COMMONSPIRIT HEALTH	3.3470%	1,664,000	1,684,299	1,526,050
COMMONSPIRIT HEALTH	6.4610%	41,000	41,000	47,116
COMMONSPIRIT HEALTH	5.5480%	50,000	49,999	50,593
COMMONWEALTH EDISON CO	2.2000%	100,000	99,812	85,697
COMMONWEALTH EDISON CO	2.7500%	20,000	19,996	12,391
COMMONWEALTH EDISON CO	3.2000%	85,000	84,397	59,375
COMMONWEALTH EDISON CO	3.6500%	210,000	208,860	161,645
COMMONWEALTH EDISON CO	5.3000%	60,000	64,184	59,059
COMMSCOPE INC 144A	7.1250%	505,000	467,588	199,762
COMMSCOPE INC 144A	4.7500%	1,847,000	1,571,710	1,329,840
COMMSCOPE INC 144A	8.2500%	2,618,000	2,618,000	1,226,047
COMMUNITY HEALTH NETWORK INC	3.0990%	20,000	19,999	13,643
COMPASS GROUP DIVERSIFIED 144A	5.0000%	1,365,000	1,367,474	1,219,976
COMPASS GROUP DIVERSIFIED 144A	5.2500%	2,170,000	2,189,605	2,061,788
COMSTOCK RESOURCES INC 144A	5.8750%	1,305,000	1,305,039	1,181,819
CONAGRA BRANDS INC	4.3000%	1,500,000	1,497,552	1,498,165
CONNECTICUT AVENU R01 1B1 144A	8.0204%	15,000	14,999	15,081
CONNECTICUT AVENU R01 1B2 144A	11.3204%	510,000	530,941	536,663
CONNECTICUT AVENU R02 1B1 144A	10.8704%	35,000	35,000	38,592
CONNECTICUT AVENU R03 1B2 144A	15.1704%	400,000	459,765	460,804
CONNECTICUT AVENU R03 1B2 144A	10.8204%	500,000	515,589	523,088
CONNECTICUT AVENU R04 1B2 144A	14.8204%	400,000	455,272	454,523
CONNECTICUT AVENU R05 1B1 144A	10.0707%	10,000	10,000	10,791
CONNECTICUT AVENU R05 2B2 144A	12.3204%	200,000	210,273	217,763
CONOCOPHILLIPS CO	5.0500%	1,200,000	1,197,859	1,210,851
CONOCOPHILLIPS CO	2.4000%	110,000	109,959	107,085
CONOCOPHILLIPS CO	5.5500%	95,000	94,766	97,910
CONOCOPHILLIPS CO	4.0250%	150,000	132,424	118,873
CONSOLIDATED COMMUNICATIO 144A	5.0000%	295,000	295,006	245,881
CONSOLIDATED COMMUNICATIO 144A	6.5000%	1,145,000	1,144,996	1,000,182
CONSOLIDATED EDISON CO OF NEW	5.9000%	20,000	19,817	21,345
CONSOLIDATED EDISON CO OF NEW	5.5000%	260,000	277,042	262,476
CONSOLIDATED EDISON CO OF NEW	6.1500%	10,000	10,942	11,028
CONSOLIDATED EDISON CO OF NEW	3.3500%	60,000	59,913	55,266
CONSOLIDATED EDISON CO OF NEW	4.6250%	290,000	289,338	253,532
CONSTELLATION ENERGY GENERATIO	5.7500%	1,040,000	1,038,826	1,041,305
CONSTELLATION ENERGY GENERATIO	6.5000%	40,000	37,836	43,998
CONSTELLATION ENERGY GENERATIO	5.8000%	40,000	39,992	41,230
CONSUMERS 2023 SECURITIZATION	5.5500%	1,700,000	1,699,982	1,704,553
CONSUMERS ENERGY CO	3.7500%	205,000	216,254	162,754
CONSUMERS ENERGY CO	2.5000%	50,000	49,601	28,824
CONSUMERS ENERGY CO	4.6500%	50,000	49,931	49,694
CONSUMERS ENERGY CO	4.6000%	45,000	44,898	44,477
CONTINENTAL RESOURCES INC 144A	5.7500%	2,600,000	2,840,913	2,584,513
CONTINENTAL RESOURCES INC/OK	4.9000%	45,000	37,049	37,400
COPELAND 5/23 COV-LITE TLB	0.0000%	114,297	113,154	114,183
COPT DEFENSE PROPERTIES LP	2.2500%	600,000	596,914	564,146
COREBRIDGE FINANCIAL INC	5.7500%	1,645,000	1,679,338	1,678,207
COREBRIDGE FINANCIAL INC	3.5000%	665,000	664,827	650,991
COREBRIDGE FINANCIAL INC	3.9000%	790,000	717,524	710,544
COREBRIDGE FINANCIAL INC	3.6500%	350,000	349,615	334,028
COREBRIDGE GLOBAL FUNDING 144A	5.9000%	160,000	159,863	163,913
COREBRIDGE GLOBAL FUNDING 144A	0.9000%	270,000	266,903	252,476
COREBRIDGE GLOBAL FUNDING 144A	5.2000%	135,000	134,932	135,156

	Coupon	Units	Cost	Market Value
CORNING INC	5.4500%	110,000	103,975	104,159
CORPORATION SERVICE COMPANY/CS	0.0000%	131,547	127,600	131,711
COSTCO WHOLESALE CORP	1.6000%	170,000	150,451	143,120
COTIVITI 2/24 TL	0.0000%	220,000	218,900	219,450
COTY INC 144A	6.5000%	136,000	127,840	136,219
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	1,160,000	1,160,000	1,177,970
COVANTA 11/21 COV-LITE TLB	0.0000%	132,535	132,203	132,121
COVANTA 11/21 COV-LITE TLC	0.0000%	10,105	10,079	10,073
COX COMMUNICATIONS INC 144A	3.1500%	70,000	70,102	69,284
COX COMMUNICATIONS INC 144A	3.3500%	300,000	291,369	286,993
COX COMMUNICATIONS INC 144A	5.4500%	885,000	884,862	895,862
CP EF ASSET SECURITI 1A A 144A	5.9600%	99,829	99,838	99,120
CPC 56 CHAMBERS	6.2500%	555,000	555,000	579,280
CPCBAIRD ROAD SENIOR APARTMEN	6.3200%	2,320,000	2,320,000	2,467,579
CPC-HUNTINGTON PLACE APARTMENT	6.1000%	475,000	475,000	496,666
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	1,345,000	1,345,034	1,271,181
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	1,430,000	1,430,000	1,471,780
CREDIT ACCEPTANCE AU 3A A 144A	1.0000%	240,807	240,791	239,086
CREDIT ACCEPTANCE AUT 4 A 144A	1.2600%	147,668	147,653	145,585
CREDIT ACCEPTANCE CORP	6.6250%	115,000	114,759	114,942
CREDIT ACCEPTANCE CORP 144A	9.2500%	107,000	107,643	115,087
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	185,658	184,569	145,028
CRF AFFORDABLE HOUSI 1A D 144A	4.4914%	383,598	376,029	374,414
CROCS 1/24 TL	0.0000%	219,901	218,801	220,275
CROCS INC 144A	4.2500%	2,943,000	2,529,105	2,690,557
CROCS INC 144A	4.1250%	130,000	109,188	112,636
CROWN CASTLE INC	5.0000%	150,000	149,893	148,421
CROWN CASTLE INC	2.2500%	5,700,000	5,691,151	4,689,711
CROWN CASTLE INC	5.6000%	590,000	588,997	597,917
CROWN CASTLE INC	1.0500%	450,000	440,271	409,036
CROWN CASTLE INC	5.8000%	325,000	324,444	332,460
CSAIL 2016-C5 COMMERCIAL C5 XA	0.8997%	725,901	59,683	8,100
CSC HOLDINGS LLC 144A	5.7500%	2,505,000	2,363,900	1,326,080
CSC HOLDINGS LLC 144A	3.3750%	785,000	543,613	533,559
CSC HOLDINGS LLC 144A	4.5000%	785,000	694,725	555,754
CSC HOLDINGS LLC 144A	4.1250%	1,960,000	1,669,211	1,401,498
CSC HOLDINGS LLC 144A	5.3750%	510,000	532,455	438,663
CSC HOLDINGS LLC 144A	4.6250%	1,655,000	1,653,441	840,433
CSC HOLDINGS LLC 144A	11.7500%	400,000	403,377	400,624
CSMC 2017-TIME TIME B 144A	3.6531%	200,000	154,729	120,084
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	480,191	498,568	452,608
CSMC 2020-NET NET A 144A	2.2569%	103,922	106,458	96,576
CSMC 2020-NQM1 TR NQM1 A1 144A	1.2080%	100,099	100,106	90,740
CSMC 2020-RPL4 TR RPL4 A1 144A	2.0000%	250,038	257,561	217,658
CSMC 2021-AFC1 TR AFC1 A1 144A	0.8300%	118,473	118,477	95,482
CSMC 2021-NQM1 NQM1 A1 144A	0.8090%	115,036	115,036	97,472
CSMC 2021-NQM3 NQM3 A1 144A	1.0150%	214,617	214,615	174,392
CSMC 2021-NQM4 NQM4 A1 144A	1.1010%	226,666	226,697	185,158
CSMC 2021-NQM6 NQM6 A1 144A	1.1740%	146,134	146,134	118,927
CULLIGAN 11/23 COV-LITE DELAYE	0.0000%	195,680	195,680	196,414
CUMMINS INC	5.1500%	464,000	464,473	468,298
CUMMINS INC	5.4500%	685,000	680,698	700,318
CVR ENERGY INC 144A	5.7500%	390,000	353,211	365,719
CVR ENERGY INC 144A	8.5000%	1,100,000	1,100,000	1,113,779
CVS HEALTH CORP	5.0000%	175,000	174,473	175,484
CVS HEALTH CORP	5.8750%	2,900,000	2,951,866	2,950,195
CVS HEALTH CORP	4.3000%	157,000	156,456	153,212
CVS PASS-THROUGH TRUST 144A	7.5070%	425,963	426,031	440,994
CWABS ASSET-BACKED CER 11 3AV3	5.9639%	766,000	773,023	720,075
CWABS ASSET-BACKED CERT 21 2A4	5.9039%	1,602,686	1,496,064	1,451,771
CWABS ASSET-BACKED CERTI 24 1A	5.5839%	1,090,179	781,207	966,460
CWABS ASSET-BACKED CERTI 9 2A4	5.6939%	904,069	903,186	845,907
CWABS INC ASSET-BACKED 12 1A1	6.1839%	341,449	386,503	325,027
DAE FUNDING LLC 144A	1.5500%	1,485,000	1,484,064	1,460,641
DAIMLER TRUCK FINANCE NOR 144A	5.0000%	425,000	424,335	423,799
DAIMLER TRUCK FINANCE NOR 144A	5.5000%	635,000	631,485	643,337
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	3,800,000	3,791,950	3,382,084
DAIMLER TRUCK FINANCE NOR 144A	3.5000%	225,000	224,914	220,371
DAIMLER TRUCK FINANCE NOR 144A	5.4000%	375,000	375,112	380,265
DANA INC	4.2500%	535,000	434,019	472,747
DANAHER CORP	2.8000%	130,000	87,768	85,616
DARDEN RESTAURANTS INC	6.3000%	140,000	139,082	146,065
DARLING INGREDIENTS INC 144A	6.0000%	185,000	186,530	183,336
DB MASTER FINANCE 1A A2I 144A	2.0450%	395,888	395,892	362,332
DB MASTER FINANCE 1A A2II 144A	4.0210%	334,250	346,163	323,477
DB MASTER FINANCE 1A A2II 144A	4.0300%	267,900	245,636	255,317
DC COMMERCIAL MORTGA DC A 144A	6.3143%	1,000,000	999,997	1,022,238
DC TRUST 2024-HLTN HLTN E 144A	8.4830%	95,000	94,991	94,991
DC TRUST 2024-HLTN HLTN F 144A	10.3050%	115,000	114,989	114,989
DCP MIDSTREAM OPERATING LP	3.2500%	19,000	16,303	16,364
DCP MIDSTREAM OPERATING LP	5.3750%	110,000	109,480	109,587
DEEPHAVEN RESIDENTIA 1 A1 144A	0.7150%	30,092	30,092	27,725
DEEPHAVEN RESIDENTIA 2 A1 144A	0.8990%	48,515	48,514	41,727
DELL INTERNATIONAL LLC / EMC C	6.1000%	1,100,000	1,197,894	1,132,629
DELL INTERNATIONAL LLC / EMC C	5.8500%	1,000,000	1,044,691	1,005,039
DELL INTERNATIONAL LLC / EMC C	5.4000%	1,140,000	1,137,754	1,142,669

	Coupon	Units	Cost	Market Value
DELTA AIR LINES 2015-1 CLASS A	3.6250%	1,334,634	1,334,624	1,261,801
DELTA AIR LINES 2020-1 CLASS A	2.0000%	948,865	848,934	857,733
DELTA AIR LINES INC	7.3750%	663,000	709,691	683,743
DELTA AIR LINES INC	2.9000%	3,500,000	3,463,222	3,435,632
DELTA AIR LINES INC / SKY 144A	4.7500%	900,000	900,023	880,251
DELTA AIR LINES/SKYMILES 9/20	0.0000%	191,250	189,338	197,068
DEUTSCHE ALT-A SECURITI AR1 A4	5.7554%	0	0	0
DEUTSCHE ALT-A SECURITI OA1 A1	5.5939%	714,171	641,563	397,509
DEXT ABS 2023-2 LLC 2 A2 144A	6.5600%	421,110	421,073	422,327
DIAMONDBACK ENERGY INC	6.2500%	1,810,000	1,898,754	1,952,723
DICK'S SPORTING GOODS INC	4.1000%	270,000	187,413	195,687
DIGICERT 8/19 COV-LITE TLB	0.0000%	392,957	388,395	390,800
DIGITAL REALTY TRUST LP	3.7000%	443,000	422,102	423,046
DIGITAL REALTY TRUST LP	5.5500%	27,000	26,854	27,194
DIRECTV FINANCING 1/24 EXTENDE	0.0000%	257,349	254,775	256,940
DIRECTV FINANCING LLC / D 144A	5.8750%	4,619,000	4,591,650	4,369,741
DIRECTV FINANCING LLC 144A	8.8750%	800,000	800,010	798,068
DISCOVER BANK	2.7000%	550,000	505,213	472,704
DISCOVER BANK	4.6500%	250,000	238,730	241,987
DISCOVER FINANCIAL SERVICES	4.5000%	1,365,000	1,365,985	1,341,215
DISCOVER FINANCIAL SERVICES	7.9640%	1,018,000	1,131,320	1,153,089
DISCOVERY COMMUNICATIONS LLC	4.6500%	1,795,000	1,792,845	1,402,178
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	200,000	194,000	200,166
DISH DBS CORP 144A	5.7500%	100,000	76,899	68,726
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	2,128,263	2,128,218	2,132,061
DLLAD 2023-1 LLC 1A A3 144A	4.7900%	275,000	274,948	272,204
DOC DR LLC	4.3000%	100,000	102,031	97,668
DOMINION ENERGY INC	3.0710%	500,000	503,874	494,602
DOMINION ENERGY INC	5.3750%	50,000	49,771	50,284
DOMINION ENERGY INC	4.0500%	140,000	139,405	113,286
DOMINION ENERGY SOUTH CAROLINA	6.2500%	35,000	34,804	39,180
DOMINION ENERGY SOUTH CAROLINA	5.4500%	170,000	169,526	169,103
DOMINO'S PIZZA MA 1A A2II 144A	4.4740%	139,125	136,141	136,435
DOMINO'S PIZZA MAS 1A A2I 144A	2.6620%	145,875	124,522	129,743
DT MIDSTREAM 5/21 COV-LITE TL	0.0000%	123,792	123,173	124,013
DT MIDSTREAM INC 144A	4.1250%	363,000	354,962	333,718
DT MIDSTREAM INC 144A	4.3750%	50,000	42,785	45,281
DTE ELECTRIC CO	2.6250%	70,000	69,921	60,557
DTE ELECTRIC CO	3.9500%	65,000	64,531	52,702
DTE ELECTRIC CO	2.9500%	50,000	49,980	33,627
DTE ELECTRIC CO	5.4000%	20,000	19,965	20,168
DTE ENERGY CO	3.4000%	2,198,000	2,195,620	2,015,480
DTE ENERGY CO	2.8500%	40,000	37,818	37,818
DTE ENERGY CO	4.2200%	60,000	60,002	59,446
DUKE ENERGY CAROLINAS LLC	6.0500%	260,000	259,504	275,837
DUKE ENERGY CAROLINAS LLC	5.4000%	1,220,000	1,209,050	1,214,121
DUKE ENERGY CAROLINAS LLC	5.3500%	40,000	39,930	39,434
DUKE ENERGY CORP	5.0000%	70,000	65,932	63,362
DUKE ENERGY CORP	6.1000%	40,000	38,823	42,271
DUKE ENERGY CORP	4.8000%	230,000	229,355	204,218
DUKE ENERGY CORP	3.7500%	500,000	500,000	499,605
DUKE ENERGY CORP	4.5000%	545,000	544,324	516,636
DUKE ENERGY CORP	4.8500%	25,000	24,971	24,764
DUKE ENERGY CORP	4.3000%	350,000	349,622	341,938
DUKE ENERGY FLORIDA LLC	1.7500%	1,700,000	1,719,184	1,412,200
DUKE ENERGY INDIANA LLC	6.3500%	260,000	259,397	282,678
DUKE ENERGY INDIANA LLC	5.4000%	40,000	39,964	39,255
DUKE ENERGY OHIO INC	4.3000%	200,000	199,666	166,657
DUKE ENERGY PROGRESS LLC	4.0000%	55,000	49,633	43,641
DUKE ENERGY PROGRESS LLC	4.2000%	260,000	258,911	216,550
DUKE ENERGY PROGRESS LLC	5.1000%	25,000	24,919	24,986
DUKE UNIVERSITY	2.7570%	40,000	39,999	27,742
DUN & BRADSTREET 1/24 TL	0.0000%	0	0	0
DUN & BRADSTREET 7/23 TLB	0.0000%	677,517	674,758	676,955
DUN & BRADSTREET CORP/THE 144A	5.0000%	1,426,000	1,405,066	1,316,286
DUPONT PERFORMANCE 8/23 TLB	0.0000%	290,742	287,835	290,925
E2OPEN 02/21 COV-LITE TL	0.0000%	360,176	357,763	360,100
EAST OHIO GAS CO/THE 144A	1.3000%	910,000	909,773	865,214
EAST OHIO GAS CO/THE 144A	2.0000%	5,000,000	4,986,182	4,106,365
EASTMAN CHEMICAL CO	5.6250%	840,000	846,334	844,658
EATON CORP	4.1500%	260,000	259,845	246,634
EATON CORP	4.7000%	50,000	49,737	46,686
ECOLAB INC	1.3000%	307,000	238,167	245,534
ECOLAB INC	2.1250%	527,000	413,024	437,675
ECOLAB INC	2.7000%	2,000	1,214	1,293
ECOLAB INC	1.6500%	78,000	70,850	71,448
EDGEWELL PERSONAL CARE CO 144A	5.5000%	1,060,000	1,046,069	1,036,140
EDGEWELL PERSONAL CARE CO 144A	4.1250%	1,110,000	925,463	1,018,509
EDISON INTERNATIONAL	5.2500%	225,000	224,627	224,208
EDISON INTERNATIONAL	3.5500%	160,000	159,970	157,837
EDISON INTERNATIONAL	8.1250%	800,000	799,843	827,355
EDWARDS LIFESCIENCES CORP	4.3000%	1,630,000	1,628,279	1,586,056
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	381,559	381,559	379,990
ELECTRONIC ARTS INC	2.9500%	378,000	306,587	252,675
ELECTRONIC ARTS INC	1.8500%	150,000	119,999	122,899
ELEVANCE HEALTH INC	4.6250%	4,100,000	4,967,704	3,724,282

	Coupon	Units	Cost	Market Value
ELI LILLY & CO	5.0000%	2,675,000	2,669,934	2,669,283
ELI LILLY & CO	4.8750%	68,000	67,958	66,404
ELLINGTON FINANCIAL 1 A1 144A	0.7970%	28,014	28,014	23,484
ELLINGTON FINANCIAL 1 M1 144A	2.2310%	500,000	499,999	350,988
ELLINGTON FINANCIAL 2 A1 144A	0.9310%	56,618	56,625	45,462
ELLINGTON FINANCIAL 2 A1 144A	1.1780%	21,008	21,008	18,943
ELLINGTON LOAN ACQUI 1 A1 144A	6.5439%	1,012,745	1,013,799	974,378
EMERSON ELECTRIC CO	2.8000%	187,000	139,402	122,462
EMRLD BORROWER LP / EMERA 144A	6.6250%	275,000	275,020	277,638
ENACT HOLDINGS INC 144A	6.5000%	390,000	387,765	389,922
ENBRIDGE/GRIZZLY ACQUISITIONS	0.0000%	3,610,249	3,575,925	3,610,755
ENCOMPASS HEALTH CORP	4.5000%	2,755,000	2,766,764	2,623,918
ENDURANCE INTERNATIONAL/ENDURE	0.0000%	355,875	354,096	346,088
ENERGIZER HOLDINGS INC 144A	6.5000%	90,000	89,990	89,514
ENERGIZER HOLDINGS INC 144A	4.3750%	135,000	111,150	120,969
ENERGY TRANSFER LP	6.0000%	710,000	706,465	705,690
ENERGY TRANSFER LP	6.5500%	1,766,000	1,763,879	1,895,788
ENERGY TRANSFER LP	6.0500%	615,000	614,641	627,119
ENERGY TRANSFER LP	5.2500%	1,780,000	1,811,913	1,781,967
ENERGY TRANSFER LP	3.7500%	1,762,000	1,759,234	1,624,042
ENERGY TRANSFER LP	4.5000%	130,000	129,995	129,929
ENERGY TRANSFER LP	3.9000%	530,000	511,936	513,938
ENERGY TRANSFER LP	2.9000%	230,000	229,959	223,235
ENERGY TRANSFER LP	4.4000%	1,600,000	1,611,296	1,565,679
ENERGY TRANSFER LP	4.0500%	10,000	9,996	9,852
ENERGY TRANSFER LP	5.3000%	1,410,000	1,403,516	1,281,932
ENERGY TRANSFER LP	4.2000%	1,090,000	1,084,531	1,059,833
ENERGY TRANSFER LP	5.4000%	755,000	690,622	696,765
ENERGY TRANSFER LP	5.5500%	625,000	628,765	626,904
ENERGY TRANSFER LP	5.9500%	610,000	607,059	608,747
ENERSYS 144A	6.6250%	695,000	695,000	700,045
ENLINK MIDSTREAM LLC	5.3750%	60,000	57,201	58,906
ENLINK MIDSTREAM LLC 144A	6.5000%	1,455,000	1,454,922	1,496,942
ENLINK MIDSTREAM LLC 144A	5.6250%	1,702,000	1,714,868	1,685,792
ENLINK MIDSTREAM PARTNERS LP	5.0500%	1,205,000	1,112,967	995,093
ENSEMBLE HEALTH 1/24 TLB	0.0000%	281,945	280,879	282,086
ENTEGRIS 3/23 TLB	0.0000%	154,232	152,689	154,252
ENTEGRIS INC 144A	4.7500%	255,000	243,972	244,381
ENTERGY ARKANSAS LLC	4.2000%	100,000	99,464	82,540
ENTERGY CORP	1.9000%	690,000	685,792	608,905
ENTERGY LOUISIANA LLC	4.7500%	30,000	29,843	26,730
ENTERGY LOUISIANA LLC	4.2000%	100,000	99,358	82,324
ENTERGY TEXAS INC	5.8000%	20,000	19,933	20,647
ENTERPRISE FLEET FIN 1 A3 144A	5.4200%	705,000	704,833	707,420
ENTERPRISE FLEET FIN 3 A2 144A	4.3800%	60,361	60,353	59,717
ENTERPRISE PRODUCTS OPERATING	3.7500%	250,000	252,296	246,568
ENTERTAINMENT PARTNERS 10/21 C	0.0000%	275,100	273,725	272,830
EOG RESOURCES INC	4.3750%	123,886	123,886	120,326
EPIC HEALTH 11/21 2ND LIEN TL	0.0000%	400,000	396,000	340,000
EPICOR 7/20 COV-LITE TL	0.0000%	314,899	314,699	315,803
EPR PROPERTIES	4.9500%	200,000	190,688	190,321
EPR PROPERTIES	4.5000%	2,210,000	2,240,841	2,176,745
EQM MIDSTREAM PARTNERS LP	6.5000%	80,000	69,533	80,239
EQM MIDSTREAM PARTNERS LP 144A	6.0000%	120,000	120,592	120,152
EQM MIDSTREAM PARTNERS LP 144A	4.5000%	560,000	525,973	525,080
EQM MIDSTREAM PARTNERS LP 144A	6.5000%	70,000	69,354	70,619
EQM MIDSTREAM PARTNERS LP 144A	7.5000%	745,000	745,000	764,355
EQM MIDSTREAM PARTNERS LP 144A	6.3750%	500,000	500,008	503,672
EQM MIDSTREAM PARTNERS LP 144A	4.7500%	1,040,000	1,017,352	967,154
EQT CORP	8.2500%	69,000	77,266	73,309
EQUIFAX INC	2.6000%	335,000	334,896	328,357
EQUIFAX INC	5.1000%	1,050,000	1,047,393	1,051,805
EQUIFIRST LOAN SECURITIZ 1 A2B	5.6339%	296,512	215,297	263,772
EQUINIX INC	1.0000%	390,000	364,999	364,724
EQUINIX INC	1.2500%	250,000	249,850	236,475
EQUINIX INC	2.9000%	245,000	244,881	229,823
EQUINIX INC	1.4500%	370,000	343,367	340,329
EQUINIX INC	2.1500%	1,400,000	1,396,303	1,160,225
EQUIPMENTSHARE.COM INC 144A	9.0000%	3,270,000	3,137,823	3,368,072
EQUITABLE FINANCIAL LIFE 144A	1.4000%	140,000	139,933	132,740
EQUITABLE HOLDINGS INC	4.3500%	2,458,000	2,455,990	2,381,350
ERAC USA FINANCE LLC 144A	3.8000%	2,717,000	2,654,903	2,648,364
ERAC USA FINANCE LLC 144A	5.0000%	475,000	474,650	475,793
ERAC USA FINANCE LLC 144A	4.6000%	360,000	360,876	355,442
ERAC USA FINANCE LLC 144A	4.9000%	720,000	701,038	705,824
ERAC USA FINANCE LLC 144A	5.4000%	145,000	144,414	145,552
ESSENTIAL PROPERTIES LP	2.9500%	155,000	115,903	125,712
ESSENTIAL UTILITIES INC	5.3750%	45,000	44,952	44,775
ESSENTIAL UTILITIES INC	5.3000%	10,000	9,913	9,356
ESSENTIAL UTILITIES INC	3.5660%	35,000	35,000	32,724
ESSENTIAL UTILITIES INC	4.2760%	75,000	74,999	61,150
ESSEX PORTFOLIO LP	3.8750%	1,410,000	1,413,344	1,407,398
EVERGY INC	2.9000%	50,000	49,950	44,661
EVERGY INC	2.4500%	1,850,000	1,849,760	1,821,174
EVERGY KANSAS CENTRAL INC	5.9000%	50,000	49,945	52,450
EVERGY KANSAS CENTRAL INC	4.1250%	80,000	79,944	67,560

	Coupon	Units	Cost	Market Value
EVERGY KANSAS CENTRAL INC	5.7000%	50,000	49,712	50,530
EVERSOURCE ENERGY	5.5000%	910,000	905,211	910,101
EVERSOURCE ENERGY	3.4500%	80,000	92,787	55,922
EVERSOURCE ENERGY	2.5500%	60,000	59,834	50,141
EVERSOURCE ENERGY	2.9000%	270,000	269,843	253,831
EVERSOURCE ENERGY	1.6500%	60,000	59,983	48,237
EVERSOURCE ENERGY	4.7500%	1,605,000	1,604,326	1,588,354
EVERSOURCE ENERGY	4.2000%	110,000	109,995	109,595
EVERSOURCE ENERGY	5.4500%	1,530,000	1,530,018	1,548,889
EW SCRIPPS 12/19 COV-LITE TLB2	0.0000%	261,996	261,614	259,229
EXELON CORP	4.4500%	55,000	54,763	46,945
EXELON CORP	5.1500%	100,000	99,869	100,245
EXELON CORP	5.6000%	45,000	43,960	44,916
EXELON CORP	3.3500%	115,000	114,939	101,700
EXGEN RENEWABLES/EXELON 12/20	0.0000%	197,741	197,226	197,741
EXPEDIA GROUP INC	2.9500%	216,000	214,940	188,496
EXPEDIA GROUP INC	4.6250%	150,000	161,083	147,144
EXPEDIA GROUP INC 144A	6.2500%	2,808,000	2,880,079	2,820,278
EXTENDED STAY AMERI ESH A 144A	6.5195%	3,108,470	3,108,469	3,107,493
EXTRA SPACE STORAGE LP	3.5000%	174,000	166,417	167,173
EXTRA SPACE STORAGE LP	5.7000%	621,000	620,107	632,133
EXXON MOBIL CORP	3.4520%	1,149,000	1,157,321	870,465
EXXON MOBIL CORP	2.9920%	2,150,000	2,171,514	2,106,281
EYECARE PARTNERS 10/21 2ND LIE	0.0000%	100,000	99,500	34,500
EYECARE PARTNERS 10/21 INCREME	0.0000%	245,625	245,134	127,479
FACTSET RESEARCH SYSTEMS INC	3.4500%	417,000	408,887	368,180
FACTSET RESEARCH SYSTEMS INC	2.9000%	20,000	19,980	18,803
FAIR ISAAC CORP 144A	4.0000%	138,000	126,703	128,900
FANNIE MAE CONNEX R02 2B2 144A	11.5204%	350,000	363,971	368,666
FCI FUNDING 2021-1 L 1A A 144A	1.1300%	10,336	10,339	10,237
FEDERAL REALTY OP LP	1.2500%	375,000	374,108	346,857
FEDEX CORP	4.9500%	1,065,000	1,063,092	969,424
FHF TRUST 2022-1 1A A 144A	4.4300%	92,916	92,913	91,754
FIDELITY NATIONAL FINANCIAL IN	3.2000%	290,000	183,536	184,985
FIDELITY NATIONAL FINANCIAL IN	2.4500%	700,000	697,641	576,097
FIESTA PURCHASER INC 144A	7.8750%	1,350,000	1,357,125	1,394,145
FIFTH THIRD BANCORP	4.0550%	80,000	80,000	76,386
FIFTH THIRD BANCORP	6.3390%	1,365,000	1,372,517	1,407,139
FIFTH THIRD BANCORP	4.3370%	1,385,000	1,161,936	1,264,197
FIFTH THIRD BANCORP	5.6310%	55,000	55,000	55,056
FIFTH THIRD BANK NA	5.8520%	981,000	975,162	980,212
FILTRATION GROUP 10/21 INCREME	0.0000%	122,188	121,882	122,371
FILTRATION GROUP 5/23 (USD) TL	0.0000%	218,350	218,167	218,896
FIRST AMERICAN FINANCIAL CORP	2.4000%	1,150,000	1,146,984	909,685
FIRST HORIZON ALTERNAT AA6 2A1	6.4051%	6,883	7,870	4,906
FIRST STUDENT/FIRST TRANSIT 6/	0.0000%	277,672	255,458	277,603
FIRST STUDENT/FIRST TRANSIT 7/	0.0000%	400,900	398,896	400,066
FIRSTCASH INC 144A	5.6250%	1,745,000	1,733,212	1,658,214
FIRST-CITIZENS BANK & TRUST CO	6.1250%	400,000	400,000	410,835
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	400,000	422,670	370,212
FIRSTENERGY PENNSYLVANIA 144A	5.1500%	160,000	159,967	158,671
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	800,000	799,090	800,786
FIRSTENERGY TRANSMISSION 144A	2.8660%	900,000	899,999	820,384
FIRSTKEY HOMES 202 SFR2 A 144A	1.2660%	281,020	281,019	263,037
FISERV INC	3.2000%	1,480,000	1,433,309	1,418,863
FISERV INC	5.6000%	295,000	294,427	300,758
FISERV INC	4.4000%	170,000	146,477	144,226
FISERV INC	5.3750%	365,000	364,154	368,649
FISERV INC	5.6250%	731,000	725,227	746,777
FISERV INC	5.4500%	1,350,000	1,349,870	1,367,303
FIVE CORNERS FUNDING TRUS 144A	5.7910%	3,744,000	3,743,846	3,859,903
FLAGSHIP CREDIT AUTO 2 B 144A	0.9300%	141,635	141,634	140,460
FLAGSHIP CREDIT AUTO 2 E 144A	10.8900%	500,000	540,965	531,732
FLAGSHIP CREDIT AUTO 3 B 144A	0.9500%	155,000	154,982	150,999
FLAGSTAR MORTGAGE 1INV B4 144A	4.5271%	453,357	470,076	393,716
FLAGSTAR MORTGAGE TR 2 B4 144A	4.0068%	453,320	462,599	381,631
FLEETCOR 4/21 TLB	0.0000%	302,538	299,483	302,217
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	2,600,000	2,599,922	2,098,733
FLORIDA POWER & LIGHT CO	4.4500%	30,000	29,989	29,711
FLORIDA POWER & LIGHT CO	5.0500%	100,000	99,900	101,094
FLORIDA POWER & LIGHT CO	2.8750%	110,000	83,291	72,294
FLORIDA POWER & LIGHT CO	3.9900%	220,000	232,648	180,975
FLORIDA POWER & LIGHT CO	5.3000%	230,000	245,028	230,446
FLORIDA POWER & LIGHT CO	2.4500%	240,000	239,694	202,006
FLOWSERVE CORP	3.5000%	28,000	24,683	24,859
FOCUS FINANCIAL PARTNERS 1/24	0.0000%	300,000	299,625	298,800
FORD FOUNDATION/THE	2.8150%	20,000	20,000	12,226
FORD FOUNDATION/THE	2.4150%	5,000	5,000	3,156
FORD MOTOR CREDIT CO LLC	6.0500%	2,940,000	2,931,963	2,960,905
FORD MOTOR CREDIT CO LLC	3.3750%	3,375,000	3,191,253	3,246,986
FORD MOTOR CREDIT CO LLC	4.5420%	900,000	865,745	873,646
FORD MOTOR CREDIT CO LLC	5.8000%	455,000	454,445	456,683
FORD MOTOR CREDIT CO LLC	7.2000%	2,400,000	2,474,550	2,547,285
FORD MOTOR CREDIT CO LLC	2.3300%	200,000	247,460	210,076
FORD MOTOR CREDIT CO LLC	6.7980%	2,607,000	2,612,184	2,721,120
FORTINET INC	2.2000%	242,000	206,747	201,992

	Coupon	Units	Cost	Market Value
FORTRESS TRANSPORTATION A 144A	5.5000%	3,110,000	3,083,213	3,013,338
FORTRESS TRANSPORTATION A 144A	7.8750%	1,363,000	1,367,924	1,431,303
FORTRESS TRANSPORTATION A 144A	9.7500%	220,000	224,950	227,796
FORTUNE BRANDS INNOVATIONS INC	4.5000%	38,000	29,637	31,216
FOUNDATION BUILDING MATERIALS	0.0000%	100,000	99,000	100,350
FOURSIGHT CAPITAL AU 1 A3 144A	5.3900%	350,000	349,948	348,553
FOX CORP	5.4760%	725,000	691,904	689,967
FRED HUTCHINSON CANCER CENTER	4.9660%	52,000	52,000	50,130
FREDDIE MAC MULTI K162 A2 144A	5.1500%	2,710,000	2,737,272	2,803,205
FREDDIE MAC MULTI K162 AM 144A	5.1190%	2,710,000	2,709,845	2,786,684
FREDDIE MAC MULTICLASS P003 A2	1.7828%	1,400,000	1,429,628	1,091,864
FREDDIE MAC MULTICLASS P003 A3	1.9560%	1,400,000	1,437,417	1,001,448
FREDDIE MAC STACR HQA2 M2 144A	11.3204%	100,000	102,370	111,284
FREDDIE MAC STACR HQA3 M2 144A	10.6704%	275,000	276,866	298,607
FREEDOM MORTGAGE CORP 144A	7.6250%	121,000	119,507	120,812
FREEDOM MORTGAGE CORP 144A	12.0000%	1,995,000	2,069,767	2,174,560
FREEDOM MORTGAGE CORP 144A	12.2500%	415,000	410,768	456,410
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	20,000	20,000	20,469
FREEPORT-MCMORAN INC	5.4000%	28,000	25,239	27,660
FREMF 17-K68 MORTGA K68 B 144A	3.8417%	1,295,758	1,250,509	1,231,272
FREMF 2016-K54 MORT K54 B 144A	4.0524%	1,036,000	1,056,200	1,006,943
FREMF 2016-K59 MORT K59 B 144A	3.5802%	575,000	574,084	548,785
FREMF 2017-K056 MOR K65 B 144A	4.0795%	75,000	72,493	71,960
FREMF 2017-K63 MORT K63 B 144A	3.8787%	457,161	475,696	437,443
FREMF 2017-K64 MORT K64 B 144A	3.9977%	300,000	285,323	288,132
FREMF 2017-K70 MORT K70 B 144A	3.8095%	1,797,000	1,777,500	1,699,582
FREMF 2018-K082 MOR K82 B 144A	4.1330%	2,765,000	2,653,129	2,628,162
FREMF 2018-K72 MORT K72 B 144A	3.9940%	1,456,000	1,432,436	1,383,772
FREMF 2018-K733 MOR K73 B 144A	3.8545%	3,415,000	3,244,710	3,227,427
FREMF 2018-K74 MORT K74 B 144A	4.0942%	4,683,000	4,904,084	4,461,879
FREMF 2018-K76 MORT K76 B 144A	4.2076%	1,500,000	1,397,184	1,433,574
FREMF 2018-K77 MORT K77 B 144A	4.1609%	1,284,000	1,392,815	1,224,455
FREMF 2018-K78 MORT K78 B 144A	4.1288%	165,000	150,136	157,074
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	944,391,303	6,640,287	3,103,648
FREMF 2018-K80 MORT K80 B 144A	4.2324%	651,000	612,681	621,880
FREMF 2018-K83 MORT K83 B 144A	4.2782%	3,616,000	3,723,833	3,456,596
FREMF 2018-K84 MORT K84 B 144A	4.1860%	1,806,500	1,726,815	1,719,758
FREMF 2018-K86 MORT K86 B 144A	4.2945%	2,048,000	2,011,771	1,958,653
FREMF 2019-K102 MO K102 B 144A	3.5300%	375,000	379,829	341,970
FREMF 2019-K87 MORT K87 B 144A	4.3250%	3,655,000	3,508,840	3,491,310
FREMF 2019-K93 MORT K93 B 144A	4.1163%	1,800,000	1,728,236	1,698,451
FREMF 2019-K95 MORT K95 B 144A	3.9218%	1,817,000	2,003,776	1,697,497
FREMF 2019-K96 MORT K96 B 144A	3.8120%	2,587,000	2,499,861	2,401,290
FREMF 2019-K99 MORT K99 B 144A	3.6452%	5,106,000	4,963,779	4,691,934
FREMF 2020-K737 MO K737 B 144A	3.3035%	1,452,000	1,448,007	1,373,092
FREMONT HOME LOAN TRUST 3 2A3	5.7839%	1,789,433	1,425,096	599,043
FREMONT HOME LOAN TRUST B 2A3	5.7639%	1,742,688	979,197	548,572
FREMONT HOME LOAN TRUST E 2A1	5.5039%	1,097,717	840,208	490,870
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	2,883,743	2,811,890	2,692,757
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	722,871	695,090	682,497
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	150,155	141,143	140,560
FRESB 2018-SB46 MORT SB46 A10F	3.3000%	2,145,283	2,140,562	2,022,657
FRESB 2018-SB51 MORT SB51 A10F	3.4007%	1,603,502	1,604,622	1,502,438
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	1,370,090	1,335,426	1,286,040
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	786,164	713,975	719,497
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	2,351,007	1,991,918	1,983,164
FRESB 2023-SB106 MO SB106 A10F	3.9300%	3,639,416	3,428,849	3,368,594
FRESB 2023-SB109 MOR SB109 A7F	4.2400%	4,552,637	4,342,305	4,369,004
FRONTIER COMMUNICATIONS 4/21	0.0000%	196,401	475,057	195,603
FRONTIER COMMUNICATIONS H 144A	5.0000%	4,207,000	4,053,468	3,904,991
FRONTIER COMMUNICATIONS H 144A	6.0000%	2,090,000	1,926,472	1,770,287
FRONTIER COMMUNICATIONS H 144A	6.7500%	765,000	762,298	681,760
FRONTIER COMMUNICATIONS H 144A	5.8750%	400,000	398,955	387,255
FRONTIER COMMUNICATIONS HOLDIN	5.8750%	183,632	154,651	155,169
FRTLK 2021-SFR1 SFR1 D 144A	2.1720%	360,000	359,992	323,871
FS KKR CAPITAL CORP	3.1250%	2,099,000	2,013,469	1,833,703
FS KKR CAPITAL CORP	2.6250%	355,000	354,309	322,038
FS KKR CAPITAL CORP	3.2500%	225,000	224,117	204,861
FS KKR CAPITAL CORP	1.6500%	350,000	349,903	341,819
FS KKR CAPITAL CORP	7.8750%	300,000	298,119	313,540
FS RIALTO 2022-FL6 FL6 A 144A	7.9063%	100,000	104,327	100,340
FWD SECURITIZATIO INV1 A1 144A	2.2400%	893,790	893,785	819,635
GA GLOBAL FUNDING TRUST 144A	5.5000%	405,000	402,743	406,530
GARTNER INC 144A	4.5000%	280,000	280,004	266,730
GATX CORP	5.4000%	60,000	59,950	60,410
GCAT 2020-NQM2 TR NQM2 A1 144A	1.5550%	36,756	36,764	33,809
GCAT 2021-CM1 TRUST CM1 A 144A	1.4690%	145,659	145,658	134,525
GCAT 2021-NQM1 TR NQM1 A1 144A	0.8740%	135,928	135,942	113,906
GCAT 2021-NQM2 TR NQM2 A1 144A	1.0360%	101,567	101,579	83,426
GCAT 2021-NQM4 TR NQM4 A1 144A	1.0930%	185,177	185,176	149,404
GCAT 2021-NQM5 TR NQM5 A1 144A	1.2620%	262,242	262,238	208,478
GE HEALTHCARE TECHNOLOGIES INC	5.5500%	1,390,000	1,389,404	1,388,183
GEN DIGITAL INC 144A	7.1250%	225,000	224,525	231,174
GEN DIGITAL INC 144A	6.7500%	175,000	175,109	177,506
GENERAL MILLS INC	2.8750%	536,000	492,157	477,154
GENERAL MOTORS CO	6.1250%	1,625,000	1,631,842	1,638,671

	Coupon	Units	Cost	Market Value
GENERAL MOTORS CO	5.2000%	500,000	540,857	449,179
GENERAL MOTORS FINANCIAL CO IN	5.7500%	1,036,000	1,033,220	1,047,231
GENERAL MOTORS FINANCIAL CO IN	6.0500%	1,705,000	1,717,141	1,717,626
GENERAL MOTORS FINANCIAL CO IN	1.2500%	150,000	149,895	139,588
GENERAL MOTORS FINANCIAL CO IN	3.5000%	325,000	328,395	320,765
GENERAL MOTORS FINANCIAL CO IN	3.6000%	1,565,000	1,666,322	1,412,732
GENERAL MOTORS FINANCIAL CO IN	5.4000%	600,000	598,681	601,098
GENESYS 2/24 ADD-ON TLB	0.0000%	100,000	99,750	100,180
GENUINE PARTS CO	2.7500%	2,397,000	2,374,119	1,993,124
GEORGETOWN UNIVERSITY/THE	2.9430%	11,000	11,000	7,706
GEORGIA POWER CO	4.9500%	290,000	289,538	285,933
GEORGIA POWER CO	3.7000%	250,000	278,765	191,615
GEORGIA POWER CO	4.6500%	255,000	254,736	252,453
GEORGIA POWER CO	5.1250%	80,000	78,666	77,381
GEORGIA POWER CO	5.0040%	2,500,000	2,500,019	2,503,004
GILEAD SCIENCES INC	3.6500%	785,000	758,054	764,823
GLENORE FUNDING LLC 144A	5.3710%	2,417,000	2,417,000	2,421,792
GLOBAL PAYMENTS INC	4.9500%	300,000	299,835	297,602
GLOBAL PAYMENTS INC	3.2000%	625,000	567,890	561,522
GLOBAL PAYMENTS INC	2.6500%	1,000,000	1,004,168	974,209
GO DADDY OPERATING CO LLC 144A	5.2500%	985,000	984,995	963,301
GO DADDY OPERATING CO LLC 144A	3.5000%	285,000	269,950	257,041
GOLDMAN SACHS BDC INC	2.8750%	5,000	4,994	4,762
GOLDMAN SACHS GROUP INC/THE	3.8000%	2,500,000	2,935,577	2,341,254
GOLDMAN SACHS GROUP INC/THE	3.7500%	3,595,000	3,590,646	3,523,664
GOLDMAN SACHS GROUP INC/THE	6.7500%	530,000	512,210	579,045
GOLDMAN SACHS GROUP INC/THE	4.4110%	40,000	40,552	35,807
GOLDMAN SACHS GROUP INC/THE	1.0930%	0	0	0
GOLDMAN SACHS GROUP INC/THE	1.9480%	2,882,000	2,847,243	2,649,199
GOLDMAN SACHS GROUP INC/THE	4.2500%	1,330,000	1,330,027	1,305,000
GOLDMAN SACHS GROUP INC/THE	2.3830%	3,900,000	3,239,446	3,199,395
GOLDMAN SACHS GROUP INC/THE	1.5420%	250,000	249,998	228,439
GOLDMAN SACHS GROUP INC/THE	6.4840%	275,000	275,000	289,333
GOLDMAN SACHS GROUP INC/THE	4.3870%	440,000	440,000	431,499
GOLDMAN SACHS GROUP INC/THE	4.4820%	1,185,000	1,185,000	1,158,497
GOLDMAN SACHS GROUP INC/THE	2.9080%	515,000	486,084	370,301
GOLUB CAPITAL BDC INC	6.0000%	825,000	807,532	810,248
GOLUB CAPITAL BDC INC	2.5000%	30,000	29,931	27,563
GOLUB CAPITAL PARTNE 1A B 144A	8.1120%	255,000	255,009	256,454
GOODMAN US FINANCE THREE 144A	3.7000%	1,860,000	1,855,231	1,726,123
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	1,445,000	1,445,068	1,326,800
GOODYEAR TIRE & RUBBER CO/THE	9.5000%	1,185,000	1,185,055	1,195,305
GRAHAM PACKAGING CO INC 144A	7.1250%	1,070,000	1,070,030	970,162
GRAPHIC PACKAGING INTERNA 144A	3.7500%	135,000	128,292	120,060
GREAT LAKES DREDGE & DOCK 144A	5.2500%	1,760,000	1,760,018	1,565,858
GREYSTAR REAL ESTATE 1/24 TLB	0.0000%	0	0	0
GREYSTAR REAL ESTATE 8/23 TL	0.0000%	1,291,763	1,272,386	1,272,386
GREYSTAR REAL ESTATE PART 144A	7.7500%	545,000	549,855	564,076
GROUNDWORKS 3/24 COV-LITE TL	0.0000%	139,352	137,959	139,224
GS MORTGAGE SECURI BWTR A 144A	2.9540%	115,000	84,858	85,333
GS MORTGAGE SECURI GTWY A 144A	8.7260%	3,000,000	3,027,180	3,011,250
GS MORTGAGE SECURI HULA C 144A	7.0830%	238,984	243,792	237,192
GS MORTGAGE SECURI RIVR A 144A	6.5720%	5,390,715	4,103,458	4,160,552
GS MORTGAGE SECURI UPTN A 144A	2.7510%	340,000	348,118	324,298
GS MORTGAGE SECURIT 70P D 144A	7.0452%	530,000	528,535	528,039
GS MORTGAGE SECURITIES GC13 XA	0.0000%	185,309	1,739	2
GS MORTGAGE SECURITIES GC26 B	4.2150%	135,000	124,453	125,452
GSAA HOME EQUITY TRUST 15 1A1	5.9539%	184,320	176,174	156,076
GSAMP TRUST 2006-FM2 FM2 A1	5.7239%	1,006,846	612,181	343,077
GSAMP TRUST 2006-HE8 HE8 A2C	5.6139%	492,181	486,257	474,071
GSAMP TRUST 2006-NC2 NC2 A2D	5.9239%	749,653	585,903	411,028
GSAMP TRUST 2007-FM2 FM2 A2C	5.6039%	1,326,572	998,201	780,170
GSR MORTGAGE LOAN TRUS AR2 1A2	4.3396%	7,718	10,348	6,964
GSR MORTGAGE LOAN TRUS OA1 1A1	5.8839%	1,533,356	702,808	350,805
GSR MORTGAGE LOAN TRUST 11 1A1	5.9733%	31,985	29,169	31,639
GUARDIAN LIFE GLOBAL FUND 144A	3.2460%	225,000	225,000	214,392
HACKENSACK MERIDIAN HEALTH INC	2.8750%	53,000	53,000	35,627
HALEON US CAPITAL LLC	3.3750%	1,500,000	1,487,113	1,435,464
HANESBRANDS 2/23 TLB	0.0000%	233,238	230,905	232,946
HANESBRANDS INC 144A	9.0000%	2,350,000	2,358,681	2,414,496
HANESBRANDS INC 144A	4.8750%	305,000	278,313	296,956
HARBOR FREIGHT TOOLS 7/21 COV-	0.0000%	210,752	208,644	210,534
HARBORVIEW MORTGAGE LO 11 3A1A	6.1408%	8,821	9,515	7,910
HARBORVIEW MORTGAGE LO 12 1A1A	5.8508%	520,093	475,459	416,400
HARBORVIEW MORTGAGE LOA 1 2A1A	5.9808%	11,679	10,894	11,504
HARBORVIEW MORTGAGE LOA 2 2A1A	5.8808%	15,991	14,814	14,349
HARBORVIEW MORTGAGE LOA 6 2A1A	5.6308%	877,024	879,070	744,617
HARBORVIEW MORTGAGE LOA 9 2A1A	6.1232%	9,387	9,401	8,626
HARBORVIEW MORTGAGE LOAN 2 1A	6.5254%	18,204	16,654	4,789
HARBORVIEW MORTGAGE LOAN 4 3A	6.5651%	3,924	4,433	3,614
HAT HOLDINGS I LLC / HAT 144A	3.3750%	1,995,000	1,852,685	1,879,101
HAYWARD INDUSTRIES 5/21 COV-LT	0.0000%	364,391	362,569	364,562
HCA INC	5.9000%	615,000	627,024	618,396
HCA INC	6.1000%	410,000	407,468	413,363
HCA INC	6.0000%	310,000	308,219	314,644
HCA INC	5.2500%	2,825,000	2,776,367	2,816,761

	Coupon	Units	Cost	Market Value
HCA INC	3.6250%	2,310,000	2,042,635	2,044,897
HCA INC	3.5000%	1,200,000	1,191,700	1,085,229
HCA INC	5.8750%	960,000	987,105	981,541
HCA INC	5.6000%	175,000	174,734	176,211
HCA INC	4.1250%	4,305,000	4,427,109	4,076,988
HCA INC	5.3750%	3,725,000	3,700,482	3,714,184
HCA INC	4.6250%	1,663,000	1,385,137	1,389,876
HCA INC	5.4500%	230,000	229,651	231,200
HD SUPPLY WATERWORKS 6/21 TLB	0.0000%	193,020	192,640	192,619
HEALTHCARE REALTY HOLDINGS LP	2.4000%	1,038,000	1,035,852	849,698
HELIOS SOFTWARE HOLDINGS 144A	4.6250%	1,000,000	981,674	897,275
HERC HOLDINGS INC 144A	5.5000%	130,000	128,401	127,685
HERSHEY CO/THE	4.5000%	436,000	435,197	430,932
HERSHEY CO/THE	2.6500%	392,000	267,584	254,678
HERSHEY CO/THE	0.9000%	245,000	238,930	233,245
HERSHEY CO/THE	2.3000%	424,000	401,952	399,766
HERSHEY CO/THE	1.7000%	233,000	196,805	195,321
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	950,000	949,841	951,086
HERTZ VEHICLE FINANC 1A A 144A	1.2100%	355,000	354,978	346,596
HERTZ VEHICLE FINANC 1A D 144A	4.8500%	250,000	266,713	242,705
HERTZ VEHICLE FINANC 2A D 144A	9.4000%	500,000	510,911	519,839
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	1,900,000	1,899,714	1,966,723
HESS CORP	3.5000%	250,000	248,817	248,214
HESS CORP	5.6000%	80,000	72,749	81,529
HESS CORP	5.8000%	73,000	75,099	75,058
HEWLETT PACKARD ENTERPRISE CO	6.1020%	66,000	66,000	65,367
HEXCEL CORP	4.2000%	650,000	627,296	617,551
HIGHTOWER 4/21 COV-LITE TLB	0.0000%	296,656	294,506	296,656
HIGHWOODS REALTY LP	4.2000%	600,000	625,412	546,144
HIGHWOODS REALTY LP	7.6500%	1,681,000	1,659,528	1,833,340
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	635,325	621,634	635,979
HILTON DOMESTIC OPERATING 144A	5.8750%	800,000	800,000	801,327
HILTON GRAND 1/24 INCREMENTAL	0.0000%	190,000	189,525	190,361
HILTON GRAND VACATIONS BO 144A	5.0000%	2,905,000	2,904,986	2,709,207
HINNT 2024-A LLC A E 144A	8.0000%	50,000	46,514	46,513
HLF FINANCING SARL LLC / 144A	4.8750%	2,045,360	2,045,360	1,421,275
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	34,000	33,999	27,646
HOME DEPOT INC/THE	4.9500%	200,000	198,345	191,866
HOME DEPOT INC/THE	3.1250%	220,000	234,938	153,940
HOME DEPOT INC/THE	3.6250%	185,000	182,132	141,295
HOME DEPOT INC/THE	2.3750%	200,000	197,522	118,898
HOME DEPOT INC/THE	3.2500%	425,000	423,184	379,859
HOME DEPOT INC/THE	3.3000%	245,000	203,319	194,766
HOME DEPOT INC/THE	4.2500%	115,000	134,570	99,621
HOME DEPOT INC/THE	5.4000%	430,000	430,441	437,528
HOME EQUITY MORTGAGE LOAN C M2	6.1939%	754,923	747,154	736,596
HORIZON AIRCRAFT FINA 1 B 144A	5.2700%	225,200	136,090	135,772
HORMEL FOODS CORP	1.7000%	347,000	320,019	307,488
HOST HOTELS & RESORTS LP	3.5000%	885,000	774,540	786,966
HOST HOTELS & RESORTS LP	2.9000%	1,600,000	1,323,657	1,329,598
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	1,335,000	1,335,000	1,408,708
HOWARD UNIVERSITY	2.5160%	65,000	64,999	62,139
HOWARD UNIVERSITY	2.4160%	100,000	100,033	98,439
HP INC	2.2000%	300,000	299,825	288,756
HSI ASSET LOAN OBLIGATI WF1 A1	5.5639%	30,345	19,369	8,906
HUB INTERNATIONAL 1/24 TLB	0.0000%	2,796,034	2,783,069	2,796,538
HUB INTERNATIONAL LTD 144A	7.3750%	220,000	220,001	221,481
HUB INTERNATIONAL LTD 144A	7.2500%	745,000	743,266	765,634
HUB INTERNATIONAL LTD 144A	5.6250%	60,000	60,000	56,258
HUBBELL INC	2.3000%	513,000	434,754	428,174
HUDSON PACIFIC PROPERTIES LP	3.9500%	885,000	846,173	784,063
HUDSON PACIFIC PROPERTIES LP	5.9500%	800,000	675,908	738,993
HUMANA INC	5.3750%	1,800,000	1,798,937	1,800,970
HUMANA INC	2.1500%	600,000	599,097	479,724
HUMANA INC	1.3500%	225,000	224,888	202,679
HUNT COS INC 144A	5.2500%	3,135,000	3,012,310	2,862,573
HUNTINGTON BANCSHARES INC/OH	6.2080%	1,300,000	1,300,029	1,330,566
HUNTINGTON BANCSHARES INC/OH	5.7090%	850,000	850,000	847,553
HYATT HOTELS CORP	1.8000%	4,000,000	3,976,337	3,915,827
HYATT HOTELS CORP	5.7500%	250,000	249,962	253,890
HYATT HOTELS CORP	4.3750%	120,000	115,771	116,360
HYUNDAI AUTO RECEIVABLES C A3	5.3900%	1,682,000	1,681,998	1,684,342
HYUNDAI CAPITAL AMERICA 144A	6.0000%	3,700,000	3,696,022	3,716,758
HYUNDAI CAPITAL AMERICA 144A	5.2500%	300,000	299,017	299,731
HYUNDAI CAPITAL AMERICA 144A	1.5000%	5,891,000	5,886,410	5,418,653
HYUNDAI CAPITAL AMERICA 144A	5.9500%	275,000	274,745	278,196
HYUNDAI CAPITAL AMERICA 144A	6.5028%	1,500,000	1,602,931	1,508,429
IDAHO POWER CO	5.5000%	10,000	9,906	9,919
IDAHO POWER CO	5.8000%	26,000	25,762	26,629
IDEX CORP	3.0000%	2,204,000	2,311,065	1,942,607
IDEX CORP	2.6250%	761,000	688,391	644,324
IFS P CPURNSA US CPI URBAN CO	2.6150%	1,760,000	0	4,590
IFS P CPURNSA US CPI URBAN CO	2.5950%	1,445,000	0	2,428
IFS P CPURNSA US CPI URBAN CO	2.6050%	2,600,000	0	5,537
IFS R CPURNSA US CPI URBAN CO	0.0100%	5,805,000	0	-23,957
IFS_P CPURNSA US CPI URBAN CO	0.0100%	-5,805,000	0	0

	Coupon	Units	Cost	Market Value
IFS_R CPURNSA US CPI URBAN CO	2.6500%	-1,760,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6300%	-1,445,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6350%	-735,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6313%	-1,865,000	0	0
II-VI 7/22 COV-LITE TLB	0.0000%	300,966	297,957	300,966
IMG WORLDWIDE 5/18 TLB	0.0000%	196,559	192,944	196,278
IMOLA MERGER CORP 144A	4.7500%	3,065,000	2,885,384	2,873,899
IMPAC SECURED ASSETS TRU 4 A2C	5.9639%	3,511,240	2,469,123	2,888,571
IMPERIAL FUND MOR NQM1 A1 144A	1.0710%	106,049	106,049	90,603
IMPERIAL FUND MOR NQM2 A1 144A	1.0730%	104,877	104,876	85,346
IMPERIAL FUND MOR NQM3 A1 144A	1.5950%	142,535	142,534	120,060
INDIANA MICHIGAN POWER CO	5.6250%	30,000	29,991	30,306
INDIANA UNIVERSITY HEALTH INC	2.8520%	70,000	69,999	47,370
INDIANAPOLIS POWER & LIGH 144A	5.7000%	405,000	403,835	406,074
INDYMAC INDX MORTGAG AR12 2A1A	5.9239%	459,150	467,511	413,558
INEOS 1/24 (USD) TL	0.0000%	265,000	262,350	265,220
INGERSOLL RAND INC	5.4000%	385,000	383,670	390,108
INGERSOLL RAND INC	5.7000%	480,000	474,959	492,402
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	11,000	11,000	9,385
INSULET 1/24 TLB	0.0000%	0	0	0
INSULET 4/21 COV-LITE TLB	0.0000%	180,375	179,924	180,525
INTEL CORP	5.0000%	890,000	886,777	890,913
INTEL CORP	5.9000%	340,000	334,445	360,721
INTEL CORP	4.8000%	50,000	44,628	47,293
INTEL CORP	3.0500%	409,000	259,048	275,687
INTEL CORP	5.1500%	1,775,000	1,769,826	1,779,045
INTEL CORP	4.2500%	41,000	33,759	35,803
INTEL CORP	5.6000%	440,000	438,669	448,315
INTEL CORP	4.6000%	135,000	125,647	126,818
INTEL CORP	2.8000%	110,000	75,154	79,529
INTEL CORP	5.6250%	460,000	489,929	475,622
INTEL CORP	4.8750%	1,725,000	1,729,538	1,723,681
INTEL CORP	5.7000%	890,000	890,598	920,015
INTERCONTINENTAL EXCHANGE INC	3.0000%	625,000	616,409	423,072
INTERCONTINENTAL EXCHANGE INC	5.2000%	155,000	155,549	152,037
INTERFACE INC 144A	5.5000%	1,235,000	1,235,033	1,173,452
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERNATIONAL BUSINESS MACHINE	6.5000%	280,000	298,505	297,895
INTERNATIONAL BUSINESS MACHINE	3.3000%	203,000	196,888	195,869
INTERNATIONAL BUSINESS MACHINE	4.1500%	100,000	114,503	88,289
INTERNATIONAL BUSINESS MACHINE	4.9000%	190,000	183,985	177,731
INTERNATIONAL BUSINESS MACHINE	3.4300%	385,000	343,578	277,968
INTERNET BRANDS 4/23 COV-LITE	0.0000%	471,894	467,169	468,567
INTERPUBLIC GROUP OF COS INC/T	3.3750%	82,000	81,843	61,199
INTERSTATE POWER AND LIGHT CO	3.5000%	100,000	103,854	72,168
INTOWN 2022-STAY M STAY A 144A	7.8136%	3,000,936	3,035,936	3,015,000
INTUIT INC	5.5000%	70,000	69,424	72,665
INTUIT INC	1.6500%	563,000	470,601	465,348
INTUIT INC	5.2000%	480,000	477,348	488,867
INVITATION HOMES OPERATING PAR	4.1500%	2,200,000	2,195,240	2,013,376
INVITATION HOMES OPERATING PAR	2.3000%	2,000	1,718	1,770
INVITATION HOMES OPERATING PAR	5.4500%	100,000	97,890	100,302
ION CORPORATE 1/24 TL	0.0000%	0	0	0
IPALCO ENTERPRISES INC	3.7000%	1,500,000	1,499,670	1,499,506
IPALCO ENTERPRISES INC 144A	5.7500%	800,000	797,747	798,436
IQVIA INC	6.2500%	795,000	793,864	825,468
IQVIA INC	5.7000%	690,000	688,132	699,569
IQVIA INC 144A	5.0000%	200,000	195,266	195,285
IRON MOUNTAIN 12/23 TLB	0.0000%	285,000	282,863	282,387
IRON MOUNTAIN INC 144A	7.0000%	3,235,000	3,235,103	3,296,648
IRON MOUNTAIN INC 144A	5.2500%	965,000	950,563	912,868
IRON MOUNTAIN INC 144A	4.8750%	2,025,000	2,020,028	1,957,853
ITC HOLDINGS CORP 144A	4.9500%	125,000	125,046	124,104
J M SMUCKER CO/THE	5.9000%	90,000	89,967	93,323
JABIL INC	4.2500%	60,000	59,838	58,146
JABIL INC	1.7000%	535,000	534,956	496,610
JABIL INC	5.4500%	435,000	432,833	437,188
JACKSON FINANCIAL INC	4.0000%	33,000	32,680	23,191
JACKSON NATIONAL LIFE GLO 144A	1.7500%	205,000	204,991	198,827
JB POINDEXTER & CO INC 144A	8.7500%	2,035,000	2,050,750	2,103,439
JBS USA LUX SA / JBS USA 144A	7.2500%	75,000	66,920	80,608
JBS USA LUX SA / JBS USA FOOD	5.7500%	39,000	38,561	38,422
JBS USA LUX SA / JBS USA FOOD	3.7500%	203,000	175,191	175,519
JBS USA LUX SA / JBS USA FOOD	6.5000%	410,000	347,734	405,122
JBS USA LUX SA / JBS USA FOOD	4.3750%	50,000	32,310	36,310
JC PENNEY CORP INC	6.3750%	0	0	0
JERSEY CENTRAL POWER & LI 144A	4.3000%	620,000	636,429	605,781
JERSEY CENTRAL POWER & LI 144A	4.7000%	440,000	457,373	440,000
JOHN DEERE CAPITAL CORP	4.7500%	850,000	849,634	847,304
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	325,000	324,955	324,048
JOHNSON & JOHNSON	0.9500%	1,325,000	1,324,193	1,179,060
JOHNSON & JOHNSON	2.4500%	170,000	120,413	101,229
JONES LANG LASALLE INC	6.8750%	1,645,000	1,633,310	1,742,002
JP MORGAN CHASE CO CCDC A 144A	7.2355%	2,800,000	2,744,865	2,924,112
JP MORGAN CHASE COM C16 D 144A	4.8836%	74,623	67,355	65,888
JP MORGAN MORTGAG LTV3 B4 144A	4.3788%	463,143	468,517	401,999

	Coupon	Units	Cost	Market Value
JP MORGAN MORTGAGE 10 B4 144A	2.8273%	135,749	123,631	98,839
JP MORGAN MORTGAGE ACQ WMC3 A3	5.6639%	203,914	216,610	145,519
JP MORGAN MORTGAGE ACQU HE2 M1	5.8939%	1,300,000	1,196,120	1,181,738
JP MORGAN MORTGAGE T 7 B1 144A	2.7982%	466,452	466,266	369,620
JP MORGAN MORTGAGE TRUS A1 6A1	4.8653%	13,508	14,225	12,560
JP MORGAN MORTGAGE TRUS A2 1A1	6.2920%	13,659	12,448	10,738
JPMBB COMMERCIAL MORTGA C23 XA	0.5721%	647,103	31,166	579
JPMORGAN CHASE & CO	5.0400%	1,235,000	1,235,000	1,230,741
JPMORGAN CHASE & CO	3.3000%	1,155,000	1,155,512	1,118,412
JPMORGAN CHASE & CO	3.8750%	1,930,000	1,930,248	1,914,421
JPMORGAN CHASE & CO	4.2500%	2,438,000	2,458,460	2,382,716
JPMORGAN CHASE & CO	5.6000%	510,000	507,769	534,004
JPMORGAN CHASE & CO	4.8500%	300,000	328,210	286,821
JPMORGAN CHASE & CO	2.3010%	1,700,000	1,689,792	1,670,048
JPMORGAN CHASE & CO	1.0450%	300,000	300,000	279,718
JPMORGAN CHASE & CO	4.1250%	1,815,000	1,830,374	1,769,726
JPMORGAN CHASE & CO	3.8820%	1,775,000	1,685,412	1,534,490
JPMORGAN CHASE & CO	1.9530%	60,000	49,765	48,884
JPMORGAN CHASE & CO	3.7020%	1,025,000	1,119,023	960,322
JPMORGAN CHASE & CO	4.2030%	1,060,000	1,105,728	1,021,919
JPMORGAN CHASE & CO	2.0050%	300,000	300,000	290,029
JPMORGAN CHASE & CO	0.7680%	200,000	200,000	196,224
JPMORGAN CHASE & CO	2.5450%	1,939,000	1,939,000	1,613,455
JPMORGAN CHASE & CO	3.5400%	187,000	187,931	178,644
JPMORGAN CHASE & CO	2.9630%	100,000	85,572	85,383
JPMORGAN CHASE & CO	5.3500%	990,000	993,054	993,819
JPMORGAN CHASE & CO	4.3230%	250,000	250,000	244,230
JPMORGAN CHASE & CO	4.8510%	1,575,000	1,575,000	1,561,718
JPMORGAN CHASE & CO	4.9120%	6,285,000	6,135,752	6,153,922
JPMORGAN CHASE & CO	2.0690%	695,000	610,387	616,502
JPMORGAN CHASE & CO	2.5800%	330,000	330,000	278,994
JPMORGAN CHASE & CO	6.0870%	2,400,000	2,400,000	2,495,069
JPMORGAN CHASE & CO	6.2540%	1,460,000	1,460,000	1,559,853
JPMORGAN CHASE & CO	5.2990%	1,150,000	1,150,000	1,158,543
JPMORGAN CHASE & CO	3.9600%	3,200,000	3,087,623	3,123,610
JPMORGAN CHASE & CO	4.0050%	1,860,000	1,728,914	1,782,848
JPMORGAN CHASE & CO	5.0120%	240,000	239,216	239,017
JPMORGAN CHASE & CO	5.3360%	255,000	255,000	255,996
JPMORGAN CHASE BANK N 2 B 144A	0.8890%	27,915	27,916	27,420
JPMORGAN CHASE BANK NA	5.1100%	1,750,000	1,750,000	1,755,025
KAISER FOUNDATION HOSPITALS	3.0020%	121,000	120,998	83,830
KAISER FOUNDATION HOSPITALS	2.8100%	34,000	34,000	25,092
KB HOME	4.0000%	145,000	122,348	128,532
KB HOME	4.8000%	170,000	162,551	162,255
KB HOME	6.8750%	35,000	34,909	36,116
KENNEDY-WILSON INC	4.7500%	3,835,000	3,099,788	3,114,282
KENTUCKY UTILITIES CO	5.1250%	425,000	421,575	408,456
KENVUE INC	5.0000%	900,000	898,062	909,396
KEURIG DR PEPPER INC	3.9500%	302,000	292,618	288,404
KEURIG DR PEPPER INC	4.5970%	60,000	60,160	59,203
KEYBANK NA/CLEVELAND OH	4.1500%	1,500,000	1,499,804	1,458,052
KEYBANK NA/CLEVELAND OH	4.3900%	250,000	229,268	235,998
KEYSIGHT TECHNOLOGIES INC	3.0000%	250,000	216,711	222,716
KEYSIGHT TECHNOLOGIES INC	4.6000%	32,000	33,122	31,472
KEYSIGHT TECHNOLOGIES INC	4.5500%	640,000	640,576	635,430
KILROY REALTY LP	6.2500%	790,000	771,257	771,686
KILROY REALTY LP	3.4500%	3,000,000	2,997,912	2,945,829
KIMBERLY-CLARK CORP	3.1000%	55,000	49,421	50,397
KIMBERLY-CLARK CORP	2.8750%	190,000	189,448	130,493
KIMBERLY-CLARK CORP	3.2000%	64,000	58,923	59,714
KIMCO REALTY OP LLC	2.7000%	6,947,051	6,926,051	6,000,067
KINDER MORGAN INC	5.0000%	395,000	394,364	393,376
KINDER MORGAN INC	1.7500%	245,000	244,775	224,737
KINETIK HOLDINGS LP 144A	6.6250%	1,870,000	1,870,000	1,903,200
KINETIK HOLDINGS LP 144A	5.8750%	1,240,000	1,234,891	1,212,876
KODIAK GAS SERVICES LLC 144A	7.2500%	2,350,000	2,371,506	2,393,682
KYNDRYL HOLDINGS INC	6.3500%	440,000	439,459	451,643
KYNDRYL HOLDINGS INC	2.7000%	58,000	49,171	51,354
KYNDRYL HOLDINGS INC	4.1000%	190,000	125,761	145,696
LABL INC 144A	5.8750%	2,060,000	2,076,847	1,894,383
LAMAR MEDIA CORP	3.7500%	275,000	255,958	256,917
LAZARD GROUP LLC	6.0000%	1,030,000	1,029,591	1,039,784
LAZARD GROUP LLC	4.3750%	626,000	622,126	600,112
LBM ACQUISITION LLC 144A	6.2500%	645,000	599,561	604,731
LCM INVESTMENTS HOLDINGS 144A	8.2500%	2,200,000	2,255,000	2,301,545
LEGENDS HOSPITALITY HOLDI 144A	5.0000%	3,210,000	3,137,671	3,180,135
LEHMAN BRTH HLD (RICI) ESCROW	0.0000%	900,000	771,043	0
LEHMAN XS TRUST SERIE 12N 1A3A	5.8439%	468,856	446,127	447,486
LENDBUZZ SECURITIZAT 1A A 144A	1.4600%	90,679	90,675	88,239
LENNAR CORP	5.0000%	2,620,000	3,052,373	2,605,323
LENNOX INTERNATIONAL INC	5.5000%	700,000	699,342	709,472
LENNOX INTERNATIONAL INC	1.3500%	174,000	174,225	164,584
LEVEL 3 FINANCING INC 144A	3.6250%	2,315,000	1,374,930	1,035,662
LEVEL 3 FINANCING INC 144A	3.7500%	1,110,000	726,742	493,950
LEVEL 3 FINANCING INC 144A	4.2500%	855,000	733,906	401,850
LEVEL 3 FINANCING INC 144A	4.6250%	1,406,000	1,395,812	934,990

	Coupon	Units	Cost	Market Value
LFS TOPCO LLC 144A	5.8750%	1,670,000	1,677,927	1,548,931
LIBERTY UTILITIES CO 144A	5.5770%	1,200,000	1,199,973	1,206,474
LIBERTY UTILITIES FINANCE 144A	2.0500%	1,335,000	1,331,509	1,081,172
LIFE 2021-BMR MORTG BMR D 144A	6.8395%	98,297	98,312	96,945
LKQ CORP	5.7500%	1,380,000	1,400,017	1,404,403
LONG BEACH MORTGAGE LOA WL1 M4	6.4939%	1,628,287	1,628,725	1,559,865
LONG BEACH MORTGAGE LOAN 2 1A	5.8039%	1,511,744	1,106,681	1,177,152
LONG BEACH MORTGAGE LOAN 3 1A	5.9639%	499,991	424,233	480,467
LONG BEACH MORTGAGE LOAN 4 1A1	6.0039%	18,554	20,230	17,747
LONG BEACH MORTGAGE LOAN 8 2A3	5.7639%	1,567,248	606,030	423,888
LONG BEACH MORTGAGE LOAN 8 2A4	5.9239%	1,475,057	601,365	399,515
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,770,000	5,770,575	5,596,482
LOUISIANA LOCAL GOVERNMENT ELL A3	5.1980%	40,000	40,005	40,563
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	20,000	20,003	19,021
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	50,000	50,006	47,091
LOWE'S COS INC	5.7500%	40,000	39,943	41,284
LOWE'S COS INC	5.8500%	90,000	89,863	92,836
LOWE'S COS INC	4.8000%	130,000	129,985	129,255
LOWE'S COS INC	3.3500%	165,000	164,926	157,654
LPL HOLDINGS INC	6.7500%	803,000	825,852	840,990
LUMINENT MORTGAGE TRUST 2 A1A	5.8439%	1,225,091	727,717	893,123
LUXE TRUST 2021-TR TRIP E 144A	8.1945%	150,000	149,993	150,000
LYB INTERNATIONAL FINANCE III	1.2500%	69,000	68,933	64,777
LYB INTERNATIONAL FINANCE III	3.6250%	274,000	201,211	194,047
M&T BANK CORP	5.0530%	555,000	555,405	515,976
M&T BANK CORP	7.4130%	1,945,000	1,978,698	2,051,318
M&T BANK CORP	6.0820%	245,000	245,000	244,408
M/I HOMES INC	4.9500%	150,000	145,624	143,080
M/I HOMES INC	3.9500%	290,000	268,659	260,732
MADISON IAQ 6/21 COV-LITE TL	0.0000%	1,121,374	1,089,135	1,119,042
MADISON IAQ LLC 144A	4.1250%	455,000	455,004	420,829
MAIN STREET CAPITAL CORP	6.9500%	370,000	378,791	375,840
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	198,641	197,648	198,839
MANUFACTURERS & TRADERS TRUST	4.6500%	460,000	459,501	449,987
MARATHON OIL CORP	5.3000%	2,207,000	2,202,881	2,202,991
MARATHON OIL CORP	5.7000%	1,536,000	1,535,524	1,535,924
MARATHON PETROLEUM CORP	3.8000%	710,000	709,260	681,212
MARATHON PETROLEUM CORP	5.0000%	189,000	170,993	168,214
MARATHON PETROLEUM CORP	4.5000%	56,000	45,435	47,294
MARATHON PETROLEUM CORP	5.1250%	160,000	161,694	160,094
MARLETTE FUNDING TRU 3A B 144A	1.3000%	104,681	104,126	103,731
MARRIOTT INTERNATIONAL INC/MD	5.0000%	845,000	839,737	842,491
MARRIOTT INTERNATIONAL INC/MD	3.7500%	440,000	438,544	432,528
MARRIOTT INTERNATIONAL INC/MD	2.8500%	1,977,000	1,867,680	1,705,248
MARRIOTT INTERNATIONAL INC/MD	4.9000%	65,000	64,298	64,487
MARRIOTT INTERNATIONAL INC/MD	5.3000%	1,675,000	1,653,298	1,656,691
MARRIOTT INTERNATIONAL INC/MD	4.8750%	210,000	207,494	207,868
MARRIOTT INTERNATIONAL INC/MD	5.5500%	645,000	641,733	658,615
MARRIOTT INTERNATIONAL INC/MD	5.4500%	1,380,000	1,372,618	1,387,006
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	495,000	446,396	452,803
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	2,255,950	2,006,950	2,113,457
MARSH & MCLENNAN COS INC	3.7500%	1,150,000	1,149,552	1,124,445
MARSH & MCLENNAN COS INC	2.9000%	110,000	109,750	70,752
MARSH & MCLENNAN COS INC	5.1500%	590,000	589,111	593,992
MARSH & MCLENNAN COS INC	4.9000%	1,530,000	1,924,495	1,424,315
MARSH & MCLENNAN COS INC	4.7500%	38,000	37,973	36,054
MARSH & MCLENNAN COS INC	4.2000%	915,000	911,924	770,742
MARSH & MCLENNAN COS INC	4.3500%	80,000	79,564	68,428
MARSH & MCLENNAN COS INC	5.4500%	565,000	562,823	567,058
MARSH & MCLENNAN COS INC	5.7000%	1,345,000	1,341,006	1,396,378
MARTIN MARIETTA MATERIALS INC	3.2000%	119,000	82,802	83,259
MARVELL TECHNOLOGY INC	5.7500%	845,000	843,084	864,864
MARVELL TECHNOLOGY INC	2.9500%	1,205,000	1,043,195	1,041,020
MARVELL TECHNOLOGY INC	5.9500%	155,000	154,029	160,628
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	1,270,000	1,270,000	1,011,130
MASSACHUSETTS HIGHER EDUCATION	2.6730%	1,842,000	1,841,971	1,528,502
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	170,000	170,000	154,979
MASTERCARD INC	3.8500%	180,000	200,857	148,941
MASTERCARD INC	3.3500%	166,000	146,947	154,330
MASTERCARD INC	2.9500%	60,000	56,569	55,243
MASTR ASSET BACKED SECUR NC1 M1	6.1639%	489,371	480,272	452,302
MASTR ASSET BACKED SECUR NC1 M2	6.1939%	241,815	248,108	235,757
MASTR ASSET BACKED SECUR NC3 A1	5.7039%	463,956	356,527	202,131
MATADOR RESOURCES CO 144A	6.5000%	2,070,000	2,070,000	2,072,511
MATADOR RESOURCES CO 144A	6.8750%	245,000	244,529	250,653
MATTRESS FIRM 9/21 COV-LITE TL	0.0000%	466,271	461,608	466,620
MAUSER PACKAGING SOLUTION 144A	7.8750%	140,000	139,647	142,625
MAUSER PACKAGING SOLUTION 144A	9.2500%	150,000	147,322	148,805
MAYO CLINIC	3.1960%	37,000	37,000	25,453
MCAFFEE 3/22 (USD) COV-LITE TLB	0.0000%	826,845	822,710	824,207
MCAFFEE CORP 144A	7.3750%	690,000	598,718	632,762
MCDONALD'S CORP	3.6250%	3,188,000	3,183,739	2,424,667
MCKESSON CORP	0.9000%	380,000	379,949	353,550
MCLAREN HEALTH CARE CORP	4.3860%	400,000	490,942	347,739
MDC HOLDINGS INC	6.0000%	35,000	31,296	35,555
MEDALLION MIDLAND 12/23 TL	0.0000%	228,155	227,399	228,344

	Coupon	Units	Cost	Market Value
MEDICAL SOLUTIONS 11/21 COV-LI	0.0000%	206,494	205,627	183,779
MEDLINE BORROWER LP 144A	5.2500%	2,697,000	2,660,534	2,549,119
MEDLINE BORROWER LP 144A	3.8750%	1,958,000	1,749,288	1,782,184
MEDLINE INDUSTRIES/MOZART 10/2	0.0000%	1,915,528	1,893,359	1,919,646
MEMORIAL HEALTH SERVICES	3.4470%	90,000	89,997	68,800
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	23,000	23,000	16,015
MERCADOLIBRE INC	3.1250%	395,000	395,000	330,709
MERCEDES-BENZ FINANCE NOR 144A	4.9500%	1,100,000	1,099,854	1,095,533
MERCEDES-BENZ FINANCE NOR 144A	4.8500%	3,590,000	3,585,898	3,571,285
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	1,005,000	1,003,575	1,007,721
MERCER INTERNATIONAL INC	5.5000%	785,000	769,964	763,113
MERCER INTERNATIONAL INC	5.1250%	1,690,000	1,700,147	1,485,464
MERCK & CO INC	5.0000%	440,000	438,258	430,778
MERCK & CO INC	4.0000%	225,000	257,525	188,930
MERCK & CO INC	2.7500%	305,000	299,701	199,396
MERCK & CO INC	3.7000%	80,000	79,631	65,287
MERCK & CO INC	2.3500%	245,000	242,937	172,292
MERCK & CO INC	2.9000%	105,000	104,713	65,945
MERCK & CO INC	5.1500%	70,000	69,696	69,325
MERCK & CO INC	4.9000%	290,000	288,310	281,780
MERCK & CO INC	1.9000%	715,000	653,004	634,142
MERITAGE HOMES CORP 144A	3.8750%	160,000	143,418	147,013
MERRILL LYNCH MORTGAGE I A10 A	5.8639%	55,658	61,636	51,689
MERRILL LYNCH MORTGAGE I A4 3A	4.9700%	3,745	4,149	3,500
MERRILL LYNCH MORTGAGE IN 3 5A	5.9439%	10,619	12,139	9,845
MERRILL LYNCH MORTGAGE WMC1 M1	6.1939%	846,349	859,274	812,672
META PLATFORMS INC	5.7500%	1,260,000	1,297,741	1,350,757
META PLATFORMS INC	4.4500%	624,000	540,459	554,639
META PLATFORMS INC	4.6500%	53,000	52,914	47,588
META PLATFORMS INC	5.6000%	3,320,000	3,329,293	3,509,028
META PLATFORMS INC	3.8500%	55,000	51,079	51,539
METLIFE SECURITIZATI 1A A 144A	3.0000%	27,323	27,578	25,529
MF1 2024-FL14 LLC FL14 C 144A	8.6153%	140,000	139,671	139,664
MFA 2020-NQM1 TRU NQM1 A1 144A	1.4790%	26,911	26,911	25,134
MFA 2020-NQM3 TRU NQM3 A1 144A	1.0140%	35,934	35,933	32,659
MFA 2021-INV1 TRU INV1 A1 144A	0.8520%	50,664	50,665	47,222
MFA 2021-INV2 TRU INV2 A1 144A	1.9060%	116,688	116,686	100,109
MFA 2021-NQM1 TRU NQM1 A1 144A	1.1530%	64,454	64,454	58,563
MFA 2021-NQM2 TRU NQM2 A1 144A	1.0290%	76,877	76,883	66,085
MGIC INVESTMENT CORP	5.2500%	1,597,000	1,587,577	1,551,314
MHP 2021-STOR STOR D 144A	6.7905%	100,000	99,999	98,750
MICHAELS COS INC/THE 144A	5.2500%	1,923,000	1,510,842	1,638,549
MICHAELS STORES 4/21 COV-LITE	0.0000%	370,500	366,795	331,598
MICROCHIP TECHNOLOGY INC	5.0500%	250,000	249,563	250,038
MICROCHIP TECHNOLOGY INC	4.2500%	150,000	153,000	147,537
MICROCHIP TECHNOLOGY INC	0.9830%	225,000	225,000	220,430
MICRON TECHNOLOGY INC	6.7500%	110,000	117,110	118,070
MICRON TECHNOLOGY INC	5.3000%	1,215,000	1,214,174	1,222,027
MICROSOFT CORP	2.6750%	1,145,000	1,143,150	737,156
MICROSOFT CORP	2.5250%	1,270,000	1,245,071	834,597
MICROSOFT CORP	3.0410%	60,000	55,086	41,798
MICROSOFT CORP 144A	2.5000%	105,000	64,037	67,827
MID-AMERICA APARTMENTS LP	4.0000%	746,000	744,564	731,026
MIDAMERICAN ENERGY CO	5.7500%	460,000	459,774	482,640
MIDAMERICAN ENERGY CO	5.8500%	40,000	37,577	42,679
MIDAMERICAN ENERGY CO	3.9500%	180,000	187,422	144,581
MIDAMERICAN ENERGY CO	3.1500%	45,000	44,770	31,366
MIDAMERICAN ENERGY CO	4.2500%	30,000	29,834	25,526
MID-ATLANTIC INTERSTATE T 144A	4.1000%	1,000,000	1,095,473	961,652
MIDWEST CONNECTOR CAPITAL 144A	3.9000%	1,200,000	1,223,866	1,200,000
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	104,074	96,539
MILANO 10/20 COV-LITE TLB	0.0000%	271,843	268,700	259,474
MILEAGE PLUS HOLDINGS LLC 144A	6.5000%	325,000	331,163	326,793
MILL CITY MORTGAG NMR1 A1 144A	1.1250%	164,930	166,078	153,470
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	249,366	250,472	237,229
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	2,098,294	2,110,644	1,984,389
MILL CITY MORTGAGE L 2 A1 144A	3.5000%	27,146	27,045	26,717
MILL CITY MORTGAGE L 3 A1 144A	2.7500%	19,610	19,705	19,257
MILL CITY MORTGAGE L 3 A1 144A	3.5000%	60,389	59,869	58,356
MILLENNIUM ESCROW CORP 144A	6.6250%	2,188,000	2,189,626	1,293,770
MKS INSTRUMENTS 10/23 TLB	0.0000%	113,578	113,295	113,484
MMAF EQUIPMENT FINAN A A5 144A	1.5600%	200,000	174,045	177,557
MMH MASTER LLC 144A	6.3750%	447,000	446,994	447,000
MODIVCARE INC 144A	5.8750%	1,635,000	1,608,956	1,592,248
MOMENTIVE 3/23 TL	0.0000%	248,125	238,200	243,629
MORGAN STANLEY	5.0000%	690,000	724,714	685,734
MORGAN STANLEY	5.0500%	250,000	249,999	249,038
MORGAN STANLEY	5.2500%	1,925,000	1,873,143	1,909,954
MORGAN STANLEY	7.2500%	240,000	240,768	273,780
MORGAN STANLEY	3.9500%	14,000	13,159	13,517
MORGAN STANLEY	3.8750%	1,475,000	1,475,105	1,472,838
MORGAN STANLEY	2.8020%	105,000	105,285	68,740
MORGAN STANLEY	1.5930%	6,665,000	6,378,797	6,165,077
MORGAN STANLEY	2.1880%	330,000	330,000	318,368
MORGAN STANLEY	1.9280%	1,790,000	1,786,260	1,436,753
MORGAN STANLEY	3.5910%	2,940,000	2,909,830	2,793,312

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	2.4840%	455,000	455,000	359,852
MORGAN STANLEY	3.6220%	11,000	11,908	10,088
MORGAN STANLEY	4.4310%	328,000	326,042	317,640
MORGAN STANLEY	0.8640%	270,000	270,000	262,562
MORGAN STANLEY	2.9430%	1,095,000	917,427	930,666
MORGAN STANLEY	3.6200%	1,080,000	1,080,002	1,078,794
MORGAN STANLEY	4.6790%	198,000	198,011	195,867
MORGAN STANLEY	1.5120%	3,884,000	3,818,131	3,564,743
MORGAN STANLEY	5.9480%	1,835,000	1,835,000	1,838,735
MORGAN STANLEY	0.9850%	200,000	200,000	185,293
MORGAN STANLEY	5.4660%	190,000	190,000	191,698
MORGAN STANLEY	5.4240%	1,145,000	1,145,000	1,148,549
MORGAN STANLEY	5.4490%	269,000	268,594	271,359
MORGAN STANLEY	3.7720%	1,000	922	952
MORGAN STANLEY	2.2390%	320,000	254,432	261,404
MORGAN STANLEY	5.1230%	86,000	83,129	85,790
MORGAN STANLEY	5.1640%	13,000	12,577	12,990
MORGAN STANLEY	5.9420%	1,519,000	1,519,000	1,509,838
MORGAN STANLEY ABS CAP HE2 A2C	5.5739%	2,037,319	1,039,114	938,953
MORGAN STANLEY ABS CAP HE4 A2C	5.6739%	1,809,145	1,146,429	584,433
MORGAN STANLEY ABS CAP HE8 A2C	5.5839%	1,925,769	1,069,074	819,933
MORGAN STANLEY ABS CAP NC2 A2A	5.5539%	198,682	145,721	93,992
MORGAN STANLEY ABS CAP WMC4 M6	6.4939%	713,556	713,535	682,661
MORGAN STANLEY ABS CAPI HE3 M1	6.2989%	257,888	270,533	256,772
MORGAN STANLEY BANK OF C26 XA	0.9609%	268,738	24,206	1,882
MORGAN STANLEY CAP 150E A 144A	3.9120%	300,000	318,297	262,713
MORGAN STANLEY IXIS REAL 2 A1	5.4939%	2,050	2,232	652
MORTGAGEIT MORTGAGE LOAN 1 1A2	5.8439%	246,492	229,308	177,650
MORTGAGEIT TRUST 2004-2 2 A1	6.1839%	63,001	64,746	60,662
MOTOROLA SOLUTIONS INC	5.0000%	205,000	204,532	203,954
MOTOROLA SOLUTIONS INC	4.0000%	28,000	28,079	27,768
MOTOROLA SOLUTIONS INC	5.5000%	1,090,000	1,112,722	1,074,268
MOTOROLA SOLUTIONS INC	2.7500%	1,495,000	1,479,140	1,266,919
MOTOROLA SOLUTIONS INC	2.3000%	235,000	210,685	197,263
MOTOROLA SOLUTIONS INC	5.4000%	2,591,000	2,588,106	2,585,881
MOUNT NITTANY MEDICAL CENTER O	3.7990%	45,000	45,005	35,835
MPH ACQUISITION HOLDINGS 144A	5.5000%	2,130,000	2,133,312	1,811,314
MPLX LP	5.0000%	3,200,000	3,175,955	3,106,402
MPLX LP	4.0000%	700,000	712,313	689,954
MPLX LP	5.5000%	420,000	502,178	399,823
MPLX LP	4.9500%	490,000	485,167	430,398
MPLX LP	4.5000%	80,000	84,148	71,043
MPLX LP	4.1250%	2,125,000	2,121,334	2,070,869
MPLX LP	4.9000%	450,000	421,221	376,882
MPLX LP	4.7000%	1,041,000	1,050,587	888,045
MPLX LP	4.8750%	129,000	131,112	128,301
MPLX LP	5.2000%	45,000	49,453	41,164
MPLX LP	5.6500%	45,000	44,797	44,016
MPT OPERATING PARTNERSHIP LP /	5.0000%	1,210,000	1,034,550	1,013,375
MPT OPERATING PARTNERSHIP LP /	3.5000%	1,255,000	878,500	861,708
MPT OPERATING PARTNERSHIP LP /	4.6250%	2,507,000	2,029,564	1,924,045
MRFC MORTGAGE PASS-THR TBC3 A1	5.8798%	2,964	3,069	2,783
MSCI INC 144A	4.0000%	700,000	637,392	647,301
MSCI INC 144A	3.6250%	165,000	144,885	146,451
MSCI INC 144A	3.8750%	35,000	31,050	31,216
MULTICARE HEALTH SYSTEM	2.8030%	6,000	6,000	3,676
MYLAN INC	4.5500%	1,185,000	1,247,178	1,144,884
MYMICHIGAN HEALTH	3.4090%	5,000	5,000	3,637
NABORS INDUSTRIES INC 144A	9.1250%	195,000	195,134	202,733
NAI ENTERTAINMENT 4/18	0.0000%	167,850	166,642	166,539
NARRAGANSETT ELECTRIC CO/ 144A	5.3500%	1,600,000	1,598,758	1,612,304
NASDAQ INC	3.8500%	205,000	204,952	199,453
NASDAQ INC	5.6500%	900,000	899,544	902,814
NATIONAL HEALTH INVESTORS INC	3.0000%	324,000	262,466	265,950
NATIONAL INTERGOVERNMENTAL PUR	0.0000%	140,000	138,720	140,525
NATIONAL RURAL UTILITIES COOPE	1.0000%	195,000	194,789	178,650
NATIONAL RURAL UTILITIES COOPE	5.0000%	120,000	119,691	119,145
NATIONAL RURAL UTILITIES COOPE	3.9000%	510,000	509,830	490,165
NATIONAL RURAL UTILITIES COOPE	5.8000%	2,600,000	2,672,415	2,705,132
NATIONAL SECURITIES CLEAR 144A	5.0000%	1,850,000	1,845,744	1,862,654
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	2,215,000	1,884,572	2,119,935
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	625,000	620,385	620,720
NATIONSTAR MORTGAGE HOLDI 144A	5.1250%	295,000	270,872	267,648
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	409,333	392,463	397,045
NBCUNIVERSAL MEDIA LLC	4.4500%	41,000	48,671	36,402
NCR ATLEOS 9/23 TLB	0.0000%	245,000	237,038	246,073
NCR ATLEOS CORP 144A	9.5000%	205,000	216,337	219,270
NCR VOYIX CORP 144A	5.0000%	485,000	501,824	452,104
NCR VOYIX CORP 144A	5.2500%	235,000	235,020	212,621
NCR VOYIX CORP 144A	5.1250%	2,070,000	2,070,030	1,919,828
NECESSITY RETAIL REIT INC 144A	4.5000%	2,475,000	2,352,408	2,118,291
NEP 12/23 PIK TLB	0.0000%	140,230	140,151	133,132
NEP 9/18 (USD) 2ND LIEN TL	0.0000%	205,000	204,676	164,769
NEPTUNE BIDCO US INC 144A	9.2900%	3,640,000	3,426,809	3,441,888
NESTLE CAPITAL CORP 144A	4.8750%	900,000	899,579	899,879
NETFLIX INC	3.6250%	700,000	967,071	762,471

	Coupon	Units	Cost	Market Value
NETFLIX INC	4.6250%	300,000	456,069	342,338
NETFLIX INC	4.8750%	1,367,000	1,607,408	1,365,082
NETFLIX INC 144A	4.8750%	400,000	469,596	397,202
NETFLIX INC REGS	3.6250%	1,800,000	2,629,429	1,959,595
NETFLIX INC REGS	3.8750%	300,000	351,824	331,024
NEVADA POWER CO	5.9000%	10,000	9,942	10,417
NEVADA POWER CO	6.0000%	55,000	54,908	58,037
NEVADA POWER CO	3.1250%	1,430,000	2,606,169	955,682
NEVADA POWER CO	2.4000%	80,000	79,870	68,930
NEW CENTURY HOME EQUITY 2 A2B	5.7639%	456,463	451,847	440,987
NEW CENTURY HOME EQUITY L D M2	6.1489%	3,500,000	3,009,426	2,971,696
NEW ECONOMY ASSETS P 1 A1 144A	1.9100%	350,000	302,433	306,509
NEW ENGLAND POWER CO 144A	2.8070%	650,000	522,336	404,963
NEW ENTERPRISE STONE & LI 144A	5.2500%	2,545,000	2,565,961	2,438,088
NEW ENTERPRISE STONE & LI 144A	9.7500%	580,000	638,842	593,384
NEW MOUNTAIN FINANCE CORP	6.8750%	140,000	138,590	138,524
NEW RESIDENTIAL M NQ1R A1 144A	0.9426%	63,680	63,680	55,429
NEW RESIDENTIAL M NQ2R A1 144A	0.9405%	32,339	32,339	29,339
NEW RESIDENTIAL M NQM1 A1 144A	2.4641%	43,261	43,261	39,453
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	1,493,544	1,516,067	1,389,944
NEW RESIDENTIAL M RPL1 A1 144A	3.5000%	37,128	80,581	35,156
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	1,927,300	1,937,885	1,808,758
NEW RESIDENTIAL MO 1A A1A 144A	4.0000%	32,414	33,066	30,685
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	665,712	683,624	613,659
NEW RESIDENTIAL MO 4A A1S 144A	6.1939%	81,373	83,555	78,861
NEW RESIDENTIAL MOR 2A A3 144A	4.0000%	36,981	38,707	34,900
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	890,560	919,630	855,083
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	46,000	46,000	33,980
NEW YORK STATE ELECTRIC & 144A	2.1500%	600,000	599,010	481,250
NEWFOLD DIGITAL HOLDINGS 144A	6.0000%	503,000	432,196	394,064
NEWFOLD DIGITAL HOLDINGS 144A	11.7500%	55,000	54,998	59,533
NEXTERA ENERGY CAPITAL HOLDING	5.0000%	75,000	74,954	74,575
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	25,000	24,947	16,150
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	1,310,000	1,310,067	1,201,880
NEXTERA ENERGY CAPITAL HOLDING	5.2500%	1,250,000	1,249,484	1,190,387
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	3,500,000	3,746,378	2,980,144
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	230,000	229,773	219,406
NEXTERA ENERGY CAPITAL HOLDING	1.9000%	40,000	39,984	35,429
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	135,000	134,149	134,101
NEXTERA ENERGY CAPITAL HOLDING	5.7490%	25,000	24,996	25,107
NEXTERA ENERGY OPERATING 144A	7.2500%	1,695,000	1,695,000	1,734,261
NFP CORP 144A	6.8750%	2,665,000	2,752,259	2,699,013
NGL ENERGY 1/24 TL	0.0000%	730,000	734,525	731,460
NGL ENERGY OPERATING LLC 144A	8.3750%	961,000	960,971	985,128
NGL ENERGY OPERATING LLC 144A	8.1250%	1,535,000	1,542,642	1,572,119
NGPL PIPECO LLC 144A	4.8750%	1,800,000	1,729,370	1,755,801
NIAGARA MOHAWK POWER CORP 144A	2.7590%	174,000	174,140	144,086
NIAGARA MOHAWK POWER CORP 144A	5.7830%	775,000	775,919	775,882
NISOURCE INC	5.2500%	45,000	45,110	45,309
NISOURCE INC	3.9500%	250,000	249,768	195,646
NISOURCE INC	0.9500%	300,000	299,791	282,317
NISOURCE INC	5.3500%	110,000	109,760	109,404
NISSAN MOTOR ACCEPTANCE C 144A	2.0000%	100,000	100,371	92,599
NISSAN MOTOR ACCEPTANCE C 144A	2.7500%	5,900,000	5,897,477	5,241,031
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	1,700,000	1,699,796	1,538,256
NNN REIT INC	5.6000%	1,351,000	1,321,266	1,367,865
NOBLE FINANCE II LLC 144A	8.0000%	368,000	370,046	383,327
NORD ANGLIA 2/24 INCREMENTAL C	0.0000%	100,000	99,750	100,156
NORD ANGLIA 9/23 (USD) TL	0.0000%	198,248	195,772	198,496
NORDSON CORP	5.6000%	475,000	474,907	483,791
NORDSON CORP	5.8000%	320,000	319,310	334,032
NORFOLK SOUTHERN CORP	5.9500%	175,000	174,495	186,896
NORTHERN NATURAL GAS CO 144A	5.6250%	340,000	339,950	346,327
NORTHERN OIL & GAS INC 144A	8.1250%	465,000	470,231	471,970
NORTHERN OIL & GAS INC 144A	8.7500%	1,580,000	1,576,473	1,668,420
NORTHERN STATES POWER CO/MN	4.0000%	145,000	143,050	117,731
NORTHERN STATES POWER CO/MN	4.5000%	80,000	82,917	70,265
NORTHERN STATES POWER CO/MN	3.4000%	510,000	508,243	392,076
NORTHERN STATES POWER CO/MN	3.2000%	45,000	44,842	31,041
NORTHERN STATES POWER CO/MN	5.4000%	35,000	34,865	35,246
NORTHWESTERN MUTUAL GLOBA 144A	4.3500%	390,000	389,889	381,592
NORTHWESTERN UNIVERSITY	2.6400%	55,000	55,000	37,157
NOVARTIS CAPITAL CORP	3.1000%	165,000	164,193	157,901
NOVARTIS CAPITAL CORP	2.7500%	509,000	378,487	344,559
NOVASTAR MORTGAGE FUNDI 1 A2A1	5.6439%	24,456	18,270	8,196
NOVASTAR MORTGAGE FUNDI 6 A2C	5.7839%	454,109	305,855	157,253
NOVELIS CORP 144A	3.2500%	65,000	65,006	60,566
NOVELIS CORP 144A	3.8750%	140,000	125,343	120,261
NOVELIS CORP 144A	4.7500%	1,845,000	1,835,135	1,702,239
NRG ENERGY INC 144A	7.0000%	1,510,000	1,491,110	1,611,255
NRG ENERGY INC 144A	3.6250%	3,340,000	2,649,213	2,882,279
NSTAR ELECTRIC CO	3.1000%	60,000	59,488	40,748
NSTAR ELECTRIC CO	4.9500%	20,000	19,923	18,667
NUCOR CORP	3.9500%	230,000	229,942	226,391
NUCOR CORP	2.7000%	75,000	62,424	66,572
NUCOR CORP	2.9790%	35,000	22,681	22,663

	Coupon	Units	Cost	Market Value
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	200,175	199,997	158,264
NVIDIA CORP	3.7000%	45,000	53,163	35,864
NVR INC	3.0000%	4,125,000	4,282,557	3,663,064
NYCTL 2021-A TRUST A A 144A	2.1000%	51,306	51,281	50,998
OBX 2020-INV1 TRU INV1 A5 144A	3.5000%	57,589	58,787	50,518
OBX 2021-NQM3 TRU NQM3 A1 144A	1.0540%	135,950	135,950	105,458
OCCIDENTAL PETROLEUM CORP	6.6000%	1,790,000	1,917,752	1,929,133
OCCIDENTAL PETROLEUM CORP	6.6250%	525,000	559,951	556,343
OCCIDENTAL PETROLEUM CORP	6.1250%	1,725,000	1,765,924	1,786,427
OCCIDENTAL PETROLEUM CORP	3.2000%	130,000	129,540	123,174
OCCIDENTAL PETROLEUM CORP	7.5000%	65,000	71,033	72,353
OCCIDENTAL PETROLEUM CORP	5.8750%	925,000	924,737	927,895
OCCIDENTAL PETROLEUM CORP	6.3750%	850,000	886,991	882,677
OCCIDENTAL PETROLEUM CORP	4.4000%	5,535,000	4,018,361	4,177,413
OCCIDENTAL PETROLEUM CORP	8.8750%	490,000	574,943	569,223
OCCIDENTAL PETROLEUM CORP	6.4500%	1,070,000	1,138,003	1,140,904
OCEANEERING INTERNATIONAL INC	6.0000%	3,005,000	2,830,839	2,960,585
OGLETHORPE POWER CORP	5.3750%	120,000	119,781	113,589
OHIO POWER CO	2.9000%	5,000	4,976	3,210
OHIOHEALTH CORP	3.0420%	10,000	10,000	7,122
OKLAHOMA DEVELOPMENT FI ONG A1	3.8770%	1,266,655	1,266,762	1,216,727
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	30,000	30,005	28,758
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	380,000	379,651	365,070
OLD REPUBLIC INTERNATIONAL COR	3.8500%	105,000	80,034	76,042
OLYMPUS WATER US HOLDING 144A	6.2500%	295,000	294,364	270,012
OLYMPUS WATER US HOLDING 144A	7.1250%	1,260,000	1,247,400	1,272,759
OLYMPUS WATER US HOLDING 144A	4.2500%	1,600,000	1,544,164	1,451,590
OLYMPUS WATER US HOLDING 144A	9.7500%	1,930,000	1,976,818	2,055,868
OMEGA HEALTHCARE INVESTORS INC	5.2500%	1,150,000	1,148,278	1,142,508
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	200,000	198,911	157,922
ONCOR ELECTRIC DELIVERY CO LLC	3.1000%	25,000	24,880	17,343
ONCOR ELECTRIC DELIVERY CO LLC	4.9500%	50,000	49,776	47,008
ONCOR ELECTRIC DELIVERY CO LLC	7.5000%	410,000	409,072	491,693
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	1,305,000	1,302,796	1,276,729
ONCOR ELECTRIC DELIVERY CO LLC	4.6000%	60,000	59,479	52,780
ONE 2021-PARK MORT PARK E 144A	7.1895%	250,000	250,017	230,932
ONE GAS INC	4.2500%	135,000	134,067	129,096
ONEMAIN DIRECT AUTO 1A A 144A	0.8700%	205,791	205,776	198,456
ONEMAIN FINANCE CORP	9.0000%	2,420,000	2,407,900	2,567,891
ONEMAIN FINANCE CORP	4.0000%	215,000	199,170	184,007
ONEMAIN FINANCE CORP	6.6250%	1,435,000	1,468,545	1,439,609
ONEMAIN FINANCE CORP	7.1250%	155,000	154,555	157,813
ONEMAIN FINANCE CORP	3.5000%	280,000	225,400	259,924
ONEMAIN FINANCE CORP	5.3750%	245,000	231,932	230,352
ONEMAIN FINANCE CORP	7.8750%	1,210,000	1,202,942	1,248,201
ONEOK INC	6.1000%	912,000	920,091	955,497
ONEOK INC	6.6250%	260,000	258,733	286,547
ONEOK INC	6.0500%	2,345,000	2,344,501	2,445,727
ONEOK INC	4.4500%	60,000	54,006	48,570
ONEOK INC	6.3500%	4,085,000	4,161,506	4,325,114
ONEOK INC	3.4000%	2,019,000	1,824,588	1,859,882
ONEOK INC	3.9500%	140,000	99,437	103,243
ONEOK INC	4.5500%	880,000	878,197	863,149
ONEOK INC	5.8000%	610,000	608,994	628,411
ONEOK INC	5.5500%	300,000	299,757	302,746
ONEOK INC	5.6500%	515,000	514,473	526,435
ONEOK PARTNERS LP	6.1250%	20,000	20,609	20,694
ONSLow BAY MORTGA NQM4 A1 144A	1.9570%	224,893	224,889	185,659
OPEN TEXT 8/23 TLB	0.0000%	1,196,345	1,195,823	1,197,708
OPEN TEXT HOLDINGS INC 144A	4.1250%	3,105,000	2,629,325	2,779,408
OPTION ONE MORTGAGE LOAN 1 2A3	5.5839%	825,458	825,542	479,277
OPTION ONE MORTGAGE LOAN 1 2A4	5.6639%	1,019,684	823,603	592,042
ORACLE CORP	6.2500%	215,000	214,662	230,037
ORACLE CORP	4.5000%	180,000	179,747	177,322
ORACLE CORP	3.6000%	1,165,000	844,891	858,792
ORACLE CORP	3.6500%	1,038,000	902,547	815,035
ORACLE CORP	4.6500%	340,000	332,397	333,410
ORACLE CORP	2.6500%	310,000	296,088	293,335
ORACLE CORP	3.8500%	551,000	479,588	392,157
ORACLE CORP	1.6500%	7,445,000	7,415,679	6,948,611
ORACLE CORP	4.9000%	215,000	213,702	210,495
ORACLE CORP	2.9500%	220,000	195,404	195,767
ORACLE CORP	2.8000%	960,000	912,139	900,333
ORACLE CORP	2.3000%	675,000	608,068	609,477
ORACLE CORP	5.5500%	315,000	313,428	308,144
O'REILLY AUTOMOTIVE INC	5.7500%	460,000	459,812	467,569
O'REILLY AUTOMOTIVE INC	3.6000%	76,000	72,098	72,622
O'REILLY AUTOMOTIVE INC	3.9000%	2,000	1,867	1,913
O'REILLY AUTOMOTIVE INC	4.7000%	18,000	16,916	17,591
O'REILLY AUTOMOTIVE INC	4.2000%	90,000	83,600	86,073
ORGANON & CO / ORGANON FO 144A	5.1250%	3,155,000	2,713,300	2,805,134
ORGANON 6/21 (USD) TLB	0.0000%	398,325	398,333	399,488
ORYX MIDSTREAM 1/24 TLB	0.0000%	307,616	305,832	308,508
OTIS WORLDWIDE CORP	5.2500%	200,000	199,361	202,599
OTIS WORLDWIDE CORP	3.3620%	80,000	87,951	58,065
OTIS WORLDWIDE CORP	2.0560%	140,000	140,002	135,366

	Coupon	Units	Cost	Market Value
OVINTIV INC	5.6500%	4,425,000	4,441,402	4,451,937
OVINTIV INC	7.1000%	2,638,000	2,748,673	2,951,485
OWENS & MINOR 3/22 TLB	0.0000%	0	0	0
OWENS & MINOR INC 144A	6.6250%	374,000	358,796	371,200
OWENS & MINOR INC 144A	4.5000%	1,185,000	1,176,925	1,085,086
OWENS CORNING	3.9500%	77,000	70,669	72,796
OWENS CORNING	4.4000%	21,000	15,633	17,429
OWENS-BROCKWAY GLASS CONT 144A	7.2500%	2,535,000	2,531,319	2,581,903
OWNIT MORTGAGE LOAN TRUST 5 M1	6.3439%	308,760	278,777	293,048
PACIFIC GAS AND ELECTRIC CO	6.1000%	1,720,000	1,719,580	1,772,418
PACIFIC GAS AND ELECTRIC CO	3.0000%	3,820,000	3,808,327	3,489,191
PACIFIC GAS AND ELECTRIC CO	6.1500%	315,000	314,261	324,683
PACIFIC GAS AND ELECTRIC CO	4.9500%	1,520,000	1,348,305	1,307,491
PACIFIC GAS AND ELECTRIC CO	3.7500%	1,545,000	1,692,232	1,445,999
PACIFIC GAS AND ELECTRIC CO	4.5000%	170,000	193,536	145,162
PACIFIC GAS AND ELECTRIC CO	2.5000%	4,434,000	4,430,631	3,687,219
PACIFIC GAS AND ELECTRIC CO	6.7500%	260,000	258,801	283,209
PACIFIC GAS AND ELECTRIC CO	3.2500%	1,150,000	1,158,610	998,527
PACIFIC GAS AND ELECTRIC CO	3.5000%	340,000	266,204	232,307
PACIFIC GAS AND ELECTRIC CO	3.3000%	440,000	306,220	322,137
PACIFIC GAS AND ELECTRIC CO	3.4500%	1,545,000	1,668,853	1,502,889
PACIFIC GAS AND ELECTRIC CO	3.1500%	340,000	346,052	326,865
PACIFIC GAS AND ELECTRIC CO	4.3000%	700,000	743,159	553,126
PACIFIC GAS AND ELECTRIC CO	2.1000%	30,000	29,974	27,011
PACIFIC GAS AND ELECTRIC CO	4.5500%	140,000	153,605	133,073
PACIFIC GAS AND ELECTRIC CO	2.9500%	1,060,000	1,060,209	1,011,993
PACIFIC GAS AND ELECTRIC CO	4.2000%	1,824,000	1,734,390	1,730,974
PACIFIC GAS AND ELECTRIC CO	6.7000%	710,000	687,051	768,464
PACIFIC GAS AND ELECTRIC CO	6.9500%	1,910,000	1,905,127	2,090,998
PACIFIC GAS AND ELECTRIC CO	5.5500%	1,815,000	1,813,848	1,830,848
PACIFIC GAS AND ELECTRIC CO	6.4000%	1,075,000	1,110,210	1,131,910
PACIFIC LIFE GLOBAL FUNDI 144A	4.9000%	300,000	299,597	299,391
PACIFIC LIFECORP 144A	3.3500%	500,000	506,741	350,087
PACIFICORP	6.0000%	80,000	79,441	83,044
PACIFICORP	2.7000%	400,000	338,381	346,188
PACIFICORP	2.9000%	40,000	31,430	24,518
PACIFICORP	5.3000%	150,000	149,753	150,430
PACIFICORP	5.3500%	65,000	64,807	60,470
PACKAGING COORDINATORS/PCI PHA	0.0000%	331,334	330,020	331,795
PACKAGING CORP OF AMERICA	5.7000%	1,445,000	1,474,176	1,492,420
PACTIV EVERGREEN GROUP IS 144A	4.3750%	800,000	800,019	746,297
PANTHER ESCROW ISSUER LLC 144A	7.1250%	310,000	310,000	315,180
PARAMOUNT GLOBAL	4.9500%	180,000	144,599	127,960
PARAMOUNT GLOBAL	3.3750%	800,000	713,184	713,228
PARAMOUNT GLOBAL	3.7000%	300,000	266,976	265,813
PARAMOUNT GLOBAL	6.3750%	628,000	507,604	580,256
PARAMOUNT GLOBAL	4.6000%	125,000	94,223	86,110
PARAMOUNT GLOBAL	4.2000%	110,000	95,518	91,383
PAREXEL INTERNATIONAL 11/21 CO	0.0000%	324,225	322,604	324,848
PARK INTERMEDIATE HOLDING 144A	4.8750%	3,410,000	3,295,224	3,171,033
PARK PLACE SECURITIES WCW3 M2	6.1789%	1,317,018	1,297,755	1,273,688
PATHWAY VET 1/21 COV-LITE TL	0.0000%	244,531	241,562	213,813
PEACEHEALTH OBLIGATED GROUP	1.3750%	200,000	200,131	186,043
PEACEHEALTH OBLIGATED GROUP	3.2180%	23,000	23,000	15,789
PECO ENERGY CO	4.6000%	50,000	49,648	45,042
PECO ENERGY CO	4.9000%	50,000	49,905	50,012
PECO ENERGY CO	2.8000%	1,850,000	1,848,176	1,209,825
PEDIATRIC ASSOCIATES 12/21 COV	0.0000%	314,590	313,224	276,839
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	125,000	125,000	114,039
PENNYMAC FINANCIAL SERVIC 144A	5.3750%	240,000	236,387	237,198
PENNYMAC FINANCIAL SERVIC 144A	7.8750%	10,000	9,943	10,275
PENSKE TRUCK LEASING CO L 144A	5.7500%	2,719,000	2,690,135	2,738,670
PENSKE TRUCK LEASING CO L 144A	6.0500%	875,000	896,909	900,276
PENSKE TRUCK LEASING CO L 144A	2.7000%	135,000	134,966	132,608
PENSKE TRUCK LEASING CO L 144A	4.2000%	1,330,000	1,328,841	1,291,513
PENSKE TRUCK LEASING CO L 144A	5.3500%	1,885,000	1,883,086	1,886,365
PEPSICO INC	2.6250%	1,025,000	1,023,565	744,755
PEPSICO INC	3.8750%	150,000	156,499	121,925
PEPSICO INC	4.6500%	285,000	284,821	267,667
PEPSICO INC	4.2000%	15,000	14,982	13,102
PERATON 2/21 COV-LITE TLB	0.0000%	290,313	288,861	289,770
PERFORMANCE FOOD GROUP IN 144A	5.5000%	635,000	658,135	623,355
PERFORMANCE FOOD GROUP IN 144A	4.2500%	125,000	104,688	114,552
PERMIAN RESOURCES OPERATI 144A	7.0000%	2,765,000	2,757,575	2,868,450
PERMIAN RESOURCES OPERATI 144A	8.0000%	270,000	267,682	278,083
PERMIAN RESOURCES OPERATI 144A	7.7500%	1,585,000	1,571,641	1,605,537
PETCO HEALTH AND WELLNESS 3/21	0.0000%	215,828	215,288	199,263
PETSMART INC / PETSMART F 144A	4.7500%	525,000	502,171	491,529
PFIZER INC	3.0000%	260,000	251,949	248,862
PFIZER INC	2.7500%	560,000	543,074	537,026
PFIZER INC	1.7500%	348,000	347,114	283,948
PFIZER INC	4.3000%	255,000	262,607	226,534
PFIZER INC	4.4000%	160,000	159,576	146,625
PFIZER INC	4.1250%	860,000	863,385	735,034
PFS FINANCING CORP B A 144A	4.9500%	740,000	739,967	738,150
PG&E ENERGY RECOVERY FUNDING L	2.8220%	3,108,000	3,107,953	2,238,259

	Coupon	Units	Cost	Market Value
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	254,516	1,293,323	2,440
PHILLIPS 66	2.1500%	905,000	893,281	759,206
PHINIA INC 144A	6.7500%	1,050,000	1,050,000	1,060,125
PIEDMONT HEALTHCARE INC	2.8640%	11,000	11,000	7,233
PIEDMONT HEALTHCARE INC	2.0440%	12,000	12,000	9,718
PIEDMONT HEALTHCARE INC	2.7190%	13,000	13,000	9,195
PIEDMONT NATURAL GAS CO INC	5.0500%	70,000	63,815	63,879
PIEDMONT NATURAL GAS CO INC	3.3500%	30,000	29,804	20,266
PIKE CORP 144A	5.5000%	3,030,000	3,043,072	2,900,150
PILGRIM'S PRIDE CORP	6.2500%	915,000	931,986	935,027
PILGRIM'S PRIDE CORP	3.5000%	335,000	285,294	283,919
PIONEER NATURAL RESOURCES CO	5.1000%	900,000	899,699	898,865
PIONEER NATURAL RESOURCES CO	7.2000%	300,000	308,321	319,361
PLAINS ALL AMERICAN PIPELINE L	3.5500%	325,000	284,821	298,249
PLAINS ALL AMERICAN PIPELINE L	4.9000%	208,000	165,730	180,991
PLAINS ALL AMERICAN PIPELINE L	4.7000%	66,000	49,486	56,018
PLANET FITNESS MA 1A A2II 144A	4.6660%	141,750	136,943	138,646
PNC FINANCIAL SERVICES GROUP I	5.9390%	2,149,000	2,149,000	2,204,898
PNC FINANCIAL SERVICES GROUP I	6.8750%	2,617,000	2,617,000	2,865,693
PNC FINANCIAL SERVICES GROUP I	5.3000%	185,000	185,000	185,211
PNC FINANCIAL SERVICES GROUP I	5.6710%	310,000	310,000	309,943
PNC FINANCIAL SERVICES GROUP I	4.7580%	250,000	250,000	247,662
PNC FINANCIAL SERVICES GROUP I	5.0680%	867,000	867,000	839,865
PNC FINANCIAL SERVICES GROUP I	5.8120%	385,000	385,000	386,282
PNC FINANCIAL SERVICES GROUP I	5.5820%	3,129,000	3,141,486	3,167,113
PNC FINANCIAL SERVICES GROUP I	6.6150%	395,000	395,000	406,676
PNC FINANCIAL SERVICES GROUP I	5.6760%	285,000	286,666	287,596
POST HOLDINGS INC 144A	5.5000%	1,780,000	1,826,092	1,720,106
POST HOLDINGS INC 144A	4.6250%	1,505,000	1,486,860	1,381,602
POST HOLDINGS INC 144A	5.6250%	645,000	660,651	633,658
POTOMAC ELECTRIC POWER CO	5.2000%	50,000	49,811	50,509
POWER SOLUTIONS 12/23 TL	0.0000%	374,063	372,192	374,646
PPG INDUSTRIES INC	1.2000%	145,000	144,674	134,422
PPL ELECTRIC UTILITIES CORP	3.0000%	85,000	83,716	58,895
PPL ELECTRIC UTILITIES CORP	5.2500%	130,000	133,168	128,510
PPL ELECTRIC UTILITIES CORP	4.8500%	570,000	568,909	560,505
PRESIDENT AND FELLOWS OF HARVA	2.5170%	31,000	31,000	20,424
PRESIDIO HOLDINGS INC 144A	4.8750%	350,000	347,956	339,476
PRESIDIO HOLDINGS INC 144A	8.2500%	235,000	230,118	234,365
PRESTIGE BRANDS INC 144A	5.1250%	115,000	115,264	111,978
PRIME HEALTHCARE SERVICES 144A	7.2500%	1,200,000	1,248,000	1,193,645
PRIME SECURITY SERVICES B 144A	6.2500%	4,550,000	4,651,611	4,457,083
PRIMERICA INC	2.8000%	355,000	291,635	296,295
PRINCIPAL FINANCIAL GROUP INC	5.5000%	119,000	118,709	116,858
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	690,000	689,858	656,665
PROGRESS RESIDENTI SFR1 A 144A	1.0520%	99,345	99,343	91,223
PROGRESS RESIDENTI SFR1 D 144A	1.8050%	305,000	304,985	279,106
PROGRESS RESIDENTI SFR8 D 144A	2.0820%	190,000	189,998	171,259
PROGRESSIVE CORP/THE	3.7000%	55,000	54,865	42,897
PROGRESSIVE CORP/THE	3.9500%	143,000	137,976	117,190
PROGRESSIVE CORP/THE	4.2000%	30,000	38,331	25,989
PROLOGIS EURO FINANCE LLC	4.6250%	925,000	1,019,472	1,065,278
PROLOGIS LP	5.2500%	101,000	100,821	99,424
PROLOGIS LP	4.8750%	170,000	169,102	170,183
PROLOGIS TARGETED US LOGI 144A	5.5000%	1,468,000	1,457,465	1,477,219
PROLOGIS TARGETED US LOGI 144A	5.2500%	629,000	625,753	627,196
PROOFPOINT 8/21 COV-LITE TL	0.0000%	318,500	316,907	318,503
PROSPER MARKETPLACE 1A A 144A	7.0600%	84,285	84,280	84,560
PROTECTIVE LIFE GLOBAL FU 144A	1.1700%	250,000	250,000	236,967
PROTECTIVE LIFE GLOBAL FU 144A	5.4670%	250,000	250,000	254,417
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	91,000	91,000	55,758
PROVIDENT FUNDING ASSOCIA 144A	6.3750%	100,000	100,002	95,909
PRPM 2021-10 LLC 10 A1 144A	2.4870%	135,387	133,174	132,751
PRPM 2021-6 LLC 6 A1 144A	1.7930%	148,742	145,732	144,391
PRPM 2021-RPL1 LL RPL1 A1 144A	1.3190%	89,491	89,490	79,832
PRPM 2022-1 LLC 1 A1 144A	3.7200%	368,073	575,831	357,504
PTC INC 144A	4.0000%	150,000	143,052	140,185
PTC INC 144A	3.6250%	75,000	74,748	73,434
PUBLIC SERVICE CO OF COLORADO	5.2500%	10,000	9,930	9,494
PUBLIC SERVICE CO OF COLORADO	3.6000%	170,000	169,568	130,514
PUBLIC SERVICE CO OF COLORADO	4.0500%	100,000	99,167	78,180
PUBLIC SERVICE CO OF NEW HAMPS	5.3500%	90,000	90,658	91,779
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	1,000,000	997,601	817,271
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	465,000	446,660	436,256
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	150,000	160,218	106,831
PUBLIC SERVICE ELECTRIC AND GA	1.9000%	365,000	364,326	297,277
PUBLIC SERVICE ELECTRIC AND GA	5.2000%	85,000	84,974	85,997
PUBLIC SERVICE ENTERPRISE GROU	5.8500%	300,000	299,767	307,287
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	40,000	39,895	41,989
PUBLIC SERVICE ENTERPRISE GROU	2.8750%	295,000	294,994	293,131
PUBLIC SERVICE ENTERPRISE GROU	1.6000%	3,145,000	3,141,206	2,538,963
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,968	20,037
PUBLIC STORAGE OPERATING CO	0.8750%	177,000	176,879	163,546
PUBLIC STORAGE OPERATING CO	1.5000%	151,000	150,877	138,587
PUBLIC STORAGE OPERATING CO	2.3000%	225,000	224,430	190,020
PUBLIC STORAGE OPERATING CO	3.0940%	780,000	779,998	737,978

	Coupon	Units	Cost	Market Value
PUBLIC STORAGE OPERATING CO	3.3850%	150,000	150,009	140,475
PUBLIC STORAGE OPERATING CO	5.3500%	25,000	24,933	25,113
PUGET ENERGY INC	2.3790%	10,000	10,000	8,919
PUGET SOUND ENERGY INC	4.2230%	135,000	135,000	110,764
PUGET SOUND ENERGY INC	2.8930%	30,000	30,000	19,282
PUGET SOUND ENERGY INC	5.4480%	10,000	10,000	9,936
PULTEGROUP INC	6.3750%	210,000	220,094	222,893
PULTEGROUP INC	7.8750%	350,000	395,873	405,996
QORVO INC	1.7500%	950,000	937,674	921,905
QORVO INC	4.3750%	300,000	283,836	281,191
QUALTRICS 6/23 TLB	0.0000%	274,313	271,569	274,655
QUANTA SERVICES INC	2.9000%	685,000	599,496	598,922
QUANTA SERVICES INC	3.0500%	645,000	641,294	460,824
QUIKRETE 11/16 COV-LITE TLB	0.0000%	402,982	402,939	403,099
QVC INC	4.8500%	0	0	0
QVC INC	4.3750%	2,845,000	2,682,248	2,280,103
QVC INC	4.7500%	695,000	661,266	618,752
R1 RCM 6/22 TLB	0.0000%	205,000	205,520	205,449
RADIAN GROUP INC	6.2000%	420,000	419,235	426,231
RAILWORKS HOLDINGS LP / R 144A	8.2500%	2,460,000	2,334,842	2,440,725
RALI SERIES 2005-Q01 TR QO1 A1	5.7354%	74,366	75,000	54,823
RALI SERIES 2006-Q03 TR QO3 A1	5.6539%	563,767	313,140	148,311
RALI SERIES 2006-Q06 TR QO6 A1	5.6239%	495,148	515,819	114,022
RALI SERIES 2007-QH8 TRU QH8 A	6.0085%	187,618	196,074	154,895
RAMP SERIES 2005-EFC7 EFC7 A2	5.9039%	18,787	15,810	15,058
RANGE RESOURCES CORP	4.8750%	60,000	60,087	59,602
RANGE RESOURCES CORP 144A	4.7500%	112,000	107,660	104,423
RASC SERIES 2004-KS7 KS7 A2B3	6.3239%	50,953	49,926	49,663
RBSGC MORTGAGE LOAN TRUS B 1A4	5.8939%	44,553	32,179	22,089
READY CAPITAL MORT FL10 A 144A	7.8814%	2,703,251	2,863,530	2,721,452
REALTY INCOME CORP	5.7500%	2,450,000	3,086,114	3,199,227
REALTY INCOME CORP	4.4500%	200,000	198,507	195,755
REALTY INCOME CORP	4.7500%	585,000	580,643	577,789
REALTY INCOME CORP	4.8750%	100,000	107,175	99,391
REGAL REXNORD CORP 144A	6.0500%	3,335,000	3,302,968	3,373,635
REGAL REXNORD CORP 144A	6.4000%	2,930,000	3,033,968	3,038,779
REGENERON PHARMACEUTICALS INC	1.7500%	1,620,000	1,486,439	1,325,821
REGENERON PHARMACEUTICALS INC	2.8000%	1,890,000	1,332,171	1,190,259
REINSURANCE GROUP OF AMERICA I	3.1500%	1,300,000	1,293,711	1,159,254
REPUBLIC SERVICES INC	5.0000%	2,747,000	2,731,842	2,728,224
RESIDENTIAL ASSET SECUR A8 2A1	6.2500%	690,075	571,291	162,236
RESIDENTIAL ASSET SECURI R1 A2	5.8439%	919,074	619,943	258,510
RESIDENTIAL ASSET SECURI R2 A3	5.5000%	86,691	81,307	82,766
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000%	866	762	839
RGA GLOBAL FUNDING 144A	2.0000%	250,000	249,952	228,792
RHP HOTEL PROPERTIES LP / 144A	7.2500%	1,295,000	1,296,220	1,333,609
RHP HOTEL PROPERTIES LP / 144A	6.5000%	1,225,000	1,225,000	1,229,134
RLJ LODGING TRUST LP 144A	4.0000%	5,000	5,035	4,408
ROBLOX CORP 144A	3.8750%	395,000	367,224	347,990
ROCHE HOLDINGS INC 144A	2.3140%	5,100,000	5,100,000	4,765,244
ROCKEFELLER FOUNDATION/THE	2.4920%	36,000	36,000	23,116
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	1,465,000	1,394,133	1,240,988
RODAN & FIELDS 4/23 TL	0.0000%	0	0	0
ROPER TECHNOLOGIES INC	2.0000%	92,000	72,243	76,787
ROPER TECHNOLOGIES INC	1.7500%	64,000	48,341	51,524
ROPER TECHNOLOGIES INC	4.2000%	406,000	388,368	394,250
ROPER TECHNOLOGIES/INDICOR 12/	0.0000%	109,176	105,355	109,768
RPM INTERNATIONAL INC	4.2500%	370,000	302,588	304,636
RPM INTERNATIONAL INC	2.9500%	219,000	177,521	185,352
RUSSELL INVESTMENT 10/20 TL	0.0000%	223,673	221,486	213,384
RYAN 11/23 COV-LITE DELAYED TL	0.0000%	32,857	32,857	33,001
RYAN 11/23 COV-LITE TL	0.0000%	312,143	305,900	313,510
RYAN SPECIALTY GROUP 9/20 COV-	0.0000%	322,222	320,689	322,383
RYDER SYSTEM INC	6.6000%	422,000	421,068	457,721
RYDER SYSTEM INC	5.3000%	290,000	289,694	292,015
RYDER SYSTEM INC	5.6500%	50,000	49,918	50,956
S&P GLOBAL INC	2.3000%	388,000	337,285	212,868
S&P GLOBAL INC	4.7500%	1,240,000	1,350,647	1,238,043
S&P GLOBAL INC	2.4500%	155,000	150,125	145,071
S&P GLOBAL INC 144A	5.2500%	370,000	369,620	378,081
SABINE PASS LIQUEFACTION LLC	4.5000%	2,373,000	2,368,219	2,282,141
SABINE PASS LIQUEFACTION LLC	4.2000%	200,000	204,490	193,645
SABRA HEALTH CARE LP	3.2000%	900,000	892,978	747,616
SAN DIEGO GAS & ELECTRIC CO	3.0000%	1,600,000	1,596,298	1,389,916
SAN DIEGO GAS & ELECTRIC CO	4.1000%	100,000	99,899	81,489
SAN DIEGO GAS & ELECTRIC CO	2.9500%	90,000	89,464	60,603
SAN DIEGO GAS & ELECTRIC CO	5.3500%	30,000	29,690	29,548
SANTANDER BANK AUTO C B E 144A	8.4080%	250,000	251,215	251,436
SANTANDER DRIVE AUTO RECEI 2 C	3.7600%	465,000	445,348	451,054
SANTANDER HOLDINGS USA INC	4.5000%	1,860,000	1,859,651	1,828,482
SANTANDER HOLDINGS USA INC	3.5000%	150,000	149,995	149,337
SANTANDER HOLDINGS USA INC	3.4500%	340,000	339,834	330,502
SANTANDER HOLDINGS USA INC	2.4900%	30,000	30,000	27,264
SANTANDER HOLDINGS USA INC	6.4990%	1,000,000	999,147	1,022,803
SANTANDER HOLDINGS USA INC	6.1740%	190,000	190,000	191,713
SAPPHIRE AVIATION FI 1A A 144A	3.2280%	158,675	158,679	144,399

	Coupon	Units	Cost	Market Value
SASOL FINANCING USA LLC	4.3750%	3,100,000	3,042,390	2,923,598
SBA COMMUNICATIONS CORP	3.1250%	1,600,000	1,600,014	1,412,009
SBA TOWER TRUST 144A	2.3280%	2,100,000	2,132,244	1,845,487
SBA TOWER TRUST 144A	2.8360%	1,345,000	1,413,124	1,312,755
SBA TOWER TRUST 144A	1.8840%	100,000	100,000	93,364
SCF EQUIPMENT LEASIN 1A D 144A	7.0000%	100,000	96,939	101,875
SCIL IV LLC / SCIL USA HO 144A	5.3750%	2,790,000	2,813,063	2,707,780
SCRIPPS ESCROW INC 144A	5.8750%	455,000	434,949	380,707
SEALED AIR CORP 144A	1.5730%	2,600,000	2,471,110	2,348,511
SEALED AIR CORP/SEALED AI 144A	7.2500%	1,488,000	1,488,000	1,547,053
SEATTLE CHILDREN'S HOSPITAL	2.7190%	30,000	30,000	19,705
SECURITIZED ASSET BACKE FR4 M2	6.4039%	262,504	236,758	241,331
SECURITIZED ASSET BACKE NC1 A3	5.9839%	497,348	481,016	444,591
SEDGWICK CMS 2/23 TLB	0.0000%	697,285	693,675	698,351
SEMPRA	5.5000%	90,000	89,576	90,241
SEMPRA	3.4000%	505,000	503,507	477,155
SEMPRA	3.2500%	2,500,000	2,731,075	2,356,261
SEMPRA	3.3000%	750,000	749,546	733,765
SEMPRA	3.7000%	160,000	159,559	149,585
SEMPRA	5.4000%	220,000	219,386	220,636
SEMPRA	5.4000%	2,984	2,828	2,907
SEQUOIA MORTGAGE T CH3 A1 144A	3.0000%	37,310	37,926	31,281
SEQUOIA MORTGAGE TR 3 A19 144A	3.3750%	225,000	187,664	194,860
SERVICE CORP INTERNATIONAL/US	4.6250%	50,000	47,358	48,322
SERVICE CORP INTERNATIONAL/US	8.6250%	1,975,000	2,051,400	2,106,213
SERVICENOW INC	1.4000%	66,000	64,927	53,400
SG COMMERCIAL MORT COVE A 144A	2.6320%	525,000	537,548	479,755
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	277,882	277,728	222,883
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	1,540,000	1,565,476	1,458,685
SHUTTERFLY 6/23 2ND LIEN PIK T	0.0000%	169,709	168,977	133,222
SHUTTERFLY FINANCE LLC 144A	9.7500%	20,316	20,316	20,316
SIERRA PACIFIC POWER CO	2.6000%	80,000	76,987	76,013
SIERRA PACIFIC POWER CO 144A	5.9000%	20,000	19,874	20,695
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	503,303	500,876	502,689
SIMON & SCHUSTER 9/23 COV-LITE	0.0000%	330,000	328,425	330,990
SIMON PROPERTY GROUP LP	6.2500%	1,005,000	995,503	1,074,697
SIMON PROPERTY GROUP LP	5.8500%	428,000	445,041	440,798
SIMON PROPERTY GROUP LP	1.3750%	260,000	259,823	236,486
SIMON PROPERTY GROUP LP	3.5000%	115,000	117,100	112,280
SIMON PROPERTY GROUP LP	3.3000%	670,000	663,806	647,600
SIMON PROPERTY GROUP LP	4.2500%	76,000	63,801	62,587
SIMON PROPERTY GROUP LP	2.4500%	144,000	121,148	126,529
SIMON PROPERTY GROUP LP	6.6500%	90,000	88,944	102,974
SIRIUS XM RADIO INC 144A	5.5000%	1,710,000	1,653,829	1,628,707
SIRIUS XM RADIO INC 144A	3.8750%	1,385,000	1,056,921	1,154,832
SIRIUS XM RADIO INC 144A	4.1250%	110,000	96,449	96,159
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	340,000	348,566	332,118
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	2,955,000	2,930,687	2,993,737
SIXTH STREET SPECIALTY LENDING	6.1250%	140,000	138,704	139,190
SKYWORKS SOLUTIONS INC	1.8000%	75,000	74,985	69,485
SKYWORKS SOLUTIONS INC	3.0000%	360,000	293,877	301,928
SLM CORP	3.1250%	600,000	533,670	557,255
SLM STUDENT LOAN TRUST 20 REGS	4.4900%	212,111	277,923	212,627
SM ENERGY CO	6.7500%	140,000	138,796	140,140
SM ENERGY CO	6.5000%	145,000	141,706	145,621
SNAP-ON INC	3.1000%	415,000	366,320	294,369
SOCIAL VALUE CHOICE FUND	0.0000%	8,148,524	82,734,591	90,286,419
SOFI CONSUMER LOAN PR 1 B 144A	1.3000%	22,662	22,662	22,569
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	290,533	289,202	287,581
SOLVENTUM CORP 144A	5.9000%	140,000	139,409	139,655
SOLVENTUM CORP 144A	5.6000%	110,000	109,928	110,360
SOLVENTUM CORP 144A	5.4000%	110,000	109,835	110,222
SOLVENTUM CORP 144A	5.4500%	70,000	69,991	70,242
SOUNDVIEW HOME LO NLC1 A1 144A	5.5639%	26,371	27,137	7,697
SOUNDVIEW HOME LOAN T OPT4 2A4	5.9039%	701,166	700,748	663,001
SOUTHERN CALIFORNIA EDISON CO	4.0000%	120,000	124,273	94,977
SOUTHERN CALIFORNIA EDISON CO	5.5000%	310,000	339,830	308,442
SOUTHERN CALIFORNIA EDISON CO	5.7500%	20,000	19,887	20,286
SOUTHERN CALIFORNIA EDISON CO	6.0500%	1,800,000	2,327,298	1,876,240
SOUTHERN CALIFORNIA EDISON CO	5.8500%	2,575,000	2,573,854	2,643,420
SOUTHERN CALIFORNIA EDISON CO	2.7500%	900,000	899,747	761,469
SOUTHERN CALIFORNIA EDISON CO	3.4500%	10,000	9,966	7,065
SOUTHERN CALIFORNIA EDISON CO	3.6500%	1,380,000	1,303,315	1,021,584
SOUTHERN CALIFORNIA EDISON CO	4.1250%	105,000	101,388	84,756
SOUTHERN CALIFORNIA EDISON CO	4.2000%	400,000	399,806	394,533
SOUTHERN CALIFORNIA EDISON CO	4.8750%	445,000	576,819	397,603
SOUTHERN CALIFORNIA EDISON CO	5.2000%	50,000	49,950	49,499
SOUTHERN CALIFORNIA EDISON CO	5.9500%	317,000	312,824	331,733
SOUTHERN CALIFORNIA EDISON CO	5.6500%	145,000	144,824	149,161
SOUTHERN CALIFORNIA EDISON CO	5.3500%	2,100,000	2,100,000	2,103,327
SOUTHERN CALIFORNIA GAS CO	5.7500%	70,000	69,666	71,167
SOUTHERN CALIFORNIA GAS CO	4.3000%	75,000	80,747	62,026
SOUTHERN CO GAS CAPITAL CORP	5.7500%	220,000	219,777	227,735
SOUTHERN CO GAS CAPITAL CORP	3.2500%	280,000	279,722	268,029
SOUTHERN CO GAS CAPITAL CORP	3.9500%	100,000	106,812	77,544
SOUTHERN CO/THE	5.5000%	1,460,000	1,460,006	1,487,751

	Coupon	Units	Cost	Market Value
SOUTHERN CO/THE	5.2000%	4,185,000	4,172,472	4,181,750
SOUTHERN CO/THE	5.7000%	490,000	488,600	505,359
SOUTHERN POWER CO	5.1500%	260,000	259,115	242,932
SOUTHERN POWER CO	0.9000%	256,000	255,773	236,813
SOUTHWEST GAS CORP	2.2000%	75,000	75,570	63,180
SOUTHWEST GAS CORP	5.4500%	710,000	709,148	720,120
SOUTHWEST GAS CORP	3.1800%	30,000	29,994	19,602
SOUTHWESTERN ELECTRIC POWER CO	3.2500%	20,000	15,059	13,277
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	260,000	259,989	242,488
SOUTHWESTERN ELECTRIC POWER CO	5.3000%	25,000	24,969	24,698
SOUTHWESTERN ENERGY CO	4.7500%	549,000	549,032	505,386
SOUTHWESTERN ENERGY CO	5.7000%	1,000	936	995
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	60,000	59,315	44,231
SPECIALTY BUILDING PRODUC 144A	6.3750%	340,000	337,594	337,721
SPEEDWAY MOTORSPORTS LLC 144A	4.8750%	367,000	353,479	349,378
SPIRIT AEROSYSTEMS INC 144A	9.7500%	2,405,000	2,543,288	2,690,151
SPIRIT AEROSYSTEMS INC 144A	9.3750%	955,000	959,111	1,041,702
SPIRIT AIRLINES PASS THROUGH T	3.3750%	1,722,376	1,722,511	1,526,670
SPRINT CAPITAL CORP	6.8750%	1,206,000	1,280,356	1,285,158
SPRINT CAPITAL CORP	8.7500%	455,000	557,451	551,711
SRAM 5/21 COV-LITE TLB	0.0000%	144,324	144,062	144,143
SRS DISTRIBUTION 6/21 COV-LITE	0.0000%	2,743,919	2,701,192	2,760,629
SRS DISTRIBUTION INC 144A	6.0000%	0	0	0
SRS DISTRIBUTION INC 144A	6.1250%	0	0	0
SRS DISTRIBUTION INC 144A	4.6250%	190,000	179,341	191,389
SS&C TECHNOLOGIES 10/18 ADD-ON	0.0000%	502,131	501,934	502,110
STACK INFRASTRUCTUR 1A A2 144A	1.8930%	220,000	219,989	207,326
STACK INFRASTRUCTUR 2A A2 144A	3.0800%	0	0	0
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	253,278	250,745	253,278
STANDARD INDUSTRIES INC/N 144A	5.0000%	200,000	188,495	194,005
STANDARD INDUSTRIES INC/N 144A	4.3750%	375,000	310,313	336,954
STANDARD INDUSTRIES INC/N 144A	4.7500%	2,405,000	2,288,074	2,295,288
STAPLES 3/19 (7 YEAR) TL	0.0000%	176,156	176,158	174,194
STAR 2021-1 TRUST 1 A1 144A	1.2190%	82,037	82,036	71,531
STARBUCKS CORP	3.5000%	500,000	562,452	370,036
STARBUCKS CORP	4.7500%	310,000	309,759	308,067
STARM MORTGAGE LOAN TRUS 2 3A3	5.9402%	32,493	34,646	19,583
STARWOOD MORTGAGE RE 3 A1 144A	1.1270%	164,421	164,415	133,348
STARWOOD MORTGAGE RE 3 A1 144A	1.4860%	18,430	18,429	17,230
STATE STREET CORP	5.2720%	850,000	850,000	854,586
STATION CASINOS LLC 144A	6.6250%	600,000	600,000	606,101
STEEL DYNAMICS INC	3.2500%	690,000	575,149	569,388
STEEL DYNAMICS INC	3.4500%	655,000	604,528	600,894
STELLANTIS FINANCE US INC 144A	1.7110%	700,000	699,996	637,670
STERIGENICS-NORDION/SOTERA 1/2	0.0000%	45,000	45,000	44,756
STERIGENICS-NORDION/SOTERA 2/2	0.0000%	2,253,675	2,213,340	2,243,826
STETSON MIDSTREAM 10/23 TLB	0.0000%	1,433,628	1,412,124	1,437,571
STL HOLDING CO LLC 144A	8.7500%	255,000	257,342	261,704
STRUCTURED ADJUSTABLE R 18 6A1	5.1453%	63,855	59,117	55,740
STRUCTURED ADJUSTABLE RA 13 A2	5.7439%	1,763	1,948	1,522
STRUCTURED ASSET INVES BNC3 A3	5.5939%	56,263	63,331	54,656
STRUCTURED ASSET MORTG AR5 1A1	5.8639%	76,963	108,249	49,066
STRUCTURED ASSET MORTGA AR4 A1	6.0639%	21,732	23,007	17,199
STRUCTURED ASSET MORTGA AR5 A1	5.9408%	10,681	11,210	9,800
STRUCTURED ASSET MORTGA AR5 A2	5.9408%	19,349	18,800	18,760
STRUCTURED ASSET MORTGA AR5 A3	5.9408%	34,323	35,998	31,970
STRUCTURED ASSET SEC C 40A 3A1	5.9028%	17,196	19,382	16,513
STRUCTURED ASSET SECU 7XS 2A1A	6.9401%	16,086	18,534	15,840
STRYKER CORP	3.5000%	200,000	200,140	193,931
STRYKER CORP	2.9000%	1,100,000	1,102,343	758,488
STWD TRUST 2021-FL FLWR D 144A	6.8145%	235,000	235,905	231,769
SUBCOM 1/24 TLB	0.0000%	150,000	148,500	150,675
SUBURBAN PROPANE PARTNERS 144A	5.0000%	2,875,000	2,890,988	2,621,090
SUMMIT MATERIALS 11/23 INCREME	0.0000%	190,000	189,525	190,808
SUMMIT MATERIALS LLC / SU 144A	5.2500%	1,945,000	1,971,611	1,895,281
SUMMIT MATERIALS LLC / SU 144A	7.2500%	45,000	45,000	46,772
SUN COMMUNITIES OPERATING LP	2.7000%	345,000	288,250	284,106
SUNLIGHT LANE APARTMENTS	5.8700%	8,800,000	8,800,000	8,620,953
SUNSOURCE 3/24 TL	0.0000%	135,000	134,325	135,254
SURGERY CENTER HOLDINGS I 144A	7.2500%	115,000	115,269	115,893
SUTTER HEALTH	3.3610%	33,000	32,999	24,297
SYNAPTICS 10/21 TLB	0.0000%	97,750	97,506	97,506
SYNCHRONY BANK	5.4000%	1,100,000	1,099,445	1,089,956
SYNCHRONY FINANCIAL	5.1500%	2,200,000	2,497,738	2,113,667
SYSCO CORP	3.7500%	320,000	320,310	312,053
SYSCO CORP	2.4000%	1,000,000	989,730	865,281
TACO BELL FUNDING 1A A23 144A	4.9700%	314,063	309,621	309,340
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	780,459	782,410	782,832
TALEN ENERGY 4/23 COV-LITE TLC	0.0000%	635,619	637,208	637,551
TALEN ENERGY SUPPLY LLC 144A	8.6250%	2,010,000	2,027,175	2,149,401
TALLGRASS ENERGY PARTNERS 144A	6.0000%	800,000	705,419	759,947
TAMPA ELECTRIC CO	3.8750%	1,400,000	1,399,923	1,391,855
TAMPA ELECTRIC CO	4.3000%	100,000	99,521	83,595
TAMPA ELECTRIC CO	4.9000%	1,056,000	1,055,319	1,056,853
TANGER PROPERTIES LP	2.7500%	350,000	260,689	286,603
TAPESTRY INC	7.0000%	1,200,000	1,197,885	1,236,389

	Coupon	Units	Cost	Market Value
TAPESTRY INC	7.3500%	360,000	359,064	379,333
TAPESTRY INC	3.0500%	1,115,000	923,382	915,646
TAPESTRY INC	7.7000%	150,000	149,584	159,962
TAPESTRY INC	7.8500%	1,151,000	1,220,502	1,249,165
TAPESTRY INC	7.0500%	225,000	225,793	229,630
TARGA RESOURCES CORP	6.1500%	3,685,000	3,801,889	3,840,536
TARGA RESOURCES CORP	4.9500%	935,000	781,164	819,188
TARGA RESOURCES CORP	6.5000%	1,475,000	1,481,238	1,581,640
TARGA RESOURCES CORP	5.2000%	5,400,000	5,392,551	5,392,178
TARGA RESOURCES PARTNERS LP /	5.0000%	318,000	321,315	313,460
TARGA RESOURCES PARTNERS LP /	4.8750%	730,000	703,834	698,819
TAYLOR MORRISON COMMUNITI 144A	5.7500%	265,000	268,146	263,146
TAYLOR MORRISON COMMUNITI 144A	5.1250%	65,000	65,242	62,073
TBW MORTGAGE-BACKED TRUS 6 A6B	6.2800%	1,005,711	575,185	149,430
TD SYNnex CORP	1.2500%	1,100,000	1,096,383	1,082,161
TD SYNnex CORP	2.3750%	106,000	104,317	93,625
TEACHERS INSURANCE & ANNU 144A	6.8500%	64,000	71,633	72,730
TECTA AMERICA 4/21 COV-LITE TL	0.0000%	468,000	463,320	468,585
TELEDYNE FLIR LLC	2.5000%	580,000	503,374	492,911
TELEDYNE TECHNOLOGIES INC	1.6000%	108,000	101,528	100,480
TELENET 1/20 (USD) AR TL	0.0000%	205,000	204,488	199,020
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	294,518	288,020	295,254
TENET HEALTHCARE CORP	6.1250%	390,000	382,429	389,105
TENNESSEE GAS PIPELINE CO LLC	7.0000%	2,600,000	3,215,917	2,781,592
TEXAS HEALTH RESOURCES	2.3280%	40,000	39,999	24,149
TEXAS INSTRUMENTS INC	1.7500%	125,000	124,914	105,572
TEXAS INSTRUMENTS INC	2.7000%	210,000	208,627	136,803
TEXAS INSTRUMENTS INC	4.1500%	90,000	113,973	77,483
THERMO FISHER SCIENTIFIC INC	5.0000%	330,000	329,308	333,127
TIBCO SOFTWARE/CITRIX 9/22 COV	0.0000%	1,950,280	1,792,074	1,939,963
TIC HOME IMPROVEMENT A B 144A	7.8900%	100,000	99,970	100,130
TIC HOME IMPROVEMENT A C 144A	11.7300%	250,000	249,928	250,275
TIME WARNER CABLE LLC	4.5000%	1,170,000	1,083,619	865,574
TK ELEVATOR US NEWCO INC 144A	5.2500%	200,000	200,000	193,218
T-MOBILE USA INC	3.0000%	755,000	550,160	556,093
T-MOBILE USA INC	6.0000%	785,000	785,589	839,044
T-MOBILE USA INC	5.5000%	465,000	464,519	464,110
T-MOBILE USA INC	4.9500%	150,000	149,744	149,639
T-MOBILE USA INC	5.0500%	2,978,000	2,934,243	2,945,672
T-MOBILE USA INC	3.3750%	1,855,000	1,659,575	1,715,561
T-MOBILE USA INC	3.7500%	1,157,000	1,153,347	1,114,315
T-MOBILE USA INC	3.5000%	3,255,000	3,267,019	3,191,296
T-MOBILE USA INC	3.3000%	310,000	221,780	216,762
T-MOBILE USA INC	3.6000%	415,000	303,047	290,985
T-MOBILE USA INC	2.5500%	4,990,000	4,839,896	4,250,571
T-MOBILE USA INC	2.7000%	7,765,000	7,746,549	6,529,879
T-MOBILE USA INC	5.1500%	115,000	114,601	114,615
T-MOBILE USA INC	4.8500%	2,300,000	2,296,690	2,282,963
T-MOBILE USA INC	4.3750%	361,000	336,166	321,522
T-MOBILE USA INC	2.0500%	350,000	317,713	313,603
T-MOBILE USA INC	5.6500%	675,000	655,179	689,261
TMS INTERNATIONAL CORP/DE 144A	6.2500%	2,990,000	2,945,155	2,729,094
TMSQ 2014-1500 MOR 1500 D 144A	3.8349%	300,000	300,660	212,668
TOLEDO EDISON CO/THE	6.1500%	40,000	39,961	42,338
TOLL BROTHERS FINANCE CORP	3.8000%	870,000	769,130	811,187
TOWD POINT MORTGA HY3 A1A 144A	6.4439%	2,179,394	2,436,952	2,195,086
TOWD POINT MORTGAG HY2 A1 144A	6.4439%	899,273	1,277,564	914,201
TOWD POINT MORTGAGE 1 A1 144A	3.0000%	23,601	23,527	22,936
TOWD POINT MORTGAGE 3 A1 144A	2.7500%	183,653	183,612	179,332
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	2,351,740	2,418,908	2,250,933
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	142,468	144,995	125,083
TOWD POINT MORTGAGE 4 A1 144A	2.9000%	141,566	146,874	132,309
TOWD POINT MORTGAGE 5 A1 144A	6.0439%	235,787	431,004	239,589
TOWD POINT MORTGAGE 6 A1 144A	2.7500%	41,971	41,818	40,445
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	1,400,000	1,399,648	1,402,169
TOYOTA AUTO RECEIVABLES 2 D A3	5.3000%	1,682,000	1,681,881	1,685,972
TOYOTA MOTOR CREDIT CORP	0.8000%	550,000	549,769	511,463
TOYOTA MOTOR CREDIT CORP	3.9500%	65,000	64,973	64,079
TOYOTA MOTOR CREDIT CORP	3.6500%	590,000	589,748	578,882
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	1,050,000	1,479,287	1,201,496
TPG OPERATING GROUP II LP	5.8750%	1,100,000	1,098,939	1,115,543
TRANSCONTINENTAL GAS PIPE LINE	7.8500%	544,000	568,221	564,305
TRANSUNION 11/19 B5 COV-LITE	0.0000%	178,506	178,370	178,324
TRAVELERS COS INC/THE	2.5500%	415,000	412,100	262,185
TRAVELERS COS INC/THE	5.4500%	785,000	781,927	813,084
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	107,054	107,018	107,154
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	532,720	522,093	530,061
TRICOLOR AUTO SECURI 1A A 144A	6.4800%	57,800	57,799	57,811
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	642,945	639,199	634,909
TRINET GROUP INC 144A	7.1250%	280,000	280,000	287,306
TRINITY HEALTH CORP	3.4340%	19,000	19,000	14,801
TRINITY HEALTH CORP	2.6320%	16,000	16,000	11,551
TRK 2021-INV1 TRU INV1 A1 144A	1.1530%	117,093	117,104	100,412
TRONOX INC 144A	4.6250%	1,910,000	1,910,000	1,713,148
TRUIST BANK	2.1500%	1,500,000	1,498,173	1,465,512
TRUIST FINANCIAL CORP	1.2670%	400,000	400,000	369,802

	Coupon	Units	Cost	Market Value
TRUIST FINANCIAL CORP	4.2600%	320,000	320,000	314,797
TRUIST FINANCIAL CORP	4.8730%	260,000	260,000	255,687
TRUIST FINANCIAL CORP	6.0470%	275,000	275,000	278,712
TRUIST FINANCIAL CORP	7.1610%	1,394,000	1,394,011	1,486,563
TRUIST FINANCIAL CORP	5.8670%	320,000	324,157	323,923
TRUIST FINANCIAL CORP	5.4350%	70,000	70,000	69,918
TRUIST FINANCIAL CORP	5.7110%	1,450,000	1,450,000	1,456,260
TRUIST INSURANCE 3/24 TLB	0.0000%	225,000	224,438	224,624
TRUMAN CAPITAL MORTGA 1 A 144A	5.7039%	27,833	25,494	27,625
TRUSTEES OF PRINCETON UNIVERSI	4.2010%	30,000	29,998	27,271
TUCSON ELECTRIC POWER CO	3.2500%	80,000	79,757	69,737
TUCSON ELECTRIC POWER CO	1.5000%	125,000	124,669	100,925
TYSON FOODS INC	5.4000%	355,000	354,443	358,174
U.S.I. 12/23 COV-LITE TLB	0.0000%	363,350	360,661	363,299
U.S.I. 9/23 INCREMENTAL (ACQUI	0.0000%	199,500	199,001	199,562
UBER 2/23 TLB	0.0000%	130,495	130,168	130,998
UBER TECHNOLOGIES INC 144A	6.2500%	435,000	435,177	436,779
UBER TECHNOLOGIES INC 144A	4.5000%	440,000	399,929	417,480
UBER TECHNOLOGIES INC 144A	8.0000%	225,000	226,648	227,708
UGI ENERGY 2/23 TLB	0.0000%	234,061	233,477	234,896
UKG INC 144A	6.8750%	1,935,000	1,934,996	1,971,237
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	466,139	460,697	468,353
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	17,000	17,000	16,518
UNION ELECTRIC CO	2.6250%	20,000	19,904	12,303
UNION ELECTRIC CO	3.9000%	30,000	27,789	23,726
UNION ELECTRIC CO	2.9500%	100,000	99,945	89,315
UNION ELECTRIC CO	5.2000%	40,000	39,874	40,066
UNION PACIFIC CORP	3.2500%	860,000	859,726	838,693
UNION PACIFIC CORP	4.0500%	725,000	724,580	596,645
UNITED AIR LINES/UNITED MILEAG	0.0000%	104,000	101,920	106,966
UNITED AIRLINES 2014-1 CLASS A	4.0000%	650,093	611,848	629,728
UNITED AIRLINES 2016-2 CLASS A	2.8750%	2,338,691	2,369,685	2,118,262
UNITED AIRLINES 2019-2 CLASS A	2.7000%	166,694	169,075	142,595
UNITED AIRLINES 2023-1 CLASS A	5.8000%	700,000	700,013	711,760
UNITED AIRLINES INC 144A	4.3750%	1,200,000	1,199,998	1,160,086
UNITED RENTALS NORTH AMERICA I	3.7500%	25,000	21,984	21,825
UNITED RENTALS NORTH AMERICA I	3.8750%	185,000	184,004	165,761
UNITED RENTALS NORTH AMERICA I	4.8750%	360,000	359,135	350,336
UNITED WHOLESALE MORTGAGE 144A	5.5000%	385,000	379,851	364,133
UNITEDHEALTH GROUP INC	5.5000%	120,000	119,723	122,087
UNITEDHEALTH GROUP INC	6.0500%	55,000	57,421	60,478
UNITEDHEALTH GROUP INC	5.0500%	1,000,000	968,921	971,218
UNITEDHEALTH GROUP INC	3.3750%	20,000	19,539	19,245
UNITEDHEALTH GROUP INC	5.2500%	715,000	714,729	728,107
UNITEDHEALTH GROUP INC	6.5000%	1,045,000	1,148,665	1,177,967
UNITEDHEALTH GROUP INC	3.5000%	1,910,000	1,893,877	1,573,362
UNITEDHEALTH GROUP INC	3.7000%	215,000	214,924	208,465
UNITEDHEALTH GROUP INC	3.0500%	685,000	685,645	518,499
UNITEDHEALTH GROUP INC	3.8500%	395,000	390,592	382,676
UNITEDHEALTH GROUP INC	4.6000%	90,000	89,379	89,480
UNITEDHEALTH GROUP INC	5.3750%	340,000	339,029	345,798
UNITEDHEALTH GROUP INC	2.9500%	160,000	153,643	150,568
UNITEDHEALTH GROUP INC	4.7000%	105,000	104,410	104,638
UNITEDHEALTH GROUP INC	4.7500%	270,000	288,964	252,853
UNITEDHEALTH GROUP INC	5.2000%	140,000	138,981	136,182
UNIVAR/WINDSOR 3/24 (USD) TLB	0.0000%	1,299,363	1,276,410	1,301,805
UNIVERSAL HEALTH SERVICES INC	2.6500%	1,974,000	1,628,417	1,653,710
UNIVERSITY OF CHICAGO/THE	2.5470%	57,000	56,999	38,978
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	107,000	106,998	74,202
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	50,000	50,000	35,350
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	35,000	34,998	35,241
UNIVISION COMMUNICATIONS 144A	6.6250%	2,425,000	2,488,971	2,371,735
UNUM GROUP	4.0000%	287,000	281,252	270,740
UNUM GROUP	5.7500%	90,000	77,094	88,097
UNUM GROUP	4.1250%	1,160,000	1,015,294	876,940
US AIRWAYS 2012-1 CLASS A PASS	5.9000%	452,017	452,066	451,176
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	326,105	325,398	318,278
US BANCORP	4.5480%	330,000	330,000	323,429
US BANCORP	4.6530%	115,000	115,000	112,708
US BANCORP	5.7750%	1,738,000	1,738,000	1,768,331
US BANCORP	5.8360%	1,395,000	1,395,000	1,421,859
US BANCORP	6.7870%	250,000	250,000	258,880
US BANCORP	5.3840%	1,023,000	1,023,000	1,027,519
US BANCORP	5.6780%	155,000	155,000	156,508
US FOODS INC 144A	7.2500%	2,150,000	2,155,900	2,237,569
US FOODS INC 144A	4.7500%	960,000	876,000	911,284
US FOODS INC 144A	4.6250%	515,000	439,681	477,760
US LBM 12/20 TLB	0.0000%	390,440	386,596	389,515
USA COMPRESSION PARTNERS 144A	7.1250%	2,455,000	2,455,415	2,485,579
USA COMPRESSION PARTNERS LP /	6.8750%	1,060,000	1,059,682	1,062,522
VANTAGE DATA CENTER 1A A2 144A	1.6450%	470,000	470,000	440,313
VANTAGE DATA CENTER 1A A2 144A	2.1650%	340,000	340,000	310,170
VANTAGE DATA CENTER 1A A2 144A	3.1880%	214,258	214,258	212,244
VCAT 2021-NPL3 LL NPL3 A1 144A	1.7430%	135,684	130,913	131,427
VCAT 2021-NPL4 LL NPL4 A1 144A	1.8677%	172,994	168,284	167,358
VENTAS REALTY LP	2.6500%	250,000	249,793	243,808

	Coupon	Units	Cost	Market Value
VENTAS REALTY LP	4.1250%	1,500,000	1,494,184	1,464,963
VENTURE GLOBAL CALCASIEU 144A	3.8750%	2,900,000	2,834,987	2,463,848
VENTURE GLOBAL LNG INC 144A	9.5000%	3,103,000	3,104,647	3,344,609
VENTURE GLOBAL LNG INC 144A	8.3750%	4,925,000	4,900,712	5,079,000
VENTURE GLOBAL LNG INC 144A	8.1250%	2,805,000	2,782,277	2,861,622
VENTURE GLOBAL LNG INC 144A	9.8750%	1,518,000	1,536,467	1,636,015
VERALTO CORP 144A	5.5000%	1,255,000	1,254,833	1,259,914
VERALTO CORP 144A	5.4500%	610,000	608,216	617,546
VERALTO CORP 144A	5.3500%	1,135,000	1,134,333	1,149,730
VERISIGN INC	5.2500%	601,000	612,532	598,450
VERISIGN INC	2.7000%	1,194,000	1,053,735	999,976
VERISIGN INC	4.7500%	618,000	622,943	608,674
VERISK ANALYTICS INC	5.5000%	285,000	313,803	277,753
VERISK ANALYTICS INC	5.7500%	140,000	135,394	145,532
VERIZON COMMUNICATIONS INC	3.0000%	95,000	90,426	59,241
VERIZON COMMUNICATIONS INC	5.5000%	660,000	653,672	667,123
VERIZON COMMUNICATIONS INC	5.0500%	595,000	586,906	594,777
VERIZON COMMUNICATIONS INC	2.8750%	95,000	62,744	62,051
VERIZON COMMUNICATIONS INC	2.5500%	2,282,000	2,275,177	1,949,561
VERIZON COMMUNICATIONS INC	2.6500%	242,000	165,688	170,523
VERIZON COMMUNICATIONS INC	2.1000%	100,000	99,973	90,026
VERIZON COMMUNICATIONS INC	4.1250%	2,658,000	2,659,433	2,531,180
VERIZON COMMUNICATIONS INC	2.8500%	62,000	43,508	44,633
VERIZON COMMUNICATIONS INC	4.7500%	260,000	290,451	246,303
VERIZON COMMUNICATIONS INC	2.9870%	871,000	546,746	557,143
VERIZON COMMUNICATIONS INC	4.2720%	482,000	415,158	442,864
VERSCENDI/COTIVITI 2/21 TLB1	0.0000%	122,136	122,136	122,136
VERTIV GROUP CORP 144A	4.1250%	1,510,000	1,510,023	1,404,967
VERUS SECURITIZATIO R1 A1 144A	0.8200%	80,581	80,582	72,829
VERUS SECURITIZATIO R3 A1 144A	1.0200%	69,723	69,722	61,855
VERUS SECURITIZATION 1 A1 144A	0.8150%	57,734	57,755	50,360
VERUS SECURITIZATION 4 A1 144A	1.5020%	39,042	39,045	36,760
VERUS SECURITIZATION 4 A1 144A	3.6420%	24,732	25,176	23,929
VERUS SECURITIZATION 5 A1 144A	1.0130%	200,258	200,258	166,248
VFI ABS 2023-1 LLC 1A C 144A	9.2600%	195,000	194,988	197,225
VIATRIS INC	4.0000%	170,000	147,733	117,116
VIRGINIA ELECTRIC AND POWER CO	4.0000%	945,000	944,798	760,413
VIRGINIA ELECTRIC AND POWER CO	6.0000%	320,000	312,430	335,707
VIRGINIA ELECTRIC AND POWER CO	3.3000%	30,000	32,982	21,206
VIRGINIA ELECTRIC AND POWER CO	4.6250%	40,000	36,016	34,884
VIRGINIA ELECTRIC AND POWER CO	2.4500%	1,115,000	1,098,612	654,727
VIRGINIA ELECTRIC AND POWER CO	5.3500%	45,000	44,887	44,110
VISA INC	3.6500%	305,000	367,665	246,085
VISA INC	2.7000%	50,000	49,690	37,469
VISTRA OPERATIONS CO LLC 144A	5.0000%	4,080,000	4,173,938	3,950,772
VITAL ENERGY INC	9.7500%	380,000	382,859	415,548
VITAL ENERGY INC 144A	7.8750%	2,460,000	2,467,963	2,499,035
VITAL ENERGY INC 144A	7.7500%	50,000	48,565	50,413
VIVINT/APX 7/21 COV-LITE TLB	0.0000%	400,775	398,771	401,621
VMWARE LLC	1.0000%	300,000	299,982	294,733
VMWARE LLC	2.2000%	3,000,000	2,995,544	2,441,356
VMWARE LLC	4.5000%	190,000	196,143	188,158
VMWARE LLC	3.9000%	1,590,000	1,587,273	1,522,865
VMWARE LLC	4.7000%	700,000	820,814	681,390
VMWARE LLC	1.4000%	220,000	207,125	200,917
VOLKSWAGEN GROUP OF AMERI 144A	2.8500%	400,000	403,156	394,352
VONTIER CORP	2.4000%	171,000	143,761	150,980
VONTIER CORP	2.9500%	613,000	492,759	512,404
WAKEMED	3.2860%	44,000	43,999	31,447
WALGREENS BOOTS ALLIANCE INC	4.1000%	980,000	698,832	718,609
WALMART INC	4.5000%	359,000	308,905	332,307
WALMART INC	2.6500%	55,000	54,808	36,348
WALT DISNEY CO/THE	2.7500%	1,100,000	1,084,851	730,649
WALT DISNEY CO/THE	2.6500%	3,900,000	3,897,711	3,433,446
WAMU MORTGAGE PASS-T AR19 A1A1	5.9839%	4,949	4,649	4,827
WAMU MORTGAGE PASS-TH AR10 1A2	4.4419%	21,678	19,117	17,721
WAMU MORTGAGE PASS-TH AR18 1A1	3.7301%	52,645	52,220	43,977
WAMU MORTGAGE PASS-TH AR18 2A3	3.3980%	7,179	7,095	5,789
WAMU MORTGAGE PASS-TH AR2 2A1A	6.0639%	19,202	22,676	18,775
WAMU MORTGAGE PASS-THR AR17 1A	6.2891%	8,472	11,546	7,736
WAMU MORTGAGE PASS-THR HY1 1A1	4.4405%	28,366	22,825	24,115
WAMU MORTGAGE PASS-THR HY7 4A1	4.5412%	9,151	8,188	7,550
WAMU MORTGAGE PASS-THRO AR9 1A	6.0891%	27,815	39,149	25,017
WAMU MORTGAGE PASS-THROU AR2 A	4.3970%	29,066	23,355	27,057
WAND NEWCO 3 INC 144A	7.6250%	940,000	940,000	972,173
WARNERMEDIA HOLDINGS INC	5.0500%	1,585,000	1,307,403	1,362,297
WARNERMEDIA HOLDINGS INC	3.7550%	4,155,000	4,155,108	3,965,232
WARNERMEDIA HOLDINGS INC	3.6380%	360,000	360,006	352,847
WARNERMEDIA HOLDINGS INC	5.1410%	240,000	193,820	199,199
WARNERMEDIA HOLDINGS INC	4.0540%	3,510,000	3,241,756	3,285,802
WARNERMEDIA HOLDINGS INC	4.2790%	345,000	306,897	308,167
WASH MULTIFAMILY ACQUISIT 144A	5.7500%	1,755,000	1,775,865	1,715,288
WASHINGTON GAS LIGHT CO	3.6500%	20,000	19,901	14,860
WASHINGTON MUTUAL MORT OA3 4A1	5.8591%	806,430	926,856	617,200
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000%	310,852	245,281	220,193
WASHINGTON MUTUAL MORTG OA3 2A	5.8391%	182,497	188,070	156,914

	Coupon	Units	Cost	Market Value
WASHINGTON MUTUAL MORTG OC1 A1	5.9239%	116,132	98,270	105,430
WASHINGTON MUTUAL ASS HE5 2A1	5.5639%	40,411	42,741	14,163
WASTE MANAGEMENT INC	2.0000%	16,000	13,698	14,037
WASTE MANAGEMENT INC	4.6250%	195,000	185,426	190,879
WASTE MANAGEMENT INC	4.8750%	340,000	343,477	337,674
WATCO COS LLC / WATCO FIN 144A	6.5000%	4,075,000	4,084,361	4,027,783
WATLOW 3/21 TLB	0.0000%	291,829	290,841	292,194
WAYSTAR/NAVICURE 1/24 TL	0.0000%	345,922	345,022	346,441
WEBER-STEPHEN 10/20 COV-LITE T	0.0000%	150,845	150,091	139,061
WEC ENERGY GROUP INC	5.6000%	55,000	54,993	55,636
WEC ENERGY GROUP INC	4.7500%	280,000	280,449	277,415
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	1,990,000	1,771,909	1,839,752
WEIGHT WATCHERS 4/21 COV-LITE	0.0000%	330,750	329,096	144,429
WELLS FARGO & CO	2.1640%	250,000	250,000	242,523
WELLS FARGO & CO	3.0000%	350,000	349,927	338,010
WELLS FARGO & CO	4.5400%	1,250,000	1,250,000	1,234,037
WELLS FARGO & CO	4.6500%	1,035,000	1,037,456	904,425
WELLS FARGO & CO	3.5500%	1,500,000	1,505,207	1,462,780
WELLS FARGO & CO	2.1880%	2,150,000	2,156,377	2,070,512
WELLS FARGO & CO	5.6060%	83,000	94,901	81,765
WELLS FARGO & CO	2.4060%	700,000	677,782	686,666
WELLS FARGO & CO	3.0680%	365,000	273,998	273,098
WELLS FARGO & CO	2.3930%	8,113,000	7,842,685	7,425,862
WELLS FARGO & CO	3.5840%	403,000	402,785	383,137
WELLS FARGO & CO	3.5260%	2,535,000	2,534,547	2,412,786
WELLS FARGO & CO	3.9080%	1,060,000	1,060,000	1,040,346
WELLS FARGO & CO	4.8080%	761,000	760,822	749,827
WELLS FARGO & CO	4.8970%	3,350,000	3,262,517	3,228,252
WELLS FARGO & CO	5.0130%	185,000	212,539	173,693
WELLS FARGO & CO	5.3890%	2,838,000	2,842,743	2,820,327
WELLS FARGO & CO	5.5740%	4,431,000	4,431,000	4,483,517
WELLS FARGO & CO	5.5570%	2,635,000	2,635,000	2,645,176
WELLS FARGO & CO	2.8790%	156,000	137,187	137,903
WELLS FARGO & CO	6.3030%	2,070,000	2,070,000	2,155,988
WELLS FARGO & CO	6.4910%	245,000	245,000	262,781
WELLS FARGO & CO	5.4990%	2,860,000	2,860,419	2,866,733
WELLS FARGO & CO REGS	2.0000%	690,000	758,912	720,535
WELLS FARGO & CO REGS	0.5000%	2,300,000	2,492,392	2,478,436
WELLS FARGO BANK NA	5.4500%	775,000	774,949	780,208
WELLS FARGO COMMERCIA NXS3 ASB	3.3710%	129,794	134,419	127,231
WELLS FARGO MORTGAGE B AR5 2A1	6.2652%	38,384	48,930	35,670
WELLTOWER OP LLC	3.1000%	664,000	599,351	596,927
WELLTOWER OP LLC	4.0000%	76,000	74,365	74,709
WELLTOWER OP LLC	4.2500%	1,110,000	1,099,945	1,076,175
WELLTOWER OP LLC	2.0500%	7,000	6,060	6,093
WESCO DISTRIBUTION INC 144A	6.6250%	1,550,000	1,550,000	1,575,091
WESTERN DIGITAL CORP	3.1000%	84,000	61,524	67,636
WESTERN DIGITAL CORP	4.7500%	1,500,000	1,535,669	1,465,326
WESTERN MIDSTREAM OPERATING LP	5.5000%	900,000	849,846	795,925
WESTERN MIDSTREAM OPERATING LP	6.3500%	1,110,000	1,122,539	1,151,172
WESTERN MIDSTREAM OPERATING LP	5.2500%	960,000	827,967	858,744
WESTERN MIDSTREAM OPERATING LP	4.5000%	420,000	389,285	405,886
WESTERN MIDSTREAM OPERATING LP	4.0500%	750,000	707,180	699,770
WESTERN MIDSTREAM OPERATING LP	5.3000%	1,135,000	1,036,819	995,799
WESTERN MIDSTREAM OPERATING LP	4.3500%	425,000	424,987	415,839
WESTERN UNION CO/THE	2.8500%	300,000	299,927	293,344
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000%	880,000	895,838	854,643
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	700,000	642,235	670,301
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	365,000	365,000	369,721
WEYERHAEUSER CO	4.0000%	3,700,000	3,746,131	3,490,659
WEYERHAEUSER CO	7.3750%	1,247,000	1,431,515	1,416,679
WHEELS SPV 2 LLC 1A A 144A	5.7232%	696,142	726,011	695,874
WHITEWATER WHISTLER 9/23 TLB1	0.0000%	99,496	98,998	99,589
WILLIAMS COS INC/THE	3.7500%	205,000	213,956	197,275
WILLIAMS COS INC/THE	4.9000%	3,700,000	3,682,357	3,675,498
WILLIAMS COS INC/THE	4.5500%	1,525,000	1,525,000	1,520,934
WILLIAMS COS INC/THE	5.3000%	400,000	399,599	403,388
WILLIAMS COS INC/THE	5.8000%	100,000	122,163	99,751
WILLIAMS SCOTSMAN INC 144A	7.3750%	1,140,000	1,140,000	1,184,864
WILLIAMS SCOTSMAN INC 144A	4.6250%	293,000	289,969	277,111
WILLIS NORTH AMERICA INC	5.9000%	630,000	626,929	637,773
WILLIS NORTH AMERICA INC	3.6000%	200,000	199,984	199,405
WILLIS NORTH AMERICA INC	4.6500%	2,518,000	2,516,365	2,477,426
WINDSOR HOLDINGS III LLC 144A	8.5000%	935,000	934,217	980,356
WISCONSIN ELECTRIC POWER CO	4.7500%	35,000	34,937	34,468
WISCONSIN POWER AND LIGHT CO	3.0000%	200,000	199,673	183,529
WISCONSIN PUBLIC SERVICE CORP	3.3000%	100,000	108,043	70,732
WORLDPAY/BOOST NEWCO 9/23 (USD	0.0000%	210,000	208,950	210,569
WP CAREY INC	4.0000%	550,000	550,656	542,133
WP CAREY INC	4.2500%	1,680,000	1,645,093	1,642,320
WR GRACE 9/21 COV-LITE TLB	0.0000%	1,528,800	1,536,726	1,528,800
WR GRACE HOLDINGS LLC 144A	5.6250%	1,040,000	1,039,983	930,685
WR GRACE HOLDINGS LLC 144A	4.8750%	925,000	998,040	879,103
WRIGHT EXPRESS 1/24 TLB1	0.0000%	466,800	464,466	466,385
WRKCO INC	3.0000%	300,000	300,437	296,219
WRKCO INC	4.6500%	5,480,000	5,475,328	5,411,421

	Coupon	Units	Cost	Market Value
XCEL ENERGY INC	5.5000%	385,000	382,465	382,839
XCEL ENERGY INC	4.6000%	10,000	9,996	9,404
XCEL ENERGY INC	3.3500%	2,100,000	1,983,135	1,993,886
XEROX HOLDINGS CORP 144A	5.0000%	8,000	8,001	7,894
YALE UNIVERSITY	2.4020%	21,000	21,000	13,551
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	35,000	35,000	21,258
YUM! BRANDS INC	3.6250%	67,000	56,185	59,290
YUM! BRANDS INC	5.3750%	112,000	102,683	108,377
YUM! BRANDS INC	4.6250%	96,000	84,003	88,591
ZAYO 4/22 INCREMENTAL TLB	0.0000%	2,534,850	2,471,479	2,258,120
ZAYO GROUP HOLDINGS INC 144A	4.0000%	1,505,000	1,329,768	1,238,830
ZELIS/REDCARD 1/24 COV-LITE TL	0.0000%	251,180	249,924	251,039
ZF NORTH AMERICA CAPITAL 144A	7.1250%	655,000	652,334	690,185
ZF NORTH AMERICA CAPITAL 144A	6.8750%	650,000	647,972	674,180
ZIMMER BIOMET HOLDINGS INC	5.3500%	290,000	289,905	294,168
ZIPRECRUITER INC 144A	5.0000%	1,295,000	1,295,001	1,140,539
ZOETIS INC	4.5000%	1,240,000	1,238,563	1,224,081
ZOETIS INC	4.7000%	639,000	685,779	584,977
ZOETIS INC	5.4000%	570,000	569,766	570,745
ZUFFA 1/21 COV-LITE TLB	0.0000%	511,896	504,771	512,536
Total of Domestic Corporate & Other Bonds			2,193,209,603	2,101,766,825

Positive Social Purpose Investments

2.80%

CCRC-2802 PICO (AHF)	5.8200%	659,558	659,558	620,224
CCRC-BOYLE HOTEL (AHF)	5.8100%	916,314	916,314	873,619
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400%	652,932	658,052	690,083
CCRC-GRAND AND VENICE FA (AHF)	6.3500%	551,729	552,036	551,711
CCRC-NORMANDIE TERRACE (AHF)	5.6900%	2,700,470	2,700,470	2,600,035
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900%	304,721	304,721	300,193
CCRC-SIERRA VILLAGE (AHF)	5.7800%	830,855	835,054	830,593
CCRC-ST. STEPHENS SENIOR (AHA)	6.4700%	970,329	990,659	968,264
CCRC-VERMONT (AHF)	5.6800%	1,476,537	1,476,537	1,439,985
CDT-BRADENTON VILLAGE (AHF)	7.5500%	1,607,754	1,607,754	1,609,235
CDT-BROKENBURR (AHF)	6.1100%	514,828	514,828	514,712
CDT-COLUMBUS PARK LOFTS (AHF)	5.0400%	4,984,358	4,984,358	4,680,520
CDT-FAIR HAVEN APTS (AHF)	4.9500%	5,453,642	5,453,642	5,150,583
CDT-GARDEN COURT APTS (AHF)	4.7700%	2,536,382	2,536,382	2,363,088
CDT-HERITAGE PLACE (AHF)	6.1100%	1,012,124	1,012,124	1,011,317
CDT-KATHLEEN CORNERS (AHF)	6.1100%	822,129	822,129	819,525
CDT-MADISON HEIGHTS II (AHF)	4.9500%	1,246,542	1,246,542	1,197,392
CDT-MINTBROOK SR APTS (AHA)	4.7800%	5,029,109	5,029,109	4,619,180
CDT-PARKSIDE TERRACE (AHF)	5.0400%	1,524,461	1,524,461	1,439,524
CDT-PECAN GROVE (AHF)	6.0500%	372,228	372,228	372,091
CDT-SAN DIEGO CREEK (AHF)	6.1400%	660,573	660,573	660,371
CDT-SANTA FE COMMUNITY (AHF)	4.7200%	2,434,682	2,434,682	2,301,235
CDT-SHERMAN FOREST (AHF)	6.1100%	257,475	257,475	257,331
CDT-SOCORRO PALMS APTS (AHF)	4.9500%	3,863,035	3,863,035	3,680,908
CDT-STERLING PLACE (AHA)	4.8000%	2,275,602	2,275,602	2,148,802
CDT-TRENT CENTER EAST (AHA)	4.7700%	6,281,346	6,281,346	5,798,145
CDT-VALLEY PARK (AHF)	6.1000%	2,313,367	2,313,367	2,322,162
CDT-VERANDAS PUNTA GOR (AHA)	4.9500%	615,054	615,054	592,495
CDT-VILLAGE AT MORNINGST (AHA)	6.1100%	1,613,483	1,613,483	1,612,863
CDT-WESTERVILLE SENIOR (AHA)	6.0500%	1,060,524	1,060,524	1,060,480
CDT-WISDOM VLG CROSSING (AHF)	4.9500%	2,855,943	2,855,943	2,732,266
CIC NON-RECOURSE COLLATERAL TR	5.0270%	978	978	978
CIC NON-RECOURSE COLLATERAL TR	5.2100%	204	204	204
CIC NON-RECOURSE COLLATERAL TR	5.3380%	292	292	292
CIC-05-02	4.5250%	1,116	1,116	1,116
CIC-238 N. PINE (AHF)	5.8600%	349,103	349,103	348,511
CIN-A PLACE FOR US (AHA)	5.0500%	873,796	873,796	824,560
CIN-BISHOP GARDENS (AHF)	4.9500%	2,234,523	2,234,523	2,115,118
CIN-BRISTOL PLACE RESID (AHF)	5.4900%	4,757,296	4,757,296	4,050,994
CIN-CLARK ESTES APTS (AHF)	5.2800%	2,210,102	2,210,102	2,099,194
CIN-GREENHILL POINT (AHF)	4.5600%	850,904	850,904	709,752
CIN-LANDINGS AT BELLE (AHF)	4.8900%	952,756	952,756	844,117
CIN-MAIN STREET APTS (AHF)	5.5700%	3,665,635	3,665,635	3,562,682
CIN-MEADOWLANDS APTS (AHF)	6.4100%	208,017	208,017	207,991
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400%	1,124,021	1,124,021	1,051,031
CIN-PABLO DAVIS ELDER CTR	5.4600%	1,807,830	1,808,869	1,755,103
CIN-PARADISE POINT SRS(AHA)	4.9700%	1,930,208	1,930,208	1,831,052
CIN-RIVERVIEW APTS (AHF)	6.7200%	217,729	217,729	217,728
CIN-THIRTEEN31 PLACE APTS	4.1100%	4,471,558	4,475,161	3,508,473
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500%	991,977	991,977	921,868
CIN-WEST ARBOR APTS (AHF)	4.9500%	1,950,743	1,950,743	1,854,722
CPC - 850 LONGWOOD AVE (AHF)	4.5400%	2,523,076	2,523,076	2,365,857
CPC - HANDS ACROSS LONG IS (AH)	5.8500%	2,586,567	2,586,567	2,348,256
CPC - SILVER GARDENS	6.4700%	1,400,000	1,400,000	1,498,268
CPC-150 LINDEN ST (AHF)	5.9800%	265,043	265,043	263,847
CPC-233 LANDING ROAD (CF)	4.7200%	16,901,499	17,200,499	15,155,639
CPC-260 WEST MAIN STREET (AHF)	4.4500%	7,060,100	7,060,100	6,568,163
CPC-35 BROADWAY	6.6700%	3,740,993	3,740,993	4,022,055
CPC-ERIE POINT	5.0000%	2,360,000	2,360,000	2,224,008
CPC-LAKEVIEW MACEDON (AHF)	4.4500%	5,410,532	5,410,532	4,947,498
CPC-LOFTS ON MAIN (AHF)	4.5400%	6,319,334	6,319,334	5,835,884
CPC-MONROE COMMONS (AHA)	7.5200%	224,343	224,343	229,734

	Coupon	Units	Cost	Market Value
CPC-THE TRAILS AT MALONE (AHF)	4.5200%	2,876,007	2,876,007	2,669,380
CPC-WATERS EDGE (AHA)	5.9200%	551,948	551,948	545,800
CPC-WYNWOOD OAKS (AHA)	6.0000%	906,262	906,262	904,037
CRF AFFORDABLE HOUSING NO 1	7.3750%	132,672	132,672	132,664
CRF-BLANTON GREEN II (AHF)	6.5500%	166,397	179,719	166,149
CRF-CANYON VIEW APTS. (AHA)	5.0925%	108,896	102,054	103,840
CRF-ESCALANTE III (AHA)	4.9580%	670,525	643,990	635,681
CRF-KAMUELA SENIOR (AHA)	6.1500%	423,252	423,252	426,718
CRF-LEGION MANOR (AHA)	6.5500%	162,694	177,539	162,377
CRF-MADISON GLEN APTS (AHF)	6.6250%	2,429,688	2,445,489	2,425,762
CRF-MYRTLE PLACE (AHF)	6.5500%	131,679	147,096	131,116
CRF-PALMER GREEN (AHF)	6.5500%	131,729	147,665	131,618
CRF-RIVER'S EDGE (AHF)	4.2700%	764,997	764,997	691,601
CRF-RIVERVIEW GREEN (AHF)	6.5500%	290,837	307,959	290,580
CRF-SHALLOTTE VILLAS (AHF)	6.5500%	273,323	289,074	269,682
CRF-SHERYL L PARMLEE (AHA)	5.7500%	284,659	284,659	279,439
GSC-ARBORPOINT APARTMENT (AHF)	5.0000%	1,266,946	1,267,101	1,242,052
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200%	1,034,479	1,034,493	996,542
GSC-HENDERSON VILLAGE (AHF)	4.8200%	1,628,236	1,628,402	1,557,182
GSC-RIVERVIEW APTS (AHF)	4.7700%	1,496,576	1,496,576	1,421,288
GSC-ST JOHN PLAZA APARTMENTS	5.0400%	4,402,575	4,402,575	4,149,246
GSC-STFRANCIS & KING HILL(AH)	4.7700%	2,800,793	2,800,793	2,522,892
GSC-SUTTERVIEW APTS (AHA)	4.6700%	3,590,240	3,590,240	3,379,917
LIIF-FAC CENTER (CF)	6.2000%	2,363,520	2,363,520	2,322,547
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300%	1,180,696	1,180,696	1,177,512
LIIF-PROJECT HOSPITALITY (AHS)	6.2700%	783,788	783,788	782,010
NHHFA-PARKHURST PLACE (AHF)	4.3200%	4,065,705	4,065,705	3,604,485
NHHFA-WOODLAND VILLAGE-1 (AHF)	4.8800%	2,430,000	2,430,000	2,146,306
Total of Positive Social Purpose Investments			173,247,232	162,452,048

Total of Domestic Fixed Income Securities

4,323,779,241

4,123,839,776

27.09%

International Fixed Income Securities

International Securities

ANGOLA

ANGOLAN GOVERNMENT INTERN 144A	8.0000%	4,240,000	4,256,488	3,943,709
ANGOLAN GOVERNMENT INTERN 144A	8.7500%	600,000	601,308	550,592
ANGOLAN GOVERNMENT INTERN REGS	8.0000%	605,000	374,435	562,650
ANGOLAN GOVERNMENT INTERN REGS	9.5000%	600,000	585,555	609,226
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	2,050,000	1,503,110	1,732,763

ARGENTINA

ARGENTINA TREASURY BOND BONCER	0.0000%	11,037,000	19,356	19,435
ARGENTINA TREASURY BOND BONCER	3.7500%	12,067,000	36,500	41,161
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	1,090,194	687,408	586,851
ARGENTINE REPUBLIC GOVERNMENT	3.0000%	1,130,000	681,812	422,978
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	16,166	12,995	8,450
ARGENTINE REPUBLIC GOVERNMENT	3.6250%	8,080,294	4,332,429	3,391,534
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	11,938,221	6,736,680	6,259,209
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	5,300,000	2,414,489	2,136,209
PROVINCIA DE BUENOS AIRES 144A	106.5875%	177,000	2,580	252

AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS	1.0000%	2,900,000	2,072,421	1,536,423
AUSTRALIA GOVERNMENT BOND REGS	3.0000%	10,400,000	6,146,371	6,262,476
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	5,878,000	3,630,985	3,555,081
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	3,995,000	1,957,708	2,131,137
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	12,161,000	4,334,738	4,647,269
AUSTRALIA GOVERNMENT BOND REGS	3.2500%	8,211,000	5,114,109	5,259,519
BHP BILLITON FINANCE USA LTD	5.2500%	82,000	79,735	83,384
CCP_IRS_P AUD-BBR-BBSW 3M CME	3.8438%	3,562,000	0	2,118
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5000%	10,300,000	438	161,876
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	1,138,000	0	2,923
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5938%	2,861,000	0	3,612
CCP_IRS_P AUD-BBR-BBSW 6M CME	3.9688%	2,371,000	0	3,142
CCP_IRS_R AUD-BBR-BBSW 3M CME	4.3510%	7,005,000	0	-16,438
CCP_IRS_P AUD-BBR-BBSW 3M CME	0.0100%	-3,562,000	-3,403	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100%	-6,370,000	-8,879	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.4930%	-10,300,000	-97,637	0
CCP_IRS_R AUD-BBR-BBSW 3M CME	3.9400%	-7,005,000	-371	0
FMG RESOURCES AUGUST 2006 144A	4.5000%	145,000	134,916	139,288
FMG RESOURCES AUGUST 2006 144A	5.8750%	305,000	298,958	300,048
FMG RESOURCES AUGUST 2006 144A	4.3750%	10,000	8,515	8,935
MACQUARIE GROUP LTD 144A	1.3400%	155,000	155,000	143,763
NEW SOUTH WALES TREASURY REGS	4.2500%	3,042,000	1,857,540	1,884,758
PACIFIC NATIONAL FINANCE REGS	4.7500%	2,200,000	2,129,451	2,096,116
QUEENSLAND TREASURY CORP 144A	5.2500%	1,127,000	1,304,231	1,447,453
QUEENSLAND TREASURY CORP 144A	4.5000%	2,942,000	2,003,617	1,921,848
RIO TINTO FINANCE USA LTD	2.7500%	225,000	164,112	144,895
SANTOS FINANCE LTD 144A	3.6490%	1,700,000	1,703,054	1,481,299
SCENTRE GROUP TRUST 1 / S 144A	3.6250%	345,000	344,271	334,482
TRANSURBAN FINANCE CO PTY 144A	4.1250%	1,200,000	1,191,424	1,170,746
TREASURY CORP OF VICTORIA	2.0000%	8,185,000	3,763,544	3,885,583
WESTPAC BANKING CORP	2.9630%	330,000	218,167	232,905
WESTPAC BANKING CORP	3.7350%	198,000	197,996	194,342

	Coupon	Units	Cost	Market Value
WOODSIDE FINANCE LTD 144A	3.7000%	1,690,000	1,689,663	1,591,334
WOODSIDE FINANCE LTD 144A	3.6500%	200,000	200,391	196,140
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	3.4500%	913,000	964,090	1,029,361
REPUBLIC OF AUSTRIA GOVER 144A	1.5000%	703,000	490,540	570,721
REPUBLIC OF AUSTRIA GOVER 144A	2.9000%	1,899,000	1,913,494	2,066,917
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	318,000	376,581	264,781
SUZANO AUSTRIA GMBH	3.7500%	555,000	517,567	490,576
AZERBAIJAN				
REPUBLIC OF AZERBAIJAN IN REGS	3.5000%	570,000	486,193	483,223
BELARUS				
REPUBLIC OF BELARUS INTER REGS	7.6250%	0	0	0
BELGIUM				
KBC GROUP NV 144A	5.7960%	520,000	520,000	524,494
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	1,017,000	1,098,639	1,124,611
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	866,000	955,451	963,338
KINGDOM OF BELGIUM GOVERN 144A	2.8500%	2,636,065	2,883,850	2,839,730
KINGDOM OF BELGIUM GOVERN 144A	0.9000%	1,471,000	1,382,857	1,457,665
BENIN				
BENIN GOVERNMENT INTERNAT 144A	7.9600%	300,000	290,312	291,741
BENIN GOVERNMENT INTERNAT REGS	4.8750%	1,000,000	926,651	907,373
BERMUDA				
AIRCASTLE LTD 144A	6.5000%	1,800,000	1,799,131	1,836,106
AIRCASTLE LTD 144A	2.8500%	55,000	54,452	49,370
AIRCASTLE LTD 144A	5.9500%	1,600,000	1,590,607	1,600,628
ARCH CAPITAL GROUP LTD	7.3500%	62,000	66,093	70,139
ARCH CAPITAL GROUP LTD	3.6350%	445,000	445,902	330,556
BACARDI LTD 144A	2.7500%	700,000	639,776	659,920
BERMUDA GOVERNMENT INTERN 144A	5.0000%	275,000	283,492	264,550
CHINA OIL & GAS GROUP LTD REGS	4.7000%	1,124,000	1,070,516	958,048
ENSTAR GROUP LTD	3.1000%	1,030,000	908,420	855,143
ENSTAR GROUP LTD	4.9500%	300,000	283,920	293,022
GARDNER DENVER/INGERSOLL-RAND	0.0000%	32,955	32,913	32,996
INVESTMENT ENERGY RESOURC 144A	6.2500%	1,210,000	1,210,000	1,161,751
NABORS INDUSTRIES LTD 144A	7.2500%	2,120,000	2,098,577	2,106,875
NABORS INDUSTRIES LTD 144A	7.5000%	640,000	620,698	600,267
NCL CORP LTD 144A	5.8750%	365,000	357,524	360,617
NCL CORP LTD 144A	8.3750%	205,000	204,988	216,546
NCL CORP LTD 144A	8.1250%	50,000	50,015	52,909
RENAISSANCERE HOLDINGS LTD	5.7500%	455,000	452,165	458,761
SIRIUSPOINT LTD	7.0000%	430,000	428,413	429,939
VIKING CRUISES LTD 144A	5.8750%	100,000	93,282	98,112
VIKING CRUISES LTD 144A	9.1250%	240,000	243,011	262,467
VOC ESCROW LTD 144A	5.0000%	500,000	456,859	481,042
WEATHERFORD INTERNATIONAL 144A	8.6250%	2,650,000	2,487,405	2,766,518
BOSNIA-HERZEGOVINA				
REPUBLIC OF SRPSKA TREASU 144A	4.7500%	580,000	695,563	598,049
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	4.5000%	2,000,000	2,049,645	1,973,355
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	61,000,000	12,095,791	11,896,910
BRAZIL NOTAS DO TESOURO NACION	10.0000%	127,038,000	23,375,716	25,285,563
BRAZIL NOTAS DO TESOURO NACION	6.0000%	11,586,000	7,998,090	10,051,883
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	1,000,000	996,986	1,006,550
CCP_ZCS. P BRL-CDI 1D CME	10.2650%	4,696,759	0	-11,000
CCP_ZCS. P BRL-CDI 1D CME	10.2473%	4,994,458	0	-12,380
CCP_ZCS. P BRL-CDI 1D CME	9.8421%	5,900,000	0	-8,351
CCP_ZCS. P BRL-CDI 1D CME	9.8150%	26,600,000	0	-41,142
CCP_ZCS. P BRL-CDI 1D CME	9.8352%	42,100,000	0	48,694
CCP_ZCS. P BRL-CDI 1D CME	9.8324%	24,200,000	0	-35,225
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-108,491,217	0	0
BRITISH VIRGIN ISLANDS				
STATE GRID OVERSEAS INVES REGS	4.0000%	350,000	330,047	300,174
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	224,000	237,170	256,967
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000%	733,333	753,510	716,876
CANADA				
1011778 BC ULC / NEW RED 144A	3.5000%	145,000	138,659	132,421
1011778 BC ULC / NEW RED 144A	4.3750%	450,000	444,577	425,669
1375209 BC LTD 144A	9.0000%	192,000	334,047	188,161
AIR CANADA	4.6250%	1,500,000	1,193,593	1,056,484
AIR CANADA 2013-1 CLASS A 144A	4.1250%	784,585	751,982	766,954
AIR CANADA 2015-1 CLASS A 144A	3.6000%	359,026	336,424	340,226
BANK OF MONTREAL	5.9200%	170,000	170,000	171,729
BANK OF MONTREAL	3.7000%	45,000	44,996	44,150
BANK OF MONTREAL	2.6500%	155,000	154,805	145,284
BANK OF MONTREAL	5.7170%	300,000	300,000	308,100
BANK OF NOVA SCOTIA/THE	1.3000%	195,000	194,992	178,038
BANK OF NOVA SCOTIA/THE	3.4500%	920,000	919,632	901,754
BANK OF NOVA SCOTIA/THE	1.3500%	715,000	714,750	658,959
BAUSCH + LOMB 9/23 INCREMENTAL	0.0000%	189,525	187,661	189,171
BAUSCH + LOMB CORP 144A	8.3750%	270,000	275,994	279,358
BAUSCH HEALTH COS INC 144A	11.0000%	516,000	626,082	344,430
BAUSCH HEALTH COS INC 144A	5.5000%	300,000	300,008	283,173
BAUSCH HEALTH COS INC 144A	6.1250%	1,945,000	1,947,626	1,211,910
BAUSCH HEALTH COS INC 144A	4.8750%	1,260,000	1,266,889	687,587

	Coupon	Units	Cost	Market Value
BAUSCH HEALTH COS INC 144A	14.0000%	67,000	62,284	38,544
BOMBARDIER INC 144A	6.0000%	315,000	315,002	309,858
BOMBARDIER INC 144A	7.2500%	2,735,000	2,732,300	2,740,568
BOMBARDIER INC 144A	7.5000%	105,000	105,000	108,122
BOMBARDIER INC 144A	8.7500%	1,455,000	1,465,256	1,553,614
BROOKFIELD FINANCE INC	4.0000%	26,000	26,000	26,000
BROOKFIELD FINANCE INC	4.8500%	400,000	399,460	396,881
BROOKFIELD FINANCE INC	5.9680%	1,215,000	1,215,000	1,256,801
BURGER KING/RESTAURANT BRANDS	0.0000%	278,785	278,115	278,506
CANADA HOUSING TRUST NO 1	4.1500%	1,285,000	948,432	972,299
CANADIAN IMPERIAL BANK OF COMM	3.3000%	425,000	424,920	415,906
CANADIAN NATIONAL RAILWAY CO	4.4000%	185,000	184,257	165,211
CANADIAN NATURAL RESOURCES LTD	6.2500%	2,371,000	2,820,060	2,467,461
CANADIAN NATURAL RESOURCES LTD	4.9500%	625,000	663,748	565,386
CANADIAN NATURAL RESOURCES LTD	3.8500%	45,000	42,711	43,398
CANADIAN NATURAL RESOURCES LTD	2.0500%	2,290,000	2,288,986	2,190,723
CANADIAN NATURAL RESOURCES LTD	6.5000%	496,000	534,384	523,773
CANADIAN PACIFIC RAILWAY CO	3.5000%	25,000	19,296	18,721
CANADIAN PACIFIC RAILWAY CO	4.7000%	25,000	23,693	22,309
CANADIAN PACIFIC RAILWAY CO	4.2000%	20,000	16,153	15,802
CANADIAN PACIFIC RAILWAY CO	5.9500%	375,000	491,413	391,121
CASCADES INC/CASCADES USA 144A	5.3750%	3,205,000	3,145,306	3,076,956
CCP_IRS_P CAD-CORRA-OIS-COMPO	3.4063%	2,449,000	0	-2,696
CCP_IRS_R CAD-CORRA-OIS-COMPO	0.0100%	8,649,000	28,730	15,830
CCP_IRS_R CAD-CORRA-OIS-COMPO	5.1127%	2,090,000	0	-9,343
CCP_IRS_R CAD-CORRA-OIS-COMPO	5.1045%	3,700,000	0	-63,202
CCP_IRS_R CAD-CORRA-OIS-COMPO	5.0727%	6,800,000	1,220	-10,227
CCP_IRS_P CAD-CORRA-OIS-COMPO	0.0100%	-2,449,000	-6,289	0
CCP_IRS_P CAD-CORRA-OIS-COMPO	5.0904%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-3,181,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-3,700,000	-13,760	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-6,800,000	-39,367	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.3438%	-993,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5600%	-2,090,000	-400	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.3125%	-4,475,000	0	0
CDP FINANCIAL 144A	1.1250%	6,949,000	7,275,460	7,086,671
CENOVUS ENERGY INC	2.6500%	1,601,000	1,585,425	1,327,950
CGI INC	2.3000%	610,000	608,058	491,070
CNOOC PETROLEUM NORTH AMERICA	6.4000%	100,000	109,382	111,867
CONSTELLATION SOFTWARE IN 144A	5.1580%	355,000	356,337	354,623
CPPIB CAPITAL INC REGS	0.2500%	5,857,000	7,211,177	5,834,886
ELEMENT FLEET MANAGEMENT 144A	5.6430%	345,000	345,000	346,069
ENBRIDGE INC	5.9000%	4,615,000	4,614,111	4,700,731
ENBRIDGE INC	6.2000%	260,000	259,581	275,452
ENBRIDGE INC	2.5000%	225,000	224,956	219,139
ENBRIDGE INC	6.7000%	1,375,935	1,391,935	1,554,066
ENBRIDGE INC	8.5000%	1,914,000	1,913,607	2,079,628
ENBRIDGE INC	5.7000%	2,803,000	2,824,090	2,870,703
ENERFLEX LTD 144A	9.0000%	575,000	541,558	590,794
EVERGREEN CREDIT C CRT1 C 144A	6.1900%	275,000	274,980	273,246
FAIRFAX FINANCIAL HLDG LTD	2.7500%	1,200,000	1,466,646	1,237,939
FEDERATION DES CAISSES DE 144A	5.7000%	900,000	899,810	913,684
GOEASY LTD 144A	4.3750%	1,475,000	1,475,004	1,414,420
GOEASY LTD 144A	9.2500%	15,000	16,017	15,993
GOVERNMENT OF CANADA	3.2500%	7,346,000	5,413,508	5,361,953
GOVERNMENT OF CANADA	2.0000%	1,210,000	775,247	802,074
GOVERNMENT OF CANADA	3.5000%	11,124,000	8,254,248	8,200,808
HUB INTERNATIONAL 4/18 (USD)	0.0000%	0	0	0
HUSKY INJECTION MOLDING S 144A	9.0000%	2,269,000	2,269,003	2,346,414
INTELLIGENT PACKAGING LTD 144A	6.0000%	2,175,000	2,255,018	2,062,797
MAGNA INTERNATIONAL INC	5.9800%	3,906,000	3,906,000	3,906,263
MUSKRAT FALLS/LABRADOR	3.6300%	1,495,000	1,417,130	1,095,195
NATIONAL BANK OF CANADA	5.2500%	250,000	249,921	249,415
NOVA CHEMICALS CORP 144A	9.0000%	951,000	951,004	981,205
NOVA CHEMICALS CORP 144A	8.5000%	225,000	227,076	239,483
OMERS FINANCE TRUST 144A	4.0000%	1,255,000	1,252,161	1,221,161
OMERS FINANCE TRUST 144A	5.5000%	2,196,000	2,189,837	2,304,832
OMERS FINANCE TRUST 144A	3.5000%	3,665,000	3,656,838	3,350,191
OMERS FINANCE TRUST 144A	3.1250%	1,445,000	1,559,714	1,550,612
ONTARIO TEACHERS' FINANC	0.1000%	6,357,000	6,109,876	6,074,373
ONTARIO TEACHERS' FINANCE 144A	2.0000%	6,353,000	6,337,666	5,344,804
ONTARIO TEACHERS' FINANCE 144A	1.2500%	6,142,000	6,120,311	4,981,387
ONTARIO TEACHERS' FINANCE REGS	0.5000%	2,941,000	3,482,930	3,069,722
OPEN TEXT CORP 144A	3.8750%	440,000	406,164	396,425
OPEN TEXT CORP 144A	6.9000%	565,000	571,423	584,204
PRECISION DRILLING CORP 144A	7.1250%	753,000	749,017	753,778
PROV OF ALBERTA	3.1000%	890,000	745,075	528,666
PROV OF ALBERTA	2.0500%	1,011,000	678,223	670,644
PROV OF BRITISH	3.5500%	719,000	518,799	507,877
PROV OF BRITISH COLUMBIA	2.9500%	870,000	736,710	504,410
PROV OF ONTARIO	3.4500%	1,985,000	1,655,488	1,282,834
PROV OF ONTARIO	3.6500%	1,435,000	1,043,404	1,024,855
PROV OF ONTARIO	2.6500%	3,000,000	2,271,320	2,179,475
PROV OF ONTARIO	2.1500%	1,390,000	1,116,228	913,101
PROV OF ONTARIO	1.9000%	660,000	444,343	301,597
PROV OF QUEBEC	3.1000%	520,000	328,888	310,089

	Coupon	Units	Cost	Market Value
PROV OF QUEBEC	2.7500%	1,700,000	1,279,111	1,209,827
PROV OF QUEBEC	3.5000%	1,719,000	1,490,043	1,114,141
PROV OF QUEBEC	4.4000%	304,000	239,626	227,695
PROVINCE OF BRITISH COLUMBIA C	4.8000%	1,665,000	1,663,029	1,679,360
PROVINCE OF MANITOBA CANADA	4.3000%	1,160,000	1,156,822	1,131,461
PROVINCE OF ONTARIO CANAD REGS	0.2500%	3,823,000	5,212,382	4,305,154
PROVINCE OF ONTARIO CANADA	2.5000%	655,000	648,697	625,312
PROVINCE OF QUEBEC CANADA	2.7500%	655,000	653,088	620,170
PROVINCE OF QUEBEC CANADA	4.5000%	3,205,000	3,193,314	3,171,646
PROVINCE OF QUEBEC CANADA	2.5000%	675,000	674,921	644,683
ROGERS COMMUNICATIONS INC	5.0000%	2,100,000	2,094,152	2,085,416
ROGERS COMMUNICATIONS INC	2.9500%	275,000	274,944	268,075
ROYAL BANK OF CANADA	6.0000%	70,000	69,898	72,346
ROYAL BANK OF CANADA	3.6250%	290,000	289,900	279,003
ROYAL BANK OF CANADA	5.2000%	400,000	399,846	403,983
ROYAL BANK OF CANADA	1.1500%	615,000	614,478	586,639
SCHLUMBERGER FINANCE CANADA LT	1.4000%	155,000	154,945	146,985
STRATHCONA RESOURCES LTD/ 144A	6.8750%	1,695,000	1,683,014	1,697,958
THOMSON REUTERS CORP	3.8500%	369,000	370,233	364,719
THOMSON REUTERS CORP	3.3500%	430,000	427,287	413,913
TITAN ACQUISITION LTD / T 144A	7.7500%	1,867,000	1,841,500	1,864,778
TORONTO-DOMINION BANK/THE	3.7660%	840,000	839,999	825,162
TORONTO-DOMINION BANK/THE	5.1030%	1,050,000	1,050,121	1,051,816
TORONTO-DOMINION BANK/THE	5.5320%	200,000	200,000	201,744
TORONTO-DOMINION BANK/THE 144A	4.7010%	3,100,000	3,100,052	3,079,613
TRANSCANADA PIPELINES LTD	6.2030%	4,751,000	4,751,000	4,751,888
TRANSCANADA TRUST	5.5000%	1,000,000	1,000,008	919,458
VALEANT 1/22 TLB	0.0000%	176,351	174,588	137,334
WASTE CONNECTIONS INC	3.2000%	245,000	244,842	215,985
WASTE CONNECTIONS INC	3.0500%	250,000	270,068	171,088
WEST FRASER TIMBER CO LTD 144A	4.3500%	400,000	400,000	395,660
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.1250%	988,000	986,873	821,135
AVOLON HOLDINGS FUNDING L 144A	2.8750%	475,000	474,898	462,202
AVOLON HOLDINGS FUNDING L 144A	2.5280%	6,041,000	6,123,159	5,372,807
BAIN CAPITAL CREDIT 1A A1 144A	6.5374%	352,699	353,766	352,699
BARINGS CLO LTD 201 3A A1 144A	6.5294%	110,360	118,513	110,360
BARINGS CLO LTD 2022 3A B 144A	8.1178%	250,000	250,000	251,250
BENEFIT STREET PA 12A A1R 144A	6.5256%	203,758	203,755	203,921
BSPT 2022-FL8 ISSU FL8 A 144A	6.8186%	349,971	350,000	340,347
CARBONE CLO LTD 1A A1 144A	6.7194%	4,297,995	4,296,039	4,302,559
CARLYLE GLOBAL MAR 1A AR3 144A	6.5594%	264,096	289,992	264,360
CARLYLE US CLO 2021 10A D 144A	8.8794%	300,000	300,012	300,030
CIFC FUNDING 2018-I 2A A1 144A	6.6194%	237,707	238,092	237,825
CIFC FUNDING 2019-I 2A DR 144A	8.5781%	250,000	250,000	250,025
CIFC FUNDING 2020- 1A A1R 144A	6.7256%	300,000	300,465	300,060
CK HUTCHISON INTERNATIONA 144A	4.7500%	405,000	404,322	402,064
CK HUTCHISON INTERNATIONA 144A	4.8750%	800,000	796,530	792,742
DEWOLF PARK CLO LTD 1A AR 144A	6.4956%	3,910,265	3,913,478	3,909,499
DIAMOND FOREIGN ASSET CO 144A	8.5000%	375,000	383,359	395,778
ELMWOOD CLO 26 LTD 1A E 144A	11.7415%	300,000	300,000	300,150
FALCON 2019-1 AEROSPA 1 A 144A	3.5970%	122,688	122,685	111,647
KAISA GROUP HOLDINGS LTD REGS	9.7500%	0	0	0
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
KKR CLO 11 LTD 11 AR 144A	6.7556%	284,347	284,440	284,460
KWG GROUP HOLDINGS LTD REGS	5.8750%	0	0	0
LCM XXIV LTD 24A AR 144A	6.5594%	188,465	188,449	188,653
LIMA METRO LINE 2 FINANCE 144A	4.3500%	387,766	387,809	359,470
MADISON PARK FUND 18A ARR 144A	6.5194%	6,623,134	8,435,769	6,621,809
MADISON PARK FUNDIN 30A A 144A	6.3256%	387,357	415,724	387,357
MF1 2021-FL7 LTD FL7 D 144A	7.9912%	215,000	198,659	198,645
NEUBERGER BERMAN L 24A AR 144A	6.5912%	322,328	322,420	322,328
NEUBERGER BERMAN L 25A AR 144A	6.4895%	433,375	433,161	433,332
NEUBERGER BERMAN L 26A AR 144A	6.4795%	375,980	375,418	375,867
NEWARK BSL CLO 2 LTD 1A D 144A	11.8863%	250,000	211,046	239,425
OCP CLO 2014-5 LTD 5A A1R 144A	6.6657%	92,623	92,856	92,660
OCTAGON INVESTMENT 1A A1R 144A	6.5794%	267,747	275,462	267,747
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
ODEBRECHT OIL & GAS FINAN 144A	0.0000%	424,609	16,524	22,292
ODEBRECHT OIL & GAS FINAN REGS	0.0000%	69,000	3,106	3,623
PALMER SQUARE LOAN 3A A1 144A	6.3794%	198,555	198,746	198,595
PALMER SQUARE LOAN 4A A1 144A	6.3756%	232,876	232,968	232,573
PFP 2022-9 LTD 9 A 144A	7.5996%	1,500,000	1,576,505	1,504,052
RR 28 LTD 28RA DR 144A	12.2906%	450,000	449,985	449,955
RUTAS 2 & 7 FINANCE LTD 144A	0.0000%	1,330,333	951,364	902,854
SEAGATE HDD CAYMAN	4.1250%	37,000	36,966	32,759
SEAGATE HDD CAYMAN	9.6250%	50,400	60,492	57,421
STRATUS CLO 2021-2 L 2A D 144A	8.2294%	390,000	390,000	390,936
SYMPHONY STATIC CLO 1A A 144A	6.4163%	186,250	186,254	186,269
TCI-SYMPHONY CLO 2 1A AR2 144A	6.5956%	342,982	342,763	343,085
TENCENT HOLDINGS LTD 144A	3.2400%	700,000	699,633	476,203
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	130,214	136,058
TENCENT HOLDINGS LTD REGS	3.6800%	200,000	158,399	159,890
TENCENT HOLDINGS LTD REGS	3.8400%	1,400,000	1,012,330	1,064,977

	Coupon	Units	Cost	Market Value
TRANSOCEAN INC 144A	8.7500%	238,500	242,120	248,678
VENTURE XV CLO LT 15A AR3 144A	6.7556%	300,000	300,000	300,030
VIBRANT CLO VI LTD 6A AR 144A	6.5441%	1,859	1,859	1,859
VOYA CLO 2013-2 LT 2A A1R 144A	6.5563%	260,814	261,603	260,892
VOYA CLO 2014-2 L 2A A1RR 144A	6.5981%	131,750	141,534	131,697
VOYA CLO 2015-1 LT 1A A1R 144A	6.4595%	29,399	29,383	29,411
VOYA CLO 2017-4 LTD 4A A1 144A	6.7056%	4,547,474	5,062,767	4,552,623
CHILE				
ALFA DESARROLLO SPA 144A	4.5500%	1,051,647	1,051,723	803,740
BONOS DE LA TESORERIA DE 144A	5.0000%	995,000,000	1,197,071	1,005,822
BONOS DE LA TESORERIA DE 144A	6.0000%	210,000,000	222,848	223,322
BONOS DE LA TESORERIA DE 144A	5.3000%	1,365,000,000	1,680,636	1,344,592
BONOS DE LA TESORERIA DE 144A	4.7000%	2,060,000,000	2,368,314	1,991,638
BONOS DE LA TESORERIA DE LA RE	1.9000%	2,579,612,200	2,642,575	2,548,928
CCP_IRS_R CL-CLICP-BLOOMBERG	0.0100%	1,087,133,000	0	2,908
CCP_IRS_R CL-CLICP-BLOOMBERG	5.1060%	-1,087,133,000	0	0
CHILE GOVERNMENT INTERNATIONAL	3.1000%	1,345,000	897,010	929,790
CHILE GOVERNMENT INTERNATIONAL	4.9500%	4,400,000	4,362,149	4,252,660
CHILE GOVERNMENT INTERNATIONAL	3.5000%	2,800,000	3,027,173	2,038,189
CHILE GOVERNMENT INTERNATIONAL	2.5500%	200,000	192,688	168,776
CHILE GOVERNMENT INTERNATIONAL	4.3400%	1,625,000	1,493,747	1,415,739
CHILE GOVERNMENT INTERNATIONAL	4.8500%	785,000	784,265	777,522
CORP NACIONAL DEL COBRE D 144A	3.7000%	7,126,000	6,973,787	4,905,886
EMPRESA NACIONAL DE TELECOMUNICACIONES SA	3.0500%	600,000	601,609	477,843
ENEL AMERICAS SA	4.0000%	645,000	642,902	619,577
ENEL CHILE SA	4.8750%	627,000	623,457	611,486
INVERSIONES CMPC SA 144A	6.1250%	365,000	363,717	370,475
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	2.3280%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.4367%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.5127%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.4610%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.4270%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.2860%	22,453,000	10,680	24,585
CCP_IRS_P CNY-FIXING REPO RAT	2.0815%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-22,453,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	33,500,000	5,720,667	5,129,540
CHINA GOVERNMENT BOND REGS	4.5000%	3,500,000	582,694	566,270
CHINA GOVERNMENT BOND REGS	3.6000%	6,500,000	1,055,943	942,081
CHINA GOVERNMENT BOND REGS	3.9000%	2,000,000	316,188	305,394
CHINA GOVERNMENT BOND REGS	3.9500%	6,500,000	1,147,928	1,022,146
CHINA GOVERNMENT BOND REGS	4.1500%	23,500,000	4,087,039	3,620,049
CHINA GOVERNMENT BOND REGS	3.3100%	1,000,000	150,046	140,615
CHINA GOVERNMENT BOND REGS	2.4400%	7,000,000	958,782	968,863
CHINA GOVERNMENT BOND REGS	3.3800%	500,000	70,077	69,648
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	3.0000%	1,862,000	1,496,960	1,542,969
COLOMBIA GOVERNMENT INTERNATIO	7.3750%	546,000	661,590	543,241
COLOMBIA GOVERNMENT INTERNATIO	3.1250%	790,000	633,912	630,359
COLOMBIA GOVERNMENT INTERNATIO	4.5000%	1,305,000	1,302,754	1,200,613
COLOMBIA GOVERNMENT INTERNATIO	3.2500%	2,232,000	1,964,672	1,736,330
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	4,235,000	4,345,635	4,325,638
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	1,340,000	1,180,576	829,087
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	5,197,000	5,114,123	5,469,232
COLOMBIA GOVERNMENT INTERNATIO	5.6250%	218,000	175,818	172,467
COLOMBIA GOVERNMENT INTERNATIO	5.2000%	200,000	149,536	146,678
COLOMBIAN TES	7.0000%	36,975,900,000	7,431,984	8,235,553
COLOMBIAN TES	6.0000%	5,460,300,000	1,235,186	1,256,109
COLOMBIAN TES	5.7500%	304,500,000	76,323	70,412
COLOMBIAN TES	7.2500%	7,743,300,000	1,414,169	1,475,602
COLOMBIAN TES	9.2500%	26,017,700,000	4,992,410	5,943,986
COLOMBIAN TES	13.2500%	1,538,800,000	360,938	468,299
COLOMBIAN TES	3.7500%	6,358,135,590	1,514,539	1,464,169
ECOPETROL SA	8.8750%	1,555,000	1,543,372	1,644,773
EMPRESAS PUBLICAS DE MEDE 144A	4.2500%	1,221,000	1,219,870	1,057,701
EMPRESAS PUBLICAS DE MEDE 144A	4.3750%	590,000	585,682	491,577
EMPRESAS PUBLICAS DE MEDE REGS	0.0022%	2,187,000,000	600,769	501,341
FINANCIERA DE DESARROLLO 144A	0.0020%	806,000,000	418,808	203,652
OLEODUCTO CENTRAL SA 144A	4.0000%	540,000	537,947	504,145
COSTA RICA				
INSTITUTO COSTARRICENSE D REGS	6.7500%	1,300,000	1,292,243	1,309,805
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	2,625,000	2,912,164	2,614,154
IVORY COAST GOVERNMENT IN 144A	4.8750%	1,530,000	1,891,845	1,421,064
IVORY COAST GOVERNMENT IN REGS	6.8750%	500,000	447,848	466,285
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.1250%	775,000	947,270	757,746
CROATIA GOVERNMENT INTERN REGS	1.5000%	165,000	208,240	158,865
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	2.0000%	2,620,000	96,639	94,961
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	25,460,000	1,022,582	985,503
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	13,140,000	439,823	476,538
CZECH REPUBLIC GOVERNMENT BOND	3.8500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	31,450,000	1,405,251	1,444,150
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	50,320,000	1,914,487	1,808,150

	Coupon	Units	Cost	Market Value
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	66,840,000	2,309,090	2,246,747
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	55,590,000	2,209,389	2,226,810
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	33,080,000	1,460,679	1,342,952
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	12,860,000	454,668	464,570
DENMARK				
DANSKE BANK A/S 144A	1.5490%	2,655,000	2,655,000	2,420,687
DANSKE BANK A/S 144A	6.2590%	1,030,000	1,030,000	1,039,956
DANSKE BANK A/S 144A	5.7050%	1,707,000	1,707,000	1,717,906
DANSKE BANK A/S REGS	4.1250%	165,000	184,373	183,600
DANSKE BANK A/S REGS	4.7500%	2,910,000	3,131,888	3,290,185
DENMARK GOVERNMENT BOND	4.5000%	5,164,000	1,040,198	939,456
JYSKE REALKREDIT A/S	1.5000%	8,510,223	1,292,306	967,690
NORDEA KREDIT REALKREDITAKTIES	1.5000%	6,425,782	976,309	739,356
NYKREDIT REALKREDIT AS REGS	2.0000%	1,694,549	262,660	186,900
NYKREDIT REALKREDIT AS REGS	1.5000%	13,478,119	2,043,638	1,548,953
REALKREDIT DANMARK A/S REGS	1.0000%	1,203,280	177,314	135,303
REALKREDIT DANMARK A/S REGS	1.5000%	2,280,939	342,861	254,356
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	6.0000%	685,000	685,000	664,781
DOMINICAN REPUBLIC INTERN 144A	4.5000%	2,741,000	2,730,983	2,494,111
DOMINICAN REPUBLIC INTERN 144A	5.8750%	937,000	899,708	796,030
DOMINICAN REPUBLIC INTERN 144A	5.3000%	1,770,000	1,770,000	1,502,590
DOMINICAN REPUBLIC INTERN 144A	6.8500%	325,000	339,766	321,690
DOMINICAN REPUBLIC INTERN 144A	0.2302%	55,850,000	990,708	1,160,133
DOMINICAN REPUBLIC INTERN REGS	5.8750%	1,600,000	1,283,055	1,359,283
DOMINICAN REPUBLIC INTERN REGS	5.3000%	700,000	559,733	594,244
DOMINICAN REPUBLIC INTERN REGS	6.8500%	1,300,000	1,387,280	1,286,759
DOMINICAN REPUBLIC INTERN REGS	0.2302%	9,550,000	194,539	196,462
EGYPT				
EGYPT GOVERNMENT INTERNAT 144A	7.6250%	500,000	497,972	425,240
EGYPT GOVERNMENT INTERNAT 144A	8.1500%	900,000	917,001	687,258
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	2,380,000	1,727,200	1,706,317
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	2,163,000	1,712,522	1,727,696
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	1,660,000	1,204,051	1,360,901
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	1,010,000	744,053	892,056
EGYPT GOVERNMENT INTERNAT REGS	5.8000%	795,000	698,764	715,707
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	825,000	570,977	666,188
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	2,075,000	1,600,278	1,584,470
EGYPT GOVERNMENT INTERNAT REGS	8.5000%	2,625,000	2,042,351	2,079,053
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	757,000	568,282	689,771
EGYPT GOVERNMENT INTERNAT REGS	7.0529%	387,000	253,807	319,658
EGYPT GOVERNMENT INTERNAT REGS	7.6003%	291,000	260,393	267,778
EGYPT GOVERNMENT INTERNAT REGS	7.7002%	2,215,000	1,695,355	1,785,658
EGYPT GOVERNMENT INTERNAT REGS	7.9030%	671,000	516,690	507,960
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	1,433,000	1,390,080	1,046,090
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P_EUR006M	0.0000%	-9,200,000	-18,465	-11,205
CCP_OIS_P_EUR006M	0.0000%	-1,400,000	-4,287	-3,157
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.7500%	400,000	4,759	9,042
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5625%	685,000	0	3,484
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.4375%	2,089,000	0	7,929
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5313%	1,454,000	0	1,982
CCP_IRS_R_EUR-EURIBOR-REUTERS	0.0100%	27,082,000	0	-651,628
CCP_IRS_R_EUR-EURIBOR-REUTERS	4.0500%	600,000	0	-13,496
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.9120%	1,200,000	0	-10,060
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.8850%	800,000	0	-10,123
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.9550%	1,400,000	0	-15,109
CCP_IRS_R_EUR-EURIBOR-REUTERS	4.0580%	500,000	0	-12,940
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.9090%	1,630,000	0	-44,138
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.9030%	4,250,000	0	2,199,351
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.8610%	800,000	0	-2,947
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.8510%	500,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	0.0100%	-4,628,000	-4,096	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	0.0000%	-4,250,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7500%	-6,800,000	-79,701	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.5000%	-10,130,000	-453,529	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.9200%	-1,400,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7200%	-8,730,000	-4,521	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.6500%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.9500%	-800,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7600%	-800,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.6700%	-500,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.9400%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.8800%	-1,200,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.6600%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.1790%	-600,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.2550%	-500,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.9900%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.8900%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.0900%	-3,052,000	-10,702	0
IFS_P_EUR_HICP_ALL_ITEMS_3M	2.4050%	2,629,000	0	26,763
IFS_P_EUR_HICP_ALL_ITEMS_3M	2.3100%	2,545,000	0	12,932
IFS_P_EUR_HICP_ALL_ITEMS_3M	2.4030%	2,629,000	0	26,480
IFS_P_EUR_HICP_ALL_ITEMS_3M	2.4780%	2,595,000	0	36,618
IFS_R_EUR_HICP_ALL_ITEMS_3M	0.0100%	10,398,000	0	-172,390

	Coupon	Units	Cost	Market Value
IFS_P EUR HICP ALL ITEMS 3M	0.0100%	-10,398,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.3245%	-2,545,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.3950%	-2,629,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.3800%	-2,629,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.4480%	-2,595,000	0	0
IRS R 2.49000% P EUR006M	0.0000%	-500,000	-1,549	-399
IRS R 2.81000% P EUR006M	0.0000%	-500,000	-1,549	-23
FINLAND				
DANSKE MORTGAGE BANK PLC REGS	3.5000%	1,715,000	1,877,692	1,889,360
FINLAND GOVERNMENT BOND 144A	3.0000%	1,114,000	1,184,110	1,223,782
FINLAND GOVERNMENT BOND 144A	0.1250%	530,000	559,383	273,320
FRANCE				
ALTICE FRANCE SA/FRANCE 144A	2.5000%	200,000	232,009	192,780
ALTICE FRANCE SA/FRANCE 144A	8.1250%	210,000	210,001	164,148
BANQUE FEDERATIVE DU CRED 144A	4.9350%	250,000	250,000	248,375
BANQUE FEDERATIVE DU CRED REGS	3.7500%	100,000	106,570	110,246
BANQUE FEDERATIVE DU CRED REGS	3.8750%	2,100,000	2,144,166	2,241,823
BANQUE FEDERATIVE DU CRED REGS	4.7500%	900,000	1,020,036	1,033,026
BNP PARIBAS SA 144A	5.1250%	900,000	900,000	898,354
BNP PARIBAS SA 144A	1.9040%	1,315,000	1,325,962	1,169,920
BNP PARIBAS SA 144A	2.8190%	5,500,000	5,681,766	5,393,852
BNP PARIBAS SA 144A	1.6750%	225,000	225,000	207,283
BNP PARIBAS SA 144A	2.1590%	1,555,000	1,555,000	1,358,749
BNP PARIBAS SA 144A	5.3350%	220,000	220,000	221,223
BNP PARIBAS SA 144A	5.7380%	2,035,000	2,046,553	2,049,208
BNP PARIBAS SA 144A	5.1760%	1,550,000	1,550,000	1,550,110
BNP PARIBAS SA REGS	0.5000%	900,000	1,008,591	836,066
BNP PARIBAS SA REGS	1.1250%	400,000	341,096	395,621
BPCE SA 144A	5.7160%	285,000	285,000	286,408
BPCE SA 144A	4.7500%	375,000	374,354	369,320
BPCE SA 144A	1.6520%	4,135,000	4,019,076	3,882,206
BPCE SA 144A	6.6120%	1,230,000	1,230,000	1,255,938
BPCE SA 144A	5.2030%	2,300,000	2,300,000	2,304,686
BPCE SA REGS	4.7500%	1,600,000	1,716,856	1,844,039
BPCE SFH SA REGS	3.0000%	2,700,000	2,935,197	2,918,234
BPCE SFH SA REGS	0.3750%	3,200,000	2,857,686	2,837,922
BPCE SFH SA REGS	1.1250%	2,900,000	2,744,054	2,818,080
BPCE SFH SA REGS	3.2500%	600,000	624,427	653,082
CIE DE FINANCEMENT FONCIE REGS	1.2500%	3,400,000	3,208,021	3,191,937
CIE DE FINANCEMENT FONCIE REGS	3.3750%	1,500,000	1,558,414	1,661,877
CIE DE FINANCEMENT FONCIE REGS	0.8750%	3,200,000	3,180,546	3,153,621
CONSTELLIUM SE 144A	3.7500%	500,000	456,301	449,849
CREDIT AGRICOLE SA 144A	1.2470%	250,000	250,000	231,683
CREDIT AGRICOLE SA 144A	5.5890%	590,000	590,000	594,549
CREDIT AGRICOLE SA 144A	6.3160%	620,000	620,000	642,767
CREDIT AGRICOLE SA REGS	3.8750%	900,000	966,622	1,008,528
CREDIT AGRICOLE SA REGS	5.7500%	2,500,000	3,050,774	3,197,058
CREDIT AGRICOLE SA/LONDON REGS	1.3750%	1,400,000	1,580,277	1,479,060
CREDIT MUTUEL HOME LOAN S REGS	3.2500%	2,000,000	2,169,449	2,187,367
ELECTRICITE DE FRANCE SA 144A	4.5000%	1,000,000	1,064,986	967,791
ELECTRICITE DE FRANCE SA 144A	5.7000%	2,500,000	2,496,821	2,536,271
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	10,487,000	10,778,473	11,384,265
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	8,708,000	9,095,881	9,445,080
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	7,648,934	8,016,934	8,193,629
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	3,294,000	3,457,437	3,513,763
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	3,197,847	3,463,890	3,466,011
ILIAD HOLDING SASU 144A	6.5000%	200,000	199,995	198,127
INDIGO GROUP SAS REGS	1.6250%	600,000	728,934	601,309
SCHNEIDER ELECTRIC SE REGS	1.5000%	1,000,000	965,201	1,022,099
SOCIETE GENERALE SA 144A	6.7500%	400,000	382,062	364,384
SOCIETE GENERALE SA 144A	4.6770%	250,000	250,000	246,249
SOCIETE GENERALE SA 144A	2.2260%	225,000	225,000	218,122
SOCIETE GENERALE SA 144A	6.4470%	200,000	200,000	201,829
SOCIETE GENERALE SA 144A	6.0660%	1,861,000	1,861,000	1,872,082
SOCIETE GENERALE SA REGS	1.2500%	1,400,000	1,482,105	1,551,538
GABON				
GABON GOVERNMENT INTERNAT 144A	7.0000%	500,000	500,000	425,437
GABON GOVERNMENT INTERNAT 144A	6.6250%	315,000	314,995	268,144
GABON GOVERNMENT INTERNAT REGS	7.0000%	2,440,000	2,057,586	2,076,538
GABON GOVERNMENT INTERNAT REGS	6.9500%	450,000	452,212	439,592
GEORGIA				
GEORGIA GOVERNMENT INTERN 144A	2.7500%	1,000,000	997,522	929,140
GERMANY				
ALLIANZ SE REGS	5.8240%	1,200,000	1,315,542	1,439,034
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	8,322,000	7,374,940	7,452,651
DEUTSCHE BANK AG/NEW YORK NY	2.3110%	225,000	225,000	205,709
DEUTSCHE BANK AG/NEW YORK NY	3.9610%	3,300,000	3,348,476	3,254,946
DEUTSCHE BANK AG/NEW YORK NY	1.4470%	200,000	200,000	200,000
DEUTSCHE BANK AG/NEW YORK NY	2.5520%	155,000	155,000	142,318
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	230,000	230,000	236,374
DEUTSCHE BANK AG/NEW YORK NY	6.8190%	180,000	180,000	188,173
DEUTSCHE BANK AG/NEW YORK NY	5.7060%	315,000	315,000	314,543
KREDITANSTALT FUER WIEDERAUFBA	2.0000%	2,135,000	2,171,153	2,066,883
KREDITANSTALT FUER WIEDERAUFBA	0.3750%	2,615,000	2,992,258	2,736,718
KREDITANSTALT FUER WIEDERAUFBA	4.3750%	740,000	735,827	742,478
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	700,000	699,505	700,117

	Coupon	Units	Cost	Market Value
STATE OF NORTH RHINE-WEST REGS	1.5500%	1,525,000	1,730,371	1,228,146
STATE OF NORTH RHINE-WEST REGS	0.1250%	3,750,000	4,483,281	3,378,643
THYSSENKRUPP ELEVATOR 6/21	0.0000%	177,859	174,302	178,378
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	1,200,000	1,201,101	618,732
GHANA GOVERNMENT INTERNAT 144A	8.1250%	1,000,000	1,001,172	512,630
GHANA GOVERNMENT INTERNAT REGS	8.1250%	0	0	0
GREECE				
EUROBANK ERGASIAS SERVICE REGS	10.0000%	850,000	1,048,048	1,041,985
EUROBANK SA REGS	5.8750%	1,855,000	2,108,966	2,106,575
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750%	1,610,000	1,729,566	1,738,278
GUATEMALA				
GUATEMALA GOVERNMENT BOND 144A	6.1250%	1,000,000	1,000,622	929,463
GUERNSEY CI				
AMDOCS LTD	2.5380%	1,247,000	1,180,484	1,067,952
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	558,000	563,080	537,595
HONDURAS GOVERNMENT INTER 144A	5.6250%	1,822,000	1,812,079	1,616,651
HONDURAS GOVERNMENT INTER REGS	6.2500%	1,440,000	1,482,294	1,387,342
HONDURAS GOVERNMENT INTER REGS	5.6250%	1,143,000	1,036,729	1,014,178
HONG KONG				
CCP_IRS_R HKD-HIBOR-HKAB 3M C	4.7114%	0	0	0
CCP_IRS_R HKD-HIBOR-HKAB 3M C	5.0300%	0	0	0
CHINA PING AN INSURANCE O REGS	2.8500%	200,000	189,427	165,739
HUNGARY				
HUNGARY GOVERNMENT BOND	2.0000%	102,790,000	237,491	225,116
HUNGARY GOVERNMENT BOND	3.0000%	37,260,000	75,764	67,564
HUNGARY GOVERNMENT BOND	5.5000%	600,730,000	1,526,354	1,624,425
HUNGARY GOVERNMENT BOND	2.5000%	457,260,000	1,251,238	1,222,484
HUNGARY GOVERNMENT BOND	6.7500%	780,000,000	2,159,556	2,135,222
HUNGARY GOVERNMENT BOND	3.2500%	365,460,000	1,073,182	799,230
HUNGARY GOVERNMENT BOND	4.7500%	194,760,000	484,668	465,705
HUNGARY GOVERNMENT BOND	9.5000%	98,190,000	289,102	285,157
HUNGARY GOVERNMENT INTERN 144A	6.2500%	1,100,000	1,081,435	1,142,856
HUNGARY GOVERNMENT INTERN 144A	5.5000%	2,675,000	2,618,131	2,597,920
HUNGARY GOVERNMENT INTERN 144A	5.2500%	425,000	421,003	419,900
HUNGARY GOVERNMENT INTERN 144A	6.1250%	200,000	198,936	204,758
HUNGARY GOVERNMENT INTERN 144A	2.1250%	370,000	279,889	293,040
HUNGARY GOVERNMENT INTERN 144A	6.7500%	200,000	191,542	214,290
HUNGARY GOVERNMENT INTERN REGS	4.0000%	1,040,000	1,114,203	1,119,162
HUNGARY GOVERNMENT INTERN REGS	6.1250%	600,000	595,256	614,285
HUNGARY GOVERNMENT INTERN REGS	5.3750%	3,245,000	3,314,110	3,693,206
MFB MAGYAR FEJLESZTESI BA REGS	6.5000%	2,080,000	2,067,056	2,111,766
INDIA				
ADANI PORTS & SPECIAL ECO REGS	5.0000%	1,200,000	985,818	959,636
ADANI TRANSMISSION STEP-O 144A	4.2500%	706,500	679,373	598,870
BHARTI AIRTEL LTD REGS	4.3750%	1,400,000	1,431,861	1,377,499
EXPORT-IMPORT BANK OF IND REGS	3.2500%	1,100,000	1,107,131	987,038
HDFC BANK LTD REGS	0.0971%	130,000,000	1,980,338	1,559,851
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	1,395,000	1,393,848	1,411,043
RENEW PVT LTD 144A	5.8750%	800,000	823,758	779,000
INDONESIA				
FREEPORTR INDONESIA PT REGS	6.2000%	200,000	181,292	198,476
INDOFOOD CBP SUKSES MAKMU REGS	4.7450%	500,000	500,000	406,244
INDOFOOD CBP SUKSES MAKMU REGS	3.5410%	800,000	686,510	690,190
INDONESIA ASAHAN ALUMINIUM 144A	5.4500%	410,000	403,729	405,048
INDONESIA ASAHAN ALUMINIUM REGS	5.8000%	1,200,000	1,077,157	1,132,351
INDONESIA GOVERNMENT INTE REGS	5.2500%	500,000	508,506	499,376
INDONESIA GOVERNMENT INTE REGS	4.6250%	350,000	349,087	326,986
INDONESIA GOVERNMENT INTE REGS	4.3500%	675,000	679,456	661,843
INDONESIA GOVERNMENT INTERNATI	3.0500%	350,000	346,820	247,124
INDONESIA GOVERNMENT INTERNATI	4.6500%	1,505,000	1,487,408	1,463,688
INDONESIA GOVERNMENT INTERNATI	4.1500%	200,000	198,408	194,266
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,311	180,779
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	140,814	132,500
INDONESIA GOVERNMENT INTERNATI	4.2000%	665,000	652,628	559,433
INDONESIA GOVERNMENT INTERNATI	5.4500%	200,000	202,715	201,250
INDONESIA TREASURY BOND	7.0000%	23,214,000,000	1,626,648	1,486,351
INDONESIA TREASURY BOND	6.6250%	39,471,000,000	2,580,226	2,480,901
INDONESIA TREASURY BOND	6.1250%	19,444,000,000	1,325,364	1,206,787
INDONESIA TREASURY BOND	7.1250%	42,013,000,000	2,807,771	2,700,032
INDONESIA TREASURY BOND	6.5000%	44,569,000,000	3,042,840	2,785,532
INDONESIA TREASURY BOND	7.5000%	15,729,000,000	1,107,918	1,047,406
INDONESIA TREASURY BOND	6.3750%	118,617,000,000	7,942,654	7,386,985
INDONESIA TREASURY BOND	5.1250%	4,492,000,000	294,059	272,939
INDONESIA TREASURY BOND	6.8750%	10,489,000,000	698,484	655,674
INDONESIA TREASURY BOND	8.2500%	164,601,000,000	11,998,076	11,227,690
INDONESIA TREASURY BOND	8.3750%	59,066,000,000	4,477,403	4,181,287
INDONESIA TREASURY BOND	8.7500%	63,350,000,000	3,843,193	4,456,265
PERTAMINA PERSERO PT 144A	3.1000%	500,000	501,537	445,556
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	300,000	300,000	265,133
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	2,400,000	2,368,908	1,784,039
IRELAND				
AERCAP IRELAND CAPITAL DA 144A	6.4500%	274,000	277,166	281,325
AERCAP IRELAND CAPITAL DAC / A	3.0000%	175,000	174,785	158,344
AERCAP IRELAND CAPITAL DAC / A	3.3000%	3,775,000	3,763,639	3,237,652

	Coupon	Units	Cost	Market Value
AERCAP IRELAND CAPITAL DAC / A	3.8500%	250,000	189,635	198,013
AERCAP IRELAND CAPITAL DAC / A	1.6500%	1,300,000	1,299,692	1,268,290
AERCAP IRELAND CAPITAL DAC / A	4.6250%	150,000	145,390	146,234
AERCAP IRELAND CAPITAL DAC / A	2.4500%	4,855,000	4,850,671	4,508,642
AERCAP IRELAND CAPITAL DAC / A	5.1000%	725,000	716,778	720,718
AIB GROUP PLC 144A	6.6080%	1,740,000	1,740,000	1,813,888
AIB GROUP PLC 144A	5.8710%	2,382,000	2,382,000	2,388,675
ALLEGION PLC	3.5000%	85,000	86,308	78,370
BANK OF IRELAND GROUP PLC 144A	6.2530%	255,000	255,000	256,469
ICON/PRA HEALTH 3/24 LUX TLB	0.0000%	62,643	62,330	62,752
IRELAND GOVERNMENT BOND REGS	1.3000%	1,693,000	1,494,433	1,628,438
IRELAND GOVERNMENT BOND REGS	1.5000%	270,000	392,147	212,343
PERMANENT TSB GROUP HOLDI REGS	6.6250%	1,421,000	1,521,205	1,642,759
PERRIGO FINANCE UNLIMITED CO	4.6500%	2,400,000	2,425,688	2,206,220
SETANTA AIRCRAFT/AERCAP 11/21	0.0000%	450,000	448,875	450,657
TRANE TECHNOLOGIES FINANCING L	4.5000%	80,000	94,384	70,596
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	1.3000%	11,289,000	2,429,960	2,494,013
ISRAEL GOVERNMENT BOND - FIXED	3.7500%	1,135,000	354,503	306,141
ISRAEL GOVERNMENT INTERNATIONA	5.5000%	6,640,000	6,567,337	6,552,684
ISRAEL GOVERNMENT INTERNATIONA	5.7500%	1,875,000	1,799,375	1,794,788
ISRAEL GOVERNMENT INTERNATIONA	2.8750%	200,000	199,094	190,000
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	2,948,000	2,693,662	2,536,872
ISRAEL GOVERNMENT INTERNATIONA	4.5000%	900,000	862,089	837,002
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	2,300,000	2,287,904	2,305,175
STATE OF ISRAEL REGS	3.8000%	500,000	586,877	343,718
ITALY				
AUTOSTRADE PER L'ITALIA S REGS	2.0000%	1,815,000	1,691,725	1,791,151
AUTOSTRADE PER L'ITALIA S REGS	2.2500%	960,000	849,894	913,628
AUTOSTRADE PER L'ITALIA S REGS	5.1250%	1,015,000	1,156,564	1,169,222
BANCA MONTE DEI PASCHI DI REGS	1.8750%	4,500,000	5,318,534	4,611,362
BPER BANCA REGS	3.7500%	1,835,000	2,023,830	2,018,919
CERVED GROUP SPA REGS	6.0000%	245,000	247,060	246,655
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	1,600,000	1,737,222	1,761,886
INTESA SANPAOLO SPA 144A	7.2000%	2,663,000	2,660,427	2,868,484
INTESA SANPAOLO SPA 144A	5.0170%	5,750,000	5,783,955	5,731,007
INTESA SANPAOLO SPA 144A	4.1980%	2,526,000	2,526,000	2,111,849
ITALY BUONI POLIENNALI DE 144A	4.5000%	1,568,000	1,486,449	1,784,514
ITALY BUONI POLIENNALI DE 144A	3.5000%	1,778,000	1,932,021	1,935,218
ITALY BUONI POLIENNALI DE 144A	4.1500%	4,945,000	5,358,446	5,431,636
ITALY BUONI POLIENNALI DE 144A	2.4500%	4,227,000	3,740,178	4,169,169
ITALY BUONI POLIENNALI DE REGS	3.8000%	6,741,000	7,296,365	7,466,655
ITALY BUONI POLIENNALI DE REGS	3.8500%	6,305,000	6,600,127	6,916,294
REPUBLIC OF ITALY GOVERNMENT I	1.2500%	500,000	498,338	463,755
UNICREDIT SPA 144A	7.2960%	400,000	459,399	411,094
UNICREDIT SPA 144A	5.4590%	7,025,000	7,156,766	6,596,853
UNICREDIT SPA 144A	1.9820%	270,000	270,000	249,201
UNICREDIT SPA REGS	7.5000%	800,000	1,053,755	893,735
JAPAN				
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.7188%	304,069,000	0	968
CCP_IRS_P JPY-TONA-OIS-COMPOU	1.0938%	90,479,000	0	12,854
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0290%	1,226,500,000	0	3,978
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0307%	440,000,000	64,730	155,178
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0100%	-394,548,000	-1,066	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0000%	-1,226,500,000	-9,043	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	1.0000%	-440,000,000	0	0
JAPAN BANK FOR INTERNATIONAL C	2.8750%	400,000	398,714	377,709
JAPAN BANK FOR INTERNATIONAL C	0.6250%	700,000	670,990	660,481
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	994,700,000	4,947,711	4,865,285
MITSUBISHI HC CAPITAL INC 144A	5.0800%	1,900,000	1,900,000	1,890,181
MITSUBISHI UFJ FINANCIAL GROUP	2.8010%	2,000,000	2,000,000	1,983,619
MITSUBISHI UFJ FINANCIAL GROUP	1.5380%	300,000	300,000	276,308
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	335,000	335,000	310,689
MITSUBISHI UFJ FINANCIAL GROUP	5.0630%	625,000	624,997	622,857
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	2,100,000	2,100,000	2,110,136
MIZUHO FINANCIAL GROUP INC	1.5540%	200,000	200,000	183,877
MIZUHO FINANCIAL GROUP INC	2.2260%	700,000	699,992	674,798
MIZUHO FINANCIAL GROUP INC	5.7480%	990,000	990,000	1,022,328
NIPPON LIFE INSURANCE CO 144A	3.4000%	1,400,000	1,444,957	1,238,576
NISSAN MOTOR CO LTD 144A	4.8100%	3,745,000	3,298,768	3,496,991
NOMURA HOLDINGS INC	2.6480%	350,000	350,000	341,756
NOMURA HOLDINGS INC	1.6530%	3,000,000	3,000,000	2,758,578
NOMURA HOLDINGS INC	2.3290%	370,000	370,002	341,067
NOMURA HOLDINGS INC	5.3860%	5,900,000	5,900,000	5,908,664
RENASAS ELECTRONICS CORP 144A	2.1700%	3,400,000	3,342,305	3,108,397
RENASAS ELECTRONICS CORP 144A	1.5430%	500,000	484,656	485,377
SUMITOMO MITSUI FINANCE & REGS	2.5120%	1,800,000	1,749,276	1,751,274
SUMITOMO MITSUI FINANCIAL GROU	5.5200%	200,000	199,691	203,954
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	2,400,000	2,400,000	1,925,223
SUMITOMO MITSUI FINANCIAL GROU	5.7100%	210,000	210,954	216,713
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	6,800,000	7,079,902	5,695,437
SUMITOMO MITSUI FINANCIAL GROU	2.1420%	700,000	700,000	579,805
SUMITOMO MITSUI FINANCIAL GROU	1.9020%	805,000	704,183	705,321
TAKEDA PHARMACEUTICAL CO LTD	2.0500%	1,105,000	1,103,598	936,982
JERSEY C I				
1988 CLO 2 LTD 2A A 144A	7.6340%	250,000	265,548	252,100

	Coupon	Units	Cost	Market Value
ADIANT GLOBAL HOLDINGS LT 144A	4.8750%	400,000	387,678	389,953
ADIANT GLOBAL HOLDINGS LT REGS	3.5000%	29,891	32,196	32,037
APTIV PLC / APTIV CORP	2.3960%	110,000	110,000	106,776
BALLYROCK CLO 19 LT 19A D 144A	12.4278%	250,000	249,960	248,050
GALAXY PIPELINE ASSETS BI 144A	2.9400%	373,248	373,263	299,079
GALAXY PIPELINE ASSETS BI 144A	2.1600%	509,664	509,677	438,138
GOLUB CAPITAL PARTN 72A E 144A	12.0458%	350,000	349,998	350,175
HEATHROW FUNDING LTD REGS	1.5000%	255,000	288,998	245,622
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	4.9500%	1,500,000	1,490,846	1,452,639
JORDAN GOVERNMENT INTERNA REGS	7.3750%	430,000	379,757	378,702
JORDAN GOVERNMENT INTERNA REGS	5.8500%	661,000	613,518	607,113
JORDAN GOVERNMENT INTERNA REGS	7.5000%	661,000	664,820	658,824
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0245%	965,500,000	2,244,625	1,970,703
KAZAKHSTAN GOVERNMENT INT REGS	6.5000%	500,000	533,071	559,874
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000%	200,000	199,351	193,877
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.2500%	1,500,000	1,500,004	1,511,940
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	260,000	254,907	257,664
ROYAL CARIBBEAN CRUISES L 144A	7.2500%	40,000	39,997	41,559
ROYAL CARIBBEAN CRUISES L 144A	5.3750%	230,000	211,877	226,756
ROYAL CARIBBEAN CRUISES L 144A	8.2500%	50,000	49,957	52,932
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	610,000	609,796	646,007
ALLIED UNIVERSAL HOLDCO L REGS	4.8750%	150,000	158,141	170,586
ALTICE FINANCING SA 144A	5.7500%	200,000	175,755	160,248
ALTICE FRANCE HOLDING SA 144A	10.5000%	200,000	109,037	74,835
ALTICE FRANCE HOLDING SA REGS	8.0000%	200,000	119,781	69,561
ARCELORMITTAL SA	6.5500%	405,000	424,137	420,245
CORESTATE CAPITAL HOLDING REGS	8.0000%	64,817	76,928	21,001
COSAN LUXEMBOURG SA 144A	7.5000%	700,000	700,000	725,819
CSN RESOURCES SA 144A	8.8750%	2,781,000	2,851,915	2,869,191
DH EUROPE FINANCE II SARL	3.4000%	100,000	111,349	74,897
DH EUROPE FINANCE II SARL	3.2500%	150,000	123,993	121,154
EUROPEAN FINANCIAL STABIL REGS	0.0000%	1,135,000	1,288,688	1,168,960
EUROPEAN FINANCIAL STABIL REGS	1.4500%	2,110,000	2,338,602	1,820,415
EUROPEAN FINANCIAL STABIL REGS	0.4000%	1,050,000	1,199,489	1,081,609
FORESEA HOLDING SA 144A	7.5000%	2,505	855	2,345
FORESEA HOLDING SA REGS	7.5000%	230,336	203,975	215,664
FORMULA ONE 11/22 TLB	0.0000%	200,000	198,000	200,050
GREENSAIF PIPELINES BIDCO 144A	6.5100%	265,000	265,000	275,397
GREENSAIF PIPELINES BIDCO 144A	6.1290%	410,000	410,000	416,895
GUARA NORTE SARL 144A	5.1980%	708,565	708,502	646,566
HIDROVIAS INTERNATIONAL F 144A	4.9500%	417,000	417,873	361,609
HYPERION INSURANCE/HOWDEN 2/24	0.0000%	235,000	233,839	235,021
INTELSAT JACKSON HOLDINGS 144A	6.5000%	1,625,000	1,651,406	1,509,738
MARLINK/VENGA 12/21 (USD) TL	0.0000%	325,875	316,099	325,060
MEDTRONIC GLOBAL HOLDINGS SCA	4.2500%	70,000	69,826	68,769
MINERVA LUXEMBOURG SA 144A	8.8750%	2,105,000	2,079,900	2,214,786
NVENT FINANCE SARL	5.6500%	905,000	908,556	912,200
PENTAIR FINANCE SARL	4.5000%	240,000	223,520	232,282
RAIZEN FUELS FINANCE SA 144A	6.4500%	375,000	373,997	384,746
REDE D'OR FINANCE SARL REGS	4.5000%	885,000	878,088	801,392
ROSEN GROUP 2/24 TLB	0.0000%	135,000	134,663	135,338
SK INVICTUS INTERMEDIATE 144A	5.0000%	2,405,000	2,306,110	2,143,732
TELECOM ITALIA CAPITAL SA	6.3750%	165,000	144,923	156,101
TELECOM ITALIA CAPITAL SA	7.2000%	110,000	101,026	107,370
TELECOM ITALIA CAPITAL SA	7.7210%	75,000	69,250	75,127
UFINET/ZACAPA 1/22 COV-LITE TL	0.0000%	419,128	417,037	418,952
MALAYSIA				
AXIATA SPV5 LABUAN LTD REGS	3.0640%	643,000	643,000	433,903
MALAYSIA GOVERNMENT BOND	2.6320%	3,075,000	604,650	603,734
MALAYSIA GOVERNMENT BOND	3.7330%	3,550,000	856,316	754,171
MALAYSIA GOVERNMENT BOND	3.8990%	6,380,000	1,528,430	1,365,185
MALAYSIA GOVERNMENT BOND	3.8850%	4,100,000	1,017,229	875,638
MALAYSIA GOVERNMENT BOND	4.8930%	12,979,000	3,085,946	3,006,889
MALAYSIA GOVERNMENT BOND	4.1270%	6,688,000	1,584,060	1,439,240
MALAYSIA GOVERNMENT BOND	4.6420%	18,635,000	5,062,868	4,179,036
MALAYSIA GOVERNMENT BOND	4.9210%	2,000,000	554,788	470,691
MALAYSIA GOVERNMENT BOND	3.8280%	15,834,000	3,977,070	3,333,644
MALAYSIA GOVERNMENT BOND	4.2540%	10,900,000	2,508,232	2,371,996
MALAYSIA GOVERNMENT BOND	4.0590%	2,680,000	617,859	568,355
MALAYSIA GOVERNMENT BOND	4.7620%	1,327,000	338,640	302,486
MALAYSIA GOVERNMENT BOND	3.9550%	5,000	1,132	1,066
MALAYSIA GOVERNMENT BOND	4.0650%	5,486,000	1,144,087	1,136,139
MALAYSIA GOVERNMENT BOND	3.5820%	3,458,000	760,069	716,787
MALAYSIA GOVERNMENT BOND	3.5190%	3,014,000	644,349	634,742
MALAYSIA GOVERNMENT BOND	4.4570%	2,225,000	521,596	489,848
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	3,850,000	866,986	811,365
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	3,721,000	877,236	831,912
MALAYSIA GOVERNMENT INVESTMENT	4.4440%	1,800,000	505,828	380,897
MALAYSIA GOVERNMENT INVESTMENT	4.4170%	444,000	100,177	98,336
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	4,246,000	967,596	925,588
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	6,102,000	1,390,381	1,370,992

	Coupon	Units	Cost	Market Value
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	5,862,000	1,459,908	1,456,046
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	2,140,000	460,700	444,471
PETRONAS CAPITAL LTD 144A	3.5000%	700,000	702,202	641,963
PETRONAS CAPITAL LTD REGS	3.4040%	250,000	180,764	171,270
MEXICO				
ALPEK SAB DE CV 144A	3.2500%	900,000	899,069	770,673
AMERICA MOVIL SAB DE CV	9.5000%	19,600,000	1,145,016	1,136,138
AMERICA MOVIL SAB DE CV	10.1250%	37,050,000	2,210,847	2,225,062
BBVA BANCOMER SA/TEXAS 144A	8.4500%	800,000	800,000	844,790
BRASKEM IDESA SAPI 144A	7.4500%	1,200,000	1,196,915	981,607
BRASKEM IDESA SAPI 144A	6.9900%	1,200,000	1,199,278	931,536
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	580,000	579,945	627,949
CCP_IRS. P MXN-TIIE-BANXICO 28	8.2243%	18,892,000	0	-27,951
CCP_IRS. P MXN-TIIE-BANXICO 28	9.7295%	5,866,000	0	23,109
CCP_IRS. P MXN-TIIE-BANXICO 28	8.9000%	9,201,000	0	887
CCP_IRS. P MXN-TIIE-BANXICO 28	8.5155%	11,237,000	0	-6,552
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4845%	27,650,000	0	0
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4950%	21,916,000	0	-14,569
CCP_IRS._P MXN-TIIE-BANXICO 28	0.0100%	-60,803,000	0	0
CCP_IRS._P MXN-TIIE-BANXICO 28	11.4850%	-18,892,000	0	0
CCP_IRS._P MXN-TIIE-BANXICO 28	11.4748%	-15,067,000	0	0
COCA-COLA FEMSA SAB DE CV	2.7500%	727,000	720,285	645,566
CORP INMOBILIARIA VESTA S 144A	3.6250%	400,000	396,385	349,569
MEXICAN BONOS	10.0000%	11,303,700	671,645	715,615
MEXICAN BONOS	5.5000%	24,834,300	1,234,165	1,342,599
MEXICAN BONOS	5.7500%	30,050,300	1,659,690	1,671,955
MEXICAN BONOS	7.5000%	160,940,700	8,496,121	8,888,936
MEXICAN BONOS	8.0000%	175,084,500	8,564,120	9,022,995
MEXICAN BONOS	7.7500%	89,793,800	4,307,623	4,735,041
MEXICAN BONOS	8.5000%	156,448,900	8,366,695	8,820,939
MEXICAN UDIBONOS	3.0000%	17,792,519	927,642	993,893
MEXICAN UDIBONOS	4.0000%	33,714,614	1,797,589	1,937,599
MEXICAN UDIBONOS	2.7500%	56,206,972	2,735,798	2,921,151
MEXICAN UDIBONOS	4.5000%	18,652,545	1,051,377	1,096,782
MEXICO CITY AIRPORT TRUST REGS	4.2500%	800,000	778,116	772,670
MEXICO GENERADORA DE ENER 144A	5.5000%	2,228,223	2,321,056	2,195,135
MEXICO GOVERNMENT INTERNATIONA	5.0000%	930,000	904,905	869,261
MEXICO GOVERNMENT INTERNATIONA	6.0000%	1,375,000	1,363,857	1,377,827
MEXICO GOVERNMENT INTERNATIONA	5.7500%	65,000	66,781	56,686
MEXICO GOVERNMENT INTERNATIONA	6.0500%	357,000	395,686	352,366
MEXICO GOVERNMENT INTERNATIONA	6.3500%	200,000	199,304	206,181
MEXICO GOVERNMENT INTERNATIONA	3.7500%	1,080,000	927,716	687,273
MEXICO GOVERNMENT INTERNATIONA	1.1250%	4,900,000	6,034,259	4,533,021
MEXICO GOVERNMENT INTERNATIONA	4.5000%	930,000	961,349	731,320
MEXICO GOVERNMENT INTERNATIONA	6.7500%	101,000	106,147	107,571
MEXICO GOVERNMENT INTERNATIONA	3.2500%	200,000	205,164	178,014
MEXICO GOVERNMENT INTERNATIONA	4.1500%	230,000	229,743	224,021
MEXICO GOVERNMENT INTERNATIONA	4.6000%	500,000	499,148	400,241
MEXICO GOVERNMENT INTERNATIONA	4.7500%	2,405,000	2,556,343	2,117,051
MEXICO GOVERNMENT INTERNATIONA	4.3500%	345,000	383,013	268,313
MEXICO GOVERNMENT INTERNATIONA	4.8750%	255,000	250,763	241,453
MEXICO GOVERNMENT INTERNATIONA	5.4000%	200,000	200,651	201,054
MEXICO GOVERNMENT INTERNATIONA	3.7710%	1,650,000	1,446,972	1,070,892
MEXICO GOVERNMENT INTERNATIONA	6.4000%	870,000	864,057	866,763
MEXICO GOVERNMENT INTERNATIONA	6.3380%	2,475,000	2,271,443	2,441,829
PETROLEOS MEXICANOS	10.0000%	3,426,000	3,353,827	3,411,952
PETROLEOS MEXICANOS	6.6250%	4,647,000	4,002,056	3,525,338
PETROLEOS MEXICANOS	6.8750%	1,535,000	1,411,297	1,489,962
PETROLEOS MEXICANOS	6.7000%	3,349,000	3,033,489	2,785,171
PETROLEOS MEXICANOS	6.9500%	1,800,000	1,054,051	1,189,342
PETROLEOS MEXICANOS	5.9500%	2,000,000	1,956,139	1,604,009
PETROLEOS MEXICANOS	8.7500%	1,500,000	1,471,199	1,462,639
PETROLEOS MEXICANOS	7.4700%	73,464,400	3,729,998	3,914,482
PETROLEOS MEXICANOS	6.4900%	320,000	288,020	301,941
PETROLEOS MEXICANOS REGS	0.4320%	16,879,700	759,922	985,287
TRUST FIBRA UNO REGS	6.3900%	1,000,000	1,058,071	811,457
TRUST FIBRA UNO REGS	6.9500%	200,000	252,168	175,722
MONGOLIA				
MONGOLIA GOVERNMENT INTER 144A	8.6500%	410,000	406,114	431,727
MONGOLIA GOVERNMENT INTER REGS	8.6500%	350,000	346,910	368,547
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	5.9500%	1,225,000	1,213,035	1,237,152
OCF SA REGS	3.7500%	900,000	774,233	765,900
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	3,465,000	3,269,732	2,951,418
NETHERLANDS				
ABN AMRO BANK NV 144A	6.3390%	2,400,000	2,400,000	2,441,181
ABN AMRO BANK NV REGS	0.4000%	600,000	396,058	407,602
ARCOS DORADOS BV 144A	6.1250%	563,000	563,107	560,841
AXALTA COATING SYSTEMS DU 144A	7.2500%	185,000	185,000	192,438
BOELS 6/21 TLB2	0.0000%	237,069	251,683	255,223
BRASKEM NETHERLANDS FINAN 144A	7.2500%	1,050,000	1,050,000	1,010,011
BRASKEM NETHERLANDS FINAN 144A	8.5000%	525,000	518,393	544,418
CALDIC 2/22 (USD) COV-LITE TLB	0.0000%	221,063	220,510	220,234
CALDIC 2/22 (USD) TLB	0.0000%	0	0	0
COOPERATIEVE RABOBANK UA	4.3750%	250,000	251,386	245,653

	Coupon	Units	Cost	Market Value
COOPERATIEVE RABOBANK UA REGS	0.7500%	1,200,000	1,087,721	1,103,692
COOPERATIEVE RABOBANK UA/NY	5.5000%	490,000	488,820	495,551
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	0	0	0
E.ON INTERNATIONAL FINANCE BV	6.3750%	417,000	570,205	572,684
EMF-NL PRIME 2008 APRX A2 REGS	4.7280%	316,175	460,305	329,582
ENEL FINANCE INTERNATIONA 144A	2.2500%	400,000	398,132	323,837
ENEL FINANCE INTERNATIONA 144A	1.8750%	2,326,000	2,320,105	2,037,332
ENEL FINANCE INTERNATIONA 144A	3.5000%	4,930,000	5,238,497	4,646,503
ENEL FINANCE INTERNATIONA 144A	7.5000%	2,132,000	2,099,668	2,402,381
ENEL FINANCE INTERNATIONA 144A	4.2500%	250,000	249,563	246,046
ENEL FINANCE INTERNATIONA 144A	4.6250%	4,214,000	4,208,041	4,142,787
ENEL FINANCE INTERNATIONA 144A	7.7500%	1,060,000	1,291,517	1,295,580
ENEL FINANCE INTERNATIONA REGS	0.8750%	1,415,000	1,139,468	1,162,538
HUNTER DOUGLAS 2/22 (USD) COV- ING GROEP NV	0.0000%	261,025	259,720	257,559
ING GROEP NV	1.7260%	200,000	200,000	185,634
ING GROEP NV	3.8690%	835,000	835,000	820,102
ING GROEP NV	5.3350%	3,370,000	3,370,000	3,361,765
ING GROEP NV	6.0830%	615,000	615,000	622,595
JDE PEET'S NV 144A	0.8000%	300,000	299,895	292,554
JDE PEET'S NV 144A	1.3750%	300,000	298,964	269,800
KONINKLIJKE KPN NV REGS	0.8750%	300,000	257,471	257,482
KONINKLIJKE KPN NV REGS	3.8750%	2,200,000	2,338,101	2,444,372
LEASEPLAN CORP NV 144A	2.8750%	300,000	299,919	295,111
LKQ DUTCH BOND BV	4.1250%	1,270,000	1,367,438	1,390,281
LYB INTERNATIONAL FINANCE II B	3.5000%	130,000	125,232	124,027
NE PROPERTY BV REGS	3.3750%	1,000,000	1,217,026	1,040,258
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	7,142,000	8,011,340	7,152,969
NETHERLANDS GOVERNMENT BO 144A	0.0000%	4,795,000	4,857,634	3,441,039
NETHERLANDS GOVERNMENT BO 144A	2.5000%	2,266,000	2,329,993	2,446,179
NXP BV / NXP FUNDING LLC / NXP	2.5000%	510,000	431,405	427,002
NXP BV / NXP FUNDING LLC / NXP	3.4000%	315,000	289,169	285,906
NXP BV / NXP FUNDING LLC / NXP	2.7000%	35,000	34,994	33,964
SANDOZ FINANCE BV REGS	4.2200%	3,960,000	4,380,047	4,422,690
SHELL INTERNATIONAL FINANCE BV	3.0000%	157,000	118,249	107,196
SHELL INTERNATIONAL FINANCE BV	6.3750%	200,000	242,580	226,294
SIEMENS FINANCIERINGSMAT REGS	0.5000%	1,300,000	1,138,186	1,152,695
SUNRISE FINCO I BV 144A	4.8750%	425,000	361,107	379,303
TEVA PHARMACEUTICAL FINANCE NE	4.7500%	400,000	400,000	387,230
TEVA PHARMACEUTICAL FINANCE NE	7.8750%	115,000	122,726	143,680
TITAN HOLDINGS II BV 144A	5.1250%	150,000	139,023	144,162
TMF GROUP 1/24 (USD) TLB	0.0000%	235,000	230,300	235,367
TRIVIUM PACKAGING FINANCE 144A	5.5000%	200,000	193,619	197,196
TRIVIUM PACKAGING FINANCE 144A	8.5000%	200,000	188,697	197,505
UNITED GROUP BV 144A	6.7500%	100,000	108,583	110,541
UNITED GROUP BV 144A	8.1340%	200,000	217,323	217,080
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	280,000	280,000	275,750
ZIGGO BV 144A	4.8750%	400,000	345,057	359,094
NEW ZEALAND				
BANK OF NEW ZEALAND 144A	1.0000%	425,000	424,002	392,375
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6250%	3,289,000	0	15,465
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6563%	1,259,000	0	19,228
CCP_IRS_R NZD-BBR-FRA 3M CME	0.0100%	18,903,000	0	-33,743
CCP_IRS_P NZD-BBR-FRA 3M CME	0.0100%	-4,548,000	-8,723	0
CCP_IRS_R NZD-BBR-FRA 3M CME	4.4100%	-13,399,000	-19,128	0
CCP_IRS_R NZD-BBR-FRA 3M CME	4.5625%	-5,504,000	-40,806	-40,609
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	4.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	3.5000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	2.0000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	3.0000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	2.7500%	23,952,000	9,817,719	9,763,775
NEW ZEALAND GOVERNMENT BOND	4.5000%	686,000	419,248	412,395
NEW ZEALAND GOVERNMENT BOND	4.2500%	1,035,000	615,676	601,658
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	8.2500%	4,305,000	3,216,002	3,520,371
NIGERIA GOVERNMENT INTERN REGS	7.6960%	3,311,000	2,702,962	2,715,020
NORWAY				
AKER BP ASA 144A	2.0000%	900,000	846,317	831,735
AKER BP ASA 144A	3.1000%	900,000	898,721	769,174
AKER BP ASA 144A	3.0000%	485,000	484,757	472,417
AKER BP ASA 144A	6.0000%	2,415,000	2,401,901	2,493,678
AKER BP ASA 144A	5.6000%	2,165,000	2,187,765	2,192,560
CCP_IRS_P NOK-NIBOR-NIBR 6M C	3.7800%	225,336,000	60,680	-94,224
CCP_IRS_P NOK-NIBOR-NIBR 6M C	3.9100%	16,351,000	1,533	26,324
CCP_IRS_P NOK-NIBOR-NIBR 6M C	3.5625%	16,603,000	0	-11,420
CCP_IRS_R NOK-NIBOR-NIBR 6M C	0.0100%	33,290,000	2,118	-27,263
CCP_IRS_P NOK-NIBOR-NIBR 6M C	0.0100%	-16,603,000	-2,932	0
CCP_IRS_P NOK-NIBOR-NIBR 6M C	4.8200%	-241,687,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.9375%	-25,088,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.6875%	-8,202,000	0	0
EQUINOR ASA	2.8750%	1,205,000	1,182,739	1,176,922
EQUINOR ASA	2.3750%	420,000	418,451	367,776
EQUINOR ASA	3.2500%	150,000	149,548	109,271
NORWAY GOVERNMENT BOND 144A	3.0000%	6,604,000	598,360	580,458
PAKISTAN				
PAKISTAN GOVERNMENT INTER 144A	6.0000%	565,000	565,054	504,174

	Coupon	Units	Cost	Market Value
PAKISTAN GOVERNMENT INTER 144A	8.2500%	245,000	245,534	229,996
PANAMA				
AEROPUERTO INTERNACIONAL 144A	4.0000%	555,000	554,993	406,862
AEROPUERTO INTERNACIONAL 144A	5.1250%	325,000	324,995	236,995
AES PANAMA GENERATION HOL 144A	4.3750%	1,409,306	1,409,253	1,222,573
CARNIVAL 10/21 TLB	0.0000%	161,700	160,891	161,734
CARNIVAL CORP 144A	10.5000%	3,975,000	3,866,150	4,347,700
CARNIVAL CORP 144A	4.0000%	1,700,000	1,571,002	1,583,542
CARNIVAL CORP 144A	6.0000%	5,690,000	5,542,965	5,614,378
CARNIVAL CORP 144A	5.7500%	714,000	714,014	706,671
PANAMA BONOS DEL TESORO 144A	6.3750%	2,290,000	2,263,595	2,140,005
PANAMA GOVERNMENT INTERNATIONA	4.5000%	3,773,000	3,225,796	2,489,794
PANAMA GOVERNMENT INTERNATIONA	7.1250%	475,000	506,688	484,738
PANAMA GOVERNMENT INTERNATIONA	3.2980%	200,000	174,241	153,767
PANAMA GOVERNMENT INTERNATIONA	4.3000%	1,800,000	2,029,304	1,183,563
PANAMA GOVERNMENT INTERNATIONA	8.0000%	2,255,000	2,296,635	2,362,360
PANAMA GOVERNMENT INTERNATIONA	6.8750%	1,290,000	1,273,765	1,256,840
PANAMA GOVERNMENT INTERNATIONA	7.8750%	455,000	435,760	459,782
PANAMA GOVERNMENT INTERNATIONA	3.8700%	1,202,000	1,000,662	695,622
PANAMA GOVERNMENT INTERNATIONA	6.4000%	390,000	386,159	367,898
PANAMA GOVERNMENT INTERNATIONA	6.8530%	1,300,000	1,323,482	1,178,938
PANAMA GOVERNMENT INTERNATIONA	3.1600%	200,000	165,967	167,775
PANAMA NOTAS DEL TESORO	3.7500%	2,643,000	2,683,335	2,529,281
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	5.6000%	635,000	654,509	575,465
PARAGUAY GOVERNMENT INTER 144A	2.7390%	3,528,000	3,528,000	2,861,309
PERU				
BANCO DE CREDITO DEL PERU 144A	3.2500%	1,415,000	1,414,339	1,306,869
INRETAIL CONSUMER 144A	3.2500%	900,000	900,000	808,493
PERU GOVERNMENT BOND	6.1500%	9,310,000	2,686,090	2,349,639
PERU GOVERNMENT BOND	5.4000%	4,437,000	1,146,565	1,025,868
PERU GOVERNMENT BOND	5.3500%	167,000	43,919	35,980
PERU GOVERNMENT BOND	5.9400%	2,409,000	612,766	643,671
PERUVIAN GOVERNMENT INTER REGS	1.8644%	2,795,000	707,106	754,580
PERUVIAN GOVERNMENT INTERNATIO	3.0000%	915,000	908,703	748,699
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	260,000	314,951	282,100
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	900,000	907,825	650,250
PERUVIAN GOVERNMENT INTERNATIO	2.7800%	200,000	172,076	115,000
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	640,000	784,749	789,600
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	60,000	49,845	34,275
PERUVIAN GOVERNMENT INTERNATIO	2.7830%	500,000	427,684	428,661
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	2,540,000	3,374,009	2,776,972
PHILIPPINE GOVERNMENT INTERNAT	2.9500%	2,924,000	2,868,579	2,035,840
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	5.3750%	375,000	374,171	372,672
POLAND GOVERNMENT BOND	5.7500%	0	0	0
POLAND GOVERNMENT BOND	2.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	6.0000%	57,040,000	14,685,414	14,877,874
REPUBLIC OF POLAND GOVERNMENT	5.5000%	1,535,000	1,523,895	1,543,376
REPUBLIC OF POLAND GOVERNMENT	1.2500%	3,912,000	857,910	764,434
REPUBLIC OF POLAND GOVERNMENT	3.7500%	17,980,000	3,563,270	4,323,947
REPUBLIC OF POLAND GOVERNMENT	2.2500%	20,607,000	4,671,596	5,087,261
REPUBLIC OF POLAND GOVERNMENT	1.7500%	3,090,000	574,680	593,855
REPUBLIC OF POLAND GOVERNMENT	2.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	3.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.1250%	865,000	862,438	861,159
REPUBLIC OF POLAND GOVERNMENT	4.8750%	1,215,000	1,206,517	1,195,332
PORTUGAL				
BANCO BPI SA REGS	3.6250%	4,000,000	4,420,012	4,391,338
EDP - ENERGIAS DE PORTUGA REGS	3.8750%	1,600,000	1,775,750	1,756,284
PORTUGAL OBRIGACOES DO TE 144A	2.8750%	1,365,000	1,479,351	1,456,244
PORTUGAL OBRIGACOES DO TE 144A	1.9500%	924,000	1,192,700	966,657
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	3,825,000	3,873,289	3,375,563
QATAR GOVERNMENT INTERNAT REGS	4.6250%	300,000	354,260	275,107
QATARENERGY 144A	3.1250%	1,700,000	1,694,368	1,266,500
QATARENERGY 144A	2.2500%	370,000	367,047	309,694
QATARENERGY REGS	3.1250%	500,000	395,242	372,243
QATARENERGY REGS	1.3750%	1,000,000	923,026	915,320
QATARENERGY REGS	3.3000%	1,100,000	755,951	774,950
ROMANIA				
ROMANIA GOVERNMENT BOND	3.6500%	5,945,000	1,334,928	1,253,088
ROMANIA GOVERNMENT BOND	4.7500%	4,600,000	853,086	863,354
ROMANIA GOVERNMENT BOND	6.7000%	2,120,000	370,934	464,820
ROMANIA GOVERNMENT BOND	8.2500%	2,125,000	501,113	510,246
ROMANIAN GOVERNMENT INTER 144A	2.0000%	2,725,000	3,143,737	2,292,626
ROMANIAN GOVERNMENT INTER 144A	3.0000%	474,000	488,067	441,687
ROMANIAN GOVERNMENT INTER 144A	6.6250%	266,000	265,214	273,847
ROMANIAN GOVERNMENT INTER 144A	2.7500%	373,000	439,290	274,535
ROMANIAN GOVERNMENT INTER 144A	2.6250%	3,400,000	4,021,438	2,501,697
ROMANIAN GOVERNMENT INTER 144A	1.7500%	1,000,000	1,179,529	885,600
ROMANIAN GOVERNMENT INTER 144A	5.8750%	726,000	722,274	725,309
ROMANIAN GOVERNMENT INTER 144A	7.6250%	142,000	141,246	157,109
ROMANIAN GOVERNMENT INTER 144A	6.3750%	1,016,000	1,007,611	1,029,147

	Coupon	Units	Cost	Market Value
ROMANIAN GOVERNMENT INTER 144A	5.3750%	3,375,000	3,630,922	3,663,225
ROMANIAN GOVERNMENT INTER REGS	2.7500%	3,000,000	2,190,201	2,208,060
ROMANIAN GOVERNMENT INTER REGS	2.1240%	400,000	459,154	352,381
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.0000%	245,373,000	3,758,968	901,181
RUSSIAN FEDERAL BOND - OFZ	6.1000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.7000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.6500%	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 144A	4.3750%	0	0	0
RUSSIAN FOREIGN BOND - EU 144A	5.1000%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.1000%	0	0	0
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	5.3750%	1,600,000	1,960,388	1,253,146
SENEGAL GOVERNMENT INTERN 144A	4.7500%	1,800,000	2,222,152	1,747,703
SENEGAL GOVERNMENT INTERN REGS	5.3750%	1,090,000	848,246	853,705
SENEGAL GOVERNMENT INTERN REGS	4.7500%	600,000	693,373	582,568
SINGAPORE				
FLEX LTD	6.0000%	299,000	297,131	304,128
FLEX LTD	3.7500%	110,000	111,721	106,681
FLEX LTD	4.8750%	724,000	674,259	708,312
PFIZER INVESTMENT ENTERPRISES	4.4500%	1,200,000	1,198,988	1,187,528
PFIZER INVESTMENT ENTERPRISES	4.6500%	2,425,000	2,421,168	2,401,471
PFIZER INVESTMENT ENTERPRISES	4.7500%	400,000	399,441	393,833
PFIZER INVESTMENT ENTERPRISES	5.3400%	1,451,000	1,435,292	1,421,808
SINGAPORE GOVERNMENT BOND	1.8750%	453,000	295,742	265,285
SINGAPORE GOVERNMENT BOND	3.5000%	1,401,000	1,073,432	1,045,959
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	527,000	402,327	404,183
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250%	150,000	178,732	156,131
SOUTH AFRICA				
ESKOM HOLDINGS SOC LTD REGS	7.1250%	380,000	378,985	377,728
ESKOM HOLDINGS SOC LTD REGS	8.4500%	1,000,000	1,000,012	991,760
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	2,668,100	148,422	103,927
REPUBLIC OF SOUTH AFRICA GOVER	7.0000%	68,099,507	3,316,558	2,896,061
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	166,135,000	7,355,279	5,006,093
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	1,750,000	1,603,592	1,592,063
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	272,440,000	15,850,230	11,469,492
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	77,500,000	4,348,641	3,633,890
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	21,229,500	1,093,159	935,113
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	115,005,743	4,687,118	4,193,622
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	71,828,837	3,914,986	2,796,341
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	5.1250%	270,000	264,270	275,035
HANA BANK 144A	3.2500%	1,100,000	1,080,153	1,044,054
KOREA NATIONAL OIL CORP 144A	4.8750%	1,000,000	992,740	992,976
KOREA TREASURY BOND	2.0000%	1,800,970,000	1,214,234	1,221,763
KOREA TREASURY BOND	3.1250%	386,000,000	304,634	277,804
KOREA TREASURY BOND	3.7500%	2,492,450,000	2,425,214	1,904,540
KOREA TREASURY BOND	2.7500%	1,289,080,000	1,264,242	869,806
KOREA TREASURY BOND	2.3750%	2,474,630,000	2,248,000	1,777,910
KOREA TREASURY BOND	1.3750%	1,026,080,000	832,527	684,700
KOREA TREASURY BOND	2.6250%	335,000,000	334,307	219,773
KOREA TREASURY BOND	2.1250%	1,894,050,000	1,635,809	1,275,042
KOREA TREASURY BOND	2.5000%	3,833,310,000	2,394,632	2,434,078
KOREA TREASURY BOND	3.2500%	470,000,000	348,200	342,849
KOREA TREASURY BOND	1.5000%	2,447,760,000	1,707,681	1,733,449
KOREA TREASURY BOND	4.2500%	900,000,000	759,373	711,838
POSCO 144A	5.7500%	2,970,000	2,958,540	3,012,626
POSCO 144A	5.6250%	395,000	393,535	395,912
SK HYNIX INC 144A	5.5000%	410,000	408,215	408,753
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARI	6.1380%	800,000	815,694	817,169
BANCO DE SABADELL SA REGS	4.0000%	1,600,000	1,734,982	1,751,052
BANCO SANTANDER SA	6.3500%	5,800,000	5,800,000	5,804,174
BANCO SANTANDER SA	1.8490%	400,000	400,000	373,646
BANCO SANTANDER SA	2.7490%	200,000	148,250	165,299
BANCO SANTANDER SA	6.9210%	2,400,000	2,398,409	2,511,529
BANCO SANTANDER SA	5.5880%	2,800,000	2,800,000	2,839,547
BANCO SANTANDER SA	6.9380%	200,000	200,000	220,908
BOLUDA TOWAGE 9/19 COV-LITE TL	0.0000%	100,000	109,317	107,763
CAIXABANK SA 144A	6.6840%	250,000	250,000	255,419
CAIXABANK SA 144A	6.0370%	1,385,000	1,384,972	1,397,333
CAIXABANK SA 144A	5.6730%	1,200,000	1,200,000	1,199,304
CAIXABANK SA REGS	5.1250%	900,000	1,023,857	1,050,322
EDP SERVICIOS FINANCIEROS REGS	4.3750%	335,000	360,391	379,648
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	1,200,000	744,419	995,154

	Coupon	Units	Cost	Market Value
KAIXO BONDCO TELECOM SA 144A	5.1250%	100,000	99,121	104,431
LORCA TELECOM BONDCO SA 144A	4.0000%	170,000	184,769	177,850
LORCA TELECOM BONDCO SA REGS	4.0000%	1,100,000	1,044,620	1,150,797
MASMOVIL 9/21 TLB2	0.0000%	370,000	426,796	398,281
SPAIN GOVERNMENT BOND	3.5000%	4,985,000	5,274,473	5,553,260
SPAIN GOVERNMENT BOND	2.8000%	6,354,000	6,585,701	6,828,942
SPAIN GOVERNMENT BOND 144A	3.2500%	5,139,000	5,643,147	5,594,410
SPAIN GOVERNMENT BOND 144A	3.4500%	1,230,000	1,171,803	1,296,556
SPAIN GOVERNMENT BOND 144A	1.9000%	1,901,000	1,594,299	1,405,692
SRI LANKA				
SRI LANKA GOVERNMENT INTE 144A	6.2000%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	5.7500%	0	0	0
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	6.7500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8250%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	4.6250%	270,000	269,481	270,355
ASIAN DEVELOPMENT BANK	4.5000%	1,105,000	1,104,486	1,110,835
ASIAN DEVELOPMENT BANK	4.1250%	1,595,000	1,588,268	1,566,264
ASIAN DEVELOPMENT BANK	0.0743%	80,000,000	949,173	946,936
ASIAN INFRASTRUCTURE INVESTMEN	0.5000%	630,000	620,055	612,661
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	730,000	728,398	733,795
EUROPEAN BANK FOR RECONSTRUCTI	1.5000%	500,000	504,530	484,519
EUROPEAN BANK FOR RECONSTRUCTI	4.2500%	1,115,000	1,109,104	1,103,556
EUROPEAN INVESTMENT BANK	2.3750%	760,000	757,725	713,845
EUROPEAN INVESTMENT BANK	0.6250%	622,000	622,888	587,799
EUROPEAN INVESTMENT BANK	0.1250%	2,670,000	2,838,496	2,791,446
EUROPEAN INVESTMENT BANK	4.5000%	1,190,000	1,185,466	1,197,392
EUROPEAN INVESTMENT BANK	4.1250%	3,931,000	3,892,034	3,862,786
EUROPEAN INVESTMENT BANK REGS	0.0000%	1,470,000	1,653,723	1,440,607
EUROPEAN INVESTMENT BANK REGS	3.0000%	2,620,000	2,614,503	2,888,082
EUROPEAN INVESTMENT BANK REGS	2.8750%	2,365,000	2,551,416	2,580,130
EUROPEAN INVESTMENT BANK REGS	1.1250%	1,400,000	1,699,967	1,237,427
EUROPEAN STABILITY MECHAN REGS	0.0000%	2,202,500	2,487,422	2,241,841
EUROPEAN UNION REGS	0.0000%	1,985,000	2,150,633	1,779,045
EUROPEAN UNION REGS	1.0000%	1,975,000	1,836,312	1,860,769
EUROPEAN UNION REGS	0.7000%	3,600,000	2,116,140	2,154,422
EUROPEAN UNION REGS	0.2000%	2,040,000	2,405,931	1,600,713
INTER-AMERICAN DEVELOPMENT BAN	2.1250%	260,000	263,279	253,898
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	490,000	489,706	487,990
INTER-AMERICAN DEVELOPMENT BAN	4.1250%	1,125,000	1,120,764	1,114,203
INTER-AMERICAN DEVELOPMENT BAN	0.0839%	199,000,000	2,423,797	2,397,886
INTERNATIONAL BANK FOR RECONST	3.1250%	625,000	624,775	599,850
INTERNATIONAL BANK FOR RECONST	1.6250%	2,180,000	2,199,093	2,119,810
INTERNATIONAL BANK FOR RECONST	0.0821%	453,500,000	5,491,222	5,425,676
INTERNATIONAL BANK FOR RECONST	0.0815%	29,100,000	350,599	347,123
INTERNATIONAL BANK FOR RECONST	0.0809%	75,500,000	901,944	896,329
INTERNATIONAL FINANCE CORP	2.8750%	1,085,000	1,306,073	1,348,748
INTERNATIONAL FINANCE CORP	3.6250%	965,000	964,708	947,922
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	2,025,000	2,136,333	2,207,886
ASSA ABLOY AB REGS	3.8750%	3,655,000	3,924,506	4,080,325
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4688%	16,762,000	0	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4063%	24,006,000	0	1,865
CCP_IRS_R SEK-STIBOR-SIDE 3M	4.0080%	292,318,000	0	95,201
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0100%	-40,768,000	-14,770	-14,083
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6600%	-292,318,000	-119,419	0
SWEDEN GOVERNMENT BOND REGS	0.7500%	17,740,000	1,523,848	1,549,963
VERISURE HOLDING 1/21 TL	0.0000%	635,000	765,954	682,241
VERISURE HOLDING 7/20 TLB	0.0000%	315,000	353,967	339,513
SWITZERLAND				
CREDIT SUISSE AG/NEW YORK NY	1.2500%	500,000	499,457	455,542
CREDIT SUISSE AG/NEW YORK NY	3.6250%	2,560,000	2,554,665	2,536,006
SWISS CONFEDERATION GOVER REGS	0.0000%	1,694,000	1,941,606	1,810,889
SWISS CONFEDERATION GOVER REGS	3.2500%	370,000	425,214	442,270
SWISS CONFEDERATION GOVER REGS	1.5000%	620,000	736,227	786,405
UBS AG REGS	5.1250%	3,530,000	3,538,569	3,521,174
UBS AG/LONDON	5.6500%	1,690,000	1,689,938	1,729,988
UBS GROUP AG 144A	4.1250%	250,000	258,199	244,862
UBS GROUP AG 144A	2.5930%	330,000	330,000	325,309
UBS GROUP AG 144A	1.4940%	305,000	305,000	277,337
UBS GROUP AG 144A	4.4880%	1,500,000	1,500,000	1,478,607
UBS GROUP AG 144A	6.5370%	2,933,000	2,960,817	3,092,233
UBS GROUP AG 144A	4.9880%	500,000	500,000	480,530
UBS GROUP AG 144A	5.9590%	1,400,000	1,400,000	1,436,385
UBS GROUP AG 144A	6.2460%	1,260,000	1,260,000	1,299,955
UBS GROUP AG 144A	2.1930%	1,200,000	1,146,799	1,150,488
UBS GROUP AG 144A	1.3050%	3,800,000	3,506,365	3,507,880
UBS GROUP AG REGS	2.8750%	615,000	538,308	622,780
UBS GROUP AG REGS	0.6250%	475,000	438,986	390,494
UBS GROUP AG REGS	4.7500%	1,335,000	1,515,059	1,516,384
UBS GROUP AG REGS	7.7500%	550,000	670,644	677,255
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	2,644,000	2,468,408	2,354,189

	Coupon	Units	Cost	Market Value
BANGKOK BANK PCL/HONG KONG REGS	3.4660%	500,000	402,436	421,527
GC TREASURY CENTER CO LTD 144A	4.4000%	1,130,000	1,123,000	1,024,423
KASIKORNBANK PCL/HONG KONG REGS	3.3430%	1,856,000	1,716,161	1,725,334
PTTEP TREASURY CENTER CO REGS	2.9930%	219,000	198,407	194,322
THAILAND GOVERNMENT BOND	1.0000%	13,189,000	360,923	347,817
THAILAND GOVERNMENT BOND	2.0000%	117,502,000	2,811,308	2,817,635
THAILAND GOVERNMENT BOND	4.0000%	19,391,000	588,535	605,279
THAILAND GOVERNMENT BOND	2.8750%	81,650,000	2,547,839	2,246,531
THAILAND GOVERNMENT BOND	2.7500%	6,362,000	167,030	157,569
THAILAND GOVERNMENT BOND	0.7500%	53,000,000	1,489,405	1,447,205
THAILAND GOVERNMENT BOND	2.1250%	67,490,000	2,131,183	1,847,173
THAILAND GOVERNMENT BOND	3.3000%	38,827,000	1,178,951	1,130,211
THAILAND GOVERNMENT BOND	3.4500%	9,840,000	289,887	286,006
THAILAND GOVERNMENT BOND	3.3500%	49,583,000	1,471,791	1,446,817
THAILAND GOVERNMENT BOND	0.9500%	49,723,000	1,365,613	1,342,664
THAILAND GOVERNMENT BOND	1.6000%	3,769,000	97,742	93,246
THAILAND GOVERNMENT BOND	4.6750%	12,397,000	448,080	420,436
THAILAND GOVERNMENT BOND	3.3900%	44,668,000	1,355,099	1,313,515
THAILAND GOVERNMENT BOND	3.7750%	7,737,000	233,949	232,033
TURKEY				
TURKIYE GOVERNMENT BOND	12.6000%	191,860,000	4,659,753	4,060,835
TURKIYE GOVERNMENT BOND	17.3000%	228,795,100	5,658,321	5,440,178
TURKIYE GOVERNMENT INTERNATION	6.0000%	1,200,000	913,048	985,656
TURKIYE GOVERNMENT INTERNATION	5.8750%	1,558,000	1,551,215	1,425,570
TURKIYE GOVERNMENT INTERNATION	4.2500%	600,000	596,198	578,250
TURKIYE GOVERNMENT INTERNATION	9.8750%	300,000	307,445	329,952
UKRAINE				
UKRAINE GOVERNMENT BOND	15.5000%	4,700,000	130,360	94,599
UKRAINE GOVERNMENT BOND	9.9900%	6,048,000	163,306	152,906
UKRAINE GOVERNMENT BOND	19.5000%	2,088,000	58,155	54,320
UKRAINE GOVERNMENT BOND	12.7000%	2,064,000	56,528	51,611
UKRAINE GOVERNMENT INTERN 144A	6.7500%	933,000	1,107,935	302,292
UKRAINE GOVERNMENT INTERN 144A	7.2530%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	0.3684%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	7.3750%	600,000	525,767	172,500
UKRAINE GOVERNMENT INTERN REGS	4.3750%	700,000	752,567	202,230
UKRAINE GOVERNMENT INTERN REGS	7.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	8.9940%	5,272,000	5,148,923	1,953,002
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	2,700,000	2,319,887	2,419,319
ABU DHABI GOVERNMENT INTE 144A	2.5000%	1,700,000	1,624,346	1,524,050
ABU DHABI GOVERNMENT INTE 144A	3.8750%	700,000	686,560	558,663
ABU DHABI GOVERNMENT INTE REGS	2.7000%	1,200,000	1,208,367	703,524
ABU DHABI GOVERNMENT INTE REGS	3.8750%	8,730,000	7,597,929	6,963,921
ABU DHABI NATIONAL ENERGY REGS	3.8750%	400,000	400,471	398,756
DAE SUKUK DIFC LTD 144A	3.7500%	2,100,000	2,135,109	2,025,156
MDGH GMTN RSC LTD 144A	5.0840%	435,000	435,000	409,988
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL REGS	4.7500%	685,000	714,819	775,976
ASTRAZENECA PLC	0.7000%	3,800,000	3,786,766	3,495,007
ASTRAZENECA PLC	3.0000%	200,000	167,731	140,358
ASTRAZENECA PLC	4.3750%	180,000	177,136	161,262
BARCLAYS PLC	5.6900%	600,000	600,000	603,124
BARCLAYS PLC	4.9720%	200,000	200,002	196,004
BARCLAYS PLC	3.5640%	2,500,000	2,452,169	2,143,889
BARCLAYS PLC	5.5010%	4,200,000	4,200,000	4,187,902
BARCLAYS PLC	7.3250%	2,216,000	2,216,000	2,270,361
BARCLAYS PLC	7.1190%	1,260,000	1,260,000	1,342,826
BARCLAYS PLC	6.2240%	1,669,000	1,669,000	1,721,403
BARCLAYS PLC	6.4960%	275,000	275,000	280,527
BARCLAYS PLC	6.6920%	2,678,000	2,678,000	2,852,983
BARCLAYS PLC	3.2500%	360,000	350,162	387,146
BP CAPITAL MARKETS PLC REGS	1.1040%	220,000	263,898	186,533
BUPA FINANCE PLC REGS	5.0000%	1,190,000	1,362,147	1,359,459
CANARY WHARF GROUP INVEST REGS	3.3750%	305,000	286,846	281,222
CCP_IRS_P GBP-SONIA-COMPOUND	3.7800%	8,280,000	27,827	123,638
CCP_IRS_P GBP-SONIA-COMPOUND	3.5313%	1,543,000	0	2,977
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	5,617,000	549	-6,748
CCP_IRS_P GBP-SONIA-COMPOUND	0.0100%	-9,823,000	-1,094	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7500%	-400,000	-6,401	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.5000%	-1,921,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7000%	-500,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8125%	-2,694,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7188%	-602,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.9400%	0	0	0
CSL FINANCE PLC 144A	3.8500%	1,200,000	1,199,243	1,158,095
EURO GARAGES/EG GROUP 6/23	0.0000%	141,147	139,736	140,088
FERGUSON FINANCE PLC 144A	3.2500%	400,000	398,359	357,825
FRESNILLO PLC 144A	4.2500%	900,000	892,404	678,101
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	500,000	606,538	324,000
GREAT HALL MORTGAGE 2X AC REGS	5.7071%	30,784	28,458	30,607
HALCON UK CAPITAL PLC	3.1250%	275,000	274,760	268,475
HSBC HOLDINGS PLC	6.5000%	315,000	367,424	327,927
HSBC HOLDINGS PLC	4.3000%	655,000	653,037	642,913
HSBC HOLDINGS PLC	1.6450%	280,000	279,998	268,190
HSBC HOLDINGS PLC	4.5830%	2,160,000	2,168,215	2,096,095

	Coupon	Units	Cost	Market Value
HSBC HOLDINGS PLC	2.8480%	1,800,000	1,800,000	1,552,576
HSBC HOLDINGS PLC	2.6330%	200,000	200,000	196,074
HSBC HOLDINGS PLC	4.7550%	200,000	200,000	196,130
HSBC HOLDINGS PLC	2.3570%	5,300,000	5,370,853	4,417,400
HSBC HOLDINGS PLC	5.8870%	920,000	920,000	928,048
HSBC HOLDINGS PLC	2.8710%	340,000	284,396	284,022
HSBC HOLDINGS PLC	5.5460%	1,100,000	1,100,000	1,106,572
ICELAND BONDCO PLC 144A	10.8750%	100,000	128,296	132,941
IVC/INDEPENDENT VETCARE 11/23	0.0000%	200,000	196,000	200,062
LLOYDS BANK PLC REGS	0.0000%	800,000	670,993	517,059
LLOYDS BANKING GROUP PLC	1.6270%	4,681,000	4,681,028	4,309,701
LLOYDS BANKING GROUP PLC	5.9850%	200,000	200,000	201,884
LLOYDS BANKING GROUP PLC	5.6790%	2,660,000	2,652,571	2,675,700
LLOYDS BANKING GROUP PLC	5.4620%	1,900,000	1,900,000	1,900,419
MASMOVIL 6/20 NEW MONEY TLB2	0.0000%	201,596	207,618	217,495
NATIONAL GAS TRANSMISSION REGS	1.6250%	450,000	562,852	312,112
NATIONAL GAS TRANSMISSION REGS	1.1250%	450,000	573,293	407,648
NATIONAL GRID PLC	5.8090%	330,000	330,000	337,124
NATIONAL GRID PLC	5.4180%	1,280,000	1,280,000	1,270,984
NATIONAL GRID PLC REGS	2.9490%	2,895,000	2,926,878	3,025,673
NATIONWIDE BUILDING SOCIE 144A	5.2640%	2,900,000	2,900,000	2,918,001
NATIONWIDE BUILDING SOCIE 144A	6.5570%	3,425,000	3,425,000	3,513,784
NATIONWIDE BUILDING SOCIE REGS	3.6250%	145,000	162,095	159,733
NATIONWIDE BUILDING SOCIE REGS	6.1780%	540,000	650,499	696,228
NATWEST GROUP PLC	1.6420%	3,644,000	3,644,000	3,350,186
NATWEST GROUP PLC	3.0730%	1,678,000	1,678,000	1,566,181
NATWEST GROUP PLC	5.7780%	2,800,000	2,800,001	2,839,013
NATWEST GROUP PLC	6.4750%	3,666,000	3,665,846	3,726,444
NATWEST GROUP PLC	5.0760%	2,700,000	2,702,006	2,653,046
R&R ICE CREAM/FRONERI 1/20	0.0000%	418,000	440,805	433,878
ROLLS-ROYCE PLC REGS	5.7500%	300,000	454,688	382,765
ROLLS-ROYCE PLC REGS	0.8750%	200,000	236,025	215,022
ROYALTY PHARMA PLC	1.7500%	300,000	260,556	267,905
SANTANDER UK GROUP HOLDINGS PL	1.6730%	3,624,000	3,624,000	3,315,142
SANTANDER UK GROUP HOLDINGS PL	2.8960%	1,820,000	1,820,000	1,548,528
SANTANDER UK GROUP HOLDINGS PL	6.8330%	200,000	200,497	203,300
SANTANDER UK GROUP HOLDINGS PL	2.4690%	280,000	249,114	257,312
SMITH & NEPHEW PLC	5.1500%	145,000	144,846	144,967
SOCIETY OF LLOYD'S REGS	4.7500%	880,000	1,189,001	1,104,214
STANDARD CHARTERED PLC 144A	7.7760%	200,000	200,000	202,237
TESCO PROPERTY FINANCE 3 REGS	5.7440%	393,882	546,563	507,549
UNITED KINGDOM GILT REGS	4.0000%	0	0	0
UNITED KINGDOM GILT REGS	3.7500%	5,918,000	6,578,763	6,667,737
UNITED KINGDOM GILT REGS	4.2500%	4,531,000	7,059,181	5,599,007
UNITED KINGDOM GILT REGS	4.3750%	3,340,000	4,233,818	4,188,454
UNITED KINGDOM GILT REGS	3.7500%	1,338,000	1,559,815	1,615,433
UNITED KINGDOM GILT REGS	0.8750%	3,839,000	3,608,836	3,712,917
UNITED KINGDOM GILT REGS	4.5000%	7,080,000	9,067,354	9,138,785
UNITED KINGDOM GILT REGS	4.1250%	1,401,000	1,761,214	1,770,167
UNITED KINGDOM INFLATION- REGS	0.7500%	2,801,632	3,688,199	3,696,168
VIRGIN MEDIA SECURED FINA 144A	5.5000%	2,910,000	2,929,467	2,690,491
VIRGIN MEDIA SECURED FINA 144A	4.5000%	440,000	408,864	379,434
VIRGIN MEDIA SECURED FINA REGS	4.2500%	100,000	110,770	108,640
VIRGIN MEDIA/O2 9/20 (EUR) COV	0.0000%	315,000	370,182	334,679
VODAFONE GROUP PLC	4.3750%	2,000,000	2,293,408	1,727,956
VODAFONE GROUP PLC	4.8750%	465,000	414,214	416,319
WEIR GROUP PLC/THE 144A	2.2000%	1,900,000	1,895,737	1,763,653
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.7500%	400,000	442,327	421,800
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	734,900	262,549	104,904
VENEZUELA GOVERNMENT INTE REGS	7.0000%	135,000	35,357	18,163
VENEZUELA GOVERNMENT INTE REGS	6.0000%	746,000	563,276	102,575
VENEZUELA GOVERNMENT INTE REGS	9.2500%	184,100	44,994	29,268
VENEZUELA GOVERNMENT INTE REGS	8.2500%	648,000	121,111	90,952
VENEZUELA GOVERNMENT INTE REGS	7.7500%	1,318,400	366,335	176,782
Total of International Fixed Income Securities			1,652,098,892	1,572,261,493

-0.18%

Futures Contracts & Derivatives

AUST 10Y BOND FUTURE (SFE)	0.0000%	-178	0	-99,153
CAN 10YR BOND FUTURE (MSE)	0.0000%	161	0	15,788
CAN 5YR BOND FUTURE (MSE)	0.0000%	-19	0	2,712
EURO-BOBL FUTURE (EUX)	0.0000%	-133	0	-79,608
EURO-BTP FUTURE (EUX)	0.0000%	13	0	23,166
EURO-BUND FUTURE (EUX)	0.0000%	-109	0	-93,529
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-30	0	-13,802
EURO-OAT FUTURE (EUX)	0.0000%	-54	0	-42,750
EURO-SCHATZ FUTURE (EUX)	0.0000%	-19	0	-384
JAPAN GOVT TEN YEAR BOND FWD	0.1000%	-1,552,800,000	-10,230,081	-10,232,109
JPN 10Y BOND FUTURE (OSE)	0.0000%	-78	0	-104,805
JAPAN 10YR MINI BD FUT (SGX)	0.0000%	-213	0	-17,560
KOREA 10YR BND FUTURE (KFE)	0.0000%	-13	0	-3,194

	Coupon	Units	Cost	Market Value
LONG GILT FUTURE (ICF)	0.0000%	-222	0	-140,292
3 MONTH SOFR FUT (CME)	0.0000%	-53	0	331
US 10YR NOTE FUTURE (CBT)	0.0000%	-393	0	82,150
US 10YR ULTRA FUTURE (CBT)	0.0000%	-205	0	-80,828
US 2YR NOTE FUTURE (CBT)	0.0000%	747	0	-119,007
US 5YR NOTE FUTURE (CBT)	0.0000%	1,913	0	334,517
US LONG BOND FUTURE (CBT)	0.0000%	373	0	453,709
US ULTRA BOND (CBT)	0.0000%	-280	0	-297,155
Total Futures Contracts & Derivatives				-10,411,802

0.01%

Credit Default Swaps

CCP_CDS.SP UL AT&T INC. CME	1.0000%	6,200,000	78,425	74,319
CCP_CDS.SP UL GE CME	1.0000%	2,300,000	20,110	40,975
CCP_CDS.SP UL GENERAL ELECTRI	1.0000%	600,000	7,537	12,463
CCP_CDS.SP UL AT&T INC. CME	0.0000%	-6,200,000	-6,882	0
CCP_CDS.SP UL GE CME	0.0000%	-2,300,000	0	0
CCP_CDS.SP UL GENERAL ELECTRI	0.0000%	-600,000	0	0
CCP_CDX.SP UL CDX.EM.35 CME	1.0000%	92,000	0	-226
CCP_CDX.SP UL CDX.EM.36 CME	1.0000%	5,520,000	0	-30,389
CCP_CDX.SP UL CDX.EM.38 CME	1.0000%	700,000	0	-9,217
CCP_CDX.SP UL CDX.EM.39 CME	1.0000%	400,000	0	-6,797
CCP_CDX.SP UL CDX.EM.40_V1 CM	1.0000%	3,600,000	0	-85,457
CCP_CDX.SP UL CDX.NA.HY.41 CM	5.0000%	4,356,000	27,778	320,691
CCP_CDX.SP UL CDX.NA.IG.40_V1	1.0000%	4,000,000	0	43,332
CCP_CDX.SP UL CDX.NA.IG.41_V1	1.0000%	34,900,000	0	303,626
CCP_CDX.SP UL CDX-EMS34V1-5Y	1.0000%	9,292,000	0	-105,353
CCP_CDX.SP UL CDX.EM.35 CME	0.0000%	-92,000	-3,325	0
CCP_CDX.SP UL CDX.EM.36 CME	0.0000%	-5,520,000	-196,957	0
CCP_CDX.SP UL CDX.EM.38 CME	0.0000%	-700,000	-58,023	0
CCP_CDX.SP UL CDX.EM.39 CME	0.0000%	-400,000	-29,430	0
CCP_CDX.SP UL CDX.EM.40_V1 CM	0.0000%	-3,600,000	-174,098	0
CCP_CDX.SP UL CDX.NA.HY.41 CM	0.0000%	-4,356,000	-1,575	0
CCP_CDX.SP UL CDX.NA.IG.40_V1	0.0000%	-4,000,000	-24,704	0
CCP_CDX.SP UL CDX.NA.IG.41_V1	0.0000%	-34,900,000	-329,916	0
CCP_CDX.SP UL CDX-EMS34V1-5Y	0.0000%	-9,292,000	-261,447	0
CDS SP UL REPUBLIC OF COLOMBI	1.0000%	2,200,000	0	-6,325
CDS.SP UL REPUBLIC OF COLOMBI	0.0000%	-2,200,000	-140,038	0
CDX SP UL CMBX.NA.AAA.10	0.5000%	1,000,000	0	-543
CDX SP UL CMBX.NA.AAA.10_1	0.5000%	100,000	0	-54
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	892,979	1,296	-458
CDX.SP UL CMBX.NA.AAA.10	0.0000%	-1,000,000	-29,099	0
CDX.SP UL CMBX.NA.AAA.10_1	0.0000%	-100,000	-2,835	0
CDX.SP UL CMBX.NA.AAA.9_1	0.0000%	-892,979	-29,900	0
CCP_CDX.SP UL CDX.NA.HY.42_V1	5.0000%	1,200,000	84,863	87,017
CCP_CDX.SP UL CDX.NA.HY.42_V1	0.0000%	-1,200,000	0	0
Total Credit Default Swaps			-1,068,221	637,603

0.40%

Convertible Securities

JAZZ INVESTMENTS I LTD	2.0000%	200,000	237,529	198,077
NCL CORP LTD	2.5000%	103,000	99,836	99,756
SHOPIFY INC	0.1250%	105,000	119,806	99,698
NIO INC	0.5000%	105,000	96,562	95,550
SEA LTD	2.3750%	128,000	149,040	128,320
SEA LTD	0.2500%	55,000	52,978	46,998
SEAGATE HDD CAYMAN 144A	3.5000%	275,000	337,154	349,663
ZTO EXPRESS CAYMAN INC	1.5000%	140,000	144,128	135,450
SGL CARBON SE REGS	3.0000%	0	0	0
CYBERARK SOFTWARE LTD	0.0000%	69,000	85,742	117,547
CARNIVAL CORP	5.7500%	23,000	23,000	34,615
MAXEON SOLAR TECHNOLOGIES LTD	6.5000%	40,000	48,528	20,801
ABU DHABI NATIONAL OIL CO REGS	0.7000%	2,400,000	2,376,558	2,367,726
IMMUNOCORE HOLDINGS PLC 144A	2.5000%	138,000	146,301	143,782
3D SYSTEMS CORP	0.0000%	80,000	80,000	62,386
AFFIRM HOLDINGS INC	0.0000%	105,000	100,063	86,888
AIRBNB INC	0.0000%	190,000	196,356	176,685
AKAMAI TECHNOLOGIES INC 144A	1.1250%	180,000	197,632	184,590
ALARM.COM HOLDINGS INC	0.0000%	345,000	335,820	315,848
ALLIANT ENERGY CORP	3.8750%	180,000	180,655	177,030
ALLNYLAM PHARMACEUTICALS INC	1.0000%	242,000	241,566	227,450
AMERICAN WATER CAPITAL CO 144A	3.6250%	245,000	246,576	239,243
BANDWIDTH INC	0.2500%	90,000	120,326	78,975
BANK OF AMERICA CORP	0.0000%	75	82,247	89,531
BENTLEY SYSTEMS INC	0.1250%	430,000	428,490	431,521
BILL HOLDINGS INC	0.0000%	245,000	250,122	228,708
BIOMARIN PHARMACEUTICAL INC	1.2500%	135,000	138,410	133,151
BLOCK INC	0.1250%	196,000	297,619	200,410
BOOKING HOLDINGS INC	0.7500%	82,000	120,913	158,260
CARDLYTICS INC	1.0000%	58,000	69,230	53,019
CMS ENERGY CORP 144A	3.3750%	111,000	111,068	109,169
COPT DEFENSE PROPERTIES L 144A	5.2500%	95,000	96,063	98,610
CRACKER BARREL OLD COUNTRY STO	0.6250%	175,000	171,733	153,634

	Coupon	Units	Cost	Market Value
DATADOG INC	0.1250%	210,000	272,228	295,890
DAYFORCE INC	0.2500%	479,000	456,016	438,285
DEXCOM INC	0.2500%	522,000	540,401	572,963
DIGITALOCEAN HOLDINGS INC	0.0000%	105,000	100,750	88,001
DROPBOX INC	0.0000%	185,000	180,486	172,628
DUKE ENERGY CORP 144A	4.1250%	424,000	419,847	418,912
ENPHASE ENERGY INC	0.0000%	280,000	266,118	240,268
ENVESTNET INC	2.6250%	150,000	150,113	158,475
ETSY INC	0.1250%	140,000	228,749	147,980
ETSY INC	0.2500%	100,000	101,437	78,750
EURONET WORLDWIDE INC	0.7500%	140,000	151,562	135,730
EXACT SCIENCES CORP	0.3750%	269,000	281,966	257,056
EXACT SCIENCES CORP 144A	2.0000%	195,000	213,220	219,960
FIRSTENERGY CORP 144A	4.0000%	125,000	125,223	124,250
FORD MOTOR CO	0.0000%	385,000	387,641	397,898
GLOBAL PAYMENTS INC 144A	1.5000%	286,000	286,000	302,302
GREENBRIER COS INC/THE	2.8750%	93,000	97,035	103,072
GUIDEWIRE SOFTWARE INC	1.2500%	265,000	287,404	305,678
HAT HOLDINGS I LLC / HAT 144A	0.0000%	34,000	33,958	34,724
HAT HOLDINGS I LLC / HAT 144A	3.7500%	118,000	121,938	139,098
HEALTH CATALYST INC	2.5000%	23,000	26,572	21,631
HUBSPOT INC	0.3750%	25,000	38,701	56,050
INSULET CORP	0.3750%	364,000	419,444	378,378
INTEGER HOLDINGS CORP	2.1250%	165,000	195,155	238,095
INTEGRA LIFESCIENCES HOLDINGS	0.5000%	194,000	199,250	184,853
IONIS PHARMACEUTICALS INC 144A	1.7500%	284,000	301,362	297,118
JETBLUE AIRWAYS CORP	0.5000%	363,000	344,378	316,871
JOHN BEAN TECHNOLOGIES CORP	0.2500%	192,000	196,976	177,946
JPMORGAN CHASE FINANCIAL CO LL	0.5000%	100,000	104,997	109,350
LANTHEUS HOLDINGS INC	2.6250%	122,000	143,910	134,932
LCI INDUSTRIES	1.1250%	70,000	75,161	68,740
LUMENTUM HOLDINGS INC	0.5000%	135,000	114,217	104,188
MARRIOTT VACATIONS WORLDWIDE C	3.2500%	145,000	142,258	136,010
MICROCHIP TECHNOLOGY INC	0.1250%	183,000	208,721	194,163
MIDDLEBY CORP/THE	1.0000%	324,000	368,960	425,574
MONGODB INC	0.2500%	110,000	134,158	192,575
MP MATERIALS CORP 144A	3.0000%	5,000	5,000	4,660
MP MATERIALS CORP 144A	0.2500%	110,000	127,769	96,525
NABORS INDUSTRIES INC	1.7500%	40,000	40,000	30,100
NEXTERA ENERGY CAPITAL HO 144A	3.0000%	55,000	55,000	58,795
NEXTERA ENERGY INC	0.0000%	3,128	146,795	123,431
NEXTERA ENERGY PARTNERS L 144A	0.0000%	120,000	121,492	106,500
NORTHERN OIL & GAS INC	3.6250%	277,000	296,514	337,248
NRG ENERGY INC	2.7500%	110,000	122,359	181,995
OKTA INC	0.1250%	118,000	133,033	112,985
ON SEMICONDUCTOR CORP	0.0000%	60,000	83,905	88,110
ON SEMICONDUCTOR CORP	0.5000%	568,000	573,357	558,912
PALO ALTO NETWORKS INC	0.3750%	36,000	60,982	102,744
PEBBLEBROOK HOTEL TRUST	1.7500%	225,000	228,436	201,803
PEGASYS INC	0.7500%	55,000	57,111	52,553
PG&E CORP 144A	4.2500%	294,000	294,952	295,323
PIONEER NATURAL RESOURCES CO	0.2500%	20,000	25,359	57,212
POST HOLDINGS INC	2.5000%	154,000	156,865	173,173
PROGRESS SOFTWARE CORP	1.0000%	100,000	103,604	103,500
RAPID7 INC	2.2500%	110,000	165,323	112,665
RAPID7 INC	0.2500%	182,000	189,902	159,326
REXFORD INDUSTRIAL REALTY 144A	4.1250%	225,000	225,940	227,664
REXFORD INDUSTRIAL REALTY 144A	4.3750%	225,000	225,940	227,813
RIVIAN AUTOMOTIVE INC 144A	3.6250%	245,000	255,144	171,500
SAREPTA THERAPEUTICS INC	1.5000%	50,000	75,455	89,250
SHAKE SHACK INC	0.0000%	100,000	92,297	90,563
SHIFT4 PAYMENTS INC	0.0000%	240,000	259,704	256,800
SHIFT4 PAYMENTS INC	0.5000%	70,000	66,460	64,925
SHOCKWAVE MEDICAL INC 144A	1.0000%	106,000	108,131	135,415
SNAP INC	0.1250%	219,000	196,308	166,331
SOLAREDGE TECHNOLOGIES INC	0.0000%	255,000	306,577	232,382
SOUTHERN CO/THE	3.8750%	430,000	427,464	427,850
SOUTHWEST AIRLINES CO	1.2500%	481,000	561,452	486,772
STEM INC 144A	0.5000%	50,000	36,339	24,235
SUNEDISON INC 144A	3.3750%	105,000	105,000	0
SUNEDISON INC 144A	2.7500%	21,000	20,947	0
SUNEDISON INC 144A	2.3750%	175,000	176,215	0
SUPER MICRO COMPUTER INC 144A	0.0000%	50,000	50,000	54,425
UBER TECHNOLOGIES INC	0.0000%	255,000	253,602	286,238
UBER TECHNOLOGIES INC 144A	0.8750%	292,000	308,280	361,204
UNITY SOFTWARE INC	0.0000%	110,000	90,954	93,225
VENTAS REALTY LP 144A	3.7500%	230,000	229,128	229,540
WELLS FARGO & CO	0.0000%	84	93,787	102,468
WELLTOWER OP LLC 144A	2.7500%	547,000	568,804	608,866
WESTERN DIGITAL CORP 144A	3.0000%	235,000	285,660	344,393
ZILLOW GROUP INC	1.3750%	295,000	333,559	363,404
ZSCALER INC	0.1250%	130,000	152,712	177,119
ROYAL CARIBBEAN CRUISES LTD	6.0000%	17,000	17,196	48,314
Total of Convertible Bonds			23,609,175	22,939,733

	Coupon	Units	Cost	Market Value
				1.01%
Alternatives				
LONE STAR FUND IX (US) L.P	0.0000%	29,379,334	24,826,498	29,379,334
BLACKSTONE REAL ESTATE DEBT IV	0.0000%	28,184,433	28,288,519	28,184,433
BLACKSTONE GREEN PRIVATE		1,372,493	1,385,302	1,372,493
BLACKSTONE REAL ESTATE DEBT		-213,376	-4,323	-213,376
Total of Alternatives			54,495,996	58,722,884
				0.57%
Cash Equivalent Securities				
Master Notes/Money Markets				
BELL CANADA DISC	0.0000%	4,425,000	4,357,740	4,357,740
NIGERIA OMO BILL	0.0000%	1,202,989,000	735,569	768,022
NIGERIA TREASURY BILL	0.0000%	6,283,358,000	3,326,352	3,897,494
BNY MELLON CASH RESERVE	0.0000%	4,407	4,407	4,407
CASH COLL WITH STATE STREET	0.0000%	340,000	340,000	340,000
CASH COLLATERAL BARCLAYS BANK	0.0000%	-270,000	-270,000	-270,000
CASH COLLATERAL GOLDMAN SACHS	0.0000%	220,028	220,028	220,028
CASH COLLATERAL HELD AT BNP	0.0000%	220,035	220,035	220,035
CASH COLLATERAL HELD AT GS	0.0000%	-50,028	-50,028	-50,028
CASH COLLATERAL HELD AT HSBC	0.0000%	260,000	260,000	260,000
CASH COLLATERAL HELD AT JP	0.0000%	-80,000	-80,000	-80,000
CASH COLLATERAL HELD AT MORGAN	0.0000%	-100,017	-100,017	-100,017
CASH COLLATERAL ICE CCP WELLS	0.0100%	3,936,000	3,936,000	3,936,000
CASH COLLATERAL LCH CCP WELLS	0.0100%	936,000	936,000	936,000
CASH HELD AT BARCLAYS	0.0000%	200,000	200,000	200,000
CASH HELD AT BNP	0.0000%	-220,000	-220,000	-220,000
CASH HELD AT BOA	0.0000%	-96	-96	-96
CASH HELD AT CITIBANK	0.0000%	-249,963	-249,963	-249,963
CASH HELD AT STANDARD	0.0000%	160,035	160,035	160,035
CASH HELD AT UBS	0.0000%	-109,691	-109,691	-109,691
CITIGROUP GLOBAL REV REPO	5.3900%	11,900,000	11,900,000	11,900,000
CROWN CASTLE DISC	0.0000%	8,725,000	8,672,968	8,672,968
DEUTSCHE BK FINL REV REPO	5.4300%	9,900,000	9,900,000	9,900,000
DREYFUS GOVT CAS MGMT INST 289	5.2190%	3,189,173	3,189,173	3,189,173
FUTURES CASH COLLATERAL HELD	0.0000%	607,000	607,000	607,000
GENERAL MOTORS DISC	0.0000%	4,000,000	3,949,433	3,949,433
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	0	0	0
MSI CASH COLLATERAL	0.0100%	15,000	15,000	15,000
OTC COLLATERAL WITH HSBC	0.0000%	-260,000	-260,000	-260,000
SWAP COLLATERAL HELD AT	0.0000%	-970,000	-970,000	-970,000
SWAP COLLATERAL WITH BANK OF	0.0000%	-70,471	-70,471	-70,471
SWAP COLLATERAL WITH BARCLAYS	0.0000%	79,904	79,904	79,904
SWAP COLLATERAL WITH CITIBANK	0.0000%	-60,000	-60,000	-60,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	70,000	70,000	70,000
SWAP COLLATERAL WITH MORGAN	0.0000%	690,000	690,000	690,000
SWAP COLLATERAL WITH STANDARD	0.0000%	-220,000	-220,000	-220,000
SWAP/ISDA BANCO SANTANDER CASH	0.0100%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA GOLDMAN INTL (GST)	1.5500%	1,000	1,000	1,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	38,000	38,000	38,000
SWAP/ISDA STANDARD CHARTERED C	0.0100%	-10,000	-10,000	-10,000
SWAP/ISDA UBS AG CASH COLLATER	1.5500%	0	0	0
TBA CASH COLL GSC	1.5500%	0	0	0
TBA CASH COLL JP MORGAN	0.0100%	149,000	149,000	149,000
TBA CASH COLL MSC	1.5500%	298,000	298,000	298,000
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	24,068,100	23,438,918	23,438,918
UMC CASH SWEEP ACCOUNT	5.9548%	116,547,828	116,547,828	116,547,828
WELLS FARGO CASH COLLATERAL	0.0100%	-70,000	-70,000	-70,000
WELLS FARGO SECURITIES LLC CAS	0.0100%	38,000	38,000	38,000
EGYPT TREASURY BILLS	0.0000%	400,050,000	6,781,706	6,776,231
Others (Payables, Receivables, Etc.)			-165,940,440	-165,880,628
Total of Cash Equivalent Securities			32,371,389	33,029,320
				0.01%
Preferred Securities				
AGFC CAPITAL TRUST I 144A	7.3256%	700,000	464,289	399,000
CITIGROUP CAPITAL XIII	0.0000%	1,800	48,123	53,046
Total of Preferred Securities			512,412	452,046
				0.06%
Domestic Equities				
APTIV PLC	0.0000%	344	50,371	27,400
DRILLCO HLDG LUX S A	0.0000%	243	0	5,650
FORSEA HLDG S A NPV	0.0000%	32,396	621,776	753,207

	Coupon	Units	Cost	Market Value
FORSEA HLDGS S A	0.0000%	3,599	69,075	83,677
AFG INC COM	0.0000%	4,003	135,141	40
BECTON DICKINSON & CO	0.0000%	138	36,323	34,148
DODGE CENTER INDS INC	0.0000%	3	0	0
DOMINION ENERGY INC	0.0000%	423	35,781	20,807
GUARANTEED RATE INC	0.0000%	350	42,350	0
ILLUMINA INC	0.0000%	40	32,608	5,493
PHI GROUP INC/DE	0.0000%	85,609	1,692,208	2,296,889
REDFIN CORP	0.0000%	490	34,802	3,259
STEARNS HOLDINGS LLC	0.0000%	72,860	0	0
ZILLOW GROUP INC	0.0000%	181	10,167	8,829
Total of Domestic Equities			2,760,601	3,239,399

6,088,559,484 5,804,710,451

Total of FIXED INCOME FUND