

FIXED INCOME FUND

Domestic Fixed Income Securities

65.96%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	65,000	70,554	77,181
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	80,000	80,010	89,776
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	65,000	64,999	42,375
CALIFORNIA ST	7.5500%	940,000	1,257,923	1,126,573
CALIFORNIA ST	7.3000%	65,000	69,043	75,176
CALIFORNIA ST	7.3500%	65,000	65,519	75,552
CALIFORNIA ST	7.6250%	250,000	262,294	299,244
CALIFORNIA ST	5.1000%	4,600,000	4,634,263	4,669,112
CALIFORNIA ST HLTH FACS FING A	4.1900%	20,000	19,999	18,720
CALIFORNIA ST HLTH FACS FING A	4.3530%	20,000	19,999	18,138
CALIFORNIA ST UNIV REVENUE	2.8970%	70,000	70,002	48,502
CALIFORNIA ST UNIV REVENUE	2.7190%	145,000	144,997	95,244
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	65,000	65,003	44,112
CHICAGO IL TRANSIT AUTH SALES	6.2000%	140,000	140,011	144,581
COMMIT TO PUR FNMA (OTC)	0.0000%	-1,200,000	-6,094	-166
COMMIT TO PUR FNMA SF MTG	5.0000%	4,100,000	3,939,043	4,015,669
COMMIT TO PUR FNMA SF MTG	4.0000%	60,150,000	54,967,861	55,915,375
COMMIT TO PUR FNMA SF MTG	5.5000%	13,794,000	13,659,678	13,790,844
COMMIT TO PUR GNMA II JUMBOS	4.0000%	9,200,000	8,455,101	8,552,507
COMMIT TO PUR GNMA II JUMBOS	4.5000%	0	4,289	0
COMMIT TO PUR GNMA II JUMBOS	5.0000%	6,600,000	6,384,494	6,481,785
COMMIT TO PUR GNMA II JUMBOS	4.5000%	5,900,000	5,550,033	5,646,642
DALLAS TX AREA RAPID TRANSIT S	5.0220%	65,000	65,003	58,681
DALLAS TX AREA RAPID TRANSIT S	2.6130%	175,000	175,000	115,321
DALLAS-FORT WORTH TX INTERNATI	3.1440%	25,000	24,999	18,710
DALLAS-FORT WORTH TX INTERNATI	2.8430%	65,000	65,000	46,119
FEDERAL HOME LN MTG CORP	6.2500%	170,000	201,553	192,747
FEDERAL NATL MTG ASSN	7.2500%	305,000	370,592	351,262
FEDERAL NATL MTG ASSN STRIP	0.0000%	1,710,881	1,210,881	976,178
FHLMC POOL #84-7415	6.5080%	1,699	1,725	1,752
FHLMC POOL #A5-5611	6.0000%	96	84	99
FHLMC POOL #A6-0064	5.5000%	2,797	2,940	2,888
FHLMC POOL #C0-0604	6.0000%	86	89	88
FHLMC POOL #C2-6459	6.5000%	307	299	318
FHLMC POOL #C8-0342	6.5000%	4	4	4
FHLMC POOL #G0-4593	5.5000%	4,153	4,369	4,292
FHLMC POOL #Q4-3876	3.0000%	2,546,684	2,343,146	2,262,923
FHLMC POOL #QE-1302	3.0000%	1,014,834	917,417	878,610
FHLMC POOL #QE-1988	3.0000%	848,419	766,939	735,496
FHLMC POOL #QE-6052	4.5000%	169,767	161,495	162,712
FHLMC POOL #QE-7028	4.5000%	1,323,794	1,189,486	1,268,583
FHLMC POOL #RA-7673	4.5000%	911,325	818,818	873,175
FHLMC POOL #RA-8482	5.0000%	937,979	908,386	922,231
FHLMC POOL #RA-8573	5.0000%	809,076	783,612	795,826
FHLMC POOL #RA-9046	4.5000%	398,256	377,122	381,403
FHLMC POOL #RJ-0135	4.0000%	181,791	167,963	169,103
FHLMC POOL #RJ-1502	5.5000%	1,332,852	1,337,402	1,333,102
FHLMC POOL #SD-1218	4.0000%	1,488,338	1,440,770	1,409,194
FHLMC POOL #SD-2064	4.5000%	230,339	219,109	220,735
FHLMC POOL #SD-3550	4.0000%	161,854	153,057	155,848
FHLMC POOL #SD-3587	5.0000%	458,266	441,993	450,680
FHLMC POOL #SD-5352	4.0000%	497,709	481,786	472,975
FHLMC POOL #SD-6938	4.5000%	939,433	904,109	900,286
FHLMC POOL #SD-7230	4.5000%	149,550	141,920	143,652
FHLMC POOL #SD-7399	4.5000%	1,085,172	1,031,917	1,044,364
FHLMC POOL #SD-8299	5.0000%	4,870,151	4,668,033	4,789,402
FHLMC POOL #SD-8420	5.5000%	5,007,384	4,991,046	5,008,324
FHLMC POOL #SD-8421	6.0000%	8,093,795	8,138,737	8,229,445
FHLMC POOL #SD-8431	5.5000%	1,558,757	1,553,184	1,559,050
FHLMC POOL #WN-2142	1.8500%	1,900,000	1,885,618	1,640,715
FHLMC POOL #WN-2175	3.0500%	1,324,000	1,202,811	1,211,824
FHLMC POOL #WN-3167	1.9700%	1,232,173	1,240,487	1,040,558
FHLMC POOL #ZM-5146	4.0000%	144,717	139,980	136,993
FHLMC POOL #ZS-4667	3.0000%	1,058,165	973,532	940,161
FHLMC MULTICLASS MT	2.1431%	505,000	331,489	18,224
FHLMC MULTICLASS MT	2.6265%	265,000	56,675	30,754
FHLMC MULTICLASS MT	2.4484%	830,744	120,690	45,637
FHLMC MULTICLASS MT	2.6116%	375,000	77,264	43,110
FHLMC MULTICLASS MT	1.1779%	8,389,799	456,041	37,481
FHLMC MULTICLASS MT	0.8709%	27,166,208	1,142,611	1,028,955
FHLMC MULTICLASS MT	1.0165%	22,387,429	1,871,357	950,355
FHLMC MULTICLASS MT	1.3604%	23,839,390	2,281,109	1,187,545
FHLMC MULTICLASS MTG 1510 A1	3.5600%	1,995,349	1,924,798	1,957,248
FHLMC MULTICLASS MTG 1517 A1	1.1770%	2,188,061	2,187,991	1,865,317
FHLMC MULTICLASS MTG 1518 A1	1.1920%	3,475,359	3,475,327	2,981,293
FHLMC MULTICLASS MTG 1519 A1	1.3200%	5,457,354	5,457,073	4,697,619
FHLMC MULTICLASS MTG 152 A1	3.7800%	4,498,605	4,344,324	4,420,833
FHLMC MULTICLASS MTG 152 A2	3.7800%	2,000,000	1,914,881	1,919,736

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FHLMC MULTICLASS MTG 1520 A1	2.0070%	1,753,950	1,753,949	1,484,841
FHLMC MULTICLASS MTG 1521 A1	1.7240%	8,985,412	8,907,597	7,474,855
FHLMC MULTICLASS MTG 154 A1	4.3630%	2,692,321	2,692,316	2,706,524
FHLMC MULTICLASS MTG 163 A1	5.1520%	2,635,936	2,635,882	2,749,524
FHLMC MULTICLASS MTG 163 A2	5.0000%	2,824,000	2,913,605	2,916,662
FHLMC MULTICLASS MTG 163 X1	0.2818%	67,659,169	1,772,535	1,654,158
FHLMC MULTICLASS MTG 164 A1	4.7400%	3,511,377	3,511,339	3,587,736
FHLMC MULTICLASS MTG 164 A2	5.0000%	1,000,000	1,031,811	1,032,264
FHLMC MULTICLASS MTG 165 A1	4.6100%	1,289,193	1,276,068	1,305,651
FHLMC MULTICLASS MTG 165 X1	0.5990%	32,272,984	1,579,698	1,514,610
FHLMC MULTICLASS MTG 167 A1	4.6740%	1,999,089	1,999,015	2,033,706
FHLMC MULTICLASS MTG 167 A2	4.7600%	3,000,000	3,029,142	3,042,436
FHLMC MULTICLASS MTG 168 A2	4.1300%	4,295,000	4,047,325	4,146,551
FHLMC MULTICLASS MTG 2950 FN	4.9041%	28,041	33,430	27,889
FHLMC MULTICLASS MTG 2996 PB	5.5000%	100	107	99
FHLMC MULTICLASS MTG 3981 QP	2.2500%	95,441	96,320	91,699
FHLMC MULTICLASS MTG 4328 A	1.5000%	29,026	28,740	28,318
FHLMC MULTICLASS MTG 4480 LA	3.5000%	4,917	4,898	4,891
FHLMC MULTICLASS MTG 4494 KA	3.7500%	8,132	8,350	8,103
FHLMC MULTICLASS MTG 4961 JB	2.5000%	138,285	142,323	127,230
FHLMC MULTICLASS MTG 5050 BG	1.0000%	493,458	448,928	445,204
FHLMC MULTICLASS MTG 57 1A1	6.5000%	16,290	17,056	16,903
FHLMC MULTICLASS MTG 61 1A1	5.3687%	18,915	31,507	18,275
FHLMC MULTICLASS MTG K060 AM	3.3000%	2,582,000	2,559,194	2,547,201
FHLMC MULTICLASS MTG K063 A1	3.0450%	714,875	715,816	707,471
FHLMC MULTICLASS MTG K068 A1	2.9520%	830,749	817,336	820,401
FHLMC MULTICLASS MTG K085 A2	4.0600%	2,917,000	2,987,423	2,915,834
FHLMC MULTICLASS MTG K090 A2	3.4220%	1,089,000	1,152,730	1,065,460
FHLMC MULTICLASS MTG K106 X1	1.3159%	17,120,025	1,867,822	869,687
FHLMC MULTICLASS MTG K111 A1	0.8270%	1,889,620	1,889,592	1,760,333
FHLMC MULTICLASS MTG K111 XAM	1.7976%	16,040,000	2,518,344	1,232,494
FHLMC MULTICLASS MTG K116 X1	1.4144%	12,002,627	1,061,715	683,382
FHLMC MULTICLASS MTG K117 A1	0.6970%	1,462,343	1,462,327	1,353,934
FHLMC MULTICLASS MTG K121 A1	0.9950%	3,893,821	3,893,727	3,562,214
FHLMC MULTICLASS MTG K124 AM	1.3840%	3,165,000	3,164,961	2,724,638
FHLMC MULTICLASS MTG K124 X3	2.6194%	290,000	62,695	34,196
FHLMC MULTICLASS MTG K125 X1	0.5766%	47,583,149	1,537,159	1,233,541
FHLMC MULTICLASS MTG K125 X3	2.6516%	445,000	96,464	54,269
FHLMC MULTICLASS MTG K127 X3	2.6501%	844,384	177,492	101,748
FHLMC MULTICLASS MTG K129 AM	1.6470%	2,726,000	2,725,987	2,351,688
FHLMC MULTICLASS MTG K142 A1	2.4000%	4,408,402	4,249,509	4,063,928
FHLMC MULTICLASS MTG K143 A1	2.7110%	2,607,529	2,497,077	2,442,762
FHLMC MULTICLASS MTG K144 A1	2.8000%	2,618,997	2,543,444	2,480,757
FHLMC MULTICLASS MTG K145 A1	2.6500%	2,531,416	2,422,993	2,381,352
FHLMC MULTICLASS MTG K146 A1	3.1100%	2,594,887	2,527,372	2,506,839
FHLMC MULTICLASS MTG K147 A1	3.3900%	4,934,650	4,905,520	4,774,467
FHLMC MULTICLASS MTG K147 A2	3.0000%	1,500,000	1,394,642	1,377,024
FHLMC MULTICLASS MTG K151 A3	3.5110%	915,000	880,474	888,708
FHLMC MULTICLASS MTG K152 A2	3.0800%	3,000,000	2,739,938	2,835,331
FHLMC MULTICLASS MTG K1522 A1	1.9120%	7,564,823	7,564,395	6,454,559
FHLMC MULTICLASS MTG K154 A1	3.1760%	1,036,194	1,043,370	1,024,504
FHLMC MULTICLASS MTG K156 A2	3.7000%	2,252,500	2,263,290	2,201,199
FHLMC MULTICLASS MTG K506 A2	4.6500%	3,557,000	3,522,023	3,608,738
FHLMC MULTICLASS MTG K509 A2	4.8500%	3,612,000	3,532,532	3,686,199
FHLMC MULTICLASS MTG K510 A2	5.0690%	4,226,000	4,217,451	4,339,627
FHLMC MULTICLASS MTG K511 A2	4.8600%	3,790,000	3,782,333	3,872,847
FHLMC MULTICLASS MTG K514 A2	4.5720%	893,000	897,942	904,598
FHLMC MULTICLASS MTG K518 A2	5.4000%	925,000	948,043	961,176
FHLMC MULTICLASS MTG K528 A2	4.5080%	4,042,000	4,110,522	4,092,044
FHLMC MULTICLASS MTG K529 A2	4.7910%	2,582,000	2,626,874	2,641,926
FHLMC MULTICLASS MTG K530 A2	4.7920%	3,012,000	3,025,940	3,082,238
FHLMC MULTICLASS MTG K741 A2	1.6030%	1,617,000	1,561,047	1,526,089
FHLMC MULTICLASS MTG K741 X1	0.5595%	65,212,111	1,240,100	750,174
FHLMC MULTICLASS MTG K759 A2	4.8000%	1,500,000	1,498,473	1,537,938
FHLMC MULTICLASS MTG KC02 A2	3.3700%	0	0	0
FHLMC MULTICLASS MTG KC05 A7	2.5390%	3,653,031	3,619,766	3,591,082
FHLMC MULTICLASS MTG KG01 A10	2.9390%	7,199,000	7,596,303	6,892,133
FHLMC MULTICLASS MTG KG01 A7	2.8750%	2,000,000	2,028,788	1,978,412
FHLMC MULTICLASS MTG KG02 A1	2.0440%	1,964,369	2,012,334	1,917,496
FHLMC MULTICLASS MTG KG04 A2	1.4870%	5,882,000	5,908,745	5,121,847
FHLMC MULTICLASS MTG KG06 A2	1.7770%	6,529,000	6,043,102	5,648,543
FHLMC MULTICLASS MTG KG07 A1	3.1230%	2,695,000	2,659,782	2,572,898
FHLMC MULTICLASS MTG KG07 A2	3.1230%	2,695,000	2,642,331	2,487,678
FHLMC MULTICLASS MTG KG08 A1	4.1340%	1,823,000	1,765,473	1,807,769
FHLMC MULTICLASS MTG KG08 A2	4.1340%	3,874,942	3,728,376	3,787,097
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	1,294,000	1,255,726	1,262,158
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	1,157,158	1,190,512	1,136,066
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	3,879,706	3,882,889	3,805,545
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	4,504,000	4,561,092	4,180,348
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	2,695,000	2,732,418	2,558,086
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	2,695,000	2,690,440	2,594,629
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	2,695,000	2,688,150	2,637,777
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	2,000,000	1,950,767	2,009,503
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	4,557,000	4,556,849	4,602,905
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	3,420,000	3,420,000	3,570,270

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FHLMC MULTICLASS MTG KJ48 A2	5.0280%	4,034,000	4,033,870	4,132,041
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	2,000,000	1,990,283	2,029,964
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	3,530,000	3,369,026	3,471,018
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	842,575	840,907	852,434
FHLMC MULTICLASS MTG KJ52 A2	4.7580%	4,000,000	3,999,936	4,057,497
FHLMC MULTICLASS MTG KL05 X1P	0.8924%	30,000,000	2,001,889	955,791
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	3,658,817	3,647,446	3,631,656
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	6,814,000	6,813,903	6,084,777
FHLMC MULTICLASS MTG KS16 A	4.5830%	5,000,000	4,951,382	4,963,197
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	4,675,000	4,745,043	4,095,022
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	2,850,000	2,514,248	2,555,808
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	5,602,000	5,275,625	5,253,554
FHLMC MULTICLASS MTG KW06 A2	3.8000%	2,116,000	2,186,698	2,093,284
FHLMC MULTICLASS MTG KW07 A1	3.6000%	626,656	636,754	620,640
FHLMC MULTICLASS MTG Q027 A2	4.6560%	2,020,000	2,019,956	2,037,998
FHLMC MULTICLASS MTG W5FX AFX	3.2140%	4,389,000	4,491,588	4,294,338
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	58,000	58,000	51,896
FNMA POOL #0259429	6.5000%	44,492	47,550	44,947
FNMA POOL #0259453	6.5000%	76,394	81,684	77,258
FNMA POOL #0259480	6.5000%	18,477	19,767	18,707
FNMA POOL #0313097	6.5000%	11	11	11
FNMA POOL #0535497	6.5000%	367	337	379
FNMA POOL #0745932	6.5000%	1,407	1,502	1,483
FNMA POOL #0775852	5.5080%	46,316	51,927	46,791
FNMA POOL #0795297	5.5080%	4,093	4,686	4,130
FNMA POOL #0846937	6.0900%	4,082	4,579	4,112
FNMA POOL #0847996	6.4050%	3,285	3,641	3,332
FNMA POOL #0865959	6.8260%	11,118	11,608	11,325
FNMA POOL #0873376	6.1600%	1,625,139	1,625,151	1,630,092
FNMA POOL #0957054	5.2700%	589,280	593,867	589,288
FNMA POOL #0957135	5.4200%	2,942,047	2,942,156	2,944,818
FNMA POOL #0957142	5.5200%	159,807	165,005	159,849
FNMA POOL #0AE0443	6.5000%	4,117	4,424	4,361
FNMA POOL #0AL3544	6.2450%	463	460	472
FNMA POOL #0AL6924	4.0000%	535,077	512,838	516,123
FNMA POOL #0AN9381	3.7300%	2,600,000	2,460,508	2,422,151
FNMA POOL #0AT1156	7.1000%	1,411	1,452	1,445
FNMA POOL #0AX2488	4.0000%	167,297	160,344	161,187
FNMA POOL #0BL3435	2.9000%	6,560,480	6,659,024	6,256,870
FNMA POOL #0BM4774	4.0000%	2,212,506	2,043,053	2,098,176
FNMA POOL #0BM5400	4.0000%	825,235	756,142	785,153
FNMA POOL #0BM7183	4.7095%	4,746,192	4,917,652	4,807,186
FNMA POOL #0BS5506	3.1000%	3,577,000	3,468,633	3,436,549
FNMA POOL #0BW7327	4.5000%	257,031	244,501	246,341
FNMA POOL #0BZ1178	5.8100%	6,082,000	6,120,327	6,305,567
FNMA POOL #0CB4130	4.5000%	2,715,506	2,440,585	2,602,905
FNMA POOL #0CB4313	4.5000%	887,851	796,898	851,067
FNMA POOL #0CB6418	5.0000%	557,426	531,896	548,872
FNMA POOL #0CB7098	5.0000%	457,200	440,867	449,986
FNMA POOL #0CB7216	4.0000%	462,790	414,907	430,494
FNMA POOL #0CB7217	4.5000%	735,457	678,470	704,232
FNMA POOL #0CB8271	5.0000%	530,607	515,137	521,272
FNMA POOL #0CB9448	4.5000%	581,109	551,778	561,646
FNMA POOL #0CB9626	4.5000%	502,033	476,458	484,519
FNMA POOL #0CB9627	4.5000%	715,803	678,448	690,765
FNMA POOL #0CB9634	4.5000%	109,779	104,630	106,673
FNMA POOL #0DD1526	4.5000%	111,910	106,279	107,482
FNMA POOL #0DD1527	4.5000%	101,123	95,940	97,009
FNMA POOL #0FA0123	4.5000%	214,030	203,110	205,523
FNMA POOL #0FA1296	4.0000%	2,409,886	2,314,997	2,322,217
FNMA POOL #0FM2971	4.0000%	298,784	286,365	286,913
FNMA POOL #0FM2983	4.0000%	4,727,034	4,403,075	4,483,231
FNMA POOL #0FM2984	4.0000%	2,726,643	2,519,086	2,602,254
FNMA POOL #0FM2986	4.0000%	8,714,387	8,098,370	8,358,262
FNMA POOL #0FM3004	4.0000%	925,671	898,720	878,214
FNMA POOL #0FM3049	4.0000%	2,874,030	2,799,231	2,761,845
FNMA POOL #0FM3248	4.0000%	418,148	405,623	395,950
FNMA POOL #0FM7786	4.0000%	866,099	838,440	820,179
FNMA POOL #0FS2619	5.0000%	441,199	420,828	434,839
FNMA POOL #0FS2937	4.0000%	2,454,403	2,362,363	2,366,900
FNMA POOL #0FS3519	4.5000%	1,009,527	960,281	966,256
FNMA POOL #0FS3838	4.0000%	3,775,221	3,498,229	3,612,546
FNMA POOL #0FS3932	4.0000%	472,780	458,577	447,539
FNMA POOL #0FS4437	4.5000%	300,013	285,383	287,494
FNMA POOL #0FS5027	4.0000%	1,262,003	1,136,122	1,175,896
FNMA POOL #0FS6048	5.0000%	342,087	328,442	336,908
FNMA POOL #0FS7901	4.0000%	537,682	506,843	517,508
FNMA POOL #0FS8344	4.0000%	319,286	309,109	302,291
FNMA POOL #0FS8418	4.0000%	463,066	449,528	439,862
FNMA POOL #0MA1557	3.0000%	4,382	4,410	4,308
FNMA POOL #0MA4700	4.0000%	9,078,190	8,158,036	8,458,756
FNMA POOL #0MA5353	5.5000%	4,583,359	4,566,440	4,584,219
FNMA GTD REMIC P/T 01-T5 A3	7.5000%	22,098	22,682	22,619
FNMA GTD REMIC P/T 02-W11 AV1	4.6345%	227	203	222
FNMA GTD REMIC P/T 03-W6 F	4.8145%	22,112	22,751	22,016

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 03-W8 3F2	4.8145%	7,108	7,304	7,085
FNMA GTD REMIC P/T 06-5 3A2	6.7420%	3,829	4,363	3,921
FNMA GTD REMIC P/T 07-73 A1	4.4797%	22,335	20,351	21,931
FNMA GTD REMIC P/T 09-3 PD	5.0000%	420	451	418
FNMA GTD REMIC P/T 11-27 P	2.5000%	317	324	312
FNMA GTD REMIC P/T 12-121 DC	2.0000%	48,893	48,745	47,675
FNMA GTD REMIC P/T 12-127 PA	2.7500%	76,393	76,805	71,549
FNMA GTD REMIC P/T 12-128 PD	1.5000%	142,588	141,310	135,626
FNMA GTD REMIC P/T 13-100 PK	3.5000%	208,035	193,263	202,300
FNMA GTD REMIC P/T 13-102 QA	3.0000%	54,486	54,053	50,503
FNMA GTD REMIC P/T 13-104 TY	3.0000%	369,437	347,051	356,124
FNMA GTD REMIC P/T 13-43 XP	1.5000%	84,310	83,492	81,198
FNMA GTD REMIC P/T 13-63 PD	2.0000%	245,464	237,942	223,270
FNMA GTD REMIC P/T 13-M6 1AC	3.3842%	4,484,800	4,589,805	4,342,610
FNMA GTD REMIC P/T 14-12 ED	2.5000%	18,379	18,253	18,277
FNMA GTD REMIC P/T 16-M1 A2	2.9390%	521,034	516,767	516,517
FNMA GTD REMIC P/T 17-15 BC	3.2500%	120,034	122,326	117,144
FNMA GTD REMIC P/T 17-34 JK	3.0000%	24,288	23,647	23,736
FNMA GTD REMIC P/T 17-36 PQ	2.5500%	44,503	43,533	43,343
FNMA GTD REMIC P/T 17-84 KA	3.5000%	24,224	24,853	23,938
FNMA GTD REMIC P/T 17-M12 A2	3.0605%	1,586,790	1,563,901	1,554,494
FNMA GTD REMIC P/T 17-M14 A2	2.8106%	1,117,019	1,144,508	1,085,350
FNMA GTD REMIC P/T 17-M15 A2	2.9656%	602,320	584,763	588,399
FNMA GTD REMIC P/T 17-M15 ATS2	3.1580%	2,857,865	2,799,880	2,799,711
FNMA GTD REMIC P/T 17-M3 A2	2.4642%	527,153	510,915	514,052
FNMA GTD REMIC P/T 17-M5 A2	3.0086%	884,380	851,788	854,252
FNMA GTD REMIC P/T 18-M1 A2	2.9877%	381,198	366,927	371,885
FNMA GTD REMIC P/T 18-M12 A2	3.6261%	5,281,000	5,765,074	5,144,762
FNMA GTD REMIC P/T 18-M14 A2	3.5801%	2,027,763	2,049,052	1,996,958
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	1,997,372	2,013,299	1,947,395
FNMA GTD REMIC P/T 18-M3 A2	3.0634%	2,330,743	2,262,931	2,231,775
FNMA GTD REMIC P/T 18-M7 A2	3.0305%	2,376,065	2,340,625	2,316,071
FNMA GTD REMIC P/T 18-M8 A2	3.3034%	2,782,206	2,695,854	2,725,746
FNMA GTD REMIC P/T 19-37 CA	3.0000%	343,174	316,935	328,761
FNMA GTD REMIC P/T 19-6 GJ	3.0000%	62,332	63,644	60,596
FNMA GTD REMIC P/T 19-7 CA	3.5000%	306,723	293,788	295,985
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	752,899	728,512	728,861
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	2,435,757	2,397,860	2,345,575
FNMA GTD REMIC P/T 20-M1 A2	2.4440%	3,473,000	3,505,433	3,259,989
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	1,617,000	1,492,440	1,445,107
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	2,497,000	2,500,433	2,173,572
FNMA GTD REMIC P/T 21-M1 A2	1.3868%	4,647,000	4,637,751	4,014,899
FNMA GTD REMIC P/T 21-M13 A2	1.5984%	4,542,000	4,522,188	3,901,867
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	3,316,201	3,153,280	2,779,168
FNMA GTD REMIC P/T 21-M2S A2	1.8071%	6,285,000	6,307,332	5,446,699
FNMA GTD REMIC P/T 21-M3G A2	1.2448%	6,000,000	5,924,274	5,141,831
FNMA GTD REMIC P/T 22-2 TH	2.5000%	284,645	288,410	263,756
FNMA GTD REMIC P/T 22-M1 A1	1.6684%	4,233,180	4,207,235	3,935,651
FNMA GTD REMIC P/T 22-M1 A2	1.6684%	4,504,000	4,411,691	3,835,769
FNMA GTD REMIC P/T 22-M13 A1	2.5921%	3,802,140	3,649,025	3,606,162
FNMA GTD REMIC P/T 22-M1G A2	1.5316%	4,442,000	4,266,976	3,813,545
FNMA GTD REMIC P/T 22-M1S A2	2.0835%	5,169,000	4,613,513	4,483,352
FNMA GTD REMIC P/T 22-M2S A2	3.7592%	3,672,000	3,441,680	3,527,508
FNMA GTD REMIC P/T 22-M5 A1	2.3459%	1,384,201	1,280,959	1,298,377
FNMA GTD REMIC P/T 22-M8 A2	1.9362%	2,470,000	2,279,625	2,126,896
FNMA GTD REMIC P/T 23-M1 1A	3.4337%	2,613,227	2,419,796	2,519,038
FNMA GTD REMIC P/T 23-M1 1A1	3.4337%	3,682,541	3,577,245	3,568,037
FNMA GTD REMIC P/T 23-M1 1A2	3.4337%	4,557,000	4,462,627	4,376,550
FNMA GTD REMIC P/T 23-M1 1A3	3.4337%	4,000,000	3,658,919	3,748,790
FNMA GTD REMIC P/T 23-M1 2A1	3.9450%	2,648,635	2,596,808	2,576,929
FNMA GTD REMIC P/T 23-M4 A2	3.7670%	4,153,000	3,946,205	3,979,392
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	4,557,000	4,350,438	4,497,739
FNMA GTD REMIC P/T 23-M6 A2	4.1815%	2,611,341	2,551,111	2,611,808
GNMA POOL #0422529	6.0000%	27	28	27
GNMA POOL #0464686	6.5000%	72	73	72
GNMA POOL #0464820	7.0000%	377	381	380
GNMA POOL #0550475	7.0000%	142	145	143
GNMA POOL #0780689	6.5000%	409	412	417
GNMA POOL #0780770	6.0000%	364	376	372
GNMA POOL #0781336	6.0000%	3,110	3,140	3,229
GNMA GTD REMIC P/T 09-78 KB	3.0000%	4,043	4,166	3,868
GNMA GTD REMIC P/T 10-106 PA	3.5000%	3,228	3,394	3,192
GNMA GTD REMIC P/T 17-113 GC	2.5000%	337,270	301,743	304,703
GNMA GTD REMIC P/T 17-91 BA	3.0000%	73,897	75,186	70,587
GNMA GTD REMIC P/T 18-25 V	2.6000%	934,075	897,452	814,431
GNMA GTD REMIC P/T 18-39 IO	0.2483%	6,525,180	138,660	150,143
GNMA GTD REMIC P/T 19-136 BC	2.0000%	218,933	191,967	191,960
GNMA GTD REMIC P/T 20-106 EA	1.7500%	2,258,111	1,901,855	1,917,840
GNMA GTD REMIC P/T 22-202 V	3.0000%	3,802,564	3,589,866	3,425,621
GNMA GTD REMIC P/T 22-21 V	1.7500%	1,349,659	1,281,053	1,047,531
GNMA GTD REMIC P/T 22-54 V	2.0000%	2,751,570	2,536,035	2,282,335
GNMA GTD REMIC P/T 23-44 V	4.0000%	1,164,181	1,153,325	1,104,002
GNMA GTD REMIC P/T 23-50 AC	3.2500%	4,673,808	4,156,736	4,239,539
GNMA GTD REMIC P/T 23-74 V	4.0000%	1,058,767	1,006,373	992,405
GNMA GTD REMIC P/T 24-150 AB	4.2500%	2,559,675	2,512,458	2,449,169

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 24-158 AD	4.2500%	1,481,981	1,411,687	1,405,461
GNMA GTD REMIC P/T 24-165 AH	4.5000%	2,912,527	2,832,472	2,857,282
GNMA GTD REMIC P/T 24-29 AD	4.5000%	2,369,523	2,259,044	2,327,756
GNMA GTD REMIC P/T 24-31 KE	4.2500%	1,134,574	1,079,002	1,087,625
GNMA GTD REMIC P/T 24-37 AC	4.0000%	2,976,616	2,734,770	2,696,781
GNMA GTD REMIC P/T 24-74 AC	5.0000%	1,979,145	1,993,169	1,964,518
GNMA GTD REMIC P/T 24-88 A	3.0000%	3,486,424	3,183,889	3,260,779
GNMA GTD REMIC P/T 24-90 AC	2.0000%	1,755,387	1,445,977	1,479,153
GNMA GTD REMIC P/T 25-15 AC	4.5000%	1,680,581	1,619,042	1,622,339
GNMA GTD REMIC P/T 25-19 AB	4.5000%	1,709,332	1,647,013	1,642,571
GNMA GTD REMIC P/T 25-54 V	4.6500%	4,659,349	4,598,295	4,613,742
GNMA GTD REMIC P/T 25-88 AT	5.0000%	1,712,000	1,702,647	1,704,319
GNMA GTD REMIC P/T 25-94 VA	4.7500%	1,992,409	1,970,550	1,970,539
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	700,000	699,986	605,392
ILLINOIS ST	7.3500%	231,786	233,163	247,825
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	25,000	24,999	16,783
LOS ANGELES CA CMNTY CLG DIST	6.7500%	40,000	40,287	44,708
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	40,000	40,005	40,213
MARYLAND ST HLTH & HGR EDUCNTL	3.0520%	25,000	25,000	19,028
MASSACHUSETTS ST	2.9000%	45,000	44,999	30,215
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	40,000	40,003	41,014
MET TRANSPRTN AUTH NY REVENUE	6.8140%	85,000	100,375	92,197
MET TRANSPRTN AUTH NY REVENUE	6.5480%	550,000	660,381	582,645
MET TRANSPRTN AUTH NY REVENUE	6.6680%	475,000	617,380	513,681
MICHIGAN ST FIN AUTH REVENUE	3.3840%	560,000	559,994	458,015
NEW JERSEY ST TRANSPRTN TRUST	4.6080%	150,000	149,995	150,350
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	497,000	646,557	569,268
NEW YORK CITY NY MUNI WTR FIN	5.9520%	155,000	170,273	158,613
NEW YORK NY	5.8280%	115,000	114,997	118,527
NEW YORK ST DORM AUTH ST PERSO	5.6280%	65,000	65,096	66,861
PENNSYLVANIA ST UNIV	2.8400%	25,000	24,999	16,402
PORT AUTH OF NEW YORK & NEW JE	5.6470%	140,000	140,009	145,813
PORT AUTH OF NEW YORK & NEW JE	4.4580%	110,000	106,082	92,307
RESOLUTION FDG CORP PRIN STRIP	0.0000%	3,040,000	2,515,574	2,536,773
SALES TAX SECURITIZATION CORP	3.2380%	165,000	165,000	132,730
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	110,000	110,001	111,099
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	60,000	60,005	60,474
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	100,000	100,001	74,140
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	65,000	68,315	67,989
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	1,085,000	1,087,527	1,083,046
TENNESSEE VALLEY AUTH BD	5.2500%	3,200,000	3,152,733	3,121,319
TEXAS NATURAL GAS SECURITIZTN	5.1020%	1,165,125	1,181,328	1,191,669
TEXAS NATURAL GAS SECURITIZTN	5.1690%	1,100,000	1,121,006	1,111,116
TEXAS TRANSPRTN COMMISSION ST	5.1780%	65,000	65,002	66,235
U S TREASURY BD CPN STRIP	0.0000%	1,800,000	742,918	781,362
U S TREASURY BOND		225,268,100	186,805,634	174,477,786
U S TREASURY NOTE	4.0000%	38,520,000	38,081,086	38,741,176
U S TREASURY NOTE	0.5000%	51,247,000	47,634,426	47,645,630
U S TREASURY NOTE	1.2500%	30,470,000	28,303,856	28,223,510
U S TREASURY NOTE	3.6250%	5,610,700	5,513,304	5,601,057
U S TREASURY NOTE	3.7500%	19,798,000	19,673,979	19,782,447
U S TREASURY NOTE	2.8750%	41,527,000	41,044,019	40,083,687
U S TREASURY NOTE	2.7500%	13,390,000	13,513,728	13,108,042
U S TREASURY NOTE	1.3750%	1,685,000	1,418,864	1,441,662
U S TREASURY NOTE	2.6250%	0	0	0
U S TREASURY NOTE	0.7500%	5,690,000	5,295,052	5,279,031
U S TREASURY NOTE	4.5000%	2,720,000	2,735,595	2,794,162
U S TREASURY NOTE	1.7500%	10,750,000	9,883,969	9,998,098
U S TREASURY NOTE	2.5000%	800,000	795,787	782,906
U S TREASURY NOTE	3.2500%	3,125,000	3,100,229	3,097,046
U S TREASURY NOTE	3.5000%	41,857,000	40,990,477	41,488,574
U S TREASURY NOTE	1.5000%	9,935,000	9,645,100	9,668,385
U S TREASURY NOTE	3.8750%	34,315,000	33,967,637	34,217,993
U S TREASURY NOTE	4.2500%	20,194,000	19,973,740	20,280,805
U S TREASURY NOTE	4.1250%	15,470,000	15,580,146	15,621,843
U S TREASURY NOTE	4.3750%	19,760,000	19,820,784	20,007,667
U S TREASURY NOTE	4.6250%	7,555,000	7,758,542	7,832,503
U S TREASURY NOTE	4.8750%	2,978,500	3,066,347	3,085,540
UNIV OF CALIFORNIA CA REVENUES	1.6140%	595,000	594,998	531,318
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	60,000	59,999	38,673
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	45,000	44,999	28,395
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	450,000	450,106	479,361
UNIV OF CALIFORNIA REVENUES	4.8580%	100,000	112,003	82,931
UNIV OF MICHIGAN MI	3.5990%	48,000	48,000	39,648
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	60,000	59,999	35,877
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	60,000	60,000	34,492
US TREAS-CPI INFLAT	1.6250%	10,616,495	10,622,815	10,692,768
US TREAS-CPI INFLAT	2.3750%	2,033,040	1,855,591	1,964,391
US TREAS-CPI INFLAT	2.1250%	5,465,148	5,523,222	5,612,056
Total of U.S. Government & Federal Agency Obligations			1,267,674,547	1,233,254,118

Domestic Corporate & Other Bonds

	Coupon	Units	Cost	Market Value
EVERTEC 10/23 COV-LITE	0.0000%	247,500	243,788	248,428
280 PARK AVENUE 20 280P E 144A	6.7549%	360,000	324,121	346,500
8TH AVENUE FOOD 9/18 2ND LIEN	0.0000%	100,000	99,884	99,550
A-AP BUYER 9/24 COV-LITE TL	0.0000%	99,750	99,501	99,501
AASET 2018-1 US LTD 1A A 144A	3.8440%	0	0	0
ABBOTT LABORATORIES	4.9000%	1,916,000	1,839,656	1,813,556
ABBVIE INC	4.9500%	3,355,000	3,370,163	3,444,353
ABBVIE INC	5.0500%	135,000	134,625	137,452
ABBVIE INC	3.2000%	4,580,000	4,400,441	4,427,613
ABBVIE INC	4.2500%	80,000	63,537	65,905
ABBVIE INC	4.4000%	655,000	752,513	575,915
ABBVIE INC	4.0500%	461,000	405,708	404,070
ABBVIE INC	4.7000%	348,000	382,693	311,992
ABBVIE INC	4.8750%	1,125,000	1,110,541	1,129,465
ABBVIE INC	5.4000%	10,000	10,022	9,724
ABBVIE INC	5.3500%	55,000	54,929	53,910
ABC SUPPLY 1/24 TLB	0.0000%	252,087	251,578	252,863
ABFC 2007-WMC1 TRUST WMC1 A2B	5.4667%	384,251	316,992	319,599
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	159,221	158,823	158,406
ACADIA HEALTHCARE CO INC 144A	7.3750%	1,730,000	1,734,866	1,782,301
ACCENTURE CAPITAL INC	4.5000%	390,000	389,619	379,554
ACCENTURE CAPITAL INC	4.2500%	765,000	755,151	757,849
ACCO BRANDS CORP 144A	4.2500%	1,655,000	1,655,000	1,463,540
ACE SECURITIES CORP HO HE4 A2A	4.5867%	9,567	9,825	3,732
ACE SECURITIES CORP HOM HE1 M1	5.4417%	70,008	69,958	70,393
ACE SECURITIES CORP HOM HE3 M4	5.4117%	1,100,000	1,065,393	1,009,426
ACRISURE 12/24 B6 COV-LITE TL	0.0000%	459,736	446,791	458,094
ACRISURE LLC / ACRISURE F 144A	6.0000%	25,000	23,933	24,305
ACRISURE LLC / ACRISURE F 144A	6.7500%	35,000	35,000	35,496
ACRISURE LLC / ACRISURE F 144A	7.5000%	275,000	275,236	284,084
ACRISURE LLC / ACRISURE F 144A	8.5000%	150,000	150,986	156,423
ADJUSTABLE RATE MORTGAGE 5 2A1	5.4571%	26,171	25,247	23,016
ADOBE INC	2.3000%	243,000	244,149	224,080
ADP/CDK GLOBAL 5/24 TLB	0.0000%	1,984,950	1,925,402	1,652,670
ADVISOR GROUP / OSAIC 11/24 TL	0.0000%	163,355	161,722	163,607
AEGIS ASSET BACKED SECURI 1 A2	4.8067%	963,827	839,888	720,293
AEP TEXAS INC	3.9500%	350,000	342,433	345,886
AEP TEXAS INC	5.4000%	1,500,000	1,497,996	1,521,624
AEP TEXAS INC	5.4500%	90,000	89,978	92,900
AEP TRANSMISSION CO LLC	5.3750%	770,000	766,973	786,755
AES CORP/THE	1.3750%	795,000	783,360	779,889
AES CORP/THE	2.4500%	1,600,000	1,373,168	1,398,789
AES CORP/THE	5.4500%	1,000,000	989,798	1,021,890
AES CORP/THE 144A	3.9500%	3,100,000	2,926,433	2,947,253
AETHON UNITED BR LP / AET 144A	7.5000%	1,095,000	1,100,419	1,148,583
AG TRUST 2024-NLP NLP A 144A	6.3576%	1,663,080	1,654,848	1,665,174
AGILENT TECHNOLOGIES INC	2.7500%	65,000	65,457	60,839
AGILENT TECHNOLOGIES INC	2.3000%	102,000	89,951	90,387
AHEAD 7/24 TLB3	0.0000%	908,888	900,299	909,078
AHEAD DB HOLDINGS LLC 144A	6.6250%	940,000	932,950	942,880
AIR LEASE CORP	3.6250%	2,500,000	2,409,611	2,462,664
AIR PRODUCTS AND CHEMICALS INC	2.7000%	50,000	49,891	36,376
AIR PRODUCTS AND CHEMICALS INC	2.8000%	34,000	35,348	21,480
ALABAMA POWER CO	3.0500%	125,000	124,940	113,995
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	517,802	516,699	518,147
ALERA GROUP 5/25 COV-LITE TL	0.0000%	100,000	99,500	100,275
ALERA GROUP 5/25 TL	0.0000%	0	0	0
ALEXANDRIA REAL ESTATE EQUITIE	2.0000%	1,925,000	1,571,836	1,598,230
ALEXANDRIA REAL ESTATE EQUITIE	4.7500%	642,000	609,150	614,178
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	157,485	157,092	158,018
ALLEGHANY CORP	3.6250%	15,000	14,493	14,552
ALLEGHANY CORP	3.2500%	80,000	61,375	53,583
ALLEGHANY CORP	4.9000%	55,000	54,702	50,059
ALLEGION US HOLDING CO INC	3.5500%	530,000	501,855	519,483
ALLIANT ENERGY FINANCE LL 144A	5.4000%	315,000	314,881	318,733
ALLIANT ENERGY FINANCE LL 144A	5.9500%	235,000	234,727	246,565
ALLIANT HOLDINGS INTERMED 144A	7.3750%	1,345,000	1,355,449	1,386,445
ALLIANT HOLDINGS INTERMED 144A	6.7500%	1,804,000	1,768,356	1,826,648
ALLIANT HOLDINGS INTERMED 144A	5.8750%	590,000	591,787	581,598
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	179,100	178,652	179,120
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	3,410,000	3,410,646	3,562,400
ALLIED UNIVERSAL HOLDCO L REGS	4.8750%	150,000	166,054	197,050
ALLINA HEALTH SYSTEM	2.9020%	50,000	50,000	30,328
ALLY FINANCIAL INC	4.7500%	422,000	411,085	424,267
ALLY FINANCIAL INC	6.9920%	600,000	600,000	631,615
ALPHA GENERATION LLC 144A	6.7500%	1,840,000	1,856,650	1,896,755
ALPHABET INC	3.0000%	1,665,000	1,884,798	1,939,147
ALPHABET INC	4.0000%	295,000	293,333	295,221
ALPHABET INC	5.2500%	1,610,000	1,597,794	1,585,638
ALPHABET INC	2.2500%	295,000	272,002	155,754
ALPHABET INC	4.5000%	1,000,000	986,043	986,869
ALPHABET INC	3.8750%	1,225,000	1,391,815	1,423,361
ALPHABET INC	5.3000%	465,000	457,856	455,301
ALTERNATIVE LOAN TRU OC10 2A2A	4.8267%	19,081	17,299	24,670
ALTERNATIVE LOAN TRUS 65CB 1A4	5.5000%	524,991	497,091	346,585

	Coupon	Units	Cost	Market Value
ALTERNATIVE LOAN TRUS OA11 A1B	4.8467%	403,158	372,878	391,377
ALTERNATIVE LOAN TRUS OA9 2A1A	4.8851%	534,739	284,748	448,649
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	630,999	404,846	279,125
ALTERNATIVE LOAN TRUST 2 58 A1	5.1051%	760,622	613,565	717,477
ALTERNATIVE LOAN TRUST 27 2A1	5.3187%	149,656	151,970	128,581
ALTERNATIVE LOAN TRUST 61 2A1	5.0267%	57,400	47,854	52,374
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000%	711,632	609,837	324,883
ALTERNATIVE LOAN TRUST OA1 2A1	4.8851%	172,280	141,685	158,605
ALTERNATIVE LOAN TRUST OA19 A1	4.6451%	185,526	172,030	148,664
ALTERNATIVE LOAN TRUST OH1 A1D	4.6767%	604,858	403,688	528,233
AMBAC ASSURANCE CORP 144A	5.1000%	4	6	6
AMC NETWORKS INC	4.2500%	2,028,000	1,945,291	1,624,651
AMC NETWORKS INC 144A	10.5000%	650,000	650,925	658,606
AMC NETWORKS INC 144A	10.2500%	1,180,000	1,259,650	1,223,324
AMCOR FLEXIBLES NORTH AMERICA	2.6900%	640,000	562,337	573,082
AMEREN CORP	5.0000%	25,000	24,959	25,451
AMEREN CORP	5.3750%	620,000	618,932	623,872
AMEREN ILLINOIS CO	5.9000%	15,000	16,336	15,434
AMEREN ILLINOIS CO	1.5500%	195,000	194,540	168,688
AMEREN ILLINOIS CO	4.5000%	75,000	74,935	63,603
AMEREN ILLINOIS CO	3.2500%	25,000	24,877	16,932
AMEREN ILLINOIS CO	3.8500%	147,000	137,309	139,178
AMEREN ILLINOIS CO	5.6250%	560,000	568,127	553,351
AMERICAN AIRLINES 2015-1 CLASS	3.3750%	649,376	640,679	632,813
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	770,890	770,881	738,878
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	524,351	516,628	491,400
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	900,975	901,005	870,945
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	801,582	760,543	724,067
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	510,098	483,381	468,421
AMERICAN AIRLINES INC 144A	7.2500%	1,285,000	1,274,791	1,312,305
AMERICAN AIRLINES INC 144A	8.5000%	410,000	410,000	429,899
AMERICAN AXLE & MANUFACTURING	5.0000%	1,175,000	1,172,457	1,075,275
AMERICAN BATH 1/21 COV-LITE TL	0.0000%	242,311	241,347	241,201
AMERICAN ELECTRIC POWER CO INC	3.2500%	40,000	39,938	26,104
AMERICAN ELECTRIC POWER CO INC	3.8750%	1,270,000	1,204,515	1,218,517
AMERICAN EXPRESS CO	5.6250%	99,000	99,000	101,236
AMERICAN EXPRESS CO	5.3890%	200,000	200,000	201,990
AMERICAN EXPRESS CO	6.3380%	78,000	78,377	78,457
AMERICAN EXPRESS CO	5.0980%	195,000	195,000	197,208
AMERICAN EXPRESS CO	5.4420%	45,000	45,000	45,936
AMERICAN EXPRESS CO	4.7310%	900,000	900,000	910,234
AMERICAN HOME MORTGAGE 3 2A11	4.9087%	1,182,530	1,162,054	767,164
AMERICAN HOME MORTGAGE AS 5 A1	4.8887%	353,611	333,895	84,959
AMERICAN HOMES 4 RENT LP	5.5000%	220,000	219,493	223,678
AMERICAN HOMES 4 RENT LP	4.9500%	260,000	258,592	262,653
AMERICAN HOMES 4 RENT LP	5.2500%	118,000	115,750	117,126
AMERICAN HOMES 4 RENT LP	4.2500%	200,000	192,665	198,797
AMERICAN INTERNATIONAL GROUP I	4.8500%	160,000	159,768	162,547
AMERICAN INTERNATIONAL GROUP I	5.4500%	55,000	54,975	56,404
AMERICAN NATIONAL GROUP INC	5.7500%	240,000	240,922	245,741
AMERICAN ROCK SALT 6/21 COV-LI	0.0000%	433,125	432,042	351,451
AMERICAN TOWER CORP	1.3000%	4,000,000	3,990,852	3,972,159
AMERICAN TOWER CORP	3.3750%	770,000	768,893	760,158
AMERICAN TOWER CORP	5.2500%	2,400,000	2,395,869	2,460,348
AMERICAN TOWER CORP	3.9500%	200,000	189,243	195,789
AMERICAN TOWER CORP	2.7000%	3,400,000	3,393,538	3,048,950
AMERICAN TOWER CORP	3.5500%	200,000	199,706	197,113
AMERICAN TOWER CORP	4.0500%	200,000	185,067	191,267
AMERICAN TOWER CORP	5.2000%	480,000	478,670	491,147
AMERICAN TOWER CORP	5.8000%	2,446,000	2,443,418	2,551,851
AMERICAN TOWER TRUST #1 144A	5.4900%	340,000	340,001	345,734
AMERICAN WATER CAPITAL CORP	3.2500%	346,000	316,972	233,700
AMERICAN WATER CAPITAL CORP	3.4500%	346,000	335,245	244,257
AMERICAN WATER CAPITAL CORP	4.1500%	184,000	183,142	146,969
AMERICAN WATER CAPITAL CORP	2.3000%	40,000	39,925	35,147
AMERICAN WATER CAPITAL CORP	4.2000%	473,000	435,901	379,363
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	238,364	238,362	238,829
AMERIGAS PARTNERS LP / AM 144A	9.5000%	200,000	200,000	207,496
AMERIGAS PARTNERS LP / AM 144A	9.3750%	2,035,000	2,103,805	2,098,366
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	35,000	34,563	34,747
AMERIPRISE FINANCIAL INC	5.7000%	475,000	474,469	497,742
AMGEN INC	3.0000%	550,000	522,466	525,497
AMGEN INC	4.9500%	170,000	173,781	156,120
AMGEN INC	3.2000%	1,535,000	1,528,985	1,499,251
AMGEN INC	3.1500%	144,000	123,737	110,920
AMGEN INC	5.1500%	1,051,000	1,046,113	1,073,872
AMGEN INC	5.6000%	148,000	147,229	146,818
AMGEN INC	1.6500%	473,000	434,542	437,216
AMGEN INC	4.4000%	390,000	303,055	331,776
AMGEN INC	3.3500%	115,000	103,326	106,485
AMPHENOL CORP	4.7500%	75,000	74,933	75,165
AMR 5/25 TLB	0.0000%	100,000	99,000	100,550
AMRIZE FINANCE US LLC 144A	4.9500%	490,000	489,610	496,568
AMRIZE FINANCE US LLC 144A	5.4000%	705,000	704,522	715,336
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	29,937	29,934	29,998

	Coupon	Units	Cost	Market Value
ANALOG DEVICES INC	3.4500%	250,000	242,419	247,423
ANALOG DEVICES INC	2.1000%	275,000	235,936	240,285
ANALOG DEVICES INC	2.8000%	90,000	89,407	65,489
ANALOG DEVICES INC	1.7000%	95,000	94,728	88,072
ANGEL OAK MORTGAGE R1 A1 144A	0.9900%	33,108	33,116	31,478
ANGEL OAK MORTGAGE T 1 A1 144A	0.9090%	122,494	122,493	106,115
ANGEL OAK MORTGAGE T 1 M1 144A	2.2150%	500,000	499,998	379,507
ANGEL OAK MORTGAGE T 3 A1 144A	1.0680%	89,461	89,459	76,172
ANGEL OAK MORTGAGE T 4 A1 144A	1.0350%	140,456	140,460	118,408
ANGEL OAK MORTGAGE T 6 A1 144A	1.4580%	175,521	175,531	147,729
ANTARES HOLDINGS LP 144A	6.3500%	1,000,000	996,655	1,010,272
ANTARES HOLDINGS LP 144A	3.7500%	750,000	747,031	721,146
ANTARES HOLDINGS LP 144A	2.7500%	2,000,000	1,995,876	1,919,202
ANTERO MIDSTREAM PARTNERS 144A	6.6250%	75,000	82,067	77,464
ANTERO MIDSTREAM PARTNERS 144A	5.7500%	225,000	219,599	224,620
ANYWHERE REAL ESTATE GROU 144A	7.0000%	1,900,000	1,752,303	1,775,059
ANYWHERE REAL ESTATE GROU 144A	5.7500%	450,000	372,976	393,501
ANYWHERE REAL ESTATE GROU 144A	5.2500%	285,000	223,725	233,557
AON CORP / AON GLOBAL HOLDINGS	2.8500%	55,000	54,990	53,599
AON NORTH AMERICA INC	5.1500%	600,000	609,109	614,376
AON NORTH AMERICA INC	5.1250%	1,600,000	1,598,228	1,618,863
AON NORTH AMERICA INC	5.3000%	983,000	980,876	1,016,693
AON NORTH AMERICA INC	5.4500%	500,000	514,077	513,594
APOLLO DEBT SOLUTIONS BDC	6.7000%	600,000	600,008	623,482
APOLLO DEBT SOLUTIONS BDC 144A	6.5500%	1,300,000	1,299,074	1,327,811
APPALACHIAN POWER CO	4.5000%	395,000	389,410	329,036
APPLE INC	2.5500%	65,000	52,781	37,472
APPLE INC	2.8500%	35,000	34,960	20,976
APPLIED MATERIALS INC	3.3000%	195,000	194,852	192,449
APPROVIN CORP	5.5000%	1,040,000	1,049,130	1,055,907
APPROVIN CORP	5.1250%	2,540,000	2,548,796	2,573,061
APPROVIN CORP	5.3750%	1,500,000	1,509,478	1,526,361
APPROVIN CORP	5.9500%	330,000	335,097	322,288
AQUA FINANCE TRUST 20 A A 144A	1.5400%	69,305	69,300	63,774
ARAMARK 3/24 B8 TL	0.0000%	100,318	100,318	100,444
ARBYS/INSPIRE BRANDS 12/24 TL	0.0000%	249,456	247,285	249,369
ARCHES BUYER INC 144A	4.2500%	2,002,000	1,815,563	1,916,196
ARCHROCK PARTNERS LP / AR 144A	6.2500%	825,000	802,359	827,731
ARCLIGHT GCX 4/22 TLB	0.0000%	152,683	151,920	152,656
ARCONIC 1/25 COV-LITE TLB	0.0000%	1,063,266	1,062,161	1,060,874
ARCOSA INC 144A	6.8750%	975,000	975,000	1,011,875
ARES CAPITAL CORP	2.8750%	300,000	278,737	282,700
ARES CAPITAL CORP	5.8750%	150,000	149,074	152,949
ARES CAPITAL CORP	2.1500%	104,000	103,893	101,342
ARES CAPITAL CORP	5.9500%	1,780,000	1,767,519	1,821,250
ARES FINANCE CO II LLC 144A	3.2500%	900,000	898,107	837,389
ARES MANAGEMENT CORP	5.6000%	25,000	24,812	23,593
ARES MANAGEMENT CORP	6.3750%	2,100,000	2,097,079	2,225,388
ARGENT SECURITIES TRUST M1 A2B	4.6467%	17,899	18,372	4,777
ARGENT SECURITIES TRUST M2 A2B	4.5767%	1,740,391	1,046,712	554,234
ARGENT SECURITIES TRUST W3 A2D	5.0267%	853,312	366,427	263,989
ARGENT SECURITIES TRUST W4 A2D	5.0067%	541,922	314,751	128,985
ARI FLEET LEASE TRUS B A3 144A	5.2600%	100,000	99,989	101,658
ARIZONA PUBLIC SERVICE CO	2.2000%	200,000	199,968	171,806
ARIZONA PUBLIC SERVICE CO	4.5000%	140,000	139,061	119,465
ARROYO MORTGAGE TRU 1R A1 144A	1.1750%	72,037	72,037	64,940
ARROYO MORTGAGE TRUS 1 A1 144A	3.8050%	19,214	19,214	18,746
ARROYO MORTGAGE TRUS 3 A1 144A	2.9620%	60,736	60,735	57,947
ARSENAL AIC PARENT LLC 144A	8.0000%	1,070,000	1,070,000	1,141,893
ARTHUR J GALLAGHER & CO	6.7500%	100,000	112,046	110,753
ARTHUR J GALLAGHER & CO	3.5000%	32,000	22,442	22,246
ARTHUR J GALLAGHER & CO	5.1500%	1,165,000	1,161,861	1,165,549
ARTHUR J GALLAGHER & CO	4.8500%	120,000	119,914	121,763
ARTHUR J GALLAGHER & CO	5.5500%	900,000	895,282	863,069
ASBURY AUTOMOTIVE GROUP I 144A	5.0000%	150,000	130,322	142,720
ASBURY AUTOMOTIVE GROUP I 144A	4.6250%	134,000	119,004	129,375
ASCEND LEARNING 1/25 COV-LITE	0.0000%	160,050	159,250	159,951
ASCENT RESOURCES UTICA HO 144A	6.6250%	685,000	685,000	694,931
ASHTAD CAPITAL INC 144A	5.8000%	1,000,000	1,041,681	1,023,455
ASHTON WOODS USA LLC / AS 144A	4.6250%	128,000	118,944	121,895
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	254,400	253,128	240,301
ASPIRE BAKERIES 12/23 TL	0.0000%	99,497	99,000	99,653
ASSURANT INC	3.7000%	280,000	244,931	266,344
ASSURANT INC	4.9000%	89,000	86,060	89,696
ASSURED GUARANTY US HOLDINGS I	6.1250%	1,800,000	1,793,613	1,891,613
ASSURED PARTNERS 2/24 (B5) INCR	0.0000%	168,300	168,090	168,690
ASTRAZENECA FINANCE LLC	4.9000%	320,000	325,585	328,271
ASURION 1/21 2ND LIEN TLB3	0.0000%	260,000	260,000	247,975
ASURION 12/20 B8 COV-LITE TL	0.0000%	112,857	112,737	112,751
ASURION 2/23 B11 TLB	0.0000%	470,212	457,782	464,753
ASURION 7/21 2ND LIEN TLB4	0.0000%	230,000	227,700	212,929
AT&T INC	3.8000%	2,366,000	2,296,767	1,663,103
AT&T INC	2.2500%	660,000	656,037	568,028
AT&T INC	2.7500%	9,449,000	8,568,335	8,567,453
AT&T INC	4.5000%	60,000	59,718	57,173

	Coupon	Units	Cost	Market Value
AT&T INC	3.5000%	2,508,000	1,665,596	1,697,558
AT&T INC	3.6500%	730,000	532,497	518,623
AT&T INC	4.6500%	510,000	583,954	439,918
AT&T INC	3.8500%	440,000	311,726	307,656
AT&T INC	1.6500%	14,000	13,241	13,134
AT&T INC	4.7000%	325,000	324,607	327,950
AT&T INC	2.3000%	1,609,000	1,513,937	1,551,348
AT&T INC	1.7000%	78,000	77,837	76,437
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	1,666,286	1,637,287	1,663,687
ATHENAHEALTH GROUP INC 144A	6.5000%	2,205,000	2,175,681	2,170,305
ATHENE GLOBAL FUNDING 144A	4.9500%	2,230,000	2,230,000	2,244,870
ATHENE GLOBAL FUNDING 144A	5.3390%	225,000	224,999	227,660
ATHENE GLOBAL FUNDING 144A	5.5830%	200,000	199,879	205,581
ATHENE GLOBAL FUNDING 144A	5.3800%	3,595,000	3,595,000	3,675,938
ATHENE HOLDING LTD	6.6250%	165,000	163,515	170,012
ATI INC	4.8750%	172,000	162,648	168,469
ATKINS NUTRITIONALS/SIMPLY GOO	0.0000%	0	0	0
ATLANTIC AVIATION 2/25 TL	0.0000%	116,109	115,819	115,809
ATLASSIAN CORP	5.5000%	240,000	243,621	246,445
ATMOS ENERGY CORP	5.7500%	25,000	24,901	24,989
ATMOS ENERGY CORP	6.2000%	32,000	31,222	34,602
ATMOS ENERGY CORP	3.3750%	49,000	36,592	34,029
ATMOS ENERGY CORP	4.1250%	102,000	105,212	84,465
AUTHENTIC BRANDS 12/24 TLB	0.0000%	253,037	250,211	252,701
AUTODATA/JD POWER 7/24 TL	0.0000%	99,750	99,501	99,875
AUTOMATIC DATA PROCESSING INC	4.4500%	388,000	375,851	380,493
AUTOZONE INC	6.2500%	800,000	835,072	847,261
AUTOZONE INC	5.0500%	70,000	69,968	70,442
AUTOZONE INC	4.5000%	160,000	159,915	161,228
AUTOZONE INC	5.1250%	260,000	259,850	266,565
AUTOZONE INC	5.2000%	160,000	159,782	162,127
AUTOZONE INC	5.4000%	250,000	249,783	255,981
AUTOZONE INC	5.1000%	210,000	213,141	215,222
AVANGRID INC	3.8000%	85,000	84,948	83,036
AVANTOR FUNDING INC 144A	4.6250%	330,000	325,029	324,047
AVIATION CAPITAL GROUP LL 144A	4.1250%	4,485,000	4,555,124	4,480,892
AVIATION CAPITAL GROUP LL 144A	4.8750%	850,000	858,586	849,565
AVIENT CORP 144A	6.2500%	20,000	20,002	20,187
AVIENT CORP 144A	7.1250%	184,000	184,429	189,780
AVIS BUDGET CAR RENTAL LL 144A	8.3750%	200,000	200,326	209,244
AVIS BUDGET RENTAL C 4A D 144A	7.3100%	100,000	99,999	99,999
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	2,300,000	2,299,550	2,363,169
B&G FOODS 6/24 TLB	0.0000%	1,134,300	1,122,957	1,030,512
B&G FOODS INC	5.2500%	939,000	879,188	855,049
B&G FOODS INC 144A	8.0000%	115,000	115,608	110,721
BAKER HUGHES HOLDINGS LLC / BA	3.3370%	1,325,000	1,325,716	1,298,182
BALTIMORE GAS AND ELECTRIC CO	6.3500%	65,000	72,258	70,649
BALTIMORE GAS AND ELECTRIC CO	3.2000%	45,000	44,655	30,512
BALTIMORE GAS AND ELECTRIC CO	2.9000%	30,000	30,484	18,758
BALTIMORE GAS AND ELECTRIC CO	5.4000%	50,000	50,709	47,682
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	4,500,000	3,991,259	3,934,732
BANC OF AMERICA ALTERNAT 5 CB7	6.0000%	43,098	32,763	37,504
BANC OF AMERICA FUNDING C 1 A1	6.0000%	69,884	69,493	65,678
BANC OF AMERICA FUNDING C 5A1	5.6864%	9,413	7,973	8,796
BANC OF AMERICA FUNDING E 2A1	5.5784%	20,277	16,932	18,262
BANC OF AMERICA FUNDING E 8A1	4.8078%	107,449	65,488	93,437
BANK 2024-BNK48 BNK48 A1	4.3330%	112,934	112,933	112,519
BANK OF AMERICA CORP	1.7340%	4,125,000	3,941,564	4,009,413
BANK OF AMERICA CORP	2.6870%	2,117,000	1,850,239	1,899,848
BANK OF AMERICA CORP	3.9700%	1,485,000	1,415,822	1,468,571
BANK OF AMERICA CORP	1.1970%	200,000	200,000	197,914
BANK OF AMERICA CORP	4.6230%	2,000,000	2,000,000	2,012,692
BANK OF AMERICA CORP	5.1620%	225,000	227,252	230,614
BANK OF AMERICA CORP	5.0800%	1,725,000	1,724,120	1,729,596
BANK OF AMERICA CORP	4.9480%	119,000	119,720	120,371
BANK OF AMERICA CORP	4.8270%	928,000	928,000	927,999
BANK OF AMERICA CORP	2.6760%	339,000	339,000	241,794
BANK OF AMERICA CORP	3.3110%	80,000	80,000	61,391
BANK OF AMERICA CORP	5.2880%	3,312,000	3,323,071	3,378,352
BANK OF AMERICA CORP	5.9330%	2,400,000	2,400,807	2,441,897
BANK OF AMERICA CORP	5.8190%	525,000	525,000	546,902
BANK OF AMERICA CORP	4.3760%	1,600,000	1,572,267	1,599,666
BANK OF AMERICA CORP	5.4250%	1,900,000	1,900,000	1,899,440
BANK OF AMERICA CORP	5.5110%	3,310,000	3,311,262	3,403,390
BANK OF AMERICA CORP	2.5920%	465,000	421,398	425,103
BANK OF AMERICA CORP	6.1250%	230,000	232,887	233,717
BANK OF AMERICA NA	5.5260%	2,700,000	2,700,000	2,738,293
BANK OF NEW YORK MELLON CORP/T	3.0000%	24,000	21,890	23,114
BANK OF NEW YORK MELLON CORP/T	4.4140%	53,000	53,000	52,977
BANK OF NEW YORK MELLON CORP/T	4.7060%	110,000	110,000	108,787
BANK OF NEW YORK MELLON CORP/T	6.3170%	338,000	350,072	358,946
BANK OF NEW YORK MELLON CORP/T	4.4410%	2,150,000	2,150,000	2,161,355
BANKUNITED TRUST 2005-1 1 1A1	5.0667%	43,380	41,936	40,598
BANNER HEALTH	2.9070%	46,000	45,999	32,170
BANNER HEALTH	3.1810%	16,000	15,999	10,474

	Coupon	Units	Cost	Market Value
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	2,200,000	2,199,923	1,501,170
BARCLAYS MORTGAGE RPL1 B 144A	4.2500%	340,000	331,170	331,075
BASS PRO SHOPS/GREAT AMERICAN	0.0000%	429,003	426,983	427,798
BAYER US FINANCE II LLC 144A	4.2500%	900,000	896,684	897,467
BAYER US FINANCE II LLC 144A	4.3750%	4,400,000	2,342,343	4,359,028
BAYER US FINANCE LLC 144A	6.2500%	800,000	812,532	840,057
BAYER US FINANCE LLC 144A	6.1250%	1,100,000	1,099,731	1,117,948
BAYER US FINANCE LLC 144A	6.3750%	600,000	606,488	637,622
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	59,000	58,999	37,156
BBCMS MORTGAGE TRUST 20 C30 A1	0.0100%	319,641	319,635	322,692
BBCMS MORTGAGE TRUST 20 C32 A1	4.9680%	182,535	182,532	185,068
BBCMS MORTGAGE TRUST 202 C7 A2	2.0210%	99,957	102,605	94,866
BDS 2022-FL12 LLC FL12 A 144A	6.4872%	568,076	567,568	569,128
BEACH ACQUISITION BIDCO L 144A	10.0000%	200,000	200,000	207,303
BEACON MOBILITY CORP 144A	7.2500%	910,000	910,000	929,139
BEACON ROOFING/QXO 4/25 TLB	0.0000%	52,889	52,360	53,204
BEAR STEARNS ALT-A TRUST 1 1A1	4.7867%	184,106	136,818	156,938
BEAR STEARNS ALT-A TRUST 2 2A3	5.1512%	218,859	218,889	198,715
BEAR STEARNS ALT-A TRUST 9 2A1	4.7080%	13,138	14,405	11,782
BEAR STEARNS ARM TRUST 2 5 2A1	4.7523%	7,645	6,709	7,064
BEAR STEARNS ARM TRUST 2 8 2A1	5.9339%	6,760	7,980	6,485
BEAR STEARNS ARM TRUST 2 8 4A1	6.7326%	14,498	16,787	14,530
BEAR STEARNS ASSET BAC HE9 1A3	4.9267%	1,000,000	647,881	968,730
BEAR STEARNS ASSET BACK HE7 M3	6.2667%	285,339	216,191	284,958
BEAR STEARNS ASSET BACK2 E AF2	8.4100%	2,021	2,588	2,024
BECTON DICKINSON & CO	4.8740%	1,000,000	994,495	1,014,110
BECTON DICKINSON & CO	5.0810%	1,100,000	1,100,000	1,123,937
BELFOR 1/25 (USD) TLB3	0.0000%	123,056	121,826	123,056
BELLRING BRANDS INC 144A	7.0000%	1,405,000	1,398,213	1,463,095
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	625,000	618,060	672,184
BERLIN PACKAGING 12/24 B7 TLB	0.0000%	429,967	428,000	431,369
BETH ISRAEL LAHEY HEALTH INC	2.2200%	286,000	257,416	265,096
BETH ISRAEL LAHEY HEALTH INC	3.0800%	373,000	372,993	229,544
BF 2019-NYT MORTGAG NYT C 144A	6.3390%	185,000	189,406	175,196
BGC GROUP INC	6.6000%	3,500,000	3,545,038	3,627,450
BIG RIVER STEEL LLC / BRS 144A	6.6250%	1,213,000	1,212,702	1,222,791
BIMBO BAKERIES USA INC 144A	5.3750%	245,000	242,559	242,065
BINOM SECURITIZAT INV1 A1 144A	4.4410%	828,138	800,950	802,142
BIOGEN INC	5.7500%	110,000	109,917	113,280
BIOGEN INC	6.4500%	65,000	64,778	66,938
BLACK HILLS CORP	6.0000%	40,000	39,929	41,486
BLACK HILLS CORP	4.3500%	70,000	69,802	65,731
BLACK HILLS CORP	5.9500%	1,300,000	1,297,599	1,346,604
BLACKHAWK NETWORK 1/25 COV-LIT	0.0000%	204,834	204,523	205,795
BLACKSTONE PRIVATE CREDIT FUND	6.0000%	725,000	714,465	729,008
BLACKSTONE SECURED LENDING FUN	5.8750%	900,000	895,434	918,652
BLOCK COMMUNICATIONS INC 144A	4.8750%	3,315,000	2,987,908	3,173,253
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	1,455,000	1,316,775	1,346,973
BLUE OWL FINANCE LLC	6.2500%	950,000	966,413	977,509
BLUE OWL FINANCE LLC	4.1250%	2,700,000	2,637,361	1,841,838
BLUE RACER MIDSTREAM LLC 144A	7.0000%	1,495,000	1,495,000	1,560,270
BLUE RACER MIDSTREAM LLC 144A	7.2500%	835,000	835,000	884,814
BLUELINX HOLDINGS INC 144A	6.0000%	1,865,000	1,800,848	1,793,383
BMC SOFTWARE 1/25 (USD) TLB	0.0000%	375,000	374,063	372,398
BMC SOFTWARE 7/24 2ND LIEN TL	0.0000%	285,000	284,288	276,630
BMW US CAPITAL LLC 144A	4.6000%	1,200,000	1,199,931	1,206,767
BMW US CAPITAL LLC 144A	5.1520%	2,400,000	2,399,480	2,401,788
BOFA AUTO TRUST 202 1A A4 144A	5.3100%	180,000	179,985	183,488
BOOST NEWCO BORROWER LLC 144A	7.5000%	3,260,000	3,261,032	3,460,539
BOSTON GAS CO 144A	3.0010%	588,000	588,000	553,537
BOSTON SCIENTIFIC CORP	0.6250%	816,000	874,602	919,081
BOSTON SCIENTIFIC CORP	6.5000%	110,000	116,478	123,367
BOSTON SCIENTIFIC CORP	2.6500%	3,600,000	3,360,819	3,332,779
BOYD 7/24 TLB	0.0000%	223,875	220,517	223,665
BPR TRUST 2022-SSP SSP D 144A	10.9729%	100,000	99,469	99,750
BPR TRUST 2023-BRK BRK2 C 144A	8.3350%	120,000	119,997	126,319
BPR TRUST 2024-PMD PMDW E 144A	5.8500%	20,000	17,894	18,568
BRANDYWINE OPERATING PARTNERSH	8.8750%	115,000	121,662	124,507
BRANDYWINE OPERATING PARTNERSH	4.5500%	80,000	72,575	75,349
BRANDYWINE OPERATING PARTNERSH	8.3000%	10,000	10,386	10,722
BRAVO RESIDENTIAL NQM1 A1 144A	1.4490%	21,847	21,846	21,244
BRAVO RESIDENTIAL NQM1 A1 144A	0.9410%	23,880	23,880	22,321
BRAZOS/BISON MIDSTREAM 2/25 TL	0.0000%	158,180	156,598	158,292
BRICKMAN GROUP/BRIGHTVIEW LAND	0.0000%	203,913	203,677	203,488
BRISTOL-MYERS SQUIBB CO	5.5000%	185,000	185,455	183,413
BRISTOL-MYERS SQUIBB CO	5.5500%	280,000	290,761	273,165
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	889,470	899,247	852,802
BRIXMOR OPERATING PARTNERSHIP	4.1250%	375,000	356,589	368,737
BROADCOM INC	5.0500%	940,000	938,988	962,578
BROADCOM INC	3.4590%	1,216,000	1,201,562	1,204,612
BROADCOM INC	3.1500%	520,000	519,951	517,268
BROADCOM INC	5.1500%	3,921,000	3,936,210	4,033,834
BROADCOM INC 144A	2.6000%	900,000	897,917	769,801
BROADCOM INC 144A	4.1500%	185,000	175,853	178,218
BROADCOM INC 144A	3.4190%	2,400,000	2,399,201	2,176,629

	Coupon	Units	Cost	Market Value
BROADCOM INC 144A	1.9500%	906,000	905,523	854,484
BROADCOM INC 144A	3.1870%	100,000	99,285	82,899
BROADCOM INC 144A	3.4690%	284,000	243,677	253,695
BROADCOM INC 144A	3.1370%	2,385,000	2,373,275	2,011,603
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	512,000	436,318	456,179
BROOKFIELD CAPITAL FINANCE LLC	6.0870%	2,200,000	2,200,000	2,327,396
BROOKLYN UNION GAS CO/THE 144A	6.4150%	315,000	334,063	325,838
BROOKLYN UNION GAS CO/THE 144A	3.8650%	1,900,000	1,834,145	1,848,493
BROWN & BROWN INC	6.2500%	300,000	299,274	309,242
BROWN & BROWN INC	4.9500%	190,000	164,426	164,397
BROWN & BROWN INC	5.2500%	680,000	681,778	693,534
BROWN & BROWN INC	2.3750%	88,000	72,367	77,462
BROWN & BROWN INC	4.2000%	45,000	39,029	43,056
BROWN & BROWN INC	5.5500%	185,000	184,440	188,651
BROWN & BROWN INC	5.6500%	520,000	518,773	534,126
BUCKEYE PARTNERS LP	5.6000%	340,000	273,480	286,721
BUCKEYE PARTNERS LP	4.1250%	20,000	19,634	19,641
BUCKEYE PARTNERS LP 144A	4.5000%	220,000	213,021	216,680
BUCKEYE PARTNERS LP 144A	6.7500%	15,000	15,000	15,571
BUCKEYE PARTNERS LP 144A	6.8750%	1,580,000	1,604,416	1,636,915
BUILDERS FIRSTSOURCE INC 144A	5.0000%	270,000	258,850	265,038
BUILDERS FIRSTSOURCE INC 144A	4.2500%	90,000	77,431	83,381
BUNKER HILL LOAN DEP 3 A1 144A	2.7240%	30,200	30,199	29,818
BURLINGTON NORTHERN SANTA FE L	5.4000%	360,000	359,201	358,205
BURLINGTON NORTHERN SANTA FE L	5.8000%	600,000	596,556	617,411
BWAY 4/24 TLB	0.0000%	132,300	130,315	132,218
BX TRUST 2025-GW GW E 144A	7.9920%	140,000	140,000	140,263
CABLEVISION LIGHTPATH LLC 144A	3.8750%	1,355,000	1,198,691	1,305,965
CABLEVISION LIGHTPATH LLC 144A	5.6250%	2,280,000	2,184,851	2,202,607
CABLEVISION SYSTEMS/ALTICE USA	0.0000%	1,468,720	1,441,540	1,444,465
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	140,000	139,296	114,834
CAMDEN PROPERTY TRUST	4.9000%	89,000	85,459	89,003
CAMERON LNG LLC 144A	3.3020%	800,000	843,261	685,845
CANTOR FITZGERALD LP 144A	4.5000%	1,400,000	1,398,288	1,384,165
CANTOR FITZGERALD LP 144A	7.2000%	900,000	904,800	955,372
CAPITAL ONE FINANCIAL CORP	4.5000%	1,125,000	1,125,202	1,124,457
CAPITAL ONE FINANCIAL CORP	1.8780%	225,000	225,000	217,336
CAPITAL ONE FINANCIAL CORP	6.7000%	220,000	236,438	240,222
CAPITAL ONE FINANCIAL CORP	6.3120%	541,000	549,697	567,887
CAPITAL ONE FINANCIAL CORP	7.6240%	655,000	711,786	740,049
CAPITAL ONE FINANCIAL CORP	7.9640%	1,551,000	1,746,900	1,802,865
CAPITAL ONE FINANCIAL CORP	7.1490%	91,000	93,647	94,024
CAPITAL ONE FINANCIAL CORP	5.8840%	590,000	589,878	608,291
CAPITAL ONE FINANCIAL CORP	5.2680%	608,000	601,311	613,307
CAPITAL ONE FINANCIAL CORP	6.1830%	2,650,000	2,641,820	2,697,825
CAPITAL ONE NA	4.6500%	250,000	241,609	251,321
CARDINAL HEALTH INC	5.0000%	75,000	75,221	76,449
CARDINAL HEALTH INC	4.5000%	45,000	39,847	37,791
CARDINAL HEALTH INC	5.4500%	130,000	129,920	133,768
CARDINAL HEALTH INC	5.3500%	1,085,000	1,097,557	1,106,521
CARDINAL HEALTH INC	4.3680%	175,000	137,784	142,756
CARMAX AUTO OWNER TRUST 2 2 A4	5.5100%	675,000	674,939	693,442
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	263,886	263,889	264,094
CARNIVAL 1/25 (2028) TL	0.0000%	125,418	124,791	125,300
CARRIER GLOBAL CORP	4.1250%	3,543,086	3,828,086	4,319,486
CARRINGTON MORTGAGE LO FRE1 A3	4.7267%	1,026,964	848,878	992,956
CARRINGTON MORTGAGE LO FRE2 A4	4.7167%	968,946	595,650	733,440
CARVANA AUTO RECEIVABLES N1 A	0.7000%	22,846	22,844	22,394
CARVANA AUTO RECEIVABLES N2 C	1.0700%	3,948	3,948	3,827
CAST & CREW ENTERTAINMENT	0.0000%	227,647	226,508	214,882
CATERPILLAR INC	5.5000%	50,000	48,552	49,833
CATERPILLAR INC	5.2000%	1,075,000	1,072,010	1,095,802
C-BASS 2006-CB9 TRUST CB9 A1	4.5867%	16,692	16,084	7,525
C-BASS 2006-CB9 TRUST CB9 A2	4.6867%	1,377,580	763,446	621,136
C-BASS 2007-CB1 TRUST CB1 AF4	6.4100%	1,368,391	559,463	373,951
CBOE GLOBAL MARKETS INC	3.0000%	515,000	455,896	462,825
CBOE GLOBAL MARKETS INC	1.6250%	193,000	163,785	166,234
CBRE SERVICES INC	5.5000%	700,000	699,230	722,029
CBRE SERVICES INC	4.8000%	350,000	346,810	351,099
CBRE SERVICES INC	5.9500%	571,000	583,476	601,159
CCC INFORMATION/CCC INTELLIGEN	0.0000%	179,001	178,554	178,980
CCO HOLDINGS LLC / CCO HO 144A	5.0000%	260,000	249,225	257,604
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	115,000	112,894	119,992
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	210,000	212,047	200,210
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	2,572,000	2,124,005	2,362,359
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	2,960,000	2,960,000	3,019,307
CCO HOLDINGS LLC / CCO HOLDING	4.5000%	75,000	64,684	69,843
CCP IRS P 3.52500% R USD-SOFR-	0.0000%	-1,000,000	-3,280	-3,358
CCP IRS P 3.54500% R USD-SOFR-	0.0000%	-1,300,000	-4,193	-4,929
CCP IRS P 3.56400% R USD-SOFR-	0.0000%	-1,000,000	-3,350	-3,688
CCP IRS P 3.58300% R USD-SOFR-	0.0000%	-500,000	-1,750	-2,009
CCP IRS P 3.60500% R USD-SOFR-	0.0000%	-1,100,000	-3,960	-5,082
CCP IRS P 3.65250% R USD-SOFR-	0.0000%	-1,300,000	-3,884	-5,868
CCP IRS P 3.66400% R USD-SOFR-	0.0000%	-1,500,000	-4,463	-7,381
CCP IRS P 3.66900% R USD-SOFR-	0.0000%	-1,000,000	-3,755	-3,406

	Coupon	Units	Cost	Market Value
CCP_IRS_P_3.68000%_R_USD-SOFR	0.0000%	-500,000	-1,795	-1,911
CCP_IRS_P_3.69500%_R_USD-SOFR	0.0000%	-1,100,000	-3,190	-7,419
CCP_IRS_P_3.69700%_R_USD-SOFR	0.0000%	-1,000,000	-2,888	-6,649
CCP_IRS_P_3.71500%_R_USD-SOFR	0.0000%	-1,200,000	-4,296	-4,270
CCP_IRS_P_3.72500%_R_USD-SOFR	0.0000%	-1,000,000	-3,763	-4,582
CCP_IRS_P_3.75000%_R_USD-SOFR	0.0000%	-1,300,000	-4,862	-7,966
CCP_IRS_P_3.77200%_R_USD-SOFR	0.0000%	-1,100,000	-3,603	-10,225
CCP_IRS_P_3.77500%_R_USD-SOFR	0.0000%	-1,100,000	-3,385	-9,718
CCP_IRS_P_3.79000%_R_USD-SOFR	0.0000%	-1,300,000	-4,258	-13,299
CCP_IRS_R_3.87500%_P_USD-SOFR	0.0000%	-1,000,000	-3,280	-2,614
CCP_IRS_R_3.89500%_P_USD-SOFR	0.0000%	-1,300,000	-4,193	-2,952
CCP_IRS_R_3.91400%_P_USD-SOFR	0.0000%	-1,000,000	-3,050	-1,601
CCP_IRS_R_3.93300%_P_USD-SOFR	0.0000%	-500,000	-1,750	-639
CCP_IRS_R_3.95500%_P_USD-SOFR	0.0000%	-1,100,000	-3,685	-1,175
CCP_IRS_R_4.01900%_P_USD-SOFR	0.0000%	-1,000,000	-3,755	-14
CCP_IRS_R_4.03000%_P_USD-SOFR	0.0000%	-500,000	-1,795	-6
CCP_IRS_R_4.05250%_P_USD-SOFR	0.0000%	-1,300,000	-3,884	-154
CCP_IRS_R_4.06400%_P_USD-SOFR	0.0000%	-1,500,000	-4,463	-152
CCP_IRS_R_4.06500%_P_USD-SOFR	0.0000%	-1,200,000	-4,296	0
CCP_IRS_R_4.07500%_P_USD-SOFR	0.0000%	-1,000,000	-3,763	0
CCP_IRS_R_4.09500%_P_USD-SOFR	0.0000%	-1,100,000	-3,190	-144
CCP_IRS_R_4.09700%_P_USD-SOFR	0.0000%	-1,000,000	-2,888	-104
CCP_IRS_R_4.10000%_P_USD-SOFR	0.0000%	-1,300,000	-4,862	0
CCP_IRS_R_4.12200%_P_USD-SOFR	0.0000%	-1,100,000	-3,603	-11
CCP_IRS_R_4.12500%_P_USD-SOFR	0.0000%	-1,100,000	-3,385	-1
CCP_IRS_R_4.14000%_P_USD-SOFR	0.0000%	-1,300,000	-4,258	-5
CCP_IRS_R_USD-SOFR-COMPOUND_C	0.0100%	145,406,000	25,729	-2,979,414
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.7500%	-22,712,000	-46,707	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.4229%	177,000,000	772,495	-961,275
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.5723%	28,200,000	661,018	276,864
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.4174%	2,200,000	0	-45,286
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.4061%	2,100,000	0	-10,651
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.4173%	17,800,000	254,717	142,917
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.4171%	9,000,000	1,207,307	1,050,597
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.4172%	1,900,000	0	-34,585
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.0000%	-142,900,000	-557,817	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.7500%	-36,815,000	-231,892	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.5000%	-58,600,000	-701,500	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.2500%	-26,800,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.9000%	-56,590,000	-319,008	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	4.1000%	-2,307,000	-7,858	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.9300%	-2,200,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.8420%	-1,900,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.8438%	-612,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.6875%	-1,870,000	-313	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.5250%	-28,200,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND_C	3.9447%	-2,100,000	0	0
CCP_OIS_P_USD-SOFR-COMPOUND_C	4.0000%	195,800,000	689,451	1,201,180
CCP_OIS_P_USD-SOFR-COMPOUND_C	4.5000%	119,400,000	795,876	1,556,451
CCP_OIS_P_USD-SOFR-COMPOUND_C	4.4571%	-195,800,000	-41,280	0
CCP_OIS_P_USD-SOFR-COMPOUND_C	0.0100%	-119,400,000	0	0
CDW_LLC / CDW FINANCE CORP	3.2500%	401,000	357,010	379,870
CDW_LLC / CDW FINANCE CORP	5.1000%	50,000	49,561	50,350
CDW_LLC / CDW FINANCE CORP	5.5500%	600,000	609,703	598,341
CDW_LLC / CDW FINANCE CORP	2.6700%	220,000	218,602	214,443
CDW_LLC / CDW FINANCE CORP	3.2760%	167,000	166,081	159,400
CDW_LLC / CDW FINANCE CORP	3.5690%	1,383,000	1,200,437	1,272,946
CEDAR FAIR 4/24 TLB	0.0000%	248,125	247,505	248,125
CELANESE US HOLDINGS LLC	6.7500%	2,805,000	2,805,810	2,834,133
CELANESE US HOLDINGS LLC	6.8500%	295,000	295,127	309,979
CELANESE US HOLDINGS LLC	6.6650%	128,000	130,467	132,555
CENCORA INC	2.7000%	130,000	109,088	117,369
CENCORA INC	4.2500%	231,000	196,031	189,169
CENCORA INC	4.8500%	205,000	205,065	208,243
CENCORA INC	4.3000%	53,000	57,720	42,909
CENTENE CORP	2.6250%	2,300,000	1,947,718	1,970,648
CENTENE CORP	2.5000%	1,800,000	1,577,967	1,549,776
CENTENE CORP	4.6250%	100,000	95,937	97,263
CENTERPOINT ENERGY HOUSTON ELE	3.0000%	270,000	258,711	264,658
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	40,000	37,068	28,769
CENTERPOINT ENERGY HOUSTON ELE	5.1500%	30,000	29,906	30,261
CENTERPOINT ENERGY HOUSTON ELE	4.2500%	30,000	29,840	24,079
CENTERPOINT ENERGY INC	7.0000%	370,000	370,002	387,250
CENTERPOINT ENERGY INC	2.9500%	200,000	183,326	186,239
CENTERPOINT ENERGY INC	6.7000%	210,000	210,010	211,932
CENTERPOINT ENERGY RESOURCES C	4.4000%	50,000	48,968	48,555
CENTRAL PARENT INC / CDK 144A	7.2500%	780,000	782,334	633,875
CENTURY COMMUNITIES INC 144A	3.8750%	200,000	191,433	185,317
CENTURYLINK/LUMEN 3/24 TLB1	0.0000%	1,541,082	1,463,006	1,520,478
CETERA FINANCIAL 12/24 TLB	0.0000%	200,290	198,187	200,560
CF HIPPOLYTA ISSUER 1 B1 144A	2.2800%	89,945	89,912	88,996
CF HIPPOLYTA ISSUER 1A B1 144A	1.9800%	94,245	94,248	88,522
CF INDUSTRIES INC	5.1500%	200,000	232,714	199,174
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	151,574	151,516	149,798
CHAMBERLAIN/CHARIOT BUYER 11/2	0.0000%	196,706	196,215	196,907

	Coupon	Units	Cost	Market Value
CHARLES SCHWAB CORP/THE	6.1960%	1,800,000	1,800,000	1,909,893
CHARLES SCHWAB CORP/THE	5.0000%	201,000	200,559	200,292
CHARLES SCHWAB CORP/THE	4.0000%	1,395,000	1,340,442	1,374,050
CHART INDUSTRIES INC 144A	7.5000%	2,245,000	2,226,974	2,350,349
CHART INDUSTRIES INC 144A	9.5000%	790,000	773,797	843,254
CHARTER COMMUNICATIONS OPERATI	6.1000%	500,000	499,794	523,472
CHARTER COMMUNICATIONS OPERATI	6.1500%	3,391,000	3,399,770	3,455,912
CHARTER COMMUNICATIONS OPERATI	5.7500%	970,000	940,237	882,072
CHARTER COMMUNICATIONS OPERATI	4.8000%	54,000	40,299	43,204
CHARTER COMMUNICATIONS OPERATI	3.7500%	203,000	195,587	199,246
CHARTER COMMUNICATIONS OPERATI	2.2500%	1,119,000	1,000,360	1,030,581
CHARTER COMMUNICATIONS OPERATI	3.5000%	2,390,000	1,706,366	1,713,520
CHARTER COMMUNICATIONS OPERATI	3.9000%	302,000	197,108	207,266
CHARTER COMMUNICATIONS OPERATI	3.7000%	474,000	301,372	315,736
CHARTER COMMUNICATIONS OPERATI	2.8000%	1,200,000	1,270,970	1,070,032
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,321,000	1,052,184	1,114,584
CHARTER COMMUNICATIONS OPERATI	6.8340%	530,000	533,522	542,384
CHASE AUTO OWNER TR 2A A4 144A	5.4800%	595,000	594,965	613,357
CHASE AUTO OWNER TR 3A A4 144A	5.0800%	305,000	304,956	311,348
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	3,491,000	3,592,329	3,367,770
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	440,000	439,991	444,125
CHENIERE ENERGY INC	5.6500%	805,000	803,499	824,465
CHENIERE ENERGY PARTNERS 144A	5.5500%	25,000	24,933	25,197
CHENIERE ENERGY PARTNERS LP	4.0000%	1,803,000	1,743,122	1,715,702
CHENIERE ENERGY PARTNERS LP	5.7500%	1,800,000	1,797,622	1,848,547
CHESAPEAKE FUNDING 1A A1 144A	5.6500%	156,477	156,473	157,253
CHEVRON PHILLIPS CHEMICAL 144A	4.7500%	965,000	964,108	977,777
CHEVRON USA INC	4.4750%	450,000	454,995	455,368
CHEVRON USA INC	4.6870%	410,000	409,983	418,179
CHEVY CHASE FUNDING 1A A1 144A	4.7467%	35,115	38,700	34,327
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	33,000	32,999	20,060
CHL MORTGAGE PASS-THROUG 1 1A1	5.1067%	13,622	14,235	11,901
CHL MORTGAGE PASS-THROUG 22 A3	5.1343%	30,633	33,011	29,295
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	51,357	46,132	26,379
CHS/COMMUNITY HEALTH SYST 144A	5.2500%	50,000	44,716	44,337
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	1,780,000	1,740,384	1,521,691
CHS/COMMUNITY HEALTH SYST 144A	5.6250%	485,000	472,875	477,716
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	3,055,000	3,135,817	3,237,894
CHUBB INA HOLDINGS LLC	6.7000%	170,000	169,341	193,343
CIGNA GROUP/THE	5.0000%	1,200,000	1,198,916	1,227,072
CIGNA GROUP/THE	4.8000%	905,000	842,064	850,820
CIGNA GROUP/THE	4.9000%	135,000	120,452	117,860
CINEMARK USA 11/24 COV-LITE TL	0.0000%	269,534	265,491	270,292
CINEMARK USA INC 144A	7.0000%	25,000	25,000	25,954
CINEMARK USA INC 144A	5.2500%	215,000	210,102	213,981
CISCO SYSTEMS INC	4.8000%	988,000	987,269	999,981
CISCO SYSTEMS INC	4.8500%	1,635,000	1,634,568	1,675,506
CISCO SYSTEMS INC	5.3000%	1,231,000	1,180,064	1,193,787
CISCO SYSTEMS INC	5.1000%	660,000	666,145	675,579
CISCO SYSTEMS INC	5.3500%	424,000	422,145	409,208
CIT MORTGAGE LOAN T 1 1M1 144A	6.7167%	858,355	865,016	866,727
CITADEL LP 144A	6.0000%	1,400,000	1,391,598	1,447,460
CITGO PETROLEUM CORP 144A	6.3750%	1,365,000	1,361,588	1,364,342
CITIBANK NA	5.8030%	4,270,000	4,398,454	4,464,579
CITIBANK NA	4.9140%	295,000	295,000	300,664
CITIGROUP COMMERCIAL C3 D 144A	3.0000%	325,000	196,368	252,620
CITIGROUP INC	4.6000%	730,000	730,175	729,897
CITIGROUP INC	3.8870%	1,705,000	1,703,239	1,689,501
CITIGROUP INC	1.4620%	285,000	285,000	276,919
CITIGROUP INC	2.5610%	220,000	186,623	194,902
CITIGROUP INC	6.0200%	1,745,000	1,745,000	1,791,971
CITIGROUP INC	4.6430%	690,000	690,000	691,829
CITIGROUP MORTGAG AMC1 A1 144A	4.7867%	1,386,875	1,123,435	755,553
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000%	4,497	4,497	4,487
CITIGROUP MORTGAGE LO AR7 2A2A	4.9390%	54,424	38,926	46,867
CITIGROUP MORTGAGE LOA AR1 2A1	6.3000%	1,352	1,206	1,360
CITIGROUP MORTGAGE LOA HYB3 1A	5.2825%	7,029	7,739	6,455
CITIGROUP MORTGAGE LOA OPX1 A2	4.8667%	1,263,105	969,701	526,715
CITIGROUP MORTGAGE LOAN 11 A1A	6.4900%	2,626	2,878	2,645
CITIGROUP MORTGAGE LOAN T 6 A3	5.8400%	520	533	513
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	1,145,485	1,081,571	1,094,634
CITIGROUP MORTGAGE SHL1 A 144A	4.8667%	106,269	100,879	104,478
CITIZENS AUTO RECEIV 2 A4 144A	5.7400%	285,000	293,641	291,360
CITIZENS FINANCIAL GROUP INC	5.8410%	1,315,000	1,326,510	1,362,001
CITIZENS FINANCIAL GROUP INC	6.6450%	284,000	284,617	306,117
CITRIN COOPERMAN 3/25 COV-LITE	0.0000%	10,606	10,553	10,588
CITRIN COOPERMAN 3/25 COV-LITE	0.0000%	164,394	163,572	164,119
CLEAR CHANNEL 3/24 TLB	0.0000%	97,712	92,053	96,700
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	1,535,000	1,536,609	1,608,408
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	75,000	64,559	69,367
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	1,125,000	1,127,141	1,161,275
CLEARWATER ANALYTICS 4/25 TLB	0.0000%	125,000	125,000	124,844
CLEARWAY ENERGY OPERATING 144A	3.7500%	265,000	248,207	242,807
CLEARWAY ENERGY OPERATING 144A	4.7500%	130,000	126,507	128,451
CLECO CORPORATE HOLDINGS LLC	3.7430%	36,000	36,163	35,745

	Coupon	Units	Cost	Market Value
CLEVELAND-CLIFFS INC 144A	7.0000%	3,185,000	3,185,000	3,002,376
CLEVELAND-CLIFFS INC 144A	7.3750%	75,000	75,000	70,422
CLOUD CAPITAL HOLDC 1A A2 144A	5.7810%	295,000	295,000	298,858
CLOUD SOFTWARE GROUP INC 144A	9.0000%	195,000	197,635	202,122
CLOUD SOFTWARE GROUP INC 144A	6.5000%	1,665,000	1,554,024	1,680,506
CLOUD SOFTWARE GROUP INC 144A	8.2500%	570,000	573,184	606,611
CLYDESDALE ACQUISITION HO 144A	6.6250%	110,000	108,496	111,593
CLYDESDALE ACQUISITION HO 144A	6.7500%	35,000	35,001	35,919
CLYDESDALE ACQUISITION HO 144A	6.8750%	1,640,000	1,640,000	1,676,535
CLYDESDALE ACQUISITION HO 144A	8.7500%	48,000	44,174	49,096
CNA FINANCIAL CORP	5.1250%	400,000	402,262	400,621
CNH EQUIPMENT TRUST 2023- A A4	4.7700%	580,000	583,097	584,223
CNO GLOBAL FUNDING 144A	4.8750%	60,000	59,984	60,469
COCA-COLA CO/THE	3.0000%	196,000	150,145	130,222
COCA-COLA CO/THE	2.8750%	95,000	70,560	71,381
COCA-COLA CO/THE	2.7500%	885,000	867,023	527,242
COCA-COLA CO/THE	1.3750%	130,000	109,965	111,674
COCA-COLA CO/THE	2.6000%	125,000	77,121	77,066
COCA-COLA CO/THE	5.3000%	345,000	343,032	335,680
COCA-COLA CO/THE	5.4000%	370,000	367,678	360,955
COGENT COMMUNICATIONS GRO 144A	7.0000%	2,850,000	2,807,250	2,855,090
COGENT COMMUNICATIONS GRO 144A	6.5000%	10,000	9,894	9,847
COLGATE-PALMOLIVE CO	3.7000%	165,000	129,375	129,524
COLGATE-PALMOLIVE CO	4.2000%	600,000	599,691	602,474
COLOGIX DATA CENTER 1A A2 144A	3.3000%	350,000	349,981	338,684
COLT 2020-2R MORTGA 2R A1 144A	1.3250%	35,562	35,562	33,232
COLT 2020-RPL1 TR RPL1 A1 144A	1.3897%	286,279	286,279	246,666
COLT 2021-1 MORTGAGE 1 A1 144A	0.9100%	98,456	98,466	84,687
COLT 2021-1RMORTGAG 1R A1 144A	0.8570%	82,052	82,052	73,901
COLT 2021-2 MORTGAGE 2 A1 144A	0.9240%	74,669	74,669	62,732
COLT 2021-2R MORTGA 2R A1 144A	0.7980%	25,345	25,332	23,264
COLT 2021-3 MORTGAGE 3 A1 144A	0.9560%	174,931	174,946	145,841
COLT 2021-4 MORTGAGE 4 A1 144A	1.3970%	259,744	259,741	221,095
COLT 2021-HX1 MORT HX1 A1 144A	1.1100%	239,623	239,479	205,644
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	806,000	807,882	815,825
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	2,703,000	2,751,908	2,814,394
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	2,621,000	2,579,337	2,632,366
COMCAST CORP	3.9500%	452,000	464,878	451,296
COMM 2012-CCRE4 MORTGAG CR4 XA	1.1437%	23,681	1,731	367
COMM 2024-CBM MORTG CBM E 144A	7.9274%	91,000	87,095	90,075
COMMERCIAL EQUIPMENT 1A C 144A	7.3600%	150,000	150,166	153,237
COMMONSPIRIT HEALTH	3.9100%	80,000	79,998	59,231
COMMONSPIRIT HEALTH	6.4610%	36,000	36,000	38,135
COMMONSPIRIT HEALTH	5.5480%	40,000	39,996	37,587
COMMONWEALTH EDISON CO	2.2000%	85,000	84,872	77,396
COMMONWEALTH EDISON CO	2.7500%	15,000	14,997	9,068
COMMONWEALTH EDISON CO	3.2000%	70,000	69,519	47,272
COMMONWEALTH EDISON CO	3.6500%	175,000	174,086	132,300
COMMONWEALTH EDISON CO	5.3000%	50,000	53,411	47,360
COMMONWEALTH EDISON CO	5.9500%	435,000	435,011	450,405
COMMONWEALTH EDISON CO	5.6500%	30,000	29,810	29,725
COMMScope LLC 144A	7.1250%	505,000	467,588	496,344
COMMScope LLC 144A	4.7500%	2,408,000	2,037,069	2,350,890
COMMUNITY HEALTH NETWORK INC	3.0990%	15,000	15,000	9,444
COMPASS GROUP DIVERSIFIED 144A	5.0000%	1,365,000	1,367,474	1,154,736
COMPASS GROUP DIVERSIFIED 144A	5.2500%	755,000	756,704	677,691
COMSTOCK RESOURCES INC 144A	6.7500%	1,145,000	1,082,889	1,142,065
COMSTOCK RESOURCES INC 144A	5.8750%	1,305,039	1,305,039	1,267,572
CONAGRA BRANDS INC	5.3000%	660,000	620,883	631,668
CONCENTRA HEALTH 1/25 TLB	0.0000%	109,725	109,588	109,999
CONNECTICUT AVENU R01 1B2 144A	10.3500%	175,000	185,235	182,685
CONNECTICUT AVENU R02 2B2 144A	10.5500%	175,000	181,685	183,594
CONNECTICUT AVENU R04 1B2 144A	13.8500%	400,000	441,081	445,341
CONNECTICUT AVENU R05 2B2 144A	11.3500%	300,000	309,429	324,519
CONOCOPHILLIPS CO	5.5000%	605,000	589,451	574,035
CONOCOPHILLIPS CO	5.5500%	80,000	79,808	76,456
CONOCOPHILLIPS CO	4.0250%	125,000	110,535	90,005
CONSOLIDATED EDISON CO OF NEW	5.9000%	15,000	14,863	15,306
CONSOLIDATED EDISON CO OF NEW	5.5000%	1,200,000	1,205,546	1,172,259
CONSOLIDATED EDISON CO OF NEW	4.6500%	361,000	306,461	306,458
CONSOLIDATED EDISON CO OF NEW	3.8500%	644,000	496,924	497,535
CONSOLIDATED EDISON CO OF NEW	3.3500%	50,000	49,941	48,053
CONSOLIDATED EDISON CO OF NEW	4.6250%	245,000	244,452	206,468
CONSOLIDATED EDISON CO OF NEW	5.7000%	35,000	34,760	34,940
CONSTELLATION ENERGY GENERATIO	5.8000%	7,000	6,999	7,402
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	99,750	99,501	99,999
CONSUMERS 2023 SECURITIZATION	5.5500%	1,024,554	1,024,652	1,031,728
CONSUMERS ENERGY CO	3.7500%	170,000	179,036	128,784
CONSUMERS ENERGY CO	4.6500%	40,000	39,961	40,546
CONSUMERS ENERGY CO	4.6000%	40,000	39,929	40,411
CONSUMERS ENERGY CO	4.7000%	405,000	407,872	410,933
CONTINENTAL RESOURCES INC/OK	4.9000%	40,000	33,157	31,426
COPELAND 5/23 COV-LITE TLB	0.0000%	112,868	111,740	112,711
COPELAND 6/24 TLB	0.0000%	273,625	272,941	272,993
COPT DEFENSE PROPERTIES LP	2.2500%	600,000	596,914	588,558

	Coupon	Units	Cost	Market Value
COREBRIDGE FINANCIAL INC	3.9000%	33,000	30,010	30,974
COREBRIDGE FINANCIAL INC	3.6500%	200,000	199,899	197,354
COREBRIDGE FINANCIAL INC	6.8750%	100,000	101,951	103,159
COREBRIDGE GLOBAL FUNDING 144A	5.9000%	160,000	159,898	167,170
COREBRIDGE GLOBAL FUNDING 144A	5.2000%	135,000	134,949	138,265
CORNELL UNIVERSITY	4.8350%	1,453,000	1,452,914	1,451,847
CORNING INC	5.4500%	90,000	85,086	82,626
CORPORATION SERVICE COMPANY/CS	0.0000%	123,118	119,425	122,934
COSTCO WHOLESALE CORP	1.6000%	140,000	126,935	124,922
COTERRA ENERGY INC	5.6000%	100,000	102,197	100,849
COTIVITI 5/24 TL	0.0000%	118,306	117,714	117,641
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	2,360,000	2,396,516	2,515,470
COUSINS PROPERTIES LP	5.2500%	325,000	325,264	331,141
COVANTA 11/21 COV-LITE TLC	0.0000%	10,105	10,079	10,124
COVANTA/REORLD 12/24 TLB	0.0000%	131,194	130,866	131,358
COVANTA/REORLD 12/24 TLC	0.0000%	0	0	0
COX COMMUNICATIONS INC 144A	3.3500%	300,000	291,369	295,348
COX COMMUNICATIONS INC 144A	5.4500%	75,000	74,992	77,006
CP ATLAS BUYER INC 144A	7.0000%	30,000	27,752	27,766
CPC 56 CHAMBERS	6.2500%	549,847	549,847	567,437
CPCBAIRD ROAD SENIOR APARTMEN	6.3200%	2,320,000	2,320,000	2,449,702
CPC-HUNTINGTON PLACE APARTMENT	6.1000%	475,000	475,000	490,421
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	1,345,000	1,345,034	1,328,720
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	1,430,000	1,430,000	1,551,676
CREDIT ACCEPTANCE CORP 144A	6.6250%	60,000	60,001	60,740
CREDIT ACCEPTANCE CORP 144A	9.2500%	157,000	160,205	166,207
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	162,766	161,890	126,893
CRF AFFORDABLE HOUSI 1A D 144A	4.5046%	289,671	216,298	288,255
CRH AMERICA FINANCE INC	5.8750%	200,000	199,860	203,963
CROWN CASTLE INC	5.0000%	150,000	149,925	151,478
CROWN CASTLE INC	2.2500%	5,700,000	5,691,151	4,958,804
CROWN CASTLE INC	2.9000%	295,000	210,402	210,977
CROWN CASTLE INC	2.1000%	330,000	276,710	283,129
CROWN CASTLE INC	4.9000%	230,000	232,096	232,069
CROWN CASTLE INC	1.0500%	325,000	321,771	313,011
CROWN CASTLE INC	5.2000%	64,000	62,544	63,398
CSAIL 2015-C3 COMMERCIAL C3 C	4.2397%	165,000	142,368	140,377
CSAIL 2016-C5 COMMERCIAL C5 XA	0.8018%	587,583	48,311	259
CSC HOLDINGS LLC 144A	5.5000%	1,465,000	1,319,606	1,398,704
CSC HOLDINGS LLC 144A	5.7500%	2,080,000	2,127,448	1,028,738
CSC HOLDINGS LLC 144A	4.5000%	465,000	349,282	327,213
CSC HOLDINGS LLC 144A	4.6250%	1,655,000	1,653,441	769,667
CSC HOLDINGS LLC 144A	11.7500%	400,000	375,894	380,462
CSMC 2017-TIME TIME B 144A	3.6531%	200,000	159,508	148,398
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	415,077	430,652	402,196
CSMC 2020-NQM1 TR NQM1 A1 144A	2.2080%	70,838	70,843	67,152
CSMC 2020-RPL4 TR RPL4 A1 144A	2.0000%	209,734	215,886	189,044
CSMC 2021-AFC1 TR AFC1 A1 144A	0.8300%	99,042	99,045	81,317
CSMC 2021-NQM1 NQM1 A1 144A	0.8090%	85,217	85,217	77,301
CSMC 2021-NQM6 TR NQM6 A1 144A	1.1740%	123,748	123,747	103,599
CSX CORP	4.9000%	80,000	79,900	71,741
CULLIGAN 12/24 TLB	0.0000%	189,051	189,051	188,660
CUMMINS INC	5.4500%	107,000	110,422	103,617
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	1,365,000	1,464,683	1,465,785
CVR ENERGY INC 144A	5.7500%	405,000	376,113	387,790
CVR ENERGY INC 144A	8.5000%	1,100,000	1,100,000	1,100,431
CVS HEALTH CORP	5.0000%	175,000	174,598	177,662
CVS HEALTH CORP	6.0500%	395,000	386,919	387,117
CVS HEALTH CORP	5.0500%	2,485,000	2,084,524	2,145,668
CVS HEALTH CORP	4.3000%	127,000	126,691	126,479
CVS HEALTH CORP	5.6250%	192,000	168,212	177,606
CVS HEALTH CORP	5.7000%	560,000	560,608	576,573
CVS PASS-THROUGH TRUST 144A	7.5070%	371,552	371,608	389,095
CWABS ASSET-BACKED CER 11 3AV3	4.9867%	706,666	552,800	676,893
CWABS ASSET-BACKED CERT 21 2A4	4.9267%	1,431,732	1,341,410	1,337,597
CWABS ASSET-BACKED CERTI 24 1A	4.7467%	972,027	698,353	872,494
CWABS ASSET-BACKED CERTI 9 2A4	4.7167%	707,840	707,367	682,071
CWABS INC ASSET-BACKED 12 1A1	5.2067%	294,934	332,576	288,016
DAIMLER TRUCK FINANCE NOR 144A	5.0000%	275,000	274,754	277,645
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	3,300,000	3,294,789	3,079,741
DAIMLER TRUCKS RETAIL TRU 1 A4	5.9300%	200,000	205,952	203,309
DARDEN RESTAURANTS INC	6.3000%	115,000	114,321	123,237
DARDEN RESTAURANTS INC	4.5500%	370,000	369,401	368,930
DARDEN RESTAURANTS INC	4.3500%	125,000	124,981	125,239
DARLING INGREDIENTS INC 144A	6.0000%	185,000	185,966	187,443
DAVITA INC 144A	6.7500%	1,105,000	1,105,000	1,141,020
DAVITA INC 144A	6.8750%	1,440,000	1,468,800	1,492,099
DC COMMERCIAL MORTGA DC A 144A	6.3143%	1,000,000	999,997	1,043,322
DC TRUST 2024-HLTN HLTN E 144A	8.4830%	95,000	94,992	94,917
DC TRUST 2024-HLTN HLTN F 144A	10.3050%	115,000	114,989	115,152
DCLI BIDCO LLC 144A	7.7500%	860,000	860,000	871,144
DCP MIDSTREAM OPERATING LP	3.2500%	14,000	12,274	12,372
DEEPHAVEN RESIDENTIA 1 A1 144A	0.7150%	19,937	19,937	18,962
DEEPHAVEN RESIDENTIA 2 A1 144A	0.8990%	39,913	39,912	35,255
DEEPHAVEN RESIDENTIA 3 B1 144A	3.2730%	200,000	149,718	149,474

	Coupon	Units	Cost	Market Value
DELL EQUIPMENT FINAN 1 A3 144A	5.3900%	145,000	144,997	146,249
DELL INTERNATIONAL LLC / EMC C	6.1000%	625,000	660,174	645,942
DELL INTERNATIONAL LLC / EMC C	4.8500%	1,930,000	1,858,589	1,862,444
DELTA AIR LINES 2015-1 CLASS A	3.6250%	1,241,712	1,241,702	1,218,210
DELTA AIR LINES 2020-1 CLASS A	2.0000%	841,236	770,449	791,804
DELTA AIR LINES INC	7.3750%	663,000	675,717	672,232
DELTA AIR LINES INC	5.2500%	355,000	354,282	357,279
DELTA AIR LINES INC / SKY 144A	4.7500%	900,000	900,023	902,087
DELTA AIR LINES/SKYMILES 9/20	0.0000%	78,189	77,408	78,571
DEUTSCHE ALT-A SECURITI OA1 A1	4.6167%	675,746	604,674	377,725
DEXT ABS 2023-2 LLC 2 A2 144A	6.5600%	153,357	153,345	154,630
DIAMONDBACK ENERGY INC	5.9000%	40,000	39,982	37,021
DIAMONDBACK ENERGY INC	5.1500%	2,180,000	2,182,161	2,229,740
DIAMONDBACK ENERGY INC	5.2000%	2,029,000	2,028,450	2,056,715
DIAMONDBACK ENERGY INC	5.4000%	2,031,000	2,041,719	2,037,010
DICK'S SPORTING GOODS INC	3.1500%	73,000	63,783	65,437
DIEBOLD NIXDORF INC 144A	7.7500%	1,695,000	1,724,688	1,798,217
DIGICERT 8/19 COV-LITE TLB	0.0000%	249,312	246,418	246,714
DIRECTV FINANCING 1/24 EXTENDE	0.0000%	228,397	226,113	226,216
DIRECTV FINANCING LLC / D 144A	10.0000%	635,000	635,003	616,473
DIRECTV FINANCING LLC / D 144A	5.8750%	3,045,000	3,010,512	3,035,062
DIRECTV FINANCING LLC 144A	8.8750%	100,000	97,710	98,059
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	181,358	175,917	181,302
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	185,012	185,011	185,228
DLLAD 2023-1 LLC 1A A3 144A	4.7900%	240,551	240,520	241,157
DLLAD 2024-1 LLC 1A A4 144A	5.3800%	90,000	98,972	93,025
DOC DR LLC	4.3000%	100,000	102,031	99,738
DOMINION ENERGY INC	5.0000%	585,000	584,461	597,022
DOMINION ENERGY INC	4.0500%	115,000	114,534	90,971
DOMINION ENERGY INC	4.3500%	510,000	484,639	500,786
DOMINION ENERGY SOUTH CAROLINA	5.4500%	140,000	139,628	137,933
DR HORTON INC	5.5000%	850,000	842,206	865,517
DT MIDSTREAM INC 144A	5.8000%	975,000	974,973	992,952
DTE ELECTRIC CO	2.6250%	60,000	59,943	54,583
DTE ELECTRIC CO	3.9500%	50,000	49,650	39,241
DTE ELECTRIC CO	4.2500%	35,000	34,973	35,048
DTE ELECTRIC CO	5.4000%	12,000	11,979	11,716
DTE ENERGY CO	4.9500%	1,300,000	1,298,875	1,314,884
DTE ENERGY CO	5.8500%	40,000	39,976	41,841
DTE ENERGY CO	3.4000%	1,813,000	1,811,473	1,739,640
DTE ENERGY CO	2.8500%	35,000	34,014	34,385
DTE ENERGY CO	2.9500%	1,000,000	918,868	933,434
DTE ENERGY CO	5.1000%	600,000	593,261	611,818
DUKE ENERGY CAROLINAS LLC	6.0500%	220,000	219,604	235,203
DUKE ENERGY CAROLINAS LLC	4.8500%	75,000	74,909	76,649
DUKE ENERGY CAROLINAS LLC	5.4000%	1,735,000	1,717,068	1,668,599
DUKE ENERGY CAROLINAS LLC	5.3500%	305,000	308,993	292,437
DUKE ENERGY CORP	5.0000%	60,000	56,580	52,602
DUKE ENERGY CORP	6.1000%	35,000	33,985	35,598
DUKE ENERGY CORP	4.8000%	195,000	194,471	168,866
DUKE ENERGY CORP	4.5000%	449,000	448,513	439,003
DUKE ENERGY CORP	4.8500%	20,000	19,983	20,314
DUKE ENERGY CORP	4.3000%	288,000	287,781	288,356
DUKE ENERGY FLORIDA LLC	1.7500%	1,700,000	1,719,184	1,499,498
DUKE ENERGY INDIANA LLC	5.9000%	650,000	647,786	668,101
DUKE ENERGY INDIANA LLC	6.3500%	220,000	219,518	239,978
DUKE ENERGY OHIO INC	4.3000%	170,000	169,725	136,589
DUKE ENERGY PROGRESS LLC	4.0000%	45,000	40,708	34,527
DUKE ENERGY PROGRESS LLC	5.0500%	240,000	239,726	241,017
DUKE ENERGY PROGRESS LLC	4.2000%	220,000	219,112	180,927
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,942	20,283
DUKE UNIVERSITY	2.7570%	35,000	35,000	22,177
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	284,388	281,544	285,085
E2OPEN 02/21 COV-LITE TL	0.0000%	355,551	353,170	356,568
EAST OHIO GAS CO/THE 144A	2.0000%	4,800,000	4,786,576	4,267,515
EASTMAN CHEMICAL CO	5.6250%	105,000	105,719	107,016
ECHOSTAR CORP	6.7500%	207,425	192,936	189,302
ECHOSTAR CORP	10.7500%	305,000	317,166	314,150
ECOLAB INC	1.3000%	257,000	208,453	218,443
ECOLAB INC	2.1250%	604,000	495,772	521,207
ECOLAB INC	4.3000%	105,000	104,832	105,731
EDISON INTERNATIONAL	5.7500%	1,100,000	1,074,237	1,107,471
EDISON INTERNATIONAL	5.4500%	200,000	199,880	197,816
EDWARDS LIFESCIENCES CORP	4.3000%	620,000	618,919	619,044
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	0	0	0
ELECTRONIC ARTS INC	1.8500%	125,000	103,894	108,594
ELEVANCE HEALTH INC	4.6250%	4,100,000	4,967,704	3,596,434
ELI LILLY & CO	5.0000%	1,811,000	1,810,307	1,811,016
ELI LILLY & CO	5.5000%	600,000	598,693	603,739
ELI LILLY & CO	5.0500%	185,000	184,105	173,655
ELI LILLY & CO	2.2500%	935,000	519,821	533,654
ELI LILLY & CO	2.5000%	845,000	463,125	466,309
ELI LILLY & CO	4.9000%	785,000	783,900	806,304
ELI LILLY & CO	4.8750%	58,000	57,964	53,149
ELI LILLY & CO	5.2000%	75,000	74,975	70,995

	Coupon	Units	Cost	Market Value
ELLINGTON FINANCIAL 1 A1 144A	0.7970%	24,582	24,582	21,063
ELLINGTON FINANCIAL 1 M1 144A	2.2310%	500,000	499,999	372,364
ELLINGTON FINANCIAL 2 A1 144A	0.9310%	49,065	49,070	40,967
ELLINGTON FINANCIAL 2 A1 144A	1.1780%	15,611	15,611	14,615
ELLINGTON LOAN ACQUI 1 A1 144A	5.5667%	773,324	774,078	756,949
EMERA US FINANCE LP	4.7500%	340,000	285,425	282,677
EMRLD BORROWER LP / EMERA 144A	6.6250%	225,000	225,012	229,989
ENACT HOLDINGS INC	6.2500%	1,047,000	1,046,603	1,086,402
ENBRIDGE/GRIZZLY ACQUISITIONS	0.0000%	189,972	189,827	190,604
ENCORE CAPITAL GROUP INC 144A	8.5000%	600,000	603,027	643,557
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	150,000	149,250	150,047
ENDO FINANCE HOLDINGS INC 144A	8.5000%	1,295,000	1,335,718	1,370,833
ENDO PHARMACEUTICALS 10/24 COV	0.0000%	189,050	187,160	188,625
ENDURANCE INTERNATIONAL/ENDURE	0.0000%	351,313	349,556	185,904
ENERGY TRANSFER LP	5.0000%	245,000	197,596	204,739
ENERGY TRANSFER LP	6.0000%	585,000	582,158	561,752
ENERGY TRANSFER LP	6.0500%	225,000	224,927	229,738
ENERGY TRANSFER LP	6.2000%	615,000	579,804	605,465
ENERGY TRANSFER LP	4.9500%	1,695,000	1,705,498	1,718,959
ENERGY TRANSFER LP	5.2500%	690,000	703,634	706,639
ENERGY TRANSFER LP	6.1250%	335,000	313,417	329,029
ENERGY TRANSFER LP	3.7500%	1,762,000	1,664,739	1,690,566
ENERGY TRANSFER LP	3.9000%	250,000	334,384	248,363
ENERGY TRANSFER LP	5.6000%	3,328,000	3,360,802	3,379,963
ENERGY TRANSFER LP	5.3000%	1,410,000	1,403,516	1,243,657
ENERGY TRANSFER LP	5.2000%	1,215,589	1,213,589	1,242,090
ENERGY TRANSFER LP	5.4000%	605,000	554,711	538,765
ENERSYS 144A	6.6250%	695,000	695,000	710,656
ENSEMBLE HEALTH 1/24 TLB	0.0000%	432,960	430,368	433,437
ENTERGY ARKANSAS LLC	4.2000%	85,000	84,558	67,627
ENTERGY CORP	7.1250%	479,000	490,623	495,600
ENTERGY CORP	1.9000%	580,000	577,482	542,380
ENTERGY LOUISIANA LLC	4.7500%	25,000	24,870	21,618
ENTERGY LOUISIANA LLC	4.2000%	85,000	84,468	67,425
ENTERGY TEXAS INC	5.8000%	15,000	14,951	14,783
ENTERPRISE FLEET FIN 1 A3 144A	5.4200%	705,000	704,867	713,837
ENTERPRISE FLEET FIN 2 A3 144A	4.4100%	100,000	99,994	99,994
ENTERPRISE FLEET FIN 2 A3 144A	5.6100%	700,000	699,962	713,449
ENTERPRISE FLEET FIN 3 A2 144A	4.3800%	16,987	16,985	16,971
ENTERPRISE PRODUCTS OPERATING	5.2500%	495,000	480,358	489,761
ENTERPRISE PRODUCTS OPERATING	2.8000%	100,000	92,069	93,719
ENTERTAINMENT PARTNERS 10/21 C	0.0000%	271,600	270,242	266,304
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	125,000	124,375	125,125
EOG RESOURCES INC	4.9500%	143,000	124,180	127,194
EOG RESOURCES INC	4.3750%	103,000	99,499	102,949
EOG RESOURCES INC	5.6500%	707,000	697,231	690,138
EOG RESOURCES INC	5.3500%	415,000	414,656	420,862
EPIC CRUDE 10/24 TLB	0.0000%	99,750	99,251	99,978
EPIC HEALTH 11/21 2ND LIEN TL	0.0000%	400,000	396,403	390,400
EPICOR 5/24 TL	0.0000%	473,557	473,080	474,509
EPR PROPERTIES	4.9500%	200,000	193,332	199,611
EPR PROPERTIES	4.7500%	100,000	97,983	99,837
EQT CORP 144A	4.5000%	526,000	510,719	519,606
EQT CORP 144A	7.5000%	10,000	11,072	10,990
EQT CORP 144A	6.3750%	1,435,000	1,480,152	1,480,195
EQT CORP 144A	4.7500%	1,665,000	1,633,581	1,638,816
EQUIFAX INC	4.8000%	350,000	349,921	352,921
EQUIFAX INC	5.1000%	900,000	898,386	917,184
EQUIFIRST LOAN SECURITIZ 1 A2B	4.6567%	256,978	190,379	237,811
EQUINIX INC	1.0000%	325,000	321,960	322,425
EQUINIX INC	1.8000%	200,000	186,720	190,648
EQUINIX INC	2.9000%	205,000	204,946	200,883
EQUINIX INC	1.4500%	310,000	300,543	301,509
EQUINIX INC	2.1500%	1,400,000	1,396,303	1,245,938
EQUIPMENTSHARE.COM INC 144A	9.0000%	3,220,000	3,121,717	3,401,705
EQUIPMENTSHARE.COM INC 144A	8.0000%	185,000	185,000	193,805
EQUITABLE FINANCIAL LIFE 144A	1.4000%	140,000	139,999	139,924
EQUITABLE HOLDINGS INC	4.3500%	2,338,000	2,296,086	2,333,561
ERAC USA FINANCE LLC 144A	3.8000%	2,717,000	2,703,501	2,710,000
ERAC USA FINANCE LLC 144A	5.0000%	391,000	390,782	400,222
ERAC USA FINANCE LLC 144A	4.9000%	593,000	579,118	593,039
ERAC USA FINANCE LLC 144A	5.4000%	119,000	118,527	114,708
ERP OPERATING LP	4.9500%	460,000	458,722	465,249
ESSENTIAL UTILITIES INC	5.3750%	40,000	39,962	40,524
ESSENTIAL UTILITIES INC	3.5660%	30,000	30,000	29,104
ESSENTIAL UTILITIES INC	4.2760%	65,000	64,999	51,028
ESSEX PORTFOLIO LP	5.3750%	900,000	896,588	913,318
EVERGY INC	6.6500%	490,000	489,995	497,465
EVERSOURCE ENERGY	3.4500%	65,000	75,019	45,464
EVERSOURCE ENERGY	2.5500%	50,000	49,884	44,447
EVERSOURCE ENERGY	2.9000%	225,000	224,923	219,515
EVERSOURCE ENERGY	1.6500%	50,000	49,986	43,399
EVERSOURCE ENERGY	5.1250%	311,000	307,863	311,229
EVERSOURCE ENERGY	4.7500%	1,533,000	1,532,728	1,535,447
EVERSOURCE ENERGY	5.9500%	190,000	195,029	198,483

	Coupon	Units	Cost	Market Value
EVERSOURCE ENERGY	5.4500%	150,000	151,264	153,869
EW SCRIPPS 4/25 TLB2	0.0000%	258,576	258,408	250,063
EXELON CORP	4.4500%	45,000	44,813	37,213
EXELON CORP	5.1500%	85,000	84,921	86,882
EXELON CORP	3.3500%	95,000	94,957	87,633
EXGEN RENEWABLES/EXELON 12/20	0.0000%	180,840	180,529	181,292
EXPAND ENERGY CORP	5.3750%	400,000	400,428	401,122
EXPAND ENERGY CORP	4.7500%	549,000	513,839	533,840
EXTENDED STAY AMERI ESH A 144A	5.5365%	2,916,274	2,916,274	2,917,186
EXTRA SPACE STORAGE LP	3.5000%	144,000	141,113	142,548
EXTRA SPACE STORAGE LP	5.4000%	105,000	103,053	106,643
EXTRA SPACE STORAGE LP	5.3500%	190,000	193,961	191,268
EXTRA SPACE STORAGE LP	5.7000%	851,000	855,983	878,990
EYECARE PARTNERS 4/24 SECOND O	0.0000%	219,262	322,048	172,121
EYECARE PARTNERS 4/24 THIRD OU	0.0000%	17,017	31,742	4,254
EZCORP INC 144A	7.3750%	1,225,000	1,279,880	1,289,446
FACTSET RESEARCH SYSTEMS INC	3.4500%	347,000	341,186	316,334
FACTSET RESEARCH SYSTEMS INC	2.9000%	15,000	14,991	14,616
FEDEX CORP 144A	4.9500%	875,000	873,529	738,906
FHF TRUST 2022-1 1A A 144A	4.4300%	28,670	28,669	28,658
FIDELITY NATIONAL FINANCIAL IN	3.2000%	245,000	156,770	150,542
FIDELITY NATIONAL FINANCIAL IN	2.4500%	700,000	697,641	607,523
FIDELITY NATIONAL INFORMATION	1.6500%	600,000	544,721	559,950
FIESTA PURCHASER INC 144A	7.8750%	1,350,000	1,357,125	1,432,627
FIESTA PURCHASER INC 144A	9.6250%	425,000	425,000	448,446
FIFTH THIRD BANCORP	4.0550%	80,000	80,000	79,482
FIFTH THIRD BANCORP	6.3390%	220,000	220,000	231,726
FIFTH THIRD BANCORP	5.6310%	45,000	45,000	46,831
FIFTH THIRD BANCORP	4.8950%	860,000	860,000	869,540
FIFTH THIRD BANCORP	4.7720%	66,000	65,582	66,410
FILTRATION GROUP 1/25 TLB	0.0000%	337,062	334,594	338,218
FIRST ADVANTAGE 9/24 TLB	0.0000%	203,080	202,065	203,017
FIRST AMERICAN FINANCIAL CORP	2.4000%	1,150,000	1,147,457	980,983
FIRST AMERICAN FINANCIAL CORP	5.4500%	230,000	229,292	225,279
FIRST HORIZON ALTERNAT AA6 2A1	5.3117%	6,213	7,000	4,309
FIRST STUDENT/FIRST TRANSIT 12	0.0000%	524,612	501,271	524,567
FIRSTCASH INC 144A	6.8750%	735,000	740,513	760,573
FIRSTCASH INC 144A	4.6250%	100,000	96,822	98,182
FIRSTCASH INC 144A	5.6250%	1,695,000	1,684,948	1,690,157
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	400,000	422,670	387,983
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	800,000	799,355	816,054
FIRSTENERGY TRANSMISSION 144A	2.8660%	900,000	899,999	857,461
FIRSTENERGY TRANSMISSION LLC	5.0000%	25,000	24,959	24,731
FIRSTKEY HOMES 202 SFR2 A 144A	1.2660%	258,115	258,114	254,838
FISERV INC	3.2000%	1,220,000	1,202,386	1,206,031
FISERV INC	3.5000%	175,000	165,418	168,578
FISERV INC	5.6000%	245,000	244,577	254,042
FISERV INC	5.4500%	369,000	368,976	377,969
FLAGSTAR MORTGAGE 1INV B4 144A	4.5047%	434,730	450,364	400,941
FLAGSTAR MORTGAGE TR 2 B4 144A	4.0009%	435,644	444,163	392,256
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	2,600,000	2,599,922	2,310,953
FLORIDA POWER & LIGHT CO	5.0500%	100,000	99,928	102,418
FLORIDA POWER & LIGHT CO	2.8750%	90,000	68,671	56,686
FLORIDA POWER & LIGHT CO	3.9900%	185,000	195,288	145,639
FLORIDA POWER & LIGHT CO	5.3000%	195,000	207,472	186,295
FLORIDA POWER & LIGHT CO	5.8000%	25,000	24,934	25,349
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	170,000	169,150	169,575
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	149,625	149,287	149,270
FORD CREDIT AUTO OWNER TR C A3	4.0700%	600,000	596,077	599,165
FORD CREDIT AUTO OWNER TR D A3	4.6100%	620,000	619,982	626,205
FORD CREDIT FLOORPLAN 2 B 144A	5.5600%	465,000	464,946	478,373
FORD FOUNDATION/THE	2.8150%	15,000	15,000	8,365
FORD MOTOR CREDIT CO LLC	4.9500%	390,000	381,147	387,415
FORD MOTOR CREDIT CO LLC	3.3750%	3,375,000	3,331,574	3,352,523
FORD MOTOR CREDIT CO LLC	6.5000%	3,590,000	3,549,966	3,585,034
FORD MOTOR CREDIT CO LLC	4.5420%	900,000	883,478	893,822
FORD MOTOR CREDIT CO LLC	2.3300%	200,000	247,460	234,495
FORTINET INC	2.2000%	202,000	177,184	177,744
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	290,000	290,387	303,809
FOUNDATION BUILDING MATERIALS	0.0000%	198,248	196,762	193,716
FOUNDRY JV HOLDCO LLC 144A	5.9000%	200,000	199,898	208,996
FOUNDRY JV HOLDCO LLC 144A	6.1000%	595,000	870,627	615,595
FOUNDRY JV HOLDCO LLC 144A	6.2500%	2,060,000	2,092,326	2,163,748
FOUNDRY JV HOLDCO LLC 144A	5.5000%	1,420,000	1,418,663	1,456,489
FOURSIGHT CAPITAL AU 1 A3 144A	5.3900%	83,991	83,983	84,043
FOX CORP	6.5000%	860,000	920,048	930,456
FOX CORP	5.4760%	605,000	578,952	592,127
FOX CORP	5.5760%	56,000	52,198	52,544
FRED HUTCHINSON CANCER CENTER	4.9660%	42,000	42,000	36,925
FREDDIE MAC MSCR T MN3 B1 144A	11.2000%	175,000	187,188	185,281
FREDDIE MAC MSCR T MN8 M2 144A	8.6000%	15,000	14,996	15,657
FREDDIE MAC MULTICLASS P003 A2	1.7828%	1,400,000	1,426,257	1,140,747
FREDDIE MAC MULTICLASS P015 A1	4.3050%	2,220,502	2,171,937	2,175,297
FREDDIE MAC STACR DNA2 B2 144A	12.8500%	300,000	328,331	327,564
FREDDIE MAC STACR DNA7 B2 144A	12.1500%	180,000	195,791	192,530

	Coupon	Units	Cost	Market Value
FREDDIE MAC STACR HQA3 B2 144A	10.6000%	200,000	209,121	208,504
FREDDIE MAC STACR HQA5 B2 144A	11.7500%	170,000	203,415	204,188
FREEDOM MORTGAGE CORP 144A	7.6250%	121,000	120,375	121,041
FREEDOM MORTGAGE CORP 144A	12.0000%	1,590,000	1,630,736	1,709,923
FREEDOM MORTGAGE CORP 144A	12.2500%	365,000	361,276	404,737
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	510,000	514,882	529,727
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	330,000	331,010	333,556
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	795,000	803,435	819,472
FREEPORT-MCMORAN INC	5.2500%	3,000	3,016	3,049
FREEPORT-MCMORAN INC	4.1250%	677,000	657,098	668,787
FREEPORT-MCMORAN INC	5.4000%	8,000	7,847	8,125
FREEPORT-MCMORAN INC	5.4500%	235,000	222,155	222,079
FREMF 17-K68 MORTGA K68 B 144A	3.8404%	1,295,758	1,184,251	1,272,323
FREMF 2015-K49 MORT K49 B 144A	3.7280%	600,000	570,536	597,929
FREMF 2015-K50 MORT K50 B 144A	3.8266%	4,000,000	3,945,035	3,982,654
FREMF 2016-K53 MORT K53 B 144A	4.0487%	2,648,000	2,617,675	2,628,078
FREMF 2018-K082 MOR K82 B 144A	4.1330%	2,765,000	2,662,813	2,707,095
FREMF 2018-K72 MORT K72 B 144A	3.9956%	1,456,000	1,461,905	1,433,303
FREMF 2018-K733 MOR K73 B 144A	3.8497%	2,191,000	2,017,116	2,147,737
FREMF 2018-K74 MORT K74 B 144A	4.0935%	3,408,000	3,562,809	3,346,727
FREMF 2018-K76 MORT K76 B 144A	4.2071%	1,500,000	1,394,271	1,470,489
FREMF 2018-K77 MORT K77 B 144A	4.1601%	1,284,000	1,315,505	1,266,480
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	922,214,884	6,484,372	2,215,160
FREMF 2018-K84 MORT K84 B 144A	4.1864%	1,806,500	1,728,711	1,763,779
FREMF 2018-K86 MORT K86 B 144A	4.2946%	2,048,000	1,943,807	2,023,274
FREMF 2019-K87 MORT K87 B 144A	4.3216%	3,655,000	3,367,093	3,597,451
FREMF 2019-K93 MORT K93 B 144A	4.1196%	1,800,000	1,661,904	1,748,398
FREMF 2019-K95 MORT K95 B 144A	3.9225%	1,817,000	1,933,623	1,744,985
FREMF 2019-K99 MORT K99 B 144A	3.6463%	3,270,000	3,081,566	3,117,666
FREMONT HOME LOAN TRUST 3 2A3	4.8067%	1,739,997	1,405,597	527,196
FREMONT HOME LOAN TRUST B 2A3	4.7867%	1,693,194	989,297	523,439
FREMONT HOME LOAN TRUST E 2A1	4.5267%	1,053,346	821,427	477,086
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	2,739,045	2,695,939	2,670,603
FRESB 2018-SB51 MORT SB51 A10F	3.4013%	1,415,717	1,418,489	1,377,534
FRESB 2018-SB54 MORTG SB54 A7H	3.5100%	766,443	752,954	760,989
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	1,203,808	1,188,560	1,171,663
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	3,389,657	2,904,933	2,967,036
FRESB 2024-SB112 MOR SB112 A5H	4.7900%	265,771	260,143	264,448
FRESB 2024-SB115 MO SB115 A10F	4.4100%	1,198,720	1,204,159	1,170,648
FRESB 2025-SB118 MO SB118 A10F	4.6000%	4,223,883	4,066,726	4,173,057
FRESB 2025-SB120 MO SB120 A10F	4.1800%	4,337,876	4,110,141	4,163,649
FRESB 2025-SB122 MO SB122 A10F	4.8800%	1,642,000	1,621,082	1,648,047
FRONTIER COMMUNICATIONS 1/25 C	0.0000%	351,654	351,944	351,214
FRONTIER COMMUNICATIONS H 144A	6.0000%	2,090,000	1,926,472	2,116,957
FRONTIER COMMUNICATIONS H 144A	6.7500%	740,000	739,959	749,676
FS KKR CAPITAL CORP	6.1250%	300,000	299,210	297,942
FS KKR CAPITAL CORP	3.1250%	1,500,000	1,497,633	1,375,504
FS KKR CAPITAL CORP	2.6250%	295,000	294,678	282,876
FS KKR CAPITAL CORP	6.8750%	600,000	594,517	615,288
FTAI AVIATION INVESTORS L 144A	7.0000%	490,000	490,000	505,939
FTAI AVIATION INVESTORS L 144A	5.5000%	3,110,000	3,083,213	3,093,262
FTAI AVIATION INVESTORS L 144A	7.8750%	1,363,000	1,368,795	1,446,161
GA GLOBAL FUNDING TRUST 144A	5.4000%	325,000	324,522	333,684
GARRETT MOTION HOLDINGS I 144A	7.7500%	2,770,000	2,770,000	2,883,930
GARTNER INC 144A	4.5000%	280,000	280,004	277,081
GCAT 2020-NQM2 TR NQM2 A1 144A	2.5550%	26,266	26,272	25,127
GCAT 2021-CM1 TRUST CM1 A 144A	2.4690%	99,067	99,066	94,439
GCAT 2021-NQM1 TR NQM1 A1 144A	0.8740%	112,598	112,610	100,505
GCAT 2021-NQM2 TR NQM2 A1 144A	1.0360%	87,407	87,417	74,701
GCAT 2021-NQM4 TR NQM4 A1 144A	1.0930%	160,978	160,977	134,677
GCAT 2021-NQM5 TR NQM5 A1 144A	1.2620%	235,013	235,009	198,128
GEN DIGITAL INC 144A	7.1250%	75,000	74,868	77,838
GENERAL MOTORS CO	6.1250%	835,000	835,426	836,486
GENERAL MOTORS CO	5.6250%	175,000	174,911	178,868
GENERAL MOTORS CO	5.2000%	410,000	442,276	351,317
GENERAL MOTORS FINANCIAL CO IN	6.1500%	370,000	369,956	378,316
GENERAL MOTORS FINANCIAL CO IN	6.0500%	1,403,000	1,404,862	1,407,559
GENERAL MOTORS FINANCIAL CO IN	1.2500%	150,000	149,968	147,243
GENERAL MOTORS FINANCIAL CO IN	3.6000%	1,290,000	1,357,048	1,207,081
GENERAL MOTORS FINANCIAL CO IN	5.4500%	1,000,000	999,068	1,014,043
GEORGIA POWER CO	4.9500%	239,000	238,663	240,851
GEORGIA POWER CO	3.7000%	210,000	233,354	156,517
GEORGIA POWER CO	4.6500%	255,000	254,811	258,504
GEORGIA POWER CO	5.1250%	65,000	63,938	60,744
GEORGIA POWER CO	4.5500%	240,000	239,523	242,272
GEORGIA POWER CO	5.0040%	2,500,000	2,500,070	2,535,310
GILEAD SCIENCES INC	5.5000%	500,000	480,590	489,800
GILEAD SCIENCES INC	1.6500%	955,000	818,196	834,830
GILEAD SCIENCES INC	4.7500%	610,000	537,573	546,027
GILEAD SCIENCES INC	5.1000%	803,000	801,808	813,282
GLAXOSMITHKLINE CAPITAL INC	4.5000%	705,000	710,713	710,607
GLENORE FUNDING LLC 144A	5.3710%	1,691,000	1,704,023	1,733,843
GLOBAL ATLANTIC FIN CO 144A	7.9500%	1,500,000	1,499,758	1,561,617
GLOBAL NET LEASE INC 144A	4.5000%	3,380,000	3,213,239	3,275,003
GLOBAL PARTNERS LP / GLP 144A	7.1250%	1,415,000	1,428,638	1,434,830

	Coupon	Units	Cost	Market Value
GLOBAL PAYMENTS INC	3.2000%	600,000	564,164	567,370
GM FINANCIAL AUTOMOBILE L 2 A4	5.3600%	210,000	209,984	212,352
GM FINANCIAL AUTOMOBILE L 3 A4	4.2200%	90,000	89,993	89,754
GM FINANCIAL CONSUMER AUT 1 A3	4.8500%	575,000	578,068	577,873
GM FINANCIAL CONSUMER AUT 4 A3	4.4000%	650,000	649,935	651,871
GOLDEN STATE FOODS 10/24 TLB	0.0000%	99,502	98,756	99,874
GOLDMAN SACHS GROUP INC/THE	3.8000%	2,500,000	2,935,577	2,439,663
GOLDMAN SACHS GROUP INC/THE	3.7500%	710,000	710,061	706,821
GOLDMAN SACHS GROUP INC/THE	6.7500%	445,000	430,931	488,512
GOLDMAN SACHS GROUP INC/THE	2.6150%	230,000	200,562	204,436
GOLDMAN SACHS GROUP INC/THE	1.9480%	2,153,000	2,068,777	2,084,668
GOLDMAN SACHS GROUP INC/THE	4.2500%	1,095,000	1,095,004	1,093,657
GOLDMAN SACHS GROUP INC/THE	2.3830%	3,900,000	3,322,682	3,406,049
GOLDMAN SACHS GROUP INC/THE	1.5420%	250,000	249,998	241,377
GOLDMAN SACHS GROUP INC/THE	6.4840%	150,000	150,000	159,115
GOLDMAN SACHS GROUP INC/THE	4.3870%	400,000	400,000	399,399
GOLDMAN SACHS GROUP INC/THE	4.4820%	399,000	399,000	399,530
GOLDMAN SACHS GROUP INC/THE	5.7980%	545,000	545,515	545,757
GOLDMAN SACHS GROUP INC/THE	5.7270%	6,700,000	6,700,000	6,974,393
GOLDMAN SACHS GROUP INC/THE	5.5610%	430,000	430,000	423,351
GOLDMAN SACHS GROUP INC/THE	5.5360%	4,225,000	4,231,223	4,332,689
GOLDMAN SACHS GROUP INC/THE	1.4310%	235,000	229,252	229,924
GOLDMAN SACHS GROUP INC/THE	5.2180%	170,000	170,000	174,279
GOLUB CAPITAL BDC INC	2.5000%	25,000	24,971	24,329
GOLUB CAPITAL PARTNE 1A B 144A	8.1120%	255,000	255,041	255,128
GOODMAN US FINANCE THREE 144A	3.7000%	1,860,000	1,855,231	1,823,166
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	1,445,000	1,445,068	1,387,747
GRAHAM PACKAGING CO INC 144A	7.1250%	1,795,000	1,778,692	1,791,685
GRAPHIC PACKAGING INTERNA 144A	3.7500%	135,000	129,579	126,559
GRAPHIC PACKAGING INTERNA 144A	6.3750%	50,000	50,010	51,054
GREAT LAKES DREDGE & DOCK 144A	5.2500%	1,760,000	1,760,018	1,691,263
GREYSTAR REAL ESTATE PART 144A	7.7500%	545,000	549,855	578,482
GROUNDWORKS 3/24 COV-LITE TL	0.0000%	138,307	136,924	138,203
GROUNDWORKS 3/24 DELAYED TL	0.0000%	25,617	25,489	25,598
GS MORTGAGE SECURI BWTR A 144A	2.9540%	110,598	84,120	95,412
GS MORTGAGE SECURI RIVR A 144A	5.5890%	5,390,715	4,181,989	3,593,577
GS MORTGAGE SECURIT 70P D 144A	7.2881%	530,000	528,615	538,542
GS MORTGAGE SECURITIES GC13 XA	0.0000%	104,959	986	1
GS MORTGAGE SECURITIES GC26 B	4.2150%	131,229	121,279	124,337
GSAA HOME EQUITY TRUST 15 1A1	4.9767%	148,932	142,869	129,878
GSAMP TRUST 2006-FM2 FM2 A1	4.7467%	963,907	605,714	322,414
GSAMP TRUST 2006-HE8 HE8 A2C	4.8067%	357,235	351,600	349,631
GSAMP TRUST 2006-NC2 NC2 A2D	4.9467%	701,945	557,820	384,587
GSAMP TRUST 2007-FM2 FM2 A2C	4.6267%	1,257,868	965,240	754,390
GSR MORTGAGE LOAN TRUS AR2 1A2	4.4367%	7,186	9,383	6,181
GSR MORTGAGE LOAN TRUS OA1 1A1	4.9067%	1,533,356	711,115	319,313
GSR MORTGAGE LOAN TRUST 11 1A1	6.4974%	29,543	27,155	29,885
GUARDIAN LIFE GLOBAL FUND 144A	3.2460%	225,000	225,000	221,496
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	149,096	148,724	149,283
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	2,100,000	2,093,283	2,126,180
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	1,300,000	1,641,630	1,300,081
HACKENSACK MERIDIAN HEALTH INC	2.8750%	43,000	43,000	26,938
HALEON US CAPITAL LLC	3.3750%	1,500,000	1,492,345	1,478,072
HALEON US CAPITAL LLC	3.6250%	390,000	362,994	364,876
HANESBRANDS 2/25 TLB	0.0000%	1,112,870	1,109,812	1,114,729
HANESBRANDS INC 144A	9.0000%	2,350,000	2,358,681	2,488,004
HARBOR FREIGHT TOOLS 5/24 TLB	0.0000%	208,425	207,904	203,735
HARBORTOUCH 5/25 TL	0.0000%	100,000	99,750	100,781
HARBORVIEW MORTGAGE LO 11 3A1A	5.1651%	7,820	8,390	7,498
HARBORVIEW MORTGAGE LO 12 1A1A	4.8751%	494,886	455,593	387,505
HARBORVIEW MORTGAGE LOA 1 2A1A	5.0051%	10,424	9,753	10,579
HARBORVIEW MORTGAGE LOA 2 2A1A	4.9051%	13,855	12,916	13,304
HARBORVIEW MORTGAGE LOA 6 2A1A	4.6551%	758,181	760,520	666,804
HARBORVIEW MORTGAGE LOA 9 2A1A	5.1451%	7,841	7,861	7,459
HARBORVIEW MORTGAGE LOAN 2 1A	6.9206%	18,204	16,757	4,653
HAT HOLDINGS I LLC / HAT 144A	3.7500%	300,000	269,902	274,157
HAYWARD INDUSTRIES 5/21 COV-LT	0.0000%	209,719	208,671	210,174
HCA INC	6.1000%	176,000	174,938	171,636
HCA INC	5.5000%	620,000	624,571	639,860
HCA INC	5.7500%	2,900,000	2,893,186	2,982,282
HCA INC	5.2500%	2,325,000	2,306,986	2,328,228
HCA INC	3.6250%	1,250,000	1,121,599	1,152,982
HCA INC	4.5000%	2,410,000	2,400,021	2,410,339
HCA INC	3.5000%	3,115,000	2,517,520	2,403,303
HCA INC	5.8750%	790,000	806,371	819,910
HCA INC	5.6000%	80,000	79,896	81,852
HCA INC	4.1250%	3,440,000	3,610,732	3,379,900
HCA INC	5.1250%	140,000	131,660	131,667
HCA INC	5.4500%	155,000	154,801	156,341
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	164,204	163,881	164,102
HEALTH CARE SERVICE CORP 144A	5.2000%	220,000	219,922	224,510
HEALTHCARE REALTY HOLDINGS LP	2.0000%	429,000	361,297	367,306
HEALTHCARE REALTY HOLDINGS LP	2.4000%	1,038,000	897,264	925,235
HELIOS SOFTWARE HOLDINGS 144A	8.7500%	1,010,000	1,009,863	1,038,931
HERCULES CAPITAL INC	6.0000%	280,000	276,961	279,426

	Coupon	Units	Cost	Market Value
HERSCHEND/HARLEM 5/25 TLB	0.0000%	100,000	99,750	100,604
HERSHEY CO/THE	4.9500%	225,000	226,176	229,956
HERSHEY CO/THE	2.3000%	354,000	345,035	347,252
HERSHEY CO/THE	4.7500%	225,000	227,478	229,464
HERTZ CORP/THE 144A	12.6250%	79,000	79,226	82,615
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	950,000	949,899	954,845
HERTZ VEHICLE FINANC 2A D 144A	9.4000%	250,000	254,435	256,737
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	1,900,000	1,899,765	1,981,154
HEXCEL CORP	5.8750%	290,000	289,958	294,967
HEXCEL CORP	4.2000%	545,000	533,878	539,813
HIGHTOWER 1/25 COV-LITE TLB	0.0000%	393,663	391,035	392,352
HIGHTOWER HOLDING LLC 144A	9.1250%	215,000	217,378	228,016
HIGHWOODS REALTY LP	4.2000%	600,000	625,412	583,493
HIGHWOODS REALTY LP	7.6500%	1,606,000	1,747,243	1,815,707
HIH TRUST 2024-61P 61P E 144A	8.5309%	98,525	97,996	98,033
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	524,600	513,295	523,336
HILTON DOMESTIC OPERATING 144A	5.8750%	800,000	800,008	817,100
HILTON GRAND VACATIONS BO 144A	5.0000%	2,905,000	2,904,986	2,794,165
HINNT 2024-A LLC A E 144A	8.0000%	29,281	27,296	28,079
HLF FINANCING SARL LLC / 144A	4.8750%	1,025,000	1,025,159	861,869
HLF FINANCING SARL LLC / 144A	12.2500%	495,000	481,625	538,600
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	29,000	28,999	21,848
HOBBS & ASSOCIATES/AIR CONTROL	0.0000%	184,958	184,538	184,669
HOME DEPOT INC/THE	3.6250%	410,000	286,408	298,430
HOME EQUITY MORTGAGE LOAN C M2	5.2167%	434,384	430,504	430,501
HONDA AUTO RECEIVABLES 20 2 A4	5.2100%	675,000	674,979	688,538
HORIZON AIRCRAFT FINA 1 A 144A	4.4580%	100,313	93,005	95,796
HORIZON AIRCRAFT FINA 1 B 144A	5.2700%	225,200	139,472	187,364
HORMEL FOODS CORP	1.7000%	292,000	275,727	272,949
HOST HOTELS & RESORTS LP	5.5000%	1,495,000	1,480,178	1,479,731
HOST HOTELS & RESORTS LP	2.9000%	1,600,000	1,360,763	1,402,005
HOST HOTELS & RESORTS LP	5.7000%	640,000	632,859	649,099
HOTWIRE FUNDING LLC 1A A2 144A	5.8930%	220,000	221,767	223,303
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	1,335,000	1,335,000	1,401,538
HOWARD UNIVERSITY	2.5160%	65,000	64,999	64,465
HSI ASSET LOAN OBLIGATI WF1 A1	4.5867%	29,327	19,281	8,546
HUB INTERNATIONAL 1/25 TLB	0.0000%	649,319	639,699	651,118
HUB INTERNATIONAL LTD 144A	7.3750%	270,000	272,094	282,509
HUB INTERNATIONAL LTD 144A	7.2500%	595,000	595,078	621,796
HUB INTERNATIONAL LTD 144A	5.6250%	60,000	60,000	60,008
HUBBELL INC	2.3000%	428,000	372,876	378,340
HUDSON PACIFIC PROPERTIES LP	4.6500%	300,000	243,337	269,539
HUDSON PACIFIC PROPERTIES LP	5.9500%	850,000	755,800	828,489
HUMANA INC	5.8750%	132,000	133,114	136,414
HUMANA INC	1.3500%	225,000	224,936	215,201
HUMANA INC	5.5500%	328,000	322,298	329,834
HUMANA INC	5.9500%	200,000	201,446	207,947
HUNT COS INC 144A	5.2500%	1,976,000	1,896,636	1,903,981
HUNTER DOUGLAS 1/25 (USD)	0.0000%	234,883	233,708	233,807
HUNTINGTON BANCSHARES INC/OH	6.2080%	240,000	240,000	251,836
HUNTINGTON BANCSHARES INC/OH	5.2720%	200,000	199,987	204,919
HYATT HOTELS CORP	5.7500%	715,000	714,691	732,523
HYATT HOTELS CORP	5.2500%	235,000	237,466	239,063
HYATT HOTELS CORP	5.3750%	1,000,000	1,008,312	1,013,978
HYATT HOTELS CORP	4.3750%	100,000	97,383	99,665
HYUNDAI AUTO LEASE S B A4 144A	5.3900%	310,000	309,985	313,962
HYUNDAI CAPITAL AMERICA 144A	6.0000%	3,700,000	3,699,912	3,701,106
HYUNDAI CAPITAL AMERICA 144A	5.2500%	200,000	199,628	201,860
HYUNDAI CAPITAL AMERICA 144A	1.5000%	5,634,000	5,445,759	5,470,126
HYUNDAI CAPITAL AMERICA 144A	5.9500%	175,000	174,917	177,737
HYUNDAI CAPITAL AMERICA 144A	5.4910%	1,500,000	1,507,165	1,500,700
II-VI/COHERENT 12/24 TLB	0.0000%	265,201	262,549	265,313
ILLUMINA INC	4.6500%	310,000	309,870	310,368
IMOLA MERGER CORP 144A	4.7500%	2,865,000	2,691,394	2,766,136
IMPAC SECURED ASSETS TRU 4 A2C	4.9867%	3,014,064	2,166,759	2,602,513
IMPERIAL FUND MOR NQM1 A1 144A	1.0710%	90,259	90,259	78,524
IMPERIAL FUND MOR NQM2 A1 144A	1.0730%	86,174	86,173	73,049
IMPERIAL FUND MOR NQM3 A1 144A	1.5950%	127,147	127,146	110,699
INC RESEARCH / INVENTIV HEALTH	0.0000%	99,748	98,875	98,720
INDIANA UNIVERSITY HEALTH INC	2.8520%	60,000	59,998	37,405
INDYMAC INDX MORTGAG AR12 2A1A	4.9467%	399,893	406,548	367,809
INGERSOLL RAND INC	5.4000%	250,000	249,363	257,691
INSIGHT ENTERPRISES INC 144A	6.6250%	240,000	242,488	247,233
INTEL CORP	5.9000%	280,000	275,464	262,932
INTEL CORP	4.0000%	175,000	168,075	171,347
INTEL CORP	4.8000%	41,000	36,786	35,812
INTEL CORP	3.7500%	100,000	98,111	98,687
INTEL CORP	3.2500%	450,000	301,740	285,009
INTEL CORP	3.9000%	300,000	285,214	290,839
INTEL CORP	3.0500%	165,000	106,711	98,024
INTEL CORP	4.2500%	34,000	28,227	27,417
INTEL CORP	5.6000%	395,000	364,776	362,374
INTEL CORP	4.6000%	111,000	103,709	97,581
INTEL CORP	5.1250%	450,000	461,530	460,140
INTEL CORP	4.9000%	1,067,000	885,604	882,315

	Coupon	Units	Cost	Market Value
INTEL CORP	2.8000%	151,000	105,806	101,476
INTEL CORP	4.7500%	2,215,000	1,861,884	1,807,041
INTEL CORP	5.6250%	45,000	44,995	42,812
INTEL CORP	4.8750%	1,097,000	1,099,785	1,101,911
INTEL CORP	5.7000%	272,000	257,966	253,134
INTERCONTINENTAL EXCHANGE INC	3.0000%	980,000	640,236	629,537
INTERCONTINENTAL EXCHANGE INC	3.6250%	510,000	495,006	497,026
INTERFACE INC 144A	5.5000%	1,235,000	1,235,033	1,217,335
INTERNATIONAL BUSINESS MACHINE	4.0000%	511,000	409,671	423,212
INTERNATIONAL BUSINESS MACHINE	6.5000%	235,000	246,426	248,465
INTERNATIONAL BUSINESS MACHINE	3.5000%	100,000	95,678	97,205
INTERNET BRANDS 4/23 COV-LITE	0.0000%	466,449	461,779	437,152
INTERPUBLIC GROUP OF COS INC/T	3.3750%	67,000	66,878	49,762
INTERSTATE POWER AND LIGHT CO	3.5000%	85,000	88,167	59,795
INVITATION HOMES OPERATING PAR	4.1500%	2,200,000	2,195,880	2,082,525
INVITATION HOMES OPERATING PAR	4.8750%	475,000	464,160	460,157
IPALCO ENTERPRISES INC	5.7500%	800,000	798,078	803,661
IQVIA INC	6.2500%	665,000	665,293	695,025
IQVIA INC	5.7000%	1,390,000	1,399,197	1,425,334
IQVIA INC 144A	6.2500%	175,000	175,000	179,588
IRON MOUNTAIN 12/23 TLB	0.0000%	281,438	279,327	280,968
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,036	129,400
IRON MOUNTAIN INC 144A	6.2500%	35,000	34,997	35,987
IRON MOUNTAIN INC 144A	5.2500%	150,000	137,917	147,948
ITC HOLDINGS CORP 144A	4.9500%	400,000	401,803	404,303
J M SMUCKER CO/THE	5.9000%	75,000	74,980	78,816
JABIL INC	1.7000%	195,000	194,994	190,448
JABIL INC	5.4500%	365,000	363,607	374,278
JB POINDEXTER & CO INC 144A	8.7500%	2,035,000	2,050,750	2,071,017
JBS USA LUX SARL / JBS US 144A	5.9500%	405,000	404,236	419,572
JC PENNEY CORP INC	6.3750%	0	0	0
JELD-WEN INC 144A	7.0000%	1,165,000	1,164,563	912,137
JERSEY CENTRAL POWER & LI 144A	4.3000%	620,000	636,429	618,775
JERSEY CENTRAL POWER & LIGHT C	5.1000%	365,000	363,823	363,921
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	446,370	388,040	390,622
JETBLUE 8/24 TLB	0.0000%	124,063	121,581	115,953
JETBLUE AIRWAYS CORP / JE 144A	9.8750%	164,000	161,660	159,553
JOHN DEERE CAPITAL CORP	4.7500%	700,000	699,868	703,163
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	229,827	229,806	230,521
JOHNSON & JOHNSON	3.7000%	855,000	890,296	1,002,558
JOHNSON & JOHNSON	2.1000%	20,000	13,627	13,741
JOHNSON & JOHNSON	0.9500%	800,000	799,819	752,477
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	208,950	208,428	209,245
JONES LANG LASALLE INC	6.8750%	1,320,000	1,312,859	1,416,454
JOSTENS/CHAMP ACQUISITION 11/2	0.0000%	99,375	98,381	99,830
JP MORGAN CHASE CO CCDC A 144A	7.2355%	2,800,000	2,747,094	2,977,787
JP MORGAN CHASE COM C16 D 144A	4.8832%	72,332	62,625	68,166
JP MORGAN MORTGAG LTV3 B4 144A	4.3352%	442,435	447,372	401,276
JP MORGAN MORTGAGE 10 B4 144A	2.8273%	131,126	119,757	101,035
JP MORGAN MORTGAGE ACQ WMC3 A3	4.6867%	191,761	204,182	143,515
JP MORGAN MORTGAGE ACQU HE2 M1	4.9167%	1,300,000	1,196,120	1,236,813
JP MORGAN MORTGAGE T 7 B1 144A	2.7946%	450,607	450,324	368,752
JP MORGAN MORTGAGE TRUS A1 6A1	5.4616%	9,649	10,330	9,354
JP MORGAN MORTGAGE TRUS A2 1A1	0.0000%	12,680	11,636	6,577
JPMBB COMMERCIAL MORTGA C23 XA	0.3523%	107,480	5,176	1
JPMBB COMMERCIAL MORTGAG C22 B	4.5079%	155,000	149,125	147,824
JPMORGAN CHASE & CO	5.0400%	1,016,000	1,016,000	1,025,687
JPMORGAN CHASE & CO	3.3000%	950,000	950,130	943,520
JPMORGAN CHASE & CO	5.5720%	2,545,000	2,554,185	2,637,494
JPMORGAN CHASE & CO	5.6000%	407,000	405,299	417,916
JPMORGAN CHASE & CO	4.8500%	222,000	242,003	206,433
JPMORGAN CHASE & CO	1.0450%	150,000	150,000	147,975
JPMORGAN CHASE & CO	4.1250%	1,495,000	1,501,978	1,493,289
JPMORGAN CHASE & CO	3.8820%	1,465,000	1,395,852	1,292,070
JPMORGAN CHASE & CO	1.9530%	49,000	41,783	42,493
JPMORGAN CHASE & CO	3.7020%	1,069,000	1,119,229	1,040,445
JPMORGAN CHASE & CO	4.2030%	872,000	899,226	868,316
JPMORGAN CHASE & CO	2.5450%	3,164,000	2,731,255	2,785,408
JPMORGAN CHASE & CO	3.5400%	187,000	181,672	184,232
JPMORGAN CHASE & CO	2.9630%	1,060,000	940,682	952,761
JPMORGAN CHASE & CO	4.3230%	250,000	250,000	249,759
JPMORGAN CHASE & CO	4.8510%	712,000	712,000	719,423
JPMORGAN CHASE & CO	4.9120%	5,900,000	5,766,830	5,934,157
JPMORGAN CHASE & CO	2.5800%	272,000	272,000	242,916
JPMORGAN CHASE & CO	5.1030%	1,285,000	1,285,000	1,316,873
JPMORGAN CHASE & CO	6.0870%	2,675,000	2,684,686	2,811,577
JPMORGAN CHASE & CO	5.2990%	885,000	885,000	908,640
JPMORGAN CHASE & CO	3.9600%	3,200,000	3,135,251	3,191,598
JPMORGAN CHASE & CO	5.3360%	210,000	210,000	214,962
JPMORGAN CHASE & CO	5.5710%	2,300,000	2,300,000	2,347,196
JPMORGAN CHASE & CO	5.5810%	1,700,000	1,702,740	1,765,207
JPMORGAN CHASE & CO	5.2940%	1,021,000	1,021,754	1,038,992
JPMORGAN CHASE & CO	5.5020%	2,490,000	2,514,884	2,564,696
JPMORGAN CHASE & CO	4.9950%	636,000	638,138	647,615
JPMORGAN CHASE & CO	4.9460%	800,000	800,768	791,620

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	5.1400%	710,000	710,216	728,090
JPMORGAN CHASE & CO	2.5220%	320,000	286,655	292,574
JPMORGAN CHASE & CO	5.2992%	2,300,000	2,300,000	2,306,176
JPMORGAN CHASE & CO	3.6500%	990,000	963,219	973,928
JPMORGAN CHASE & CO	6.8750%	150,000	156,843	158,328
JPMORGAN CHASE BANK NA	5.1100%	1,750,000	1,750,000	1,772,155
KAISER FOUNDATION HOSPITALS	3.0020%	101,000	101,000	65,329
KAISER FOUNDATION HOSPITALS	2.8100%	29,000	29,000	20,681
KASEYA 3/25 TL	0.0000%	135,000	134,325	135,464
KB HOME	4.8000%	120,000	115,771	116,864
KENNEDY-WILSON INC	5.0000%	185,000	154,013	166,731
KENNEDY-WILSON INC	4.7500%	4,100,000	3,479,607	3,808,242
KENVUE INC	5.0000%	213,000	218,121	219,447
KEURIG DR PEPPER INC	5.0500%	100,000	100,857	102,229
KEURIG DR PEPPER INC	3.9500%	252,000	245,947	247,900
KEURIG DR PEPPER INC	4.6000%	325,000	324,199	326,650
KEURIG DR PEPPER INC	4.5970%	50,000	50,094	50,382
KEYBANK NA/CLEVELAND OH	4.1500%	1,500,000	1,499,984	1,498,891
KEYSIGHT TECHNOLOGIES INC	4.9500%	135,000	134,871	133,467
KIDDE GLOBAL 10/24 TLB	0.0000%	300,000	297,000	301,314
KILROY REALTY LP	6.2500%	790,000	773,653	787,608
KIMBERLY-CLARK CORP	3.1000%	45,000	41,278	42,898
KIMBERLY-CLARK CORP	2.8750%	160,000	159,551	103,145
KIMBERLY-CLARK CORP	3.2000%	299,000	285,661	290,000
KINDER MORGAN INC	5.0000%	330,000	329,594	335,144
KINDER MORGAN INC	5.8500%	265,000	264,179	274,695
KINDER MORGAN INC	4.8000%	625,000	585,544	614,894
KINDER MORGAN INC	1.7500%	205,000	204,900	197,991
KINDER MORGAN INC	5.1500%	215,000	214,732	219,519
KINDER MORGAN INC	5.9500%	270,000	268,778	264,972
KINETIK HOLDINGS LP 144A	6.6250%	455,000	460,688	465,369
KINETIK HOLDINGS LP 144A	5.8750%	1,240,000	1,234,891	1,250,515
KODIAK BUILDING PARTNERS 11/24	0.0000%	100,000	99,500	96,208
KRAFT HEINZ FOODS CO	4.8750%	800,000	717,258	686,861
KRAFT HEINZ FOODS CO	5.4000%	2,000,000	2,006,270	2,026,368
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	1,145,000	1,145,000	1,124,878
KROGER CO/THE	5.6500%	180,000	179,211	170,395
KUBOTA CREDIT OWNER 1A A3 144A	4.6700%	1,216,000	1,215,960	1,232,080
KUBOTA CREDIT OWNER 2A A4 144A	5.1900%	210,000	209,978	214,857
LABL INC 144A	8.6250%	325,000	320,785	277,995
LABORATORY CORP OF AMERICA HOL	4.8000%	1,439,000	1,388,375	1,406,755
LAMAR MEDIA CORP	3.7500%	125,000	118,932	121,165
LAZARD GROUP LLC	6.0000%	500,000	499,834	525,037
LAZARD GROUP LLC	4.3750%	626,000	622,126	618,555
LBM ACQUISITION LLC 144A	6.2500%	402,000	380,067	348,735
LCM INVESTMENTS HOLDINGS 144A	8.2500%	2,200,000	2,255,000	2,339,003
LEEWARD RENEWABLE ENERGY 144A	4.2500%	40,000	34,100	37,348
LEHMAN BRTH HLD (RIC) ESCROW	0.0000%	900,000	771,043	0
LEHMAN XS TRUST SERIE 12N 1A3A	4.8667%	417,178	397,397	405,676
LENNAR CORP	5.0000%	2,500,000	2,933,020	2,517,451
LENNOX INTERNATIONAL INC	5.5000%	250,000	249,825	257,801
LENNOX INTERNATIONAL INC	1.3500%	39,000	39,000	38,870
LEVEL 3 FINANCING INC 144A	10.0000%	1,100,540	1,056,518	1,111,537
LEVEL 3 FINANCING INC 144A	10.5000%	0	0	0
LEVEL 3 FINANCING INC 144A	4.0000%	3,650,000	2,797,306	3,120,750
LEVEL 3 FINANCING INC 144A	3.7500%	200,000	136,611	168,250
LEVEL 3 FINANCING INC 144A	3.8750%	50,000	38,497	43,375
LEVEL 3 FINANCING INC 144A	6.8750%	95,000	95,000	96,665
LEVEL 3 FINANCING INC 144A	4.8750%	50,000	44,058	46,688
LFS TOPCO LLC 144A	5.8750%	2,645,000	2,585,150	2,644,826
LFS TOPCO LLC 144A	8.7500%	805,000	796,861	791,877
LIBERTY UTILITIES CO 144A	5.5770%	1,200,000	1,200,004	1,234,532
LIBERTY UTILITIES FINANCE 144A	2.0500%	1,100,000	1,097,650	965,818
LIFEPOINT HEALTH INC 144A	11.0000%	1,723,000	1,890,097	1,900,807
LIFEPOINT HEALTH INC 144A	8.3750%	2,250,000	2,313,530	2,397,474
LIVE NATION ENTERTAINMENT 144A	3.7500%	585,000	552,061	566,072
LIVE NATION ENTERTAINMENT 144A	6.5000%	570,000	572,141	578,401
LONG BEACH MORTGAGE LOA WL1 M4	5.5167%	1,393,632	1,392,428	1,365,816
LONG BEACH MORTGAGE LOAN 2 1A	4.8267%	1,344,169	990,549	1,049,189
LONG BEACH MORTGAGE LOAN 3 1A	4.9867%	428,401	364,685	421,037
LONG BEACH MORTGAGE LOAN 4 1A1	5.0267%	16,400	17,434	16,167
LONG BEACH MORTGAGE LOAN 8 2A3	4.7867%	1,510,508	610,385	399,280
LONG BEACH MORTGAGE LOAN 8 2A4	4.9467%	1,421,655	608,615	377,577
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,745,000	5,637,079	5,683,643
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	20,000	20,003	19,447
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	50,000	50,006	47,473
LPL HOLDINGS INC	6.7500%	475,000	496,900	506,588
LPL HOLDINGS INC	5.6500%	585,000	583,779	588,172
LUMINENT MORTGAGE TRUST 2 A1A	4.8667%	1,145,905	688,271	816,030
LYB INTERNATIONAL FINANCE III	6.1500%	585,000	583,291	607,178
LYB INTERNATIONAL FINANCE III	1.2500%	69,000	68,989	68,396
M&T BANK CORP	7.4130%	735,000	764,831	797,149
M&T BANK CORP	6.0820%	402,000	398,884	424,536
M&T BANK CORP	4.8330%	315,000	314,990	317,584
M/I HOMES INC	3.9500%	140,000	131,626	130,955

	Coupon	Units	Cost	Market Value
MADISON SAFETY 2/25 TLB	0.0000%	99,500	99,251	99,624
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	196,094	195,114	192,009
MARATHON PETROLEUM CORP	5.1500%	930,000	926,939	947,635
MARATHON PETROLEUM CORP	5.7000%	210,000	208,604	212,976
MARKEL GROUP INC	6.0000%	15,000	14,947	14,979
MARRIOTT INTERNATIONAL INC/MD	5.0000%	600,000	597,507	609,840
MARRIOTT INTERNATIONAL INC/MD	5.5000%	450,000	440,388	450,075
MARRIOTT INTERNATIONAL INC/MD	2.8500%	1,867,000	1,788,512	1,695,276
MARRIOTT INTERNATIONAL INC/MD	5.5500%	449,000	447,296	465,752
MARRIOTT INTERNATIONAL INC/MD	5.4500%	1,365,000	1,361,281	1,381,740
MARRIOTT INTERNATIONAL INC/MD	5.3500%	370,000	361,344	373,028
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	495,000	446,396	475,401
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	2,255,950	2,006,950	2,205,291
MARS INC 144A	5.0000%	1,500,000	1,497,065	1,519,941
MARS INC 144A	4.8000%	1,640,000	1,638,878	1,661,648
MARS INC 144A	5.2000%	2,600,000	2,595,527	2,631,146
MARS INC 144A	5.8000%	40,000	39,769	39,931
MARS INC 144A	5.7000%	1,360,000	1,347,024	1,356,680
MARSH & MCLENNAN COS INC	3.7500%	1,150,000	1,149,552	1,144,218
MARSH & MCLENNAN COS INC	4.5500%	1,500,000	1,498,645	1,511,031
MARSH & MCLENNAN COS INC	5.4000%	250,000	248,789	240,864
MARSH & MCLENNAN COS INC	5.7000%	1,107,000	1,103,772	1,111,666
MARTIN MARIETTA MATERIALS INC	5.5000%	200,000	196,058	192,842
MARTIN MARIETTA MATERIALS INC	3.2000%	99,000	69,523	65,591
MARVELL TECHNOLOGY INC	5.7500%	415,000	421,561	432,073
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	1,045,000	1,045,000	896,458
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	140,000	139,596	116,362
MASSMUTUAL GLOBAL FUNDING 144A	4.9500%	300,000	299,868	306,327
MASTERCARD INC	3.8500%	150,000	166,816	118,436
MASTERCARD INC	4.5500%	690,000	688,519	678,569
MASTERCARD INC	2.9500%	50,000	47,777	48,037
MASTERCARD INC	4.3500%	830,000	822,521	826,504
MASTR ASSET BACKED SECU NC1 M1	5.1867%	447,902	438,612	413,111
MASTR ASSET BACKED SECU NC1 M2	5.2167%	221,323	223,775	222,252
MASTR ASSET BACKED SECU NC3 A1	4.7267%	447,001	349,578	196,249
MATADOR RESOURCES CO 144A	6.5000%	115,000	115,816	115,060
MATADOR RESOURCES CO 144A	6.8750%	170,000	169,765	173,353
MAUSER PACKAGING SOLUTION 144A	7.8750%	115,000	114,817	116,885
MAUSER PACKAGING SOLUTION 144A	9.2500%	125,000	124,730	124,124
MAYO CLINIC	3.1960%	32,000	32,000	19,801
MCAFFEE 12/24 TLB	0.0000%	422,126	420,015	409,374
MCAFFEE CORP 144A	7.3750%	465,000	413,682	439,138
MCDONALD'S CORP	3.6250%	1,385,000	1,418,050	1,008,514
MCKESSON CORP	4.2500%	100,000	98,584	99,862
MCKESSON CORP	0.9000%	320,000	319,989	315,150
MCKESSON CORP	5.1000%	485,000	493,873	496,237
MCLAREN HEALTH CARE CORP	4.3860%	400,000	490,942	334,197
MEDICAL SOLUTIONS 11/21 COV-LI	0.0000%	203,880	203,025	105,677
MEDLINE BORROWER LP 144A	5.2500%	2,697,000	2,661,539	2,675,976
MEDLINE BORROWER LP 144A	3.8750%	340,000	328,540	326,142
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	328,728	327,084	328,889
MEMORIAL HEALTH SERVICES	3.4470%	75,000	74,998	53,402
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	18,000	18,000	11,646
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	827,000	826,705	829,147
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	200,000	199,823	202,265
MERCER INTERNATIONAL INC	5.1250%	2,000,000	1,947,478	1,631,407
MERRILL LYNCH MORTGAGE I A10 A	4.8867%	44,694	46,921	43,771
MERRILL LYNCH MORTGAGE I A4 3A	7.0000%	2,791	3,281	2,724
MERRILL LYNCH MORTGAGE IN 3 5A	4.9667%	7,167	7,519	6,830
MERRILL LYNCH MORTGAGE WMC1 M1	5.2167%	723,711	735,789	719,256
META PLATFORMS INC	5.6000%	100,000	99,734	99,999
META PLATFORMS INC	3.8500%	45,000	42,193	43,279
META PLATFORMS INC	4.5500%	1,150,000	1,150,405	1,166,164
META PLATFORMS INC	4.7500%	1,300,000	1,297,717	1,306,083
META PLATFORMS INC	5.4000%	395,000	394,287	385,220
METLIFE INC	6.3500%	440,000	450,628	451,936
METLIFE SECURITIZATI 1A A 144A	3.0000%	22,041	22,242	21,093
MFA 2020-NQM1 TRU NQM1 A1 144A	2.4790%	17,781	17,781	17,174
MFA 2020-NQM3 TRU NQM3 A1 144A	1.0140%	23,047	23,046	21,669
MFA 2021-INV1 TRU INV1 A1 144A	0.8520%	25,764	25,765	24,811
MFA 2021-INV2 TRU INV2 A1 144A	1.9060%	96,251	96,249	86,120
MFA 2021-NQM1 TRU NQM1 A1 144A	1.1530%	45,153	45,162	42,251
MFA 2021-NQM2 TRU NQM2 A1 144A	1.0290%	61,435	61,439	54,099
MICHAELS COS INC/THE 144A	5.2500%	120,000	107,825	95,940
MICRON TECHNOLOGY INC	6.0500%	3,540,000	3,583,466	3,704,839
MICRON TECHNOLOGY INC	5.3750%	3,160,000	3,216,108	3,248,914
MICRON TECHNOLOGY INC	5.8000%	284,000	289,568	293,697
MICRON TECHNOLOGY INC	5.6500%	310,000	309,173	322,239
MICROSOFT CORP	2.6750%	570,000	570,497	337,044
MICROSOFT CORP	2.5250%	993,000	980,444	613,643
MID-AMERICA APARTMENTS LP	4.0000%	746,000	745,662	744,299
MID-AMERICA APARTMENTS LP	4.9500%	235,000	228,376	233,331
MIDAMERICAN ENERGY CO	3.9500%	150,000	155,962	118,385
MIDAMERICAN ENERGY CO	3.1500%	40,000	39,802	26,986
MIDAMERICAN ENERGY CO	4.2500%	25,000	24,866	20,330

	Coupon	Units	Cost	Market Value
MID-ATLANTIC INTERSTATE T 144A	4.1000%	1,000,000	1,095,473	992,576
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	103,072	99,152
MILEAGE PLUS HOLDINGS LLC 144A	6.5000%	200,000	200,000	200,262
MILL CITY MORTGAG NMR1 A1 144A	1.1250%	112,293	113,053	107,150
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	155,223	155,897	151,128
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	1,479,136	1,487,659	1,429,748
MILL CITY MORTGAGE L 3 A1 144A	2.7500%	146	147	146
MILL CITY MORTGAGE L 3 A1 144A	3.5000%	38,267	37,944	37,643
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	1,148,063	1,148,659	1,149,429
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	70,558	70,381	70,628
MMAF EQUIPMENT FINAN A A5 144A	1.5600%	200,000	175,452	190,123
MOMENTIVE 3/23 TL	0.0000%	229,412	220,235	229,889
MONDELEZ INTERNATIONAL INC	4.6250%	1,800,000	1,307,239	1,365,521
MORGAN STANLEY	5.0000%	580,000	587,112	580,870
MORGAN STANLEY	5.0500%	250,000	249,999	250,759
MORGAN STANLEY	5.2500%	1,700,000	1,653,173	1,729,322
MORGAN STANLEY	1.5930%	6,400,000	6,226,148	6,245,447
MORGAN STANLEY	1.7940%	294,000	247,199	251,530
MORGAN STANLEY	1.9280%	1,475,000	1,472,215	1,261,110
MORGAN STANLEY	3.5910%	2,425,000	2,406,917	2,382,553
MORGAN STANLEY	3.6220%	10,000	10,827	9,590
MORGAN STANLEY	1.5120%	2,989,000	2,870,656	2,899,509
MORGAN STANLEY	0.9850%	200,000	200,000	196,815
MORGAN STANLEY	5.4240%	240,000	240,000	245,857
MORGAN STANLEY	5.4490%	1,271,000	1,289,290	1,307,161
MORGAN STANLEY	2.6990%	455,000	410,512	419,563
MORGAN STANLEY	5.8310%	835,000	835,000	874,795
MORGAN STANLEY	5.6520%	1,100,000	1,099,990	1,124,422
MORGAN STANLEY	5.6560%	1,155,000	1,154,998	1,199,711
MORGAN STANLEY	2.5110%	1,118,000	979,915	979,044
MORGAN STANLEY	5.2300%	325,000	325,074	332,700
MORGAN STANLEY	4.9940%	155,000	154,999	157,255
MORGAN STANLEY	5.1920%	515,000	515,000	527,942
MORGAN STANLEY	5.6640%	225,000	225,000	233,156
MORGAN STANLEY	5.3979%	4,000,000	4,000,075	4,022,320
MORGAN STANLEY ABS CAP HE2 A2C	4.5967%	1,931,883	1,016,170	883,168
MORGAN STANLEY ABS CAP HE4 A2C	4.6967%	1,746,220	1,139,416	549,217
MORGAN STANLEY ABS CAP HE8 A2C	4.6067%	1,847,158	1,060,918	799,974
MORGAN STANLEY ABS CAP NC2 A2A	4.5767%	188,236	140,976	81,300
MORGAN STANLEY ABS CAP WMC4 M6	5.5167%	612,906	607,175	573,027
MORGAN STANLEY ABS CAPI HE3 M1	5.3217%	169,605	172,541	172,968
MORGAN STANLEY BANK C9 D 144A	3.7998%	105,000	91,236	96,486
MORGAN STANLEY BANK NA	4.9680%	570,000	571,233	576,828
MORGAN STANLEY BANK OF C26 XA	0.7634%	145,790	13,132	3
MORGAN STANLEY CAP 150E A 144A	3.9120%	500,000	491,688	442,776
MORGAN STANLEY IXIS REAL 2 A1	4.5167%	1,971	2,131	628
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.8667%	224,106	213,982	165,181
MORTGAGEIT TRUST 2004-2 2 A1	5.2067%	45,837	45,845	45,860
MOTOROLA SOLUTIONS INC	2.7500%	590,000	584,743	528,966
MOTOROLA SOLUTIONS INC	2.3000%	195,000	178,226	173,101
MOTOROLA SOLUTIONS INC	5.4000%	385,000	384,626	392,644
MOUNT NITTANY MEDICAL CENTER O	3.7990%	40,000	40,004	29,661
MPLX LP	5.0000%	3,200,000	3,178,706	3,155,476
MPLX LP	5.5000%	7,000	6,922	7,028
MPLX LP	4.5000%	190,000	167,181	168,041
MPLX LP	4.1250%	1,749,000	1,747,230	1,739,518
MPLX LP	4.9000%	375,000	351,346	300,640
MPLX LP	4.7000%	541,000	545,832	438,901
MPLX LP	5.2000%	25,000	27,392	21,808
MPT OPERATING PARTNERSHIP 144A	8.5000%	140,000	142,578	146,518
MPT OPERATING PARTNERSHIP LP /	3.5000%	697,000	517,010	492,750
MRFC MORTGAGE PASS-THR TBC3 A1	4.8964%	2,007	2,066	1,947
MSCI INC 144A	4.0000%	700,000	649,593	677,379
NABORS INDUSTRIES INC 144A	8.8750%	1,430,000	1,431,556	1,062,215
NABORS INDUSTRIES INC 144A	9.1250%	145,000	145,113	138,838
NATIONAL FUEL GAS CO	5.9500%	779,000	778,503	796,266
NATIONAL HEALTH INVESTORS INC	3.0000%	269,000	225,665	238,619
NATIONAL INTERGOVERNMENTAL PUR	0.0000%	138,952	137,682	139,155
NATIONAL RURAL UTILITIES COOPE	1.0000%	165,000	164,921	159,893
NATIONAL RURAL UTILITIES COOPE	5.0000%	100,000	99,783	102,507
NATIONAL RURAL UTILITIES COOPE	3.9000%	425,000	424,894	419,908
NATIONAL RURAL UTILITIES COOPE	5.8000%	2,600,000	2,663,434	2,762,969
NATIONAL SECURITIES CLEAR 144A	5.0000%	1,850,000	1,863,357	1,889,228
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	1,103,000	975,299	1,095,744
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	625,000	620,426	649,184
NATIONSTAR MORTGAGE HOLDI 144A	5.1250%	153,000	143,047	154,848
NAVICURE/WAYSTAR 12/24 TLB	0.0000%	182,494	182,051	182,837
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	254,369	244,047	251,706
NCR ATLEOS 10/24 TLB	0.0000%	104,533	101,136	105,213
NCR ATLEOS CORP 144A	9.5000%	205,000	216,337	224,549
NCR VOYIX CORP 144A	5.0000%	485,000	501,824	480,086
NCR VOYIX CORP 144A	5.1250%	603,000	603,004	593,917
NEP 12/23 PIK TLB	0.0000%	141,619	141,541	130,202
NEP 9/18 (USD) 2ND LIEN TL	0.0000%	205,000	204,838	107,420
NEPTUNE BIDCO US INC 144A	9.2900%	1,860,000	1,781,658	1,811,054

	Coupon	Units	Cost	Market Value
NESTLE CAPITAL CORP 144A	4.8750%	900,000	899,621	910,961
NETAPP INC	5.5000%	235,000	235,000	242,058
NETAPP INC	5.7000%	236,000	235,756	242,363
NETFLIX INC	3.6250%	700,000	967,071	839,711
NETFLIX INC	4.6250%	300,000	456,069	376,081
NETFLIX INC	4.8750%	1,367,000	1,607,408	1,395,634
NETFLIX INC	5.4000%	95,000	94,806	93,753
NETFLIX INC 144A	4.8750%	400,000	469,596	409,269
NETFLIX INC REGS	3.6250%	1,800,000	2,629,429	2,186,692
NETFLIX INC REGS	3.8750%	300,000	349,886	367,765
NEVADA POWER CO	6.2500%	265,000	264,969	263,716
NEVADA POWER CO	3.1250%	1,175,000	2,095,586	744,688
NEW CENTURY HOME EQUITY 2 A2B	4.7867%	334,903	331,776	331,381
NEW CENTURY HOME EQUITY L D M2	5.1717%	3,500,000	3,009,426	3,104,905
NEW ENGLAND POWER CO 144A	2.8070%	535,000	432,785	324,082
NEW ENTERPRISE STONE & LI 144A	5.2500%	2,545,000	2,565,961	2,551,747
NEW ENTERPRISE STONE & LI 144A	9.7500%	580,000	638,842	581,354
NEW RESIDENTIAL M NQ1R A1 144A	0.9426%	50,531	50,531	45,956
NEW RESIDENTIAL M NQ2R A1 144A	0.9405%	20,799	20,799	19,803
NEW RESIDENTIAL M NQM1 A1 144A	2.4641%	39,137	39,137	36,922
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	1,166,168	1,183,381	1,116,349
NEW RESIDENTIAL M RPL1 A1 144A	3.5000%	29,822	63,412	28,881
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	1,491,954	1,499,978	1,431,155
NEW RESIDENTIAL MO 1A A1A 144A	4.0000%	26,225	26,744	25,567
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	543,109	557,451	509,089
NEW RESIDENTIAL MO 4A A1S 144A	5.2167%	62,821	64,781	61,482
NEW RESIDENTIAL MOR 2A A3 144A	4.0000%	29,744	31,105	28,749
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	734,360	757,938	718,932
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	41,000	41,000	27,992
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	1,560,000	1,557,583	1,595,694
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	1,580,000	1,579,797	1,593,977
NEW YORK STATE ELECTRIC & 144A	2.1500%	600,000	599,163	514,512
NEWELL BRANDS INC	6.6250%	110,000	104,639	104,935
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	190,000	189,050	189,525
NEXTERA ENERGY CAPITAL HOLDING	5.0000%	65,000	64,965	65,762
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	95,000	94,746	95,300
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	20,000	19,961	12,527
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	1,310,000	1,310,067	1,254,515
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	195,000	194,883	192,281
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	520,000	520,534	531,001
NEXTERA ENERGY CAPITAL HOLDING	1.9000%	35,000	34,989	32,704
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	115,000	114,297	110,609
NEXTERA ENERGY CAPITAL HOLDING	5.4500%	955,000	951,553	973,351
NEXTERA ENERGY CAPITAL HOLDING	5.7490%	20,000	19,998	20,029
NIAGARA MOHAWK POWER CORP 144A	2.7590%	143,000	143,097	124,987
NIAGARA MOHAWK POWER CORP 144A	5.7830%	638,000	638,743	621,774
NISOURCE INC	5.8500%	350,000	342,481	346,327
NISOURCE INC	3.9500%	140,000	139,875	108,041
NISOURCE INC	6.3750%	380,000	379,959	382,148
NISOURCE INC	0.9500%	300,000	299,981	298,612
NISOURCE INC	5.2000%	1,250,000	1,271,562	1,283,227
NISOURCE INC	5.3500%	505,000	504,440	509,142
NISSAN AUTO RECEIVABLES 2 A A4	5.1800%	290,000	289,970	296,314
NISSAN MOTOR ACCEPTANCE C 144A	2.0000%	100,000	100,122	97,484
NISSAN MOTOR ACCEPTANCE C 144A	2.7500%	4,850,000	4,849,094	4,427,493
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	675,000	674,960	643,720
NJ 2025-WBRK WBRK E 144A	6.0752%	50,000	46,519	45,961
NORFOLK SOUTHERN CORP	3.0500%	590,000	374,676	386,994
NORTHERN OIL & GAS INC 144A	8.7500%	160,000	171,020	164,879
NORTHERN STATES POWER CO/MN	4.0000%	120,000	118,447	96,610
NORTHERN STATES POWER CO/MN	5.0500%	60,000	59,957	60,599
NORTHERN STATES POWER CO/MN	4.5000%	65,000	67,314	55,183
NORTHERN STATES POWER CO/MN	3.2000%	40,000	39,862	27,199
NORTHERN STATES POWER CO/MN	5.6500%	60,000	59,674	59,889
NORTHWESTERN MUTUAL GLOBA 144A	4.3500%	240,000	239,954	240,898
NORTHWESTERN UNIVERSITY	2.6400%	45,000	45,000	27,925
NOVARTIS CAPITAL CORP	2.7500%	424,000	318,106	271,295
NOVASTAR MORTGAGE FUNDI 1 A2A1	4.6667%	23,315	17,776	7,633
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.8067%	432,425	299,655	141,899
NOVELIS CORP 144A	3.2500%	65,000	65,006	63,958
NOVELIS CORP 144A	6.8750%	2,355,000	2,349,062	2,434,907
NOVELIS CORP 144A	4.7500%	95,000	92,619	91,028
NRG ENERGY INC 144A	5.7500%	1,265,000	1,251,592	1,266,625
NSTAR ELECTRIC CO	3.1000%	50,000	49,586	32,632
NSTAR ELECTRIC CO	4.9500%	15,000	14,942	13,306
NSTAR ELECTRIC CO	5.4000%	15,000	14,980	15,367
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	198,158	197,982	179,057
NUVEEN LLC 144A	5.5500%	1,500,000	1,498,520	1,562,369
NVIDIA CORP	2.0000%	85,000	74,191	75,406
NVIDIA CORP	3.7000%	40,000	47,106	29,413
NVIDIA CORP	2.8500%	65,000	61,088	61,645
NVR INC	3.0000%	3,690,000	3,866,617	3,436,946
NYSEG STORM FUNDING LLC	4.7130%	1,201,000	1,200,903	1,206,881
OBX 2020-INV1 TRU INV1 A5 144A	3.5000%	50,391	51,407	45,335
OBX 2021-NQM3 TRU NQM3 A1 144A	1.0540%	114,024	114,023	93,291

	Coupon	Units	Cost	Market Value
OBX 2021-NQM4 TRU NQM4 A1 144A	1.9570%	199,198	199,195	168,877
OCCIDENTAL PETROLEUM CORP	5.0000%	1,100,000	1,099,571	1,109,466
OCCIDENTAL PETROLEUM CORP	7.5000%	100,000	110,252	110,064
OCCIDENTAL PETROLEUM CORP	6.4500%	1,000,000	1,061,311	1,023,123
OCEANEERING INTERNATIONAL INC	6.0000%	1,850,000	1,732,636	1,865,250
OGLETHORPE POWER CORP	5.3750%	100,000	99,827	97,616
OHIO POWER CO	5.6500%	75,000	74,860	77,022
OKLAHOMA DEVELOPMENT FI ONG A1	3.8770%	1,070,768	1,031,642	1,048,534
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	320,000	319,785	316,270
OLD REPUBLIC INTERNATIONAL COR	3.8500%	90,000	69,040	63,925
OLYMPUS WATER US HOLDING 144A	6.2500%	295,000	294,364	281,480
OLYMPUS WATER US HOLDING 144A	7.2500%	1,925,000	1,930,101	1,963,500
OLYMPUS WATER US HOLDING 144A	9.7500%	1,745,000	1,781,378	1,837,537
OMEGA HEALTHCARE INVESTORS INC	3.3750%	579,000	516,777	529,828
OMEGA HEALTHCARE INVESTORS INC	5.2500%	1,150,000	1,148,278	1,150,568
OMEGA HEALTHCARE INVESTORS INC	3.2500%	658,000	544,876	568,023
OMEGA HEALTHCARE INVESTORS INC	5.2000%	200,000	198,245	201,123
OMNICOM GROUP INC	5.3000%	320,000	324,596	322,757
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	3,000	2,984	2,227
ONCOR ELECTRIC DELIVERY CO LLC	3.1000%	20,000	19,904	13,104
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	1,290,000	1,288,461	1,295,903
ONE 2021-PARK MORT PARK E 144A	6.2065%	250,000	250,017	229,617
ONEMAIN DIRECT AUTO 1A A 144A	0.8700%	32,821	32,819	32,603
ONEMAIN FINANCE CORP	9.0000%	2,420,000	2,407,900	2,537,752
ONEMAIN FINANCE CORP	4.0000%	40,000	37,549	36,909
ONEMAIN FINANCE CORP	6.6250%	1,435,500	1,468,545	1,481,894
ONEMAIN FINANCE CORP	7.1250%	37,000	36,960	37,548
ONEMAIN FINANCE CORP	3.5000%	280,000	225,400	274,122
ONEMAIN FINANCE CORP	5.3750%	170,000	162,674	167,220
ONEMAIN FINANCE CORP	7.8750%	1,210,000	1,204,051	1,285,709
ONEOK INC	5.0500%	2,830,000	2,687,480	2,631,239
ONEOK INC	3.4000%	975,000	900,382	930,438
ONEOK INC	4.2500%	8,500,000	8,497,689	8,485,702
ONEOK INC	4.5500%	1,255,000	1,248,743	1,257,498
ONEOK INC	4.7500%	85,000	84,143	84,157
ONEOK INC	5.6500%	286,000	285,785	296,283
OPEN TEXT 8/23 TLB	0.0000%	241,775	234,522	241,504
OPEN TEXT HOLDINGS INC 144A	4.1250%	125,000	125,000	115,089
OPTION ONE MORTGAGE LOAN 1 2A3	4.7467%	765,769	591,428	446,858
OPTION ONE MORTGAGE LOAN 1 2A4	4.9067%	945,949	775,532	551,980
ORACLE CORP	6.2500%	177,000	176,753	191,542
ORACLE CORP	5.5000%	2,500,000	2,468,156	2,509,717
ORACLE CORP	6.1500%	75,000	78,571	80,025
ORACLE CORP	6.1250%	185,000	184,478	185,186
ORACLE CORP	2.8750%	93,000	84,332	84,818
ORACLE CORP	4.5000%	265,000	252,397	252,899
ORACLE CORP	3.6000%	220,000	174,581	176,083
ORACLE CORP	3.9500%	66,000	49,219	48,714
ORACLE CORP	3.6500%	824,000	717,489	649,603
ORACLE CORP	2.6500%	260,000	254,547	255,312
ORACLE CORP	3.8500%	103,000	89,839	70,980
ORACLE CORP	1.6500%	6,540,000	6,530,695	6,406,266
ORACLE CORP	5.3750%	5,000	4,986	4,571
ORACLE CORP	2.9500%	1,250,000	1,140,095	1,167,309
ORACLE CORP	2.8000%	790,000	766,376	770,072
ORACLE CORP	4.2000%	800,000	799,325	794,492
ORACLE CORP	5.5500%	7,000	7,193	6,583
O'REILLY AUTOMOTIVE INC	5.7500%	430,000	429,904	437,619
O'REILLY AUTOMOTIVE INC	3.6000%	66,000	63,780	65,114
O'REILLY AUTOMOTIVE INC	4.7000%	13,000	12,314	12,908
O'REILLY AUTOMOTIVE INC	4.2000%	75,000	70,637	74,239
ORGANON & CO / ORGANON FO 144A	5.1250%	3,155,000	2,713,300	2,738,085
ORGANON & CO / ORGANON FO 144A	7.8750%	575,000	578,628	519,253
ORYX MIDSTREAM 1/25 TLB	0.0000%	303,779	302,248	303,514
OTIS WORLDWIDE CORP	5.1250%	400,000	399,978	411,895
OTIS WORLDWIDE CORP	3.3620%	65,000	71,238	44,850
OWNIT MORTGAGE LOAN TRUST 5 M1	5.3667%	263,860	240,172	250,394
PACCAR FINANCIAL CORP	4.5500%	365,000	364,449	369,606
PACIFIC GAS AND ELECTRIC CO	5.9000%	45,000	44,789	40,799
PACIFIC GAS AND ELECTRIC CO	6.1000%	167,000	172,685	173,021
PACIFIC GAS AND ELECTRIC CO	3.0000%	3,800,000	3,791,682	3,608,860
PACIFIC GAS AND ELECTRIC CO	4.9500%	1,820,000	1,628,629	1,466,934
PACIFIC GAS AND ELECTRIC CO	4.5000%	140,000	158,239	116,656
PACIFIC GAS AND ELECTRIC CO	2.5000%	4,414,000	4,302,891	3,831,579
PACIFIC GAS AND ELECTRIC CO	6.7500%	15,000	15,721	15,092
PACIFIC GAS AND ELECTRIC CO	3.5000%	195,000	153,694	125,031
PACIFIC GAS AND ELECTRIC CO	3.3000%	25,000	24,901	17,885
PACIFIC GAS AND ELECTRIC CO	3.1500%	285,000	286,469	282,274
PACIFIC GAS AND ELECTRIC CO	4.3000%	700,000	743,159	528,349
PACIFIC GAS AND ELECTRIC CO	4.2000%	1,501,000	1,444,208	1,464,813
PACIFIC GAS AND ELECTRIC CO	6.9500%	985,000	982,716	1,060,345
PACIFIC GAS AND ELECTRIC CO	5.5500%	1,851,000	1,857,208	1,880,847
PACIFIC GAS AND ELECTRIC CO	6.4000%	725,000	750,968	757,851
PACIFIC GAS AND ELECTRIC CO	5.7000%	530,000	529,921	525,187
PACIFIC LIFE GLOBAL FUNDI 144A	4.4500%	175,000	174,990	176,377

	Coupon	Units	Cost	Market Value
PACIFIC LIFE GLOBAL FUNDI 144A	4.9000%	150,000	149,846	152,558
PACIFICORP	6.0000%	65,000	64,570	67,140
PACIFICORP	2.7000%	400,000	348,660	365,730
PACIFICORP	2.9000%	35,000	27,680	20,721
PACIFICORP	4.1000%	93,000	76,473	74,633
PACKAGING CORP OF AMERICA	5.7000%	70,000	71,266	73,107
PANTHER ESCROW ISSUER LLC 144A	7.1250%	1,090,000	1,109,687	1,132,239
PARAMOUNT GLOBAL	3.3750%	800,000	738,837	774,025
PARAMOUNT GLOBAL	3.7000%	300,000	275,953	291,205
PARAMOUNT GLOBAL	6.8750%	250,000	243,219	256,016
PARK INTERMEDIATE HOLDING 144A	7.0000%	410,000	410,000	421,660
PARK PLACE SECURITIES WCV3 M2	5.2017%	845,209	802,768	841,220
PAYCHEX INC	5.6000%	45,000	44,669	46,515
PAYCHEX INC	5.3500%	1,160,000	1,155,568	1,191,141
PEACEHEALTH OBLIGATED GROUP	1.3750%	200,000	200,031	197,162
PEACEHEALTH OBLIGATED GROUP	3.2180%	18,000	18,001	11,136
PEBBLEBROOK HOTEL LP / PE 144A	6.3750%	260,000	260,943	261,397
PECO ENERGY CO	4.9000%	40,000	39,932	40,611
PECO ENERGY CO	2.8000%	1,840,000	1,838,186	1,153,655
PEDIATRIC ASSOCIATES 12/21 COV	0.0000%	201,710	200,834	179,269
PENNYMAC FINANCIAL SERVIC 144A	5.7500%	75,000	69,905	73,545
PENNYMAC FINANCIAL SERVIC 144A	7.1250%	100,000	101,576	103,639
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	100,000	100,000	96,156
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	2,310,000	2,298,396	2,366,675
PENNYMAC FINANCIAL SERVIC 144A	7.8750%	105,000	108,447	111,498
PENSKE TRUCK LEASING CO L 144A	5.7500%	2,238,000	2,227,693	2,256,876
PENSKE TRUCK LEASING CO L 144A	6.0500%	720,000	733,153	750,131
PENSKE TRUCK LEASING CO L 144A	5.2500%	525,000	524,543	537,357
PENSKE TRUCK LEASING CO L 144A	4.2000%	830,000	829,740	826,196
PENSKE TRUCK LEASING CO L 144A	5.3500%	1,551,000	1,550,104	1,568,564
PEPSICO INC	3.8750%	125,000	130,320	93,484
PEPSICO INC	4.6500%	188,000	187,883	165,736
PEPSICO INC	4.2000%	72,000	62,858	58,998
PEPSICO INC	1.4000%	215,000	181,646	184,380
PERATON 2/21 COV-LITE TLB	0.0000%	286,500	285,068	252,209
PERMIAN RESOURCES OPERATI 144A	6.2500%	75,000	75,000	75,696
PERMIAN RESOURCES OPERATI 144A	5.3750%	600,000	599,014	598,981
PERMIAN RESOURCES OPERATI 144A	8.0000%	70,000	69,629	71,568
PETCO HEALTH AND WELLNESS 3/21	0.0000%	215,828	215,288	198,350
PETSMART LLC / PETSMART F 144A	4.7500%	275,000	266,604	268,166
PFIZER INC	2.7500%	470,000	463,804	463,711
PFIZER INC	1.7500%	293,000	292,374	253,675
PFIZER INC	2.5500%	2,000	1,486	1,435
PFIZER INC	4.3000%	215,000	221,131	185,937
PFIZER INC	4.4000%	119,000	118,697	104,185
PFS FINANCING CORP B A 144A	4.9500%	740,000	739,975	747,198
PFS FINANCING CORP B A 144A	4.8500%	1,175,000	1,174,978	1,189,407
PG&E ENERGY RECOVERY FUNDING L	2.8220%	3,108,000	2,246,791	2,174,500
PG&E RECOVERY FUNDING LLC	4.8380%	468,521	468,646	470,935
PG&E WILDFIRE RECOVERY FUNDING	4.0220%	153,127	149,767	151,686
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	262,388	1,301,195	1,259
PHILLIPS EDISON GROCERY CENTER	5.7500%	1,995,000	2,011,038	2,051,986
PHINIA INC 144A	6.7500%	1,050,000	1,050,000	1,083,789
PIEDMONT NATURAL GAS CO INC	5.0500%	60,000	54,799	52,930
PIEDMONT NATURAL GAS CO INC	3.3500%	25,000	24,841	16,667
PIEDMONT OPERATING PARTNERSHIP	9.2500%	600,000	630,028	668,304
PIKE CORP 144A	5.5000%	1,437,000	1,440,210	1,436,061
PILGRIM'S PRIDE CORP	6.2500%	965,000	983,287	1,020,275
PILGRIM'S PRIDE CORP	3.5000%	280,000	243,811	252,071
PINNACLE WEST CAPITAL CORP	5.1500%	1,155,000	1,155,107	1,182,349
PINNACLE WEST CAPITAL CORP	4.9000%	690,000	690,333	699,659
PINNACLE WEST CAPITAL CORP	5.1841%	1,300,000	1,300,000	1,302,095
PIONEER NATURAL RESOURCES CO	5.1000%	900,000	899,884	904,298
PIONEER NATURAL RESOURCES CO	7.2000%	300,000	308,321	321,306
PLANET FINANCIAL GROUP LL 144A	10.5000%	225,000	228,452	224,969
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	104,475	103,953	88,281
PNC FINANCIAL SERVICES GROUP I	6.6150%	225,000	225,000	231,299
PNC FINANCIAL SERVICES GROUP I	5.5750%	935,000	935,000	963,676
PNC FINANCIAL SERVICES GROUP I	6.2000%	520,000	528,079	529,822
PORSCHE FINANCIAL A 1A A3 144A	4.4400%	1,201,000	1,200,767	1,206,562
POST HOLDINGS INC 144A	6.2500%	170,000	170,002	170,965
POST HOLDINGS INC 144A	6.3750%	150,000	150,006	151,368
POTOMAC ELECTRIC POWER CO	5.2000%	40,000	39,864	40,735
POWER SOLUTIONS 6/24	0.0000%	248,440	247,198	247,508
PPG INDUSTRIES INC	1.2000%	120,000	119,902	117,226
PPL ELECTRIC UTILITIES CORP	3.0000%	70,000	68,977	46,056
PPL ELECTRIC UTILITIES CORP	5.2500%	525,000	520,747	500,642
PPL ELECTRIC UTILITIES CORP	4.8500%	305,000	303,045	305,067
PRA HEALTH SCIENCES INC 144A	2.8750%	1,100,000	1,069,797	1,073,413
PRESIDENT AND FELLOWS OF HARVA	2.5170%	26,000	26,000	15,772
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	1,552,200	1,544,439	1,554,140
PRET 2024-NPL7 LL NPL7 A2 144A	8.9559%	145,000	144,999	144,515
PRET 2024-NPL9 LL NPL9 A2 144A	8.5949%	100,000	100,001	99,817
PRET 2025-NPL5 LL NPL5 A2 144A	8.7151%	100,000	100,000	100,592
PRET 2025-NPL6 LL NPL6 A2 144A	8.7150%	100,000	100,000	100,000

	Coupon	Units	Cost	Market Value
PRET 2025-RPL3 TR RPL3 M1 144A	4.1500%	325,000	284,557	288,215
PRICOA GLOBAL FUNDING I 144A	4.7000%	150,000	149,895	151,668
PRIME SECURITY SERVICES B 144A	6.2500%	1,854,000	1,862,932	1,856,903
PRIME SECURITY SERVICES B 144A	5.7500%	1,000,000	998,098	1,005,186
PRIMERICA INC	2.8000%	545,000	462,737	482,252
PROCTER & GAMBLE CO/THE	4.0500%	690,000	688,622	690,377
PROGRESS RESIDENTI SFR8 D 144A	2.0820%	190,000	189,998	183,701
PROLOGIS EURO FINANCE LLC	0.5000%	1,525,000	1,454,564	1,499,675
PROLOGIS LP	4.2000%	1,100,000	762,238	809,208
PROLOGIS TARGETED US LOGI 144A	5.5000%	1,388,000	1,408,990	1,417,205
PROLOGIS TARGETED US LOGI 144A	5.2500%	629,000	634,942	646,195
PROTECTIVE LIFE GLOBAL FU 144A	1.1700%	250,000	250,000	249,673
PROTECTIVE LIFE GLOBAL FU 144A	5.4670%	250,000	250,000	258,653
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	76,000	76,000	42,373
PRPM 2024-7 LLC 7 A2 144A	8.8350%	100,000	99,998	100,544
PRUDENTIAL FINANCIAL INC	5.7000%	1,690,000	1,691,392	1,711,838
PUBLIC SERVICE CO OF COLORADO	5.7500%	70,000	69,834	68,846
PUBLIC SERVICE CO OF COLORADO	3.6000%	140,000	139,662	107,801
PUBLIC SERVICE CO OF COLORADO	4.0500%	85,000	84,313	64,663
PUBLIC SERVICE CO OF NEW HAMPS	5.3500%	75,000	75,490	77,691
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	1,000,000	997,981	865,116
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	1,490,000	1,470,451	1,487,316
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	190,000	189,841	191,358
PUBLIC SERVICE ELECTRIC AND GA	5.5000%	40,000	39,716	39,448
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	150,000	149,704	151,617
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	383,000	373,719	374,411
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	125,000	133,220	84,873
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	880,000	873,411	877,207
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	42,000	41,032	40,161
PUBLIC SERVICE ELECTRIC AND GA	1.9000%	305,000	304,526	263,978
PUBLIC SERVICE ELECTRIC AND GA	5.2000%	70,000	69,980	71,700
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	210,000	212,323	205,578
PUBLIC SERVICE ENTERPRISE GROU	5.8500%	300,000	299,842	310,495
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	35,000	34,917	37,174
PUBLIC SERVICE ENTERPRISE GROU	4.9000%	370,000	369,522	376,356
PUBLIC SERVICE ENTERPRISE GROU	1.6000%	1,860,000	1,579,640	1,606,377
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	15,000	14,977	15,329
PUGET SOUND ENERGY INC	4.2230%	115,000	115,000	91,863
PUGET SOUND ENERGY INC	2.8930%	25,000	25,000	15,477
PULTEGROUP INC	6.0000%	79,000	80,702	82,736
PULTEGROUP INC	6.3750%	175,000	182,498	187,748
PULTEGROUP INC	7.8750%	296,000	330,094	343,331
QUALTRICS 2/25 TLB	0.0000%	0	0	0
QUANTA SERVICES INC	2.3500%	33,000	27,335	28,411
QUANTA SERVICES INC	2.9000%	516,000	462,106	475,680
QUANTA SERVICES INC	3.0500%	540,000	537,069	382,916
QUEST DIAGNOSTICS INC	4.6250%	100,000	99,080	100,986
QUIKRETE 2/25 COV-LITE TLB1	0.0000%	199,421	199,401	198,978
QUIKRETE HOLDINGS INC 144A	6.7500%	1,870,000	1,875,055	1,929,515
QUIKRETE HOLDINGS INC 144A	6.3750%	65,000	65,003	66,841
QVC INC 144A	6.8750%	3,508,000	3,273,653	1,460,734
RADIAN GROUP INC	6.2000%	475,000	477,229	493,535
RAILWORKS HOLDINGS LP / R 144A	8.2500%	1,195,000	1,144,073	1,221,888
RALI SERIES 2005-Q01 TR Q01 A1	4.7667%	70,005	68,640	48,984
RALI SERIES 2006-Q03 TR Q03 A1	4.8867%	563,787	317,216	141,937
RALI SERIES 2006-Q06 TR Q06 A1	4.8267%	495,148	515,281	106,041
RALI SERIES 2007-QH8 TRU QH8 A	5.2815%	179,123	184,909	143,769
RAMP SERIES 2005-EFC7 EFC7 A2	4.9267%	17,644	15,073	14,655
RASC SERIES 2004-KS7 KS7 A2B3	5.3467%	39,901	37,018	39,872
RAYMOND JAMES FINANCIAL INC	3.7500%	90,000	63,394	65,542
RAYONIER LP	2.7500%	36,000	30,356	31,838
RBSGC MORTGAGE LOAN TRUS B 1A4	4.9167%	41,137	30,225	20,104
RCO IX MORTGAGE LLC 2 A2 144A	9.1266%	160,000	158,838	158,800
REALTY INCOME CORP	5.7500%	1,186,000	1,495,304	1,672,827
REALTY INCOME CORP	4.4500%	200,000	199,245	200,066
REALTY INCOME CORP	5.1250%	35,000	34,440	35,042
REALTY INCOME CORP	5.3750%	65,000	63,955	62,307
REALTY INCOME CORP	4.7500%	410,000	407,671	414,503
REGENERON PHARMACEUTICALS INC	2.8000%	1,140,000	724,011	680,558
REGIONS FINANCIAL CORP	5.5020%	93,000	92,712	93,233
REGIONS FINANCIAL CORP	5.7220%	408,000	417,953	421,384
REINSURANCE GROUP OF AMERICA I	5.7500%	316,000	314,362	324,353
REINSURANCE GROUP OF AMERICA I	3.9000%	300,000	285,727	294,252
RELX CAPITAL INC	5.2500%	385,000	384,159	393,957
RELX CAPITAL INC	4.7500%	465,000	463,227	471,102
REPUBLIC SERVICES INC	5.0000%	400,000	401,144	405,950
REPUBLIC SERVICES INC	5.1500%	340,000	337,750	346,687
REPUBLIC SERVICES INC	4.7500%	280,000	279,011	285,236
REPUBLIC SERVICES INC	4.8750%	600,000	591,748	612,766
RESIDENTIAL ASSET SECUR A8 2A1	6.2500%	691,259	578,881	158,902
RESIDENTIAL ASSET SECURI R1 A2	4.8667%	913,229	622,496	254,502
RESIDENTIAL ASSET SECURI R2 A3	5.5000%	75,283	71,026	75,712
REVVITY INC	3.3000%	100,000	93,026	94,725
REWORLD HOLDING CORP	5.0000%	135,000	124,887	127,594
REWORLD HOLDING CORP 144A	4.8750%	95,000	88,589	90,378

	Coupon	Units	Cost	Market Value
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000%	562	503	568
RFR TRUST 2025-SGR SGRM E 144A	7.2670%	65,000	64,998	65,826
RGA GLOBAL FUNDING 144A	2.0000%	250,000	249,975	241,878
RGA GLOBAL FUNDING 144A	5.4480%	210,000	210,000	216,614
RHP HOTEL PROPERTIES LP / 144A	7.2500%	1,220,000	1,220,598	1,262,721
RHP HOTEL PROPERTIES LP / 144A	6.5000%	1,650,000	1,652,040	1,696,938
RLJ LODGING TRUST LP 144A	4.0000%	1,410,000	1,283,562	1,315,736
ROBLOX CORP 144A	3.8750%	270,000	254,441	254,710
ROCHE HOLDINGS INC 144A	2.3140%	5,100,000	5,100,000	4,964,751
ROCK TRUST 2024-CN CNTR E 144A	8.8191%	100,000	104,253	105,208
ROCKEFELLER FOUNDATION/THE	2.4920%	31,000	31,000	18,266
ROCKET COS INC 144A	6.1250%	150,000	150,497	152,855
ROCKET COS INC 144A	6.3750%	1,055,000	1,055,001	1,079,477
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	1,465,000	1,394,133	1,310,689
ROCKET MORTGAGE LLC / ROC 144A	2.8750%	400,000	386,319	390,108
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	1,588,950	1,577,361	1,592,001
ROCKET SOFTWARE INC 144A	9.0000%	1,270,000	1,271,300	1,309,122
ROCKET SOFTWARE INC 144A	6.5000%	250,000	233,962	242,572
ROCKIES EXPRESS PIPELINE 144A	6.7500%	210,000	210,806	219,170
ROLLINS INC	5.2500%	260,000	256,054	260,940
ROPER TECHNOLOGIES INC	2.0000%	77,000	63,283	68,424
ROPER TECHNOLOGIES INC	1.7500%	422,000	343,021	362,339
ROPER TECHNOLOGIES INC	4.2000%	341,000	330,000	339,800
ROPER TECHNOLOGIES/INDICOR 12/	0.0000%	108,087	104,304	107,784
RPM INTERNATIONAL INC	4.2500%	310,000	254,992	255,420
RPM INTERNATIONAL INC	2.9500%	184,000	153,712	162,248
RUSSELL INVESTMENT 4/24 PIK TL	0.0000%	234,556	232,385	220,834
RYAN 11/23 COV-LITE DELAYED TL	0.0000%	17,990	17,990	18,024
RYAN 11/23 COV-LITE TL	0.0000%	192,806	189,319	192,987
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	200,055	199,103	199,721
S&P GLOBAL INC	5.2500%	310,000	309,725	321,935
S&P GLOBAL INC	2.3000%	1,007,000	560,867	514,221
S&P GLOBAL INC	4.7500%	840,000	894,192	852,050
S&P GLOBAL INC	2.4500%	117,000	114,849	113,854
SABINE PASS LIQUEFACTION LLC	4.5000%	2,373,000	2,356,006	2,369,030
SABINE PASS LIQUEFACTION LLC	4.2000%	200,000	204,490	198,941
SABRA HEALTH CARE LP	3.2000%	900,000	894,004	802,011
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	2,355,000	2,318,615	2,417,662
SAMMONS FINANCIAL GROUP I 144A	6.8750%	700,000	714,112	749,477
SAN DIEGO GAS & ELECTRIC CO	3.0000%	1,600,000	1,596,822	1,439,400
SAN DIEGO GAS & ELECTRIC CO	5.4000%	995,000	992,285	1,016,002
SANDISK 12/24 TLB	0.0000%	190,000	187,150	188,813
SANTANDER BANK AUTO C B E 144A	8.4080%	164,894	165,624	167,201
SANTANDER DRIVE AUTO RECEI 2 C	3.7600%	465,000	449,563	461,780
SANTANDER HOLDINGS USA INC	4.5000%	1,860,000	1,859,651	1,859,275
SANTANDER HOLDINGS USA INC	6.4990%	900,000	899,338	938,407
SANTANDER HOLDINGS USA INC	6.1240%	385,000	385,000	389,329
SAPPHIRE AVIATION FI 1A A 144A	3.2280%	127,220	127,223	121,503
SBA COMMUNICATIONS CORP	3.1250%	1,600,000	1,600,014	1,511,164
SBA TOWER TRUST 144A	2.3280%	2,100,000	2,114,793	1,985,389
SBA TOWER TRUST 144A	1.8840%	100,000	100,000	98,364
SBA TOWER TRUST 144A	4.8310%	470,000	470,000	470,491
SBNA AUTO LEASE TRUS B A4 144A	5.5500%	140,000	139,979	142,082
SCIL IV LLC / SCIL USA HO 144A	5.3750%	2,790,000	2,813,063	2,771,910
SCRIPPS ESCROW INC 144A	5.8750%	215,000	203,806	191,345
SEALED AIR CORP 144A	1.5730%	2,600,000	2,533,090	2,488,332
SEALED AIR CORP/SEALED AI 144A	7.2500%	1,488,000	1,488,000	1,566,087
SEATTLE CHILDREN'S HOSPITAL	2.7190%	25,000	25,000	15,267
SECURITIZED ASSET BACKE FR4 M2	5.4267%	210,038	190,964	198,405
SECURITIZED ASSET BACKE NC1 A3	5.0067%	433,753	420,341	397,540
SEDGWICK CMS 2/23 TLB	0.0000%	440,303	438,023	441,681
SEMPRA	3.2500%	2,500,000	2,731,075	2,447,645
SEMPRA	6.8750%	267,000	261,673	269,253
SEQUOIA MORTGAGE T CH3 A1 144A	4.5000%	961	912	950
SEQUOIA MORTGAGE TR 3 A19 144A	3.0000%	33,055	33,583	28,224
SERVICE CORP INTERNATIONAL/US	5.7500%	65,000	64,430	65,663
SERVICE CORP INTERNATIONAL/US	3.3750%	175,000	150,747	160,847
SERVICE PROPERTIES TRUST	8.8750%	2,300,000	2,254,000	2,364,993
SERVICE PROPERTIES TRUST 144A	8.6250%	1,975,000	2,051,400	2,120,305
SERVICENOW INC	1.4000%	56,000	55,259	48,534
SFS AUTO RECEIVABLE 2A A3 144A	5.3300%	435,000	434,936	440,276
SG COMMERCIAL MORT COVE A 144A	2.6320%	525,000	536,501	490,010
SHERWIN-WILLIAMS CO/THE	4.8000%	180,000	179,534	181,929
SHIFT4 PAYMENTS LLC / SHI 144A	6.7500%	180,000	181,221	186,942
SHUTTERFLY 6/23 2ND LIEN PIK T	0.0000%	178,011	177,286	164,735
SHUTTERFLY FINANCE LLC 144A	9.7500%	20,316	20,316	20,367
SIERRA PACIFIC POWER CO	2.6000%	65,000	63,993	64,014
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	398,540	398,619	398,819
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	1,490,000	1,299,100	1,406,818
SIMON & SCHUSTER 12/24 COV-LIT	0.0000%	327,529	325,966	329,304
SIMON PROPERTY GROUP LP	5.8500%	71,000	73,658	71,011
SIMON PROPERTY GROUP LP	1.3750%	220,000	219,917	210,652
SIMON PROPERTY GROUP LP	3.2500%	32,000	22,930	21,415
SIMON PROPERTY GROUP LP	3.5000%	95,000	95,000	94,782
SIMON PROPERTY GROUP LP	3.3000%	555,000	553,418	551,599

	Coupon	Units	Cost	Market Value
SIMON PROPERTY GROUP LP	4.2500%	37,000	31,238	30,041
SIMON PROPERTY GROUP LP	6.6500%	46,000	45,473	50,500
SINCLAIR TELEVISION GROUP 144A	8.1250%	105,000	105,525	106,073
SIRIUS XM RADIO LLC 144A	5.5000%	1,710,000	1,653,829	1,698,741
SIRIUS XM RADIO LLC 144A	3.8750%	1,385,000	1,056,921	1,231,147
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	340,000	348,566	339,267
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	2,955,000	2,930,687	3,036,812
SIXTH STREET LENDING PARTNERS	5.7500%	1,400,000	1,397,980	1,403,471
SLM CORP	3.1250%	600,000	564,105	588,075
SLM STUDENT LOAN TRUST 20 REGS	2.5250%	163,800	214,255	181,865
SM ENERGY CO	6.5000%	145,000	142,566	146,267
SM ENERGY CO 144A	7.0000%	1,930,000	1,941,441	1,901,808
SM ENERGY CO 144A	6.7500%	135,000	135,079	134,504
SNAP-ON INC	3.1000%	350,000	310,125	235,576
SOCIAL VALUE CHOICE FUND	0.0000%	8,148,524	82,734,591	97,227,910
SODEXO INC 144A	5.1500%	690,000	689,575	700,987
SODEXO INC 144A	5.8000%	580,000	578,866	597,772
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	286,818	285,503	279,208
SOLVENTUM CORP	5.4000%	75,000	75,686	77,232
SOUNDVIEW HOME LO NLC1 A1 144A	4.5867%	25,527	26,209	6,881
SOUNDVIEW HOME LOAN T OPT4 2A4	4.9267%	558,460	559,081	539,625
SOUTH BOW USA INFRASTRUCT 144A	4.9110%	600,000	600,003	603,850
SOUTHERN CALIFORNIA EDISON CO	5.9000%	185,000	184,200	169,157
SOUTHERN CALIFORNIA EDISON CO	6.0500%	1,800,000	2,327,298	1,797,758
SOUTHERN CALIFORNIA EDISON CO	5.8500%	2,859,000	2,862,211	2,929,521
SOUTHERN CALIFORNIA EDISON CO	5.2500%	1,100,000	1,099,372	1,111,366
SOUTHERN CALIFORNIA EDISON CO	2.7500%	900,000	899,783	774,610
SOUTHERN CALIFORNIA EDISON CO	2.5000%	335,000	283,497	290,668
SOUTHERN CALIFORNIA EDISON CO	3.6500%	1,097,000	1,108,307	725,055
SOUTHERN CALIFORNIA EDISON CO	4.7000%	200,000	196,903	200,687
SOUTHERN CALIFORNIA EDISON CO	4.8750%	365,000	469,356	291,826
SOUTHERN CALIFORNIA EDISON CO	5.9500%	226,000	224,994	231,921
SOUTHERN CALIFORNIA EDISON CO	5.3500%	3,300,000	3,300,599	3,316,534
SOUTHERN CALIFORNIA GAS CO	6.0000%	110,000	108,518	112,041
SOUTHERN CALIFORNIA GAS CO	2.6000%	100,000	98,115	98,246
SOUTHERN CO GAS CAPITAL CORP	5.7500%	181,000	180,835	189,797
SOUTHERN CO GAS CAPITAL CORP	4.9500%	50,000	49,839	49,491
SOUTHERN CO GAS CAPITAL CORP	3.2500%	235,000	234,897	232,390
SOUTHERN CO GAS CAPITAL CORP	3.9500%	85,000	90,567	65,328
SOUTHERN CO/THE	5.5000%	1,246,000	1,246,005	1,297,119
SOUTHERN CO/THE	5.7000%	403,000	401,961	421,124
SOUTHERN POWER CO	5.1500%	220,000	219,285	208,066
SOUTHERN POWER CO	0.9000%	216,000	215,943	211,472
SOUTHWEST GAS CORP	5.4500%	700,000	699,404	715,683
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	220,000	219,997	215,697
SOUTHWESTERN ELECTRIC POWER CO	5.3000%	20,000	19,978	20,151
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,447	36,190
SPECIALTY BUILDING PRODUC 144A	7.7500%	1,029,000	1,030,542	1,011,251
SPEEDWAY MOTORSPORTS LLC 144A	4.8750%	267,000	260,357	265,073
SPIRIT AIRLINES PASS THROUGH T	3.3750%	1,598,647	1,598,768	1,415,109
SPRINT CAPITAL CORP	6.8750%	1,011,000	1,057,966	1,085,346
SPRINT CAPITAL CORP	8.7500%	555,000	660,932	673,265
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
STACK INFRASTRUCTUR 1A A2 144A	5.0000%	240,000	235,299	237,526
STANDARD BUILDING SOLUTIO 144A	6.5000%	125,000	126,557	128,079
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	84,153	83,311	84,262
STANDARD INDUSTRIES INC/N 144A	5.0000%	150,000	144,909	149,661
STANDARD INDUSTRIES INC/N 144A	4.3750%	375,000	310,313	355,066
STAPLES 5/24 TLB	0.0000%	248,125	238,200	228,451
STAPLES INC 144A	10.7500%	485,000	466,336	459,016
STAR 2021-1 TRUST 1 A1 144A	1.2190%	56,179	56,178	52,561
STAR PARENT INC 144A	9.0000%	125,000	126,303	131,477
STARM MORTGAGE LOAN TRUS 2 3A3	6.2428%	21,069	23,771	10,151
STARWOOD MORTGAGE RE 3 A1 144A	1.1270%	124,136	124,132	108,699
STARWOOD MORTGAGE RE 3 A1 144A	1.4860%	11,805	11,804	11,382
STATE STREET CORP	5.2720%	700,000	700,000	707,029
STEEL DYNAMICS INC	3.2500%	410,000	376,298	382,443
STEEL DYNAMICS INC	3.4500%	550,000	515,396	523,198
STELLANTIS FINANCIA AA A4 144A	4.5000%	100,000	99,991	100,578
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	2,591,975	2,587,124	2,600,088
STL HOLDING CO LLC 144A	8.7500%	205,000	206,470	214,169
STONEPEAK NILE PARENT LLC 144A	7.2500%	85,000	85,005	90,105
STRUCTURED ADJUSTABLE R 18 6A1	4.9652%	56,018	51,862	49,754
STRUCTURED ADJUSTABLE RA 13 A2	4.7667%	1,499	1,627	1,380
STRUCTURED ASSET INVES BNC3 A3	4.6167%	15,096	16,833	14,996
STRUCTURED ASSET MORTG AR5 1A1	4.8867%	74,676	74,676	51,948
STRUCTURED ASSET MORTGA AR4 A1	5.0867%	18,038	18,655	15,085
STRUCTURED ASSET MORTGA AR5 A1	4.9651%	9,466	10,093	9,044
STRUCTURED ASSET MORTGA AR5 A2	4.9651%	9,298	8,930	9,217
STRUCTURED ASSET MORTGA AR5 A3	4.9651%	20,297	21,629	19,877
STRUCTURED ASSET SEC C 40A 3A1	5.1532%	15,452	17,073	15,132
STRUCTURED ASSET SECU 7XS 2A1A	5.9434%	3,015	3,320	3,002
STRYKER CORP	3.5000%	200,000	200,140	198,778
STRYKER CORP	2.9000%	1,100,000	1,102,343	718,400
STRYKER CORP	4.2500%	1,500,000	1,497,326	1,497,532

	Coupon	Units	Cost	Market Value
STRYKER CORP	4.8500%	1,600,000	1,597,727	1,632,400
STRYKER CORP	1.9500%	1,561,000	1,380,768	1,392,481
SUBCOM 6/24 TLB	0.0000%	148,875	147,386	149,682
SUBURBAN PROPANE PARTNERS 144A	5.0000%	2,875,000	2,890,988	2,720,029
SUN COMMUNITIES OPERATING LP	2.7000%	759,000	639,519	672,647
SUNLIGHT LANE APARTMENTS	5.8700%	8,800,000	8,800,000	8,520,886
SUNOCO LP 144A	7.0000%	135,000	135,791	140,587
SUNOCO LP 144A	6.2500%	740,000	741,134	752,357
SUNOCO LP 144A	7.2500%	2,090,000	2,093,393	2,194,461
SUPPLYONE 3/24 TLB	0.0000%	128,700	127,413	129,022
SURGERY CENTER HOLDINGS I 144A	7.2500%	392,000	390,666	399,453
SUTTER HEALTH	3.3610%	28,000	28,000	19,327
SYNCHRONY BANK	5.4000%	1,100,000	1,099,941	1,099,777
SYNOPSIS INC	5.1500%	585,000	578,077	589,644
SYNOPSIS INC	4.8500%	885,000	884,875	897,275
SYNOPSIS INC	5.7000%	1,270,000	1,249,928	1,262,708
SYSO CORP	3.7500%	270,000	270,044	269,424
SYSO CORP	2.4000%	1,000,000	989,730	914,695
SYSO CORP	3.1500%	805,000	504,033	514,256
SYSO CORP	5.4000%	725,000	724,491	737,431
SYSTEM ENERGY RESOURCES INC	5.3000%	2,740,000	2,677,052	2,707,881
TAKE-TWO INTERACTIVE SOFTWARE	5.4000%	354,000	359,006	364,523
TALAN ENERGY 4/23 COV-LITE TLB	0.0000%	770,654	772,581	771,494
TALAN ENERGY SUPPLY LLC 144A	8.6250%	2,010,000	2,027,175	2,154,049
TALOS PRODUCTION INC 144A	9.0000%	60,000	61,734	61,432
TALOS PRODUCTION INC 144A	9.3750%	185,000	191,502	188,878
TAMPA ELECTRIC CO	4.3000%	85,000	84,604	68,662
TAPESTRY INC	5.5000%	1,820,000	1,797,901	1,827,044
TAPESTRY INC	5.1000%	340,000	340,407	344,424
TARGA RESOURCES CORP	6.1250%	430,000	429,119	420,653
TARGA RESOURCES CORP	5.2000%	2,100,000	2,098,620	2,128,154
TARGET CORP	4.4000%	1,425,000	1,405,657	1,400,818
TAYLOR MORRISON COMMUNITI 144A	5.7500%	115,000	115,916	116,725
TAYLOR MORRISON COMMUNITI 144A	5.1250%	15,000	15,047	14,947
TBW MORTGAGE-BACKED TRUS 6 A6B	6.2800%	993,270	585,542	156,097
TECTA AMERICA 2/25 TLB	0.0000%	205,000	204,488	205,193
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	239,034	233,760	237,877
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	247,775	246,536	248,189
TENET HEALTHCARE CORP	6.1250%	190,000	186,940	193,303
TENNESSEE GAS PIPELINE CO LLC	7.0000%	2,600,000	3,215,917	2,797,072
TEVA PHARMACEUTICAL FINANCE CO	6.1500%	50,000	50,005	51,405
TEXAS ELECTRIC MARKET STA 144A	4.2650%	728,743	715,175	721,355
TEXAS HEALTH RESOURCES	2.3280%	35,000	35,000	19,639
TEXAS INSTRUMENTS INC	2.7000%	175,000	173,892	106,269
TEXAS INSTRUMENTS INC	4.1500%	75,000	94,201	61,800
THE CAMPBELL'S COMPANY	4.7500%	645,000	642,715	619,675
THIRD COAST 9/24 TL	0.0000%	233,531	231,196	234,554
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	2,651,819	2,526,071	2,654,593
TIC HOME IMPROVEMENT A B 144A	7.8900%	100,000	99,970	104,358
TIC HOME IMPROVEMENT A C 144A	11.7300%	250,000	249,928	259,995
TIME WARNER CABLE LLC	4.5000%	1,095,000	1,010,993	872,148
TK ELEVATOR US NEWCO INC 144A	5.2500%	200,000	200,000	199,860
T-MOBILE USA INC	4.9500%	150,000	149,820	152,532
T-MOBILE USA INC	5.0500%	2,676,000	2,665,212	2,694,135
T-MOBILE USA INC	3.3750%	1,525,000	1,399,982	1,467,275
T-MOBILE USA INC	3.3000%	260,000	187,633	172,571
T-MOBILE USA INC	3.6000%	1,955,000	1,345,236	1,303,581
T-MOBILE USA INC	2.5500%	4,000,000	3,992,463	3,580,908
T-MOBILE USA INC	5.8750%	495,000	493,261	494,796
T-MOBILE USA INC	2.7000%	4,873,000	4,224,434	4,294,625
T-MOBILE USA INC	3.8750%	2,260,000	2,156,861	2,194,952
T-MOBILE USA INC	4.8500%	2,400,000	2,397,382	2,433,398
T-MOBILE USA INC	5.3000%	4,000	3,995	4,050
TMS INTERNATIONAL CORP/DE 144A	6.2500%	2,990,000	2,945,155	2,842,944
TMSQ 2014-1500 MOR 1500 D 144A	3.8349%	300,000	302,082	148,034
TOLEDO EDISON CO/THE	6.1500%	35,000	34,966	37,830
TOWD POINT MORTGA HY3 A1A 144A	5.4667%	1,497,700	1,671,474	1,508,729
TOWD POINT MORTGAG HY2 A1 144A	5.4667%	621,513	876,911	635,938
TOWD POINT MORTGAGE 1 A1 144A	3.0000%	11,223	11,187	11,071
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	1,317,080	1,358,039	1,283,202
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	118,621	120,672	107,426
TOWD POINT MORTGAGE 4 A1 144A	2.9000%	111,444	115,534	106,947
TOWD POINT MORTGAGE 6 A1 144A	2.7500%	25,867	25,775	25,334
TOWNSQUARE MEDIA 2/25 COV-LITE	0.0000%	250,000	237,500	222,500
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	1,400,000	1,399,675	1,428,077
TOYOTA LEASE OWNER T B A4 144A	4.2500%	575,000	571,329	575,294
TOYOTA MOTOR CREDIT CORP	4.9500%	240,000	242,261	245,430
TOYOTA MOTOR CREDIT CORP	3.3750%	50,000	46,842	47,795
TOYOTA MOTOR CREDIT CORP	3.6500%	75,000	74,997	74,923
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	864,000	1,221,432	1,125,526
TR FINANCE LLC	3.3500%	360,000	356,041	355,857
TRANS-ALLEGHENY INTERSTAT 144A	5.0000%	325,000	326,566	330,661
TRAVELERS COS INC/THE	5.4500%	135,000	134,481	132,022
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	104,156	104,156	104,286
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	528,764	518,216	487,843

	Coupon	Units	Cost	Market Value
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	345,880	343,626	345,334
TRIMBLE INC	6.1000%	608,000	629,142	645,918
TRINITY HEALTH CORP	3.4340%	14,000	14,000	10,271
TRINITY HEALTH CORP	2.6320%	11,000	11,000	7,917
TRK 2021-INV1 TRU INV1 A1 144A	1.1530%	86,904	86,912	77,255
TRONOX INC 144A	4.6250%	1,910,000	1,911,385	1,648,156
TRUIST FINANCIAL CORP	1.2670%	250,000	250,000	244,407
TRUIST FINANCIAL CORP	5.1220%	267,000	255,345	267,167
TRUIST FINANCIAL CORP	5.0710%	340,000	340,000	345,168
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	861,895	859,740	861,714
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	2,820,000	2,819,974	2,703,084
TRUSTEES OF PRINCETON UNIVERSI	4.2010%	25,000	24,999	20,817
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	211,129	209,018	209,018
TUCSON ELECTRIC POWER CO	3.2500%	65,000	64,830	58,863
TUCSON ELECTRIC POWER CO	1.5000%	105,000	104,775	90,422
TYSON FOODS INC	5.4000%	250,000	251,028	257,745
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	358,824	356,169	358,095
U.S.I. 12/24 (2030) COV-LITE T	0.0000%	197,015	196,522	196,337
UBER TECHNOLOGIES INC	5.3500%	405,000	404,227	377,767
UBER TECHNOLOGIES INC 144A	6.2500%	435,000	435,177	437,016
UBS COMMERCIAL MORTG C1 D 144A	4.8453%	128,000	106,686	100,823
UGI ENERGY 6/24 TLB	0.0000%	231,105	230,529	231,741
UKG INC 144A	6.8750%	1,610,000	1,609,995	1,670,496
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	312,643	308,993	313,743
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	12,000	12,000	10,842
UNDER ARMOUR INC 144A	7.2500%	215,000	216,317	217,732
UNION ELECTRIC CO	2.6250%	15,000	14,928	8,924
UNION ELECTRIC CO	3.9000%	25,000	23,201	19,048
UNION ELECTRIC CO	2.9500%	85,000	84,962	80,079
UNION ELECTRIC CO	5.2000%	580,000	591,357	589,563
UNION PACIFIC CORP	3.2500%	705,000	704,979	703,839
UNION PACIFIC CORP	5.6000%	245,000	235,153	243,686
UNION PACIFIC CORP	4.0500%	595,000	594,669	484,840
UNION PACIFIC CORP	3.7990%	29,000	19,533	19,863
UNITED AIRLINES 2014-1 CLASS A	4.0000%	553,193	531,455	548,322
UNITED AIRLINES 2016-2 CLASS A	2.8750%	2,120,318	2,142,942	2,001,832
UNITED AIRLINES 2019-2 CLASS A	2.7000%	151,378	153,286	135,260
UNITED AIRLINES 2023-1 CLASS A	5.8000%	668,720	668,731	682,099
UNITED AIRLINES 2024-1 CLASS A	5.4500%	1,486,946	1,486,976	1,497,408
UNITED PARCEL SERVICE INC	5.2500%	465,000	463,831	474,200
UNITED PARCEL SERVICE INC	5.9500%	405,000	403,207	415,609
UNITED RENTALS NORTH AMERICA I	4.8750%	200,000	199,667	199,202
UNITED WHOLESALE MORTGAGE 144A	5.5000%	165,000	162,786	160,158
UNITEDHEALTH GROUP INC	5.0500%	1,000,000	969,515	892,581
UNITEDHEALTH GROUP INC	5.2500%	588,000	587,844	603,538
UNITEDHEALTH GROUP INC	6.5000%	860,000	939,583	942,868
UNITEDHEALTH GROUP INC	3.5000%	1,800,000	1,783,470	1,452,618
UNITEDHEALTH GROUP INC	4.6500%	1,225,000	1,222,650	1,231,297
UNITEDHEALTH GROUP INC	4.4000%	730,000	729,667	733,616
UNITEDHEALTH GROUP INC	5.3000%	570,000	569,266	580,957
UNITEDHEALTH GROUP INC	5.6250%	625,000	594,699	606,263
UNITEDHEALTH GROUP INC	5.9500%	545,000	540,971	553,487
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	1,283,202	1,262,354	1,282,882
UNIVERSAL HEALTH SERVICES INC	5.0500%	542,000	517,539	517,186
UNIVERSAL HEALTH SERVICES INC	2.6500%	1,557,000	1,355,621	1,372,330
UNIVERSAL HEALTH SERVICES INC	4.6250%	173,000	167,690	171,054
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	103,923	103,923	104,382
UNIVERSITY OF CHICAGO/THE	2.5470%	47,000	47,000	30,195
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	92,000	91,999	57,923
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	40,000	40,000	25,562
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	30,000	29,998	27,633
UNIVISION COMMUNICATIONS 144A	6.6250%	1,085,000	1,073,920	1,082,040
UNIVISION COMMUNICATIONS 144A	8.5000%	335,000	333,948	335,371
UNUM GROUP	6.0000%	151,000	147,874	148,960
UNUM GROUP	5.7500%	75,000	64,619	72,302
US BANCORP	4.5480%	275,000	275,000	275,621
US BANCORP	5.4240%	305,000	305,000	310,789
US BANCORP	6.7870%	250,000	250,000	257,355
US BANCORP	5.3840%	35,000	35,000	36,037
US LBM 5/24 EXTENDED COV-LITE	0.0000%	385,767	381,957	359,246
US LUMBER/SPECIALTY BUILDING 1	0.0000%	1,377,897	1,373,317	1,312,874
USA COMPRESSION PARTNERS 144A	7.1250%	2,530,000	2,531,324	2,593,078
USA COMPRESSION PARTNERS LP /	6.8750%	1,060,000	1,059,682	1,062,132
VALERO ENERGY CORP	6.6250%	435,000	459,778	468,163
VALERO ENERGY CORP	5.1500%	250,000	249,593	254,945
VANTAGE DATA CENTER 1A A2 144A	1.6450%	470,000	470,000	466,340
VANTAGE DATA CENTER 1A A2 144A	2.1650%	340,000	340,000	327,656
VB-S1 ISSUER LLC - V 1A F 144A	8.8710%	25,000	25,000	26,044
VELOCITY VEHICLE GROUP LL 144A	8.0000%	1,530,000	1,539,374	1,528,764
VENTAS REALTY LP	4.1250%	1,500,000	1,494,184	1,493,880
VENTAS REALTY LP	5.6250%	610,000	603,100	629,768
VENTURE GLOBAL CALCASIEU 144A	3.8750%	2,900,000	2,842,078	2,535,989
VENTURE GLOBAL LNG INC 144A	7.0000%	3,175,000	3,198,863	3,209,649
VENTURE GLOBAL LNG INC 144A	9.5000%	1,355,000	1,355,000	1,476,107
VENTURE GLOBAL LNG INC 144A	8.3750%	680,000	677,132	706,272

	Coupon	Units	Cost	Market Value
VENTURE GLOBAL LNG INC 144A	8.1250%	1,405,000	1,405,000	1,452,129
VENTURE GLOBAL PLAQUEMINE 144A	7.5000%	835,000	835,000	894,137
VERALTO CORP	5.5000%	1,033,000	1,032,946	1,045,309
VERALTO CORP	5.4500%	502,000	500,698	517,737
VERALTO CORP	5.3500%	934,000	934,611	962,646
VERISIGN INC	5.2500%	150,000	149,382	152,867
VERISIGN INC	2.7000%	194,000	174,638	173,844
VERISIGN INC	4.7500%	518,000	518,127	518,073
VERISK ANALYTICS INC	5.5000%	240,000	263,361	230,313
VERITIV 11/23 TL	0.0000%	99,749	99,251	100,024
VERIZON COMMUNICATIONS INC	3.0000%	8,000	5,123	4,715
VERIZON COMMUNICATIONS INC	5.5000%	8,000	7,924	7,731
VERIZON COMMUNICATIONS INC	4.7800%	93,000	90,708	90,601
VERIZON COMMUNICATIONS INC	5.0500%	2,190,000	2,196,342	2,220,674
VERIZON COMMUNICATIONS INC	5.2500%	500,000	498,717	504,166
VERIZON COMMUNICATIONS INC	2.8750%	8,000	5,345	4,983
VERIZON COMMUNICATIONS INC	2.5500%	1,807,000	1,802,494	1,620,677
VERIZON COMMUNICATIONS INC	2.1000%	710,000	671,445	672,718
VERIZON COMMUNICATIONS INC	4.1250%	1,774,000	1,732,158	1,772,514
VERIZON COMMUNICATIONS INC	4.7500%	220,000	244,448	197,886
VERIZON COMMUNICATIONS INC	2.9870%	385,000	236,590	231,713
VERIZON COMMUNICATIONS INC	4.8620%	660,000	596,370	589,091
VERIZON COMMUNICATIONS INC	7.7500%	225,000	255,611	258,988
VERIZON MASTER TRUST 6 A1A	4.1700%	1,181,000	1,170,934	1,182,546
VERTIV GROUP CORP 144A	4.1250%	1,510,000	1,510,023	1,472,228
VERUS SECURITIZATIO R3 A1 144A	1.0200%	49,118	49,118	46,625
VERUS SECURITIZATION 1 A1 144A	0.8150%	43,872	43,888	39,103
VERUS SECURITIZATION 4 A1 144A	2.5020%	19,862	19,863	19,445
VERUS SECURITIZATION 5 A1 144A	1.0130%	170,509	170,509	146,575
VERUS SECURITIZATION 5 B1 144A	3.0370%	165,000	120,973	115,714
VICTORIA'S SECRET & CO 144A	4.6250%	125,000	115,606	116,646
VIRGINIA ELECTRIC AND POWER CO	6.0000%	270,000	264,022	283,861
VIRGINIA ELECTRIC AND POWER CO	3.3000%	25,000	27,399	16,861
VIRGINIA ELECTRIC AND POWER CO	4.6250%	35,000	31,585	29,422
VISA INC	4.3000%	395,000	342,262	343,363
VISA INC	2.0500%	760,000	683,205	691,820
VISTAJET 3/25 TLB	0.0000%	115,000	114,138	115,192
VISTRA OPERATIONS CO LLC 144A	6.0000%	2,300,000	2,277,422	2,388,458
VISTRA OPERATIONS CO LLC 144A	6.8750%	855,000	855,000	893,887
VITAL ENERGY INC	9.7500%	55,000	55,317	49,782
VITAL ENERGY INC 144A	7.8750%	2,760,000	2,767,419	2,359,857
VITAL ENERGY INC 144A	7.7500%	50,000	48,847	44,157
VMWARE LLC	2.2000%	3,000,000	2,996,248	2,603,814
VMWARE LLC	3.9000%	1,590,000	1,587,273	1,576,206
VMWARE LLC	4.7000%	700,000	820,814	702,779
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	4,000,000	3,998,702	4,011,826
VOLT CV LLC CF2 A2 144A	5.3160%	177,493	175,943	175,884
VOLT CVI LLC NP12 A2 144A	5.4381%	303,113	290,551	298,939
WAKEMED	3.2860%	39,000	38,999	26,009
WALGREENS BOOTS ALLIANCE INC	4.8000%	1,155,000	1,075,105	1,103,025
WALGREENS BOOTS ALLIANCE INC	8.1250%	400,000	399,762	424,230
WALKER & DUNLOP INC 144A	6.6250%	490,000	491,225	502,854
WALMART INC	4.9000%	3,245,000	3,253,105	3,286,656
WAMU MORTGAGE PASS-T AR19 A1A1	5.0067%	4,088	3,824	4,119
WAMU MORTGAGE PASS-TH AR10 1A2	4.8060%	19,602	17,652	17,116
WAMU MORTGAGE PASS-TH AR18 1A1	3.7724%	46,857	46,512	40,719
WAMU MORTGAGE PASS-TH AR18 2A3	3.4942%	6,487	6,429	5,545
WAMU MORTGAGE PASS-TH AR2 2A1A	5.0867%	14,298	16,798	14,220
WAMU MORTGAGE PASS-THR AR17 1A	5.1687%	7,440	9,927	7,116
WAMU MORTGAGE PASS-THR HY1 1A1	4.4042%	23,679	19,315	21,116
WAMU MORTGAGE PASS-THR HY7 4A1	4.6911%	8,146	7,335	7,390
WAMU MORTGAGE PASS-THRO AR9 1A	4.9687%	23,675	32,455	21,649
WAMU MORTGAGE PASS-THROU AR2 A	4.1840%	19,822	16,284	19,098
WAND NEWCO 3 INC 144A	7.6250%	1,805,000	1,832,031	1,896,927
WARNERMEDIA HOLDINGS INC	5.0500%	7,556,000	6,084,666	4,453,506
WARNERMEDIA HOLDINGS INC	3.7550%	875,000	875,013	814,372
WARNERMEDIA HOLDINGS INC	5.1410%	420,000	275,345	292,950
WASHINGTON GAS LIGHT CO	3.6500%	15,000	14,933	10,767
WASHINGTON MUTUAL MORT OA3 4A1	4.7387%	729,750	828,272	596,277
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000%	287,340	230,395	205,718
WASHINGTON MUTUAL MORTG OA3 2A	4.7187%	171,017	174,398	156,794
WASHINGTON MUTUAL MORTG OC1 A1	4.9467%	106,848	90,345	94,294
WASHINGTON MUTURAL ASS HE5 2A1	4.5867%	38,474	38,615	13,132
WASTE MANAGEMENT INC	2.0000%	11,000	9,762	10,143
WASTE MANAGEMENT INC	4.9500%	675,000	671,402	692,892
WASTE MANAGEMENT INC	4.6500%	395,000	396,571	400,407
WASTE MANAGEMENT INC	4.6250%	165,000	157,823	165,277
WASTE MANAGEMENT INC	4.8750%	285,000	287,608	288,911
WASTE MANAGEMENT INC	5.3500%	180,000	177,538	173,203
WASTE PRO USA INC 144A	7.0000%	1,170,000	1,170,000	1,214,598
WATCO COS LLC / WATCO FIN 144A	7.1250%	2,590,000	2,614,869	2,707,368
WATLOW 3/21 TLB	0.0000%	273,534	272,608	274,136
WEBER-STEPHEN 10/20 COV-LITE T	0.0000%	148,470	147,727	147,255
WEC ENERGY GROUP INC	5.6000%	19,000	18,998	19,250
WEC ENERGY GROUP INC	4.7500%	25,000	24,995	25,006

	Coupon	Units	Cost	Market Value
WEIGHT WATCHERS 4/21 COV-LITE	0.0000%	330,750	329,096	108,321
WELLS FARGO & CO	4.5400%	1,000,000	1,000,000	999,788
WELLS FARGO & CO	4.6500%	850,000	851,942	727,632
WELLS FARGO & CO	3.5500%	1,500,000	1,505,207	1,495,780
WELLS FARGO & CO	5.1500%	310,000	310,000	317,491
WELLS FARGO & CO	5.6060%	67,000	76,218	64,939
WELLS FARGO & CO	3.0680%	1,255,000	936,150	948,365
WELLS FARGO & CO	2.3930%	7,228,000	6,920,217	6,963,560
WELLS FARGO & CO	3.5260%	268,000	264,677	264,281
WELLS FARGO & CO	4.8970%	3,323,000	3,245,551	3,323,646
WELLS FARGO & CO	5.3890%	2,341,000	2,351,389	2,395,422
WELLS FARGO & CO	5.5740%	4,256,000	4,323,274	4,394,565
WELLS FARGO & CO	5.5570%	527,000	527,000	543,878
WELLS FARGO & CO	6.3030%	1,969,000	1,969,000	2,081,012
WELLS FARGO & CO	6.4910%	202,000	202,000	220,792
WELLS FARGO & CO	5.4990%	1,474,000	1,474,029	1,511,613
WELLS FARGO & CO	5.7070%	1,725,000	1,725,000	1,762,459
WELLS FARGO & CO	5.2110%	195,000	195,000	195,750
WELLS FARGO & CO	5.6050%	2,640,000	2,645,909	2,725,059
WELLS FARGO & CO	5.4492%	7,300,000	7,300,000	7,348,837
WELLS FARGO & CO	5.2440%	225,000	227,926	230,813
WELLS FARGO & CO	6.8500%	1,060,000	1,092,969	1,113,859
WELLS FARGO & CO REGS	2.0000%	568,000	618,373	665,639
WELLS FARGO BANK NA	5.4500%	775,000	774,974	784,880
WELLS FARGO COMMER 1745 A 144A	3.7487%	2,600,000	2,295,790	2,365,989
WELLS FARGO MORTGAGE B AR5 2A1	6.6783%	31,097	38,961	30,912
WELLTOWER OP LLC	3.1000%	554,000	510,445	524,642
WELLTOWER OP LLC	4.5000%	700,000	699,595	703,313
WELLTOWER OP LLC	4.2500%	1,100,000	1,090,673	1,101,710
WELLTOWER OP LLC	3.8500%	245,000	226,076	232,286
WELLTOWER OP LLC	2.8000%	390,000	349,436	354,259
WELLTOWER OP LLC	2.0500%	350,000	319,900	324,215
WESCO DISTRIBUTION INC 144A	6.6250%	1,550,000	1,550,000	1,610,714
WESTERN MIDSTREAM OPERATING LP	5.5000%	900,000	849,846	770,629
WESTERN MIDSTREAM OPERATING LP	6.3500%	30,000	29,936	31,407
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,247,000	1,067,134	1,048,762
WESTERN MIDSTREAM OPERATING LP	4.0500%	630,000	600,854	605,887
WESTERN MIDSTREAM OPERATING LP	5.3000%	1,135,000	1,036,819	947,164
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	1,455,000	1,452,850	1,476,193
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	325,000	316,223	320,758
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	45,000	44,975	45,635
WESTINGHOUSE AIR BRAKE TECHNOL	4.7000%	100,000	99,540	100,573
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	305,000	305,000	315,735
WEYERHAEUSER CO	4.0000%	3,700,000	3,746,131	3,634,303
WEYERHAEUSER CO	7.3750%	1,247,000	1,407,205	1,407,787
WHEELS FLEET LEASE 3A A1 144A	4.8000%	250,000	249,986	251,219
WHITE CAP 6/24 TLB	0.0000%	99,500	99,251	98,804
WHITEWATER MATTERHORN 5/25 TLB	0.0000%	125,000	124,375	124,818
WILLIAMS COS INC/THE	3.7500%	169,000	173,325	167,043
WILLIAMS COS INC/THE	4.9000%	105,000	104,828	106,449
WILLIAMS COS INC/THE	5.3000%	300,000	299,778	308,153
WILLIAMS COS INC/THE	5.4000%	1,000,000	1,006,411	1,005,699
WILLIAMS COS INC/THE	5.8000%	2,000	2,424	1,983
WILLIAMS SCOTSMAN INC 144A	7.3750%	1,140,000	1,140,000	1,199,963
WILLIS NORTH AMERICA INC	5.9000%	635,000	638,630	631,153
WILLIS NORTH AMERICA INC	4.6500%	2,473,000	2,458,658	2,486,513
WINDSOR HOLDINGS III LLC 144A	8.5000%	885,000	884,453	948,390
WINDSTREAM SERVICES LLC / 144A	8.2500%	760,000	769,057	795,937
WISCONSIN ELECTRIC POWER CO	4.7500%	30,000	29,953	30,329
WISCONSIN POWER AND LIGHT CO	3.0000%	170,000	169,784	161,416
WISCONSIN PUBLIC SERVICE CORP	3.3000%	85,000	91,597	58,064
WMG ACQUISITION CORP 144A	3.7500%	476,000	442,274	446,171
WORLD OMNI AUTO RECEIVABL A A3	4.7300%	1,171,000	1,170,918	1,185,647
WORLDPAY/BOOST NEWCO 1/25 (USD	0.0000%	209,475	208,428	209,911
WORLDWIDE PLAZA TRU WWP A 144A	3.5263%	400,000	296,670	282,000
WP CAREY INC	4.2500%	1,380,000	1,371,467	1,377,072
WR GRACE 9/21 COV-LITE TLB	0.0000%	1,509,300	1,517,125	1,509,934
WR GRACE HOLDINGS LLC 144A	5.6250%	670,000	661,744	606,475
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	212,822	211,758	212,703
WW GRAINGER INC	4.4500%	495,000	494,520	482,848
WYETH LLC	5.9500%	73,000	79,701	77,865
XCEL ENERGY INC	3.3500%	2,100,000	2,035,762	2,070,191
XCEL ENERGY INC	4.7500%	500,000	498,776	504,854
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	1,695,000	1,695,000	1,737,599
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	675,000	674,819	723,449
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	85,000	85,000	90,789
XYLEM INC/NY	1.9500%	800,000	751,690	756,315
YALE UNIVERSITY	2.4020%	16,000	16,000	9,455
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	30,000	30,000	17,277
YUM! BRANDS INC	3.6250%	67,000	57,787	61,841
YUM! BRANDS INC	5.3750%	37,000	34,302	37,027
YUM! BRANDS INC	4.6250%	96,000	85,530	92,426
ZAYO 4/22 INCREMENTAL TLB	0.0000%	2,502,600	2,440,035	2,398,842
ZF NORTH AMERICA CAPITAL 144A	7.1250%	655,000	652,334	640,423
ZF NORTH AMERICA CAPITAL 144A	6.8750%	760,000	760,000	702,423

	Coupon	Units	Cost	Market Value
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,934	102,580
ZIMMER BIOMET HOLDINGS INC	2.6000%	95,000	81,303	83,957
ZIMMER BIOMET HOLDINGS INC	5.2000%	360,000	357,578	361,158
ZIMMER BIOMET HOLDINGS INC	5.3500%	245,000	244,940	252,571
ZIPRECRUITER INC 144A	5.0000%	1,990,000	1,922,258	1,698,816
ZOETIS INC	4.5000%	1,240,000	1,238,563	1,239,306
ZOETIS INC	4.7000%	534,000	571,256	487,909
ZUFFA/TKO GROUP 11/24 TLB	0.0000%	214,463	214,194	215,166
Total of Domestic Corporate & Other Bonds			1,800,471,297	1,778,682,514

Positive Social Purpose Investments

3.33%

CCRC-2802 PICO (AHF)	5.8200%	639,534	639,534	607,194
CCRC-BOYLE HOTEL (AHF)	5.8100%	886,468	886,468	842,446
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400%	580,833	584,825	615,886
CCRC-GRAND AND VENICE FA (AHF)	6.3500%	0	0	0
CCRC-NORMANDIE TERRACE (AHF)	5.6900%	2,614,629	2,614,629	2,553,700
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900%	270,236	270,236	269,547
CCRC-VERMONT (AHF)	5.6800%	1,427,102	1,427,102	1,418,766
CDT-AZALEA PARK	5.9400%	4,850,000	4,850,000	4,627,808
CDT-BRADENTON VILLAGE (AHF)	7.5500%	1,504,626	1,504,626	1,507,382
CDT-COLUMBUS PARK LOFTS (AHF)	5.0400%	4,906,846	4,906,846	4,577,385
CDT-FAIR HAVEN APTS (AHF)	4.9500%	5,325,682	5,325,682	5,123,328
CDT-GARDEN COURT APTS (AHF)	4.7700%	2,466,108	2,466,108	2,343,450
CDT-HERITAGE PLACE (AHF)	6.1100%	958,419	958,419	958,344
CDT-KATHLEEN CORNERS (AHF)	6.1100%	768,677	768,677	769,046
CDT-MADISON HEIGHTS II (AHF)	4.9500%	1,216,857	1,216,857	1,174,008
CDT-MINTBROOK SR APTS (AHA)	4.7800%	4,944,254	4,944,254	4,614,343
CDT-PARKSIDE TERRACE (AHF)	5.0400%	1,493,502	1,493,502	1,420,829
CDT-SAN DIEGO CREEK (AHF)	6.1400%	622,644	622,644	622,655
CDT-SANTA FE COMMUNITY (AHF)	4.7200%	2,372,634	2,372,634	2,284,640
CDT-SOCORRO PALMS APTS (AHF)	4.9500%	3,766,306	3,766,306	3,650,987
CDT-STERLING PLACE (AHA)	4.8000%	2,215,417	2,215,417	2,130,332
CDT-TRENT CENTER EAST (AHA)	4.7700%	6,171,252	6,171,252	5,816,620
CDT-VALLEY PARK (AHF)	6.1000%	2,237,004	2,237,004	2,239,886
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500%	600,749	600,749	580,880
CDT-WISDOM VLG CROSSING (AHF)	4.9500%	2,795,584	2,795,584	2,718,444
CIC NON-RECOURSE COLLATERAL TR	5.0270%	978	978	978
CIC NON-RECOURSE COLLATERAL TR	5.2100%	0	0	0
CIC NON-RECOURSE COLLATERAL TR	5.3380%	0	0	0
CIC-05-02	4.5250%	923	923	923
CIN-A PLACE FOR US (AHA)	5.0500%	851,295	851,295	817,923
CIN-BISHOP GARDENS (AHF)	4.9500%	2,195,232	2,195,232	2,130,629
CIN-BRISTOL PLACE RESID (AHF)	5.4900%	4,694,798	4,694,798	4,023,871
CIN-CLARK ESTES APTS (AHF)	5.2800%	2,179,360	2,179,360	2,071,764
CIN-GREENHILL POINT (AHF)	4.5600%	838,508	838,508	706,744
CIN-LANDINGS AT BELLE (AHF)	4.8900%	935,225	935,225	849,390
CIN-MAIN STREET APTS (AHF)	5.5700%	3,619,300	3,619,300	3,491,756
CIN-MEADOWLANDS APTS (AHF)	6.4100%	195,776	195,776	195,779
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400%	1,104,772	1,104,772	1,052,633
CIN-PABLO DAVIS ELDER CTR	5.4600%	1,772,282	1,772,243	1,719,874
CIN-PARADISE POINT SRS(AHA)	4.9700%	1,895,488	1,895,488	1,830,509
CIN-THIRTEEN31 PLACE APTS	4.1100%	4,405,928	4,409,299	3,516,947
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500%	965,529	965,529	915,103
CIN-WEST ARBOR APTS (AHF)	4.9500%	1,899,467	1,899,467	1,837,696
CPC - 850 LONGWOOD AVE (AHF)	4.5400%	2,435,473	2,435,473	2,328,459
CPC - HANDS ACROSS LONG IS (AH)	4.5400%	2,399,166	2,399,166	2,229,817
CPC - SILVER GARDENS	6.4700%	1,400,000	1,400,000	1,488,646
CPC-150 LINDEN ST (AHF)	5.9800%	237,050	237,050	238,475
CPC-233 LANDING ROAD (CF)	4.7200%	16,466,527	16,466,527	15,112,065
CPC-260 WEST MAIN STREET (AHF)	4.4500%	6,638,460	6,638,460	6,361,950
CPC-35 BROADWAY	6.6700%	3,740,993	3,740,993	3,975,983
CPC-ERIE POINT	5.0000%	2,329,640	2,335,533	2,185,813
CPC-LAKEVIEW MACEDON (AHF)	4.4500%	5,269,201	5,269,201	4,873,974
CPC-LOFTS ON MAIN (AHF)	4.5400%	6,166,770	6,166,770	5,799,261
CPC-MONROE COMMONS (AHA)	7.5200%	199,440	199,440	202,681
CPC-THE TRAILS AT MALONE (AHF)	4.5200%	2,797,424	2,797,424	2,649,915
CPC-WATERS EDGE (AHA)	5.9200%	493,016	493,016	494,866
CPC-WYNWOOD OAKS (AHA)	6.0000%	813,849	813,849	825,071
CREEKVIEW APARTMENTS PHASE II	5.8500%	3,595,400	3,595,400	3,548,768
CRF AFFORDABLE HOUSING NO 1	7.3750%	66,993	66,993	67,011
CRF-BLANTON GREEN II (AHF)	6.5500%	148,959	159,674	149,147
CRF-CANYON VIEW APTS. (AHA)	5.0925%	92,853	87,794	91,087
CRF-ESCALANTE III (AHA)	3.8580%	573,349	553,739	562,069
CRF-KAMUELA SENIOR (AHA)	6.1500%	391,570	391,570	400,233
CRF-LEGION MANOR (AHA)	6.5500%	147,937	160,226	148,105
CRF-PALMER GREEN (AHF)	6.5500%	121,099	134,543	121,311
CRF-RIVER'S EDGE (AHF)	4.2700%	754,183	754,183	698,470
CRF-RIVERVIEW GREEN (AHF)	6.5500%	268,815	283,460	269,307
CRF-SHALLOTTE VILLAS (AHF)	6.5500%	249,963	263,168	251,096
CRF-SHERYL L PARMLEE (AHA)	5.7500%	242,290	242,290	242,070
GSC-ARBORPOINT APARTMENT (AHF)	5.0000%	1,225,257	1,225,402	1,229,441
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200%	999,237	999,250	988,510
GSC-HENDERSON VILLAGE (AHF)	4.8200%	1,592,990	1,593,135	1,532,635

	Coupon	Units	Cost	Market Value
GSC-RIVERVIEW APTS (AHF)	4.7700%	1,471,607	1,471,607	1,421,670
GSC-ST JOHN PLAZA APARTMENTS	5.0400%	4,324,415	4,324,415	4,077,274
GSC-STFRANCIS & KING HILL(AH)	4.7700%	2,754,737	2,754,737	2,539,126
GSC-SUTTERVIEW APTS (AHA)	4.6700%	3,524,056	3,524,056	3,379,389
LIIF-FAC CENTER (CF)	6.2000%	2,202,643	2,202,643	2,205,509
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300%	1,097,969	1,097,969	1,098,634
LIIF-PROJECT HOSPITALITY (AHS)	6.2700%	569,696	569,696	569,266
NHHFA-PARKHURST PLACE (AHF)	4.3200%	4,017,864	4,017,864	3,586,002
NHHFA-WOODLAND VILLAGE-1 (AHF)	6.0700%	3,100,000	3,100,000	2,775,825
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,739	994,365
Total of Positive Social Purpose Investments			169,165,004	160,343,717

Total of Domestic Fixed Income Securities **3,237,310,847** **3,172,280,349**

28.66%

International Fixed Income Securities
International Securities

ALBANIA				
ALBANIA GOVERNMENT INTERN 144A	4.7500%	2,850,000	2,900,405	3,339,377
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000%	1,700,000	1,705,389	1,538,129
ANGOLAN GOVERNMENT INTERN 144A	8.7500%	600,000	601,158	529,598
ANGOLAN GOVERNMENT INTERN REGS	8.0000%	606,000	606,920	547,909
ANGOLAN GOVERNMENT INTERN REGS	8.2500%	525,000	498,725	496,589
ANGOLAN GOVERNMENT INTERN REGS	8.7500%	440,000	385,445	388,650
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	927,175	587,092	776,045
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	14,549	12,837	14,164
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	2,513,474	1,600,851	2,004,496
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	5,300,000	2,414,489	3,276,456
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	2,906,428	1,931,329	1,942,939
YPF SA 144A	8.2500%	600,000	591,666	599,906
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	1.0000%	5,371,000	3,024,019	3,074,971
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	4,838,000	3,111,604	3,066,335
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	1,320,000	719,292	766,004
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	11,174,000	4,133,192	3,974,860
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	16,733,000	10,728,992	10,798,083
BHP BILLITON FINANCE USA LTD	5.0000%	265,000	264,858	271,488
BHP BILLITON FINANCE USA LTD	5.2500%	67,000	65,458	69,445
CCP_IRS_P AUD-BBR-BBSW 3M CME	3.8438%	3,562,000	0	32,323
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	49,000,000	345,096	932,528
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0625%	2,019,000	0	27,698
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5938%	2,861,000	0	7,818
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.1563%	924,000	190	3,987
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%	-5,804,000	-3,697	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2554%	-49,000,000	0	0
FORTESCUE TREASURY PTY LT 144A	4.5000%	145,000	138,296	143,257
FORTESCUE TREASURY PTY LT 144A	5.8750%	305,000	300,031	308,817
FORTESCUE TREASURY PTY LT 144A	4.3750%	10,000	8,731	9,344
MACQUARIE GROUP LTD 144A	1.3400%	155,000	155,000	152,399
NBN CO LTD 144A	4.0000%	3,100,000	3,095,591	3,080,139
PACIFIC NATIONAL FINANCE REGS	4.7500%	1,500,000	1,477,579	1,456,353
QUEENSLAND TREASURY CORP 144A	5.2500%	1,751,000	1,119,630	1,165,132
QUEENSLAND TREASURY CORP 144A	3.2500%	1,020,637	1,130,637	1,197,251
RIO TINTO FINANCE USA LTD	2.7500%	190,000	139,808	115,400
RIO TINTO FINANCE USA LTD	7.1250%	75,000	80,165	81,277
SANTOS FINANCE LTD 144A	3.6490%	1,700,000	1,703,054	1,582,565
SANTOS FINANCE LTD REGS	4.1250%	700,000	689,506	689,964
TRANSURBAN FINANCE CO PTY 144A	4.1250%	1,200,000	1,197,179	1,196,827
TREASURY CORP OF VICTORIA	2.0000%	3,976,000	1,917,856	1,985,600
WESTPAC BANKING CORP	2.9630%	275,000	185,976	203,523
WESTPAC BANKING CORP	3.7350%	168,000	167,998	167,784
WOODSIDE FINANCE LTD	6.0000%	320,000	316,812	326,637
WOODSIDE FINANCE LTD	5.4000%	900,000	897,330	912,812
WOODSIDE FINANCE LTD	5.1000%	2,500,000	2,494,003	2,420,659
WOODSIDE FINANCE LTD 144A	3.7000%	1,690,000	1,689,663	1,650,790
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	3.4500%	751,400	793,622	925,649
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	1,293,000	1,342,642	1,514,528
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	920,000	786,110	794,891
SUZANO AUSTRIA GMBH	3.7500%	457,000	431,110	427,759
BELARUS				
REPUBLIC OF BELARUS INTER REGS	7.6250%	0	0	0
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.1000%	2,013,000	2,073,710	2,354,078
KINGDOM OF BELGIUM GOVERN 144A	2.6000%	904,000	1,012,617	1,065,147
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	1,135,991	1,208,460	1,225,143
BERMUDA				
AIRCASTLE LTD / AIRCASTLE 144A	5.7500%	600,000	600,070	616,493

	Coupon	Units	Cost	Market Value
AIRCASTLE LTD 144A	6.5000%	2,500,000	2,517,412	2,610,045
AIRCASTLE LTD 144A	2.8500%	100,000	93,913	95,208
ARCH CAPITAL GROUP LTD	3.6350%	445,000	445,902	324,343
BERMUDA GOVERNMENT INTERN 144A	5.0000%	275,000	282,405	271,013
CHINA OIL & GAS GROUP LTD REGS	4.7000%	1,190,000	1,151,537	1,167,168
ENSTAR GROUP LTD	3.1000%	883,000	784,688	784,978
ENSTAR GROUP LTD	4.9500%	250,000	239,465	251,833
ESSENT GROUP LTD	6.2500%	600,000	598,181	621,409
NABORS INDUSTRIES LTD 144A	7.5000%	640,000	620,698	570,963
NCL CORP LTD 144A	6.7500%	205,000	205,902	209,434
NCL CORP LTD 144A	8.1250%	50,000	50,019	52,709
RENAISSANCERE HOLDINGS LTD	5.7500%	380,000	377,885	391,024
VIKING CRUISES LTD 144A	5.8750%	75,000	71,626	75,042
VIKING CRUISES LTD 144A	9.1250%	165,000	168,325	177,705
VOC ESCROW LTD 144A	5.0000%	500,000	469,440	497,474
WEATHERFORD INTERNATIONAL 144A	8.6250%	165,000	158,640	170,070
BOSNIA-HERZEGOVINA				
REPUBLIC OF SRPSKA TREASU 144A	4.7500%	580,000	697,491	659,716
BRAZIL				
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	19,400,000	2,046,563	2,040,756
BRAZIL NOTAS DO TESOURO NACION	10.0000%	169,731,000	27,450,446	26,943,301
BRAZIL NOTAS DO TESOURO NACION	6.0000%	11,600,000	8,407,456	8,814,030
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	1,000,000	996,965	956,392
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	6,700,000	0	6,861
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	83,600,000	11	-372,715
CCP_ZCS_P BRL-CDI 1D CME	14.9208%	1,998,635	0	0
CCP_ZCS_P BRL-CDI 1D CME	14.7443%	1,949,332	0	22,206
CCP_ZCS_P BRL-CDI 1D CME	14.7493%	1,949,009	0	22,271
CCP_ZCS_P BRL-CDI 1D CME	13.3150%	13,889,793	0	14,047
CCP_ZCS_P BRL-CDI 1D CME	14.0700%	3,764,205	0	0
CCP_ZCS_P BRL-CDI 1D CME	13.4200%	3,703,367	0	6,464
CCP_ZCS_P BRL-CDI 1D CME	13.6500%	3,671,088	0	10,483
CCP_ZCS_P BRL-CDI 1D CME	13.6690%	3,816,691	0	11,407
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	62,700,000	0	57,141
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	74,300,000	0	109,007
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-6,700,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-83,600,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-167,925,428	0	0
CCP_ZCS_P BRL-CDI 1D CME	14.6500%	-3,816,691	0	0
ITAU UNIBANCO HOLDING SA/ 144A	6.0000%	2,100,000	2,100,000	2,154,128
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	184,000	195,281	234,024
BULGARIA GOVERNMENT INTER REGS	5.0000%	722,000	694,014	704,935
BULGARIA GOVERNMENT INTER REGS	4.8750%	190,000	234,880	247,407
CANADA				
1011778 BC ULC / NEW RED 144A	4.3750%	375,000	371,890	367,744
1261229 BC LTD 144A	10.0000%	2,025,000	1,998,423	2,042,759
AIR CANADA 2015-1 CLASS A 144A	3.6000%	330,076	314,689	322,260
BAUSCH + LOMB 9/23 INCREMENTAL	0.0000%	187,150	185,309	186,916
BAUSCH HEALTH COS INC 144A	11.0000%	341,000	483,079	337,590
BAUSCH HEALTH COS INC 144A	14.0000%	67,000	62,284	58,625
BOMBARDIER INC 144A	7.0000%	1,550,000	1,550,575	1,614,147
BOMBARDIER INC 144A	6.0000%	315,000	315,002	316,896
BOMBARDIER INC 144A	6.7500%	585,000	585,000	606,178
BOMBARDIER INC 144A	8.7500%	1,455,000	1,468,256	1,575,152
BURGER KING/RESTAURANT 6/24 TL	0.0000%	276,002	275,339	274,506
CANADA HOUSING TRUST NO 1	4.1500%	1,060,000	782,594	816,725
CANADIAN IMPERIAL BANK OF COMM	4.5080%	1,555,000	1,555,000	1,557,445
CANADIAN NATURAL RESOURCES LTD	6.2500%	2,266,000	2,371,978	2,349,916
CANADIAN NATURAL RESOURCES LTD	4.9500%	515,000	545,884	439,720
CANADIAN NATURAL RESOURCES LTD	2.0500%	1,890,000	1,889,975	1,887,817
CANADIAN PACIFIC RAILWAY CO	2.4500%	2,000,000	1,737,467	1,755,649
CANADIAN PACIFIC RAILWAY CO	5.9500%	309,000	397,350	328,284
CASCADES INC/CASCADES USA 144A	6.7500%	2,445,000	2,445,000	2,457,005
CCP_IRS_R CAD-CORRA-OIS-COMPO	0.0100%	4,535,000	2,873	15,309
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7854%	3,700,000	0	-179,272
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7833%	6,300,000	5,166	-166,437
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8623%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-1,200,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-3,700,000	-13,760	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.5000%	-3,751,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-4,600,000	-26,631	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	-100,000	-48	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	-100,000	-1	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7404%	-300,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0313%	-784,000	0	0
CDP FINANCIAL 144A	1.1250%	5,719,000	6,040,726	6,593,793
CGI INC 144A	4.9500%	1,815,000	1,805,097	1,833,043
CI FINANCIAL CORP 144A	7.5000%	1,200,000	1,190,043	1,266,229
CONSTELLATION SOFTWARE IN 144A	5.1580%	255,000	255,734	259,388
CPPIB CAPITAL INC	4.3000%	1,700,000	1,219,732	1,299,833
CPPIB CAPITAL INC REGS	5.2000%	3,255,000	2,205,836	2,205,585
CPPIB CAPITAL INC REGS	2.8750%	1,060,000	1,174,972	1,243,833
CPPIB CAPITAL INC REGS	0.2500%	4,820,000	5,904,678	5,480,224
DYE & DURHAM LTD 144A	8.6250%	1,245,000	1,304,138	1,302,991

	Coupon	Units	Cost	Market Value
ELEMENT FLEET MANAGEMENT 144A	5.6430%	245,000	245,000	248,810
ENBRIDGE INC	3.2000%	988,000	703,959	722,950
ENBRIDGE INC	5.9000%	3,915,000	3,914,598	3,984,607
ENBRIDGE INC	6.2000%	60,000	59,919	64,182
ENBRIDGE INC	5.2500%	1,605,000	1,604,436	1,628,483
ENBRIDGE INC	4.9000%	400,000	400,070	404,006
ENBRIDGE INC	5.3000%	140,000	139,976	143,798
ENBRIDGE INC	5.6250%	910,000	908,760	934,948
ENBRIDGE INC	5.9500%	1,165,000	1,129,064	1,152,991
ENERFLEX LTD 144A	9.0000%	191,000	185,235	196,952
FAIRFAX FINANCIAL HLDG LTD	2.7500%	1,200,000	1,469,774	1,400,808
FEDERATION DES CAISSES DE 144A	5.7000%	425,000	424,936	439,933
FORD AUTO SECURITIZATION TR II	5.0530%	1,317,593	962,325	979,877
GARDA WORLD SECURITY CORP 144A	8.2500%	205,000	205,626	210,372
GARDA WORLD SECURITY CORP 144A	8.3750%	175,000	176,568	179,762
GOEASY LTD 144A	7.6250%	960,000	977,099	989,619
GOEASY LTD 144A	6.8750%	705,000	703,717	708,782
GOEASY LTD 144A	9.2500%	15,000	16,017	15,870
GOVERNMENT OF CANADA	4.0000%	742,000	552,486	579,583
GOVERNMENT OF CANADA	1.2500%	2,805,000	1,969,994	2,010,390
GOVERNMENT OF CANADA	2.7500%	6,061,000	4,339,151	4,426,538
GOVERNMENT OF CANADA	1.7500%	4,010,000	2,030,354	1,984,458
GOVERNMENT OF CANADA	3.2500%	1,121,000	801,300	819,295
INTELLIGENT PACKAGING LTD 144A	6.0000%	2,570,000	2,566,383	2,570,000
MUSKRAT FALLS/LABRADOR	3.6300%	1,495,000	1,414,993	1,124,397
OMERS FINANCE TRUST 144A	5.5000%	1,807,000	1,802,446	1,907,390
OMERS FINANCE TRUST 144A	4.3750%	320,000	319,204	324,417
OMERS FINANCE TRUST 144A	3.1250%	1,189,000	1,285,067	1,423,622
ONTARIO TEACHERS FINANC	0.1000%	2,738,000	2,742,322	3,015,209
ONTARIO TEACHERS' FINANCE 144A	1.2500%	5,055,000	5,040,467	4,388,414
OPEN TEXT CORP 144A	3.8750%	290,000	272,781	275,951
OPEN TEXT CORP 144A	6.9000%	420,000	423,248	434,829
PRECISION DRILLING CORP 144A	7.1250%	273,000	272,486	273,221
PRECISION DRILLING CORP 144A	6.8750%	1,875,000	1,865,625	1,852,262
PROV OF ALBERTA	3.1000%	732,000	612,036	425,741
PROV OF BRITISH COLUMBIA	4.1500%	1,500,000	1,060,959	1,133,781
PROV OF BRITISH COLUMBIA	2.9500%	716,000	605,265	405,006
PROV OF ONTARIO	3.8000%	4,600,000	3,350,898	3,369,031
PROV OF ONTARIO	4.0000%	2,577,000	1,824,141	1,961,863
PROV OF ONTARIO	3.4500%	1,634,000	1,362,918	1,044,742
PROV OF QUEBEC	4.4500%	4,500,000	3,286,384	3,469,894
PROV OF QUEBEC	2.7500%	1,399,000	1,063,029	1,026,460
PROV OF QUEBEC	3.5000%	1,415,000	1,222,788	904,432
PROVINCE OF ALBERTA CANAD REGS	3.3750%	798,000	902,494	946,728
PROVINCE OF BRITISH COLUMBIA C	4.8000%	3,360,000	3,353,175	3,407,912
PROVINCE OF BRITISH COLUMBIA C	5.2500%	4,230,000	2,869,139	2,857,179
PROVINCE OF MANITOBA CANADA	4.8500%	1,036,000	697,608	677,408
PROVINCE OF MANITOBA CANADA	4.3000%	1,160,000	1,157,178	1,143,415
PROVINCE OF ONTARIO CANAD REGS	0.2500%	2,789,000	3,826,383	3,617,965
PROVINCE OF ONTARIO CANADA	5.0500%	544,500	544,541	565,172
PROVINCE OF ONTARIO CANADA	2.5000%	539,000	536,904	531,763
PROVINCE OF ONTARIO CANADA	4.7000%	1,085,000	1,084,124	1,117,127
PROVINCE OF QUEBEC CANADA	5.2500%	7,865,000	5,073,919	5,300,917
PROVINCE OF QUEBEC CANADA	2.7500%	539,000	538,060	528,190
PROVINCE OF QUEBEC CANADA	4.5000%	250,000	249,188	250,274
PROVINCE OF QUEBEC CANADA	4.2500%	860,000	858,380	840,394
PSP CAPITAL INC	5.2500%	3,810,000	2,514,539	2,565,847
PSP CAPITAL INC 144A	3.2500%	2,044,000	2,183,855	2,408,293
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	149,375	147,881	149,817
ROYAL BANK OF CANADA	5.2000%	200,000	199,943	205,742
ROYAL BANK OF CANADA	4.9650%	550,000	550,000	557,923
SCHLUMBERGER FINANCE CANADA LT	1.4000%	130,000	129,994	129,132
SECURITIZED TERM AUTO A D 144A	6.7460%	12,064	12,064	12,252
TORONTO-DOMINION BANK/THE	4.6930%	100,000	100,301	100,962
TORONTO-DOMINION BANK/THE 144A	4.7010%	3,100,000	3,100,033	3,114,827
TRANSCANADA PIPELINES LTD	7.0000%	680,000	679,904	679,391
VALEANT/BAUSCH HEALTH 3/25	0.0000%	1,090,000	1,062,750	1,048,951
VALEANT/BAUSCH HEALTH 3/25 COV	0.0000%	0	0	0
WASTE CONNECTIONS INC	3.2000%	205,000	204,886	187,167
WASTE CONNECTIONS INC	3.0500%	210,000	226,265	138,453
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.1250%	988,000	987,066	874,441
ALIBABA GROUP HOLDING LTD 144A	5.6250%	200,000	199,428	195,738
AMR/AADVANTAGE 2/25 TLB	0.0000%	0	0	0
AVOLON HOLDINGS FUNDING L 144A	6.3750%	900,000	910,584	938,477
AVOLON HOLDINGS FUNDING L 144A	2.5280%	7,081,000	7,075,838	6,731,092
AZORRA FINANCE LTD 144A	7.2500%	200,000	200,375	204,184
BATTALION CLO XV L 15A DR 144A	7.5724%	170,000	169,994	170,000
BSPRT 2022-FL8 ISSU FL8 A 144A	5.8396%	118,922	118,932	118,958
BUTTERMILK PARK CL 1A A1R 144A	5.3976%	455,098	455,058	455,098
CARLYLE GLOBAL MAR 1A AR3 144A	5.5671%	101,562	101,016	101,725
CARLYLE US CLO 20 10A D1R 144A	7.1755%	300,000	299,947	300,000
CARLYLE US CLO 201 2A ER2 144A	11.8855%	250,000	250,063	250,063
CIFC FUNDING 2019-I 2A DR 144A	7.5840%	250,000	250,000	250,675
CIFC FUNDING 2020- 1A A1R 144A	5.7292%	300,000	300,431	300,300

	Coupon	Units	Cost	Market Value
CK HUTCHISON INTERNATIONAL 144A	4.7500%	405,000	404,517	407,981
CK HUTCHISON INTERNATIONAL 144A	4.8750%	800,000	796,923	794,265
DIAMOND FOREIGN ASSET CO 144A	8.5000%	300,000	305,055	312,371
ELMWOOD CLO 26 LTD 1A E 144A	10.7790%	300,000	300,000	304,800
FALCON 2019-1 AEROSPA 1 A 144A	3.5970%	71,996	71,993	70,647
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	5.7592%	100,098	100,125	100,168
KWG GROUP HOLDINGS LTD REGS	5.8750%	0	0	0
LCM XXIV LTD 24A AR 144A	5.5111%	10,890	10,605	10,890
LIMA METRO LINE 2 FINANCE 144A	4.3500%	356,935	356,972	335,796
MF1 2021-FL7 LTD FL7 D 144A	7.0143%	215,000	199,664	213,581
NEUBERGER BERMAN 25A AR2 144A	5.7290%	470,000	470,000	471,034
NEUBERGER BERMAN 38A AR2 144A	5.2855%	550,000	550,000	550,000
OCP CLO 2014-5 LTD 5A A1R 144A	5.6554%	9,576	9,597	9,581
OCP CLO 2024-33 LT 33A D2 144A	8.7255%	250,000	249,928	245,025
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
PALMER SQUARE CLO 2 4A ER 144A	10.0218%	330,000	330,000	330,000
PALMER SQUARE LOAN 4A A1 144A	5.3792%	25,062	25,070	25,062
PFP 2022-9 LTD 9 A 144A	6.6143%	838,877	872,484	840,271
RR 28 LTD 28RA DR 144A	11.3176%	450,000	431,876	458,955
RUTAS 2 & 7 FINANCE LTD 144A	0.0000%	475,333	351,584	342,953
SEAGATE HDD CAYMAN	4.1250%	37,000	36,973	33,951
SEAGATE HDD CAYMAN	9.6250%	50,400	58,060	56,815
TCI-SYMPHONY CLO 2 1A AR2 144A	5.6019%	207,097	207,064	207,138
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	131,688	135,582
TENCENT HOLDINGS LTD REGS	3.6800%	200,000	160,299	158,947
TENCENT HOLDINGS LTD REGS	3.8400%	600,000	451,938	452,095
TRANSOCEAN INC 144A	8.7500%	332,000	337,944	341,410
TRANSOCEAN INC 144A	8.5000%	67,000	66,051	59,807
VALE OVERSEAS LTD	6.4000%	3,142,000	3,125,671	3,087,860
VENTURE XV CLO LT 15A AR3 144A	5.7592%	218,976	218,976	219,063
VOYA CLO 2013-2 LT 2A A1R 144A	5.5501%	76,090	76,067	76,105
VOYA CLO 2014-2 L 2A A1RR 144A	5.5614%	1,001	1,062	1,001
CHILE				
ALFA DESARROLLO SPA 144A	4.5500%	849,720	849,781	625,039
BONOS DE LA TESORERIA DE 144A	6.0000%	530,000,000	565,960	590,002
BONOS DE LA TESORERIA DE 144A	5.3000%	1,015,000,000	1,249,565	1,065,862
BONOS DE LA TESORERIA DE 144A	2.3000%	450,000,000	433,006	446,035
BONOS DE LA TESORERIA DE LA RE	1.9000%	537,544,000	554,632	560,500
CCP_IRS._R CLP-ICP 1D CME	5.7485%	0	0	0
CCP_IRS._R CLP-ICP 6M CME	5.6360%	0	0	0
CELULOSA ARAUCO Y CONSTIT 144A	6.1800%	525,000	525,000	534,765
CHILE GOVERNMENT INTERNATIONAL	3.8000%	765,000	885,723	894,987
CHILE GOVERNMENT INTERNATIONAL	3.1000%	1,145,000	776,420	797,034
CHILE GOVERNMENT INTERNATIONAL	4.9500%	4,400,000	4,365,198	4,311,428
CHILE GOVERNMENT INTERNATIONAL	3.5000%	2,600,000	2,819,850	1,846,130
CHILE GOVERNMENT INTERNATIONAL	2.5500%	200,000	193,742	175,740
CHILE GOVERNMENT INTERNATIONAL	4.3400%	310,000	286,076	268,029
CHILE GOVERNMENT INTERNATIONAL	5.6500%	1,820,000	1,809,765	1,874,782
CHILE GOVERNMENT INTERNATIONAL	5.3300%	250,000	230,659	234,213
CORP NACIONAL DEL COBRE D 144A	6.7800%	280,000	279,894	286,758
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	600,000	601,392	512,409
EMPRESA NACIONAL DEL PETR 144A	5.9500%	1,000,000	986,247	1,011,731
LATAM AIRLINES GROUP SA 144A	7.8750%	700,000	702,304	714,000
CHINA				
CCP_IRS._P CNY-FIXING REPO RAT	1.6600%	704,276,000	50,388	843,999
CCP_IRS._R CNY-FIXING REPO RAT	0.0100%	53,628,000	0	-56,524
CCP_IRS._P CNY-FIXING REPO RAT	0.0100%	-704,276,000	0	0
CCP_IRS._R CNY-FIXING REPO RAT	1.6450%	-53,628,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	7,000,000	1,209,621	1,181,174
CHINA GOVERNMENT BOND REGS	4.5000%	3,500,000	575,230	600,815
CHINA GOVERNMENT BOND REGS	3.6000%	9,000,000	1,384,020	1,334,282
CHINA GOVERNMENT BOND REGS	3.9000%	2,000,000	313,215	334,637
CHINA GOVERNMENT BOND REGS	3.9500%	6,500,000	1,141,508	1,149,769
CHINA GOVERNMENT BOND REGS	3.3100%	1,000,000	148,552	140,595
CHINA GOVERNMENT BOND REGS	2.0800%	14,500,000	2,083,111	2,089,858
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	3.1250%	540,000	448,837	442,863
COLOMBIA GOVERNMENT INTERNATIO	3.2500%	1,202,000	1,007,365	949,826
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	4,235,000	4,335,080	4,208,813
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	530,000	468,385	300,876
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	2,730,000	2,719,838	2,798,324
COLOMBIA GOVERNMENT INTERNATIO	5.6250%	218,000	177,039	160,840
COLOMBIA GOVERNMENT INTERNATIO	5.2000%	200,000	150,453	133,770
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	1,461,000	1,446,376	1,426,593
COLOMBIA GOVERNMENT INTERNATIO	8.3750%	2,215,000	2,180,871	2,102,146
COLOMBIA GOVERNMENT INTERNATIO	8.5000%	1,165,000	1,162,364	1,208,666
COLOMBIAN TES	7.0000%	19,314,400,000	4,098,710	3,816,948
COLOMBIAN TES	7.2500%	28,642,900,000	4,475,521	4,386,605
COLOMBIAN TES	9.2500%	17,481,800,000	3,267,325	3,277,526
COLOMBIAN TES	13.2500%	837,600,000	210,456	214,606
COLOMBIAN TES	3.7500%	6,660,825,060	1,591,884	1,253,568

	Coupon	Units	Cost	Market Value
ECOPETROL SA	8.8750%	1,230,000	1,221,719	1,268,874
EMPRESAS PUBLICAS DE MEDE REGS	0.0020%	1,828,000,000	502,152	409,106
OLEODUCTO CENTRAL SA 144A	4.0000%	540,000	538,696	525,862
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	1,155,000	1,280,503	1,280,726
IVORY COAST GOVERNMENT IN 144A	4.8750%	1,235,000	1,521,249	1,298,249
IVORY COAST GOVERNMENT IN 144A	8.0750%	680,000	630,693	654,330
IVORY COAST GOVERNMENT IN REGS	7.6250%	220,000	200,878	217,075
IVORY COAST GOVERNMENT IN REGS	6.8750%	900,000	824,000	897,995
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.1250%	638,000	774,566	711,407
CROATIA GOVERNMENT INTERN REGS	1.5000%	165,000	207,043	180,281
CYPRUS				
CYPRUS GOVERNMENT INTERNA REGS	3.2500%	5,255,000	6,226,991	6,361,832
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	50,930,000	2,120,411	2,296,671
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	20,330,000	871,673	909,556
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	8,890,000	266,772	284,451
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	13,200,000	588,036	660,826
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	38,960,000	1,509,947	1,602,968
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	45,330,000	1,589,971	1,659,380
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	81,900,000	3,505,710	3,797,719
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	8,010,000	313,951	368,131
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	23,440,000	891,500	975,204
DENMARK				
DANSKE BANK A/S 144A	1.5490%	2,655,000	2,655,000	2,564,498
DANSKE BANK A/S 144A	6.2590%	800,000	800,000	802,462
DANSKE BANK A/S 144A	5.7050%	1,707,000	1,728,905	1,771,064
DANSKE BANK A/S REGS	3.8750%	925,000	1,007,753	1,118,724
DENMARK GOVERNMENT BOND	4.5000%	4,249,972	842,516	805,443
JYSKE BANK A/S REGS	4.1250%	1,625,000	1,733,256	1,975,876
JYSKE REALKREDIT A/S	1.5000%	8,353,573	1,269,455	1,043,991
NORDEA KREDIT REALKREDITAKTIES	1.5000%	6,262,704	952,181	789,543
NYKREDIT REALKREDIT AS REGS	3.3750%	730,000	758,044	864,402
NYKREDIT REALKREDIT AS REGS	4.6250%	1,200,000	1,306,128	1,489,047
NYKREDIT REALKREDIT AS REGS	2.0000%	1,693,005	262,466	202,842
NYKREDIT REALKREDIT AS REGS	1.5000%	13,131,148	1,992,553	1,650,428
REALKREDIT DANMARK A/S REGS	1.0000%	1,150,159	169,809	141,119
REALKREDIT DANMARK A/S REGS	1.5000%	2,272,058	341,892	279,702
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	5.8750%	937,000	900,085	785,768
DOMINICAN REPUBLIC INTERN REGS	5.8750%	405,000	325,373	339,633
DOMINICAN REPUBLIC INTERN REGS	5.3000%	1,400,000	1,217,075	1,205,540
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	17,075,000	344,286	345,622
EGYPT GOVERNMENT BOND	25.3180%	59,525,000	1,209,106	1,222,193
EGYPT GOVERNMENT INTERNAT 144A	7.6250%	500,000	498,206	460,717
EGYPT GOVERNMENT INTERNAT 144A	8.1500%	900,000	916,885	691,468
EGYPT GOVERNMENT INTERNAT 144A	9.4500%	565,000	564,710	571,159
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	2,052,000	1,491,199	1,494,717
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	1,110,000	910,124	981,101
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	460,000	334,565	382,104
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	1,010,000	791,676	1,092,733
EGYPT GOVERNMENT INTERNAT REGS	5.8000%	590,000	541,387	577,400
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	825,000	572,423	675,792
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	545,000	420,850	418,633
EGYPT GOVERNMENT INTERNAT REGS	8.5000%	495,000	386,676	401,186
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	552,000	450,354	551,504
EGYPT GOVERNMENT INTERNAT REGS	7.0529%	387,000	266,633	353,141
EGYPT GOVERNMENT INTERNAT REGS	7.6003%	291,000	266,789	292,955
EGYPT GOVERNMENT INTERNAT REGS	8.7002%	570,000	437,574	467,570
EGYPT GOVERNMENT INTERNAT REGS	7.9030%	251,000	194,036	192,847
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P 2.38000% R EUR-EURIB	0.0000%	-400,000	-1,060	0
CCP_IRS_P 2.46000% R EUR-EURIB	0.0000%	-600,000	-1,847	-556
CCP_IRS_R 2.64000% P EUR-EURIB	0.0000%	-400,000	-1,060	-425
CCP_IRS_R 2.72000% P EUR-EURIB	0.0000%	-600,000	-1,847	-1,000
CCP_IRS_P EUR-EURIBOR-REUTERS	2.2500%	16,750,000	591	-153,587
CCP_IRS_P EUR-EURIBOR-REUTERS	2.6250%	489,000	1,904	177
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5313%	1,134,000	0	15,239
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3438%	1,717,000	175	-5,361
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	10,800,000	1,003,057	1,318,820
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1540%	2,475,000	18,724	-67,658
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1900%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.5070%	2,395,000	3,114	-52,862
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3030%	865,000	21,902	78,192
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4470%	885,000	0	4,935
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3860%	4,250,000	0	2,690,029
CCP_IRS_R EUR-EURIBOR-REUTERS	2.0490%	1,943,000	0	-37,986
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-20,090,000	-352,869	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000%	-4,250,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.2500%	-10,800,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7500%	-1,943,000	-1,260	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9200%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7200%	-2,395,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4700%	-885,000	-4,967	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8100%	-2,475,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3000%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3800%	-865,000	0	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	1,411,000	1,538,765	1,714,654
FINLAND GOVERNMENT BOND 144A	3.0000%	3,541,000	4,056,936	4,145,532
FINLAND GOVERNMENT BOND 144A	2.9500%	275,000	290,051	285,769
NOKIA OYJ	6.6250%	330,000	320,066	342,029
FRANCE				
ALTICE FRANCE SA 144A	5.5000%	780,000	565,186	646,554
ALTICE FRANCE SA 144A	5.1250%	542,000	392,869	447,977
ALTICE FRANCE SA 144A	8.1250%	210,000	210,001	189,000
BANQUE FEDERATIVE DU CRED 144A	5.4178%	900,000	900,088	904,234
BANQUE FEDERATIVE DU CRED REGS	3.8750%	1,700,000	1,746,625	2,027,740
BNP PARIBAS SA 144A	4.4000%	1,100,000	1,079,431	1,096,443
BNP PARIBAS SA 144A	5.1250%	900,000	900,000	913,550
BNP PARIBAS SA 144A	1.9040%	1,082,000	1,087,861	1,021,166
BNP PARIBAS SA 144A	1.6750%	225,000	225,000	218,639
BNP PARIBAS SA 144A	2.1590%	1,555,000	1,408,116	1,441,496
BNP PARIBAS SA 144A	5.3350%	220,000	220,000	225,079
BNP PARIBAS SA 144A	5.1760%	1,276,000	1,276,000	1,302,605
BPCE SA 144A	5.7160%	285,000	285,000	293,427
BPCE SA 144A	5.8760%	1,900,000	1,900,000	1,970,847
BPCE SA 144A	4.7500%	375,000	374,586	378,018
BPCE SA 144A	1.6520%	3,152,000	3,103,154	3,126,373
BPCE SA 144A	6.6120%	1,230,000	1,230,000	1,259,093
BPCE SA 144A	5.2030%	2,300,000	2,300,000	2,332,847
BPCE SA 144A	5.9360%	3,710,000	3,719,829	3,801,593
BPCE SA 144A	6.9150%	435,000	441,266	453,669
BPCE SA REGS	4.1250%	700,000	747,569	845,509
CONSTELLUM SE 144A	3.7500%	250,000	233,002	234,920
CREDIT AGRICOLE SA 144A	4.6310%	1,600,000	1,600,000	1,601,884
CREDIT AGRICOLE SA REGS	7.2500%	1,500,000	1,727,202	1,897,235
ELECTRICITE DE FRANCE SA 144A	5.7500%	300,000	298,871	306,462
ELECTRICITE DE FRANCE SA 144A	4.5000%	1,000,000	1,046,581	998,928
ELECTRICITE DE FRANCE SA 144A	5.7000%	2,300,000	2,297,886	2,369,254
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	5,620,000	6,353,640	6,487,502
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	7,166,685	7,516,004	8,531,376
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	4,550,368	4,919,724	5,393,422
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	3,361,963	3,439,275	3,409,732
FRENCH REPUBLIC GOVERNMENT 144A	3.6000%	1,714,000	1,799,689	1,979,369
INDIGO GROUP SAS REGS	1.6250%	600,000	722,512	682,064
L'OREAL SA 144A	5.0000%	1,220,000	1,209,504	1,240,494
MAYA SAS/PARIS FRANCE 144A	6.8750%	325,000	357,026	406,776
NEW IMMO HOLDING SA REGS	2.7500%	3,000,000	2,971,765	3,463,067
ORANGE SA	9.0000%	760,000	896,947	923,448
SOCIETE GENERALE SA 144A	6.7500%	400,000	382,062	394,043
SOCIETE GENERALE SA 144A	5.5000%	2,125,000	2,124,770	2,162,991
TOTALENERGIES CAPITAL SA	5.6380%	329,000	329,000	318,931
TOTALENERGIES CAPITAL SA	5.4250%	235,000	235,000	219,853
TOTALENERGIES CAPITAL SA	5.2750%	360,000	360,000	336,970
GABON				
GABON GOVERNMENT INTERNAT 144A	7.0000%	500,000	500,000	396,161
GABON GOVERNMENT INTERNAT 144A	6.6250%	315,000	314,995	250,323
GABON GOVERNMENT INTERNAT REGS	7.0000%	3,180,000	2,709,289	2,518,928
GABON GOVERNMENT INTERNAT REGS	6.6250%	1,400,000	1,086,144	1,113,415
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	6,849,006	6,171,023	6,465,777
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	2,160,570	2,273,993	2,426,680
DEUTSCHE BANK AG/NEW YORK NY	2.3110%	225,000	225,000	218,311
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	1,500,000	1,531,561	1,537,899
DEUTSCHE BANK AG/NEW YORK NY	4.9990%	350,000	350,100	352,650
DEUTSCHE POST AG REGS	3.0000%	950,000	1,086,689	1,127,433
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	585,000	584,801	589,274
LAND BERLIN REGS	1.3000%	892,000	913,561	933,712
THYSSENKRUPP ELEVATOR 2/25 (US	0.0000%	175,203	171,700	175,581
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	0	0	0
GHANA GOVERNMENT INTERNAT REGS	8.1250%	0	0	0
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.6250%	711,000	731,216	857,352
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	3,048,000	3,244,471	3,565,739
HELLENIC REPUBLIC GOVERNMENT 144A	4.3750%	4,272,000	5,063,650	5,401,604
GUATEMALA				
GUATEMALA GOVERNMENT BOND 144A	6.1250%	1,000,000	999,995	903,750
GUERNSEY CI				
AMDOCS LTD	2.5380%	160,000	153,038	144,947
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	558,000	560,914	556,605

	Coupon	Units	Cost	Market Value
HONDURAS GOVERNMENT INTER 144A	5.6250%	1,611,000	1,603,747	1,538,505
HONDURAS GOVERNMENT INTER REGS	6.2500%	1,290,000	1,311,638	1,286,775
HONDURAS GOVERNMENT INTER REGS	5.6250%	465,000	419,092	444,075
HONG KONG				
CHINA PING AN INSURANCE O REGS	2.8500%	200,000	191,027	178,508
HUNGARY				
CCP_IRS_ P HUF-BUBOR-REUTERS 6	6.5750%	352,816,000	0	566
CCP_IRS_ P HUF-BUBOR-REUTERS 6	0.0100%	-352,816,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	647,000,000	1,470,217	1,619,641
HUNGARY GOVERNMENT BOND	7.0000%	141,060,000	389,030	412,749
HUNGARY GOVERNMENT BOND	3.0000%	37,420,000	71,912	71,519
HUNGARY GOVERNMENT BOND	4.5000%	379,490,000	935,829	1,062,780
HUNGARY GOVERNMENT BOND	3.2500%	106,720,000	316,391	260,584
HUNGARY GOVERNMENT BOND	4.7500%	97,090,000	239,182	252,892
HUNGARY GOVERNMENT BOND	9.5000%	511,010,000	1,433,088	1,561,073
HUNGARY GOVERNMENT INTERN 144A	6.2500%	1,100,000	1,083,580	1,147,287
HUNGARY GOVERNMENT INTERN 144A	5.5000%	2,091,000	2,051,040	2,015,963
HUNGARY GOVERNMENT INTERN 144A	5.2500%	425,000	421,861	428,662
HUNGARY GOVERNMENT INTERN 144A	2.1250%	370,000	292,215	307,494
HUNGARY GOVERNMENT INTERN 144A	6.7500%	200,000	191,663	203,635
HUNGARY GOVERNMENT INTERN 144A	5.3750%	1,745,000	1,735,815	1,760,684
HUNGARY GOVERNMENT INTERN REGS	5.3750%	145,000	148,632	183,312
HUNGARY GOVERNMENT INTERN REGS	4.8750%	265,000	274,546	304,297
MFB MAGYAR FEJLESZTESI BA REGS	4.3750%	875,000	989,650	1,039,911
INDIA				
ADANI PORTS & SPECIAL ECO REGS	4.3750%	200,000	181,351	187,674
ADANI TRANSMISSION STEP-O 144A	4.2500%	625,500	601,483	531,852
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	685,000	684,515	686,755
MANAPPURAM FINANCE LTD REGS	7.3750%	600,000	595,085	607,006
INDONESIA				
FREEPORT INDONESIA PT REGS	6.2000%	200,000	181,579	195,921
INDOFOOD CBP SUKSES MAKMU REGS	3.5410%	800,000	700,862	730,178
INDONESIA ASAHAN ALUMINIUM REGS	5.8000%	1,200,000	1,079,475	1,119,228
INDONESIA GOVERNMENT INTE REGS	4.6250%	350,000	349,124	314,744
INDONESIA GOVERNMENT INTE REGS	4.3500%	475,000	476,765	476,493
INDONESIA GOVERNMENT INTE REGS	0.9900%	100,000,000	643,418	687,055
INDONESIA GOVERNMENT INTERNATI	3.0500%	350,000	346,917	230,229
INDONESIA GOVERNMENT INTERNATI	4.1500%	200,000	198,954	199,815
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,405	186,580
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,227	125,672
INDONESIA TREASURY BOND	7.0000%	4,917,000,000	320,427	308,760
INDONESIA TREASURY BOND	6.6250%	24,655,000,000	1,538,440	1,513,395
INDONESIA TREASURY BOND	6.1250%	8,744,000,000	597,852	536,960
INDONESIA TREASURY BOND	7.1250%	22,450,000,000	1,428,353	1,399,055
INDONESIA TREASURY BOND	6.7500%	73,493,000,000	4,443,861	4,556,814
INDONESIA TREASURY BOND	6.5000%	76,018,000,000	4,904,067	4,700,293
INDONESIA TREASURY BOND	6.3750%	84,988,000,000	5,496,266	5,208,828
INDONESIA TREASURY BOND	5.1250%	3,698,000,000	244,012	223,906
INDONESIA TREASURY BOND	6.8750%	47,666,000,000	3,066,918	2,991,293
INDONESIA TREASURY BOND	8.2500%	100,090,000,000	7,180,625	6,614,887
INDONESIA TREASURY BOND	8.3750%	22,000,000,000	1,628,283	1,521,676
INDONESIA TREASURY BOND	8.7500%	12,344,000,000	764,021	843,205
KRAKATAU POSCO PT REGS	6.3750%	600,000	603,510	602,769
PERTAMINA PERSERO PT 144A	3.1000%	500,000	501,216	465,266
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	300,000	300,000	277,960
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	2,400,000	2,368,908	1,689,168
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	175,000	174,840	166,718
AERCAP IRELAND CAPITAL DAC / A	3.3000%	3,603,000	3,199,705	3,264,281
AERCAP IRELAND CAPITAL DAC / A	5.3750%	247,000	245,380	252,428
AERCAP IRELAND CAPITAL DAC / A	2.4500%	4,705,000	4,702,805	4,583,971
AERCAP IRELAND CAPITAL DAC / A	5.1000%	155,000	153,659	157,767
AERCAP IRELAND CAPITAL DAC / A	6.4500%	274,000	275,899	282,927
AIB GROUP PLC 144A	6.6080%	665,000	690,079	703,539
AIB GROUP PLC 144A	5.8710%	982,000	999,096	1,012,671
ALLEGION PLC	3.5000%	70,000	70,837	67,056
CIMPRESS PLC 144A	7.3750%	150,000	136,015	143,175
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	375,000	355,816	359,878
ICON INVESTMENTS SIX DAC	5.8090%	1,200,000	1,200,000	1,225,082
IRELAND GOVERNMENT BOND REGS	0.2000%	2,006,000	2,045,244	2,096,896
PERRIGO FINANCE UNLIMITED CO	4.9000%	1,375,000	1,378,578	1,351,871
STERIS IRISH FINCO UNLTD CO	2.7000%	340,000	299,635	305,361
TRANE TECHNOLOGIES FINANCING L	4.5000%	65,000	76,295	54,350
TRUENOORD CAPITAL DAC 144A	8.7500%	190,000	190,012	197,289
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	5.5000%	2,493,000	2,467,229	2,522,696
ISRAEL GOVERNMENT INTERNATIONA	5.7500%	255,000	236,565	236,009
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	375,000	366,343	339,381
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	2,500,000	2,489,061	2,548,025
ISRAEL GOVERNMENT INTERNATIONA	5.6250%	755,000	740,641	767,267
STATE OF ISRAEL REGS	3.8000%	500,000	586,877	324,207
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	3,100,000	3,670,297	3,621,089
BPER BANCA SPA REGS	3.7500%	1,510,000	1,659,783	1,844,362
CASSA DEPOSITI E PRESTITI 144A	5.8750%	6,400,000	6,357,480	6,693,623

	Coupon	Units	Cost	Market Value
CREDIT AGRICOLE ITALIA SP REGS	3.2500%	900,000	948,950	1,055,447
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	1,400,000	1,519,043	1,690,424
ENEL SPA REGS	4.2500%	1,870,000	1,971,322	2,215,722
ENI SPA 144A	5.5000%	800,000	795,130	805,880
ENI SPA 144A	5.7500%	1,360,000	1,351,263	1,391,022
ENI SPA 144A	5.9500%	1,645,000	1,655,287	1,591,438
FIBERCOP SPA 144A	7.2000%	200,000	204,235	194,917
INTESA SANPAOLO SPA 144A	7.2000%	5,335,000	5,718,633	5,991,077
INTESA SANPAOLO SPA 144A	4.1980%	2,526,000	2,204,132	2,323,437
INTESA SANPAOLO SPA 144A	7.8000%	1,110,000	1,259,101	1,298,262
ITALY BUONI POLIENNALI DE 144A	3.1500%	2,437,000	2,629,150	2,897,037
ITALY BUONI POLIENNALI DE 144A	2.7000%	3,757,000	4,286,599	4,403,760
ITALY BUONI POLIENNALI DE 144A	3.8500%	3,515,000	3,610,444	4,110,556
ITALY BUONI POLIENNALI DE 144A	4.1000%	569,000	582,997	676,150
ITALY BUONI POLIENNALI DE REGS	3.1000%	5,368,000	5,985,088	6,379,753
REPUBLIC OF ITALY GOVERNMENT I	1.2500%	300,000	299,664	294,381
SNAM SPA 144A	5.0000%	1,400,000	1,393,212	1,411,166
UNICREDIT SPA 144A	5.4590%	5,867,000	5,669,432	5,833,076
UNICREDIT SPA 144A	1.9820%	270,000	270,000	263,336
UNICREDIT SPA REGS	7.5000%	800,000	1,006,310	974,296
JAPAN				
CCP_IRS_P JPY-TONA-OIS-COMPOU	1.1250%	85,674,000	684	-4,866
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0100%	233,190,000	33	6,384
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.4791%	-85,674,000	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.9063%	-233,190,000	0	0
JAPAN BANK FOR INTERNATIONAL C	0.6250%	500,000	499,367	499,234
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	270,000,000	1,553,741	1,502,800
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	50,000,000	306,960	317,633
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	623,550,000	2,731,398	2,614,597
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	491,400,000	3,505,238	3,424,134
MITSUBISHI HC CAPITAL INC 144A	5.0800%	1,900,000	1,900,000	1,920,285
MITSUBISHI UFJ FINANCIAL GROUP	1.5380%	300,000	300,000	291,074
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	2,100,000	2,100,000	2,144,919
MIZUHO FINANCIAL GROUP INC	1.5540%	200,000	200,000	194,161
MIZUHO FINANCIAL GROUP INC	5.3820%	400,000	400,000	411,501
NIPPON LIFE INSURANCE CO 144A	3.4000%	1,400,000	1,444,957	1,300,971
NISSAN MOTOR CO LTD 144A	4.8100%	380,000	354,350	348,620
NOMURA HOLDINGS INC	1.6530%	3,000,000	3,000,000	2,913,697
NOMURA HOLDINGS INC	2.3290%	370,000	370,002	357,856
NOMURA HOLDINGS INC	5.3860%	5,900,000	5,900,000	6,006,752
NTT FINANCE CORP 144A	5.1360%	525,000	525,000	537,744
RAKUTEN GROUP INC 144A	8.1250%	200,000	200,002	195,665
RENEASAS ELECTRONICS CORP 144A	2.1700%	3,400,000	3,368,980	3,288,437
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	2,400,000	2,400,000	2,058,683
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	6,800,000	7,079,902	6,075,848
JERSEY C I				
ADIENT GLOBAL HOLDINGS LT 144A	7.0000%	50,000	50,676	51,528
ARDONAGH FINCO LTD 144A	7.7500%	200,000	205,055	209,094
BALLYROCK CLO 19 LT 19A D 144A	11.4355%	250,000	249,960	248,225
GALAXY PIPELINE ASSETS BI 144A	2.1600%	442,290	442,282	392,130
GOLUB CAPITAL PARTN 72A E 144A	11.0685%	350,000	349,951	354,445
OCF AEGIS CLO 2024- 39A E 144A	9.8178%	250,000	250,000	244,825
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0240%	350,000,000	780,643	638,396
KAZAKHSTAN GOVERNMENT INT 144A	5.5000%	2,745,000	2,745,000	2,761,537
KENYA				
REPUBLIC OF KENYA GOVERNM 144A	9.5000%	1,235,000	1,200,938	1,161,809
REPUBLIC OF KENYA GOVERNM REGS	6.3000%	1,100,000	873,686	889,464
REPUBLIC OF KENYA GOVERNM REGS	8.2500%	200,000	141,136	162,052
REPUBLIC OF KENYA GOVERNM REGS	9.5000%	800,000	730,461	753,046
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000%	200,000	199,615	197,114
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	400,000	399,993	407,711
ROYAL CARIBBEAN CRUISES LTD	3.7000%	352,000	339,663	342,804
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	610,000	610,000	647,840
ALBION FINANCING 1 SARL / 144A	7.0000%	1,270,000	1,280,688	1,296,070
CHILE ELECTRICITY LUX MPC 144A	5.6720%	545,000	544,988	549,022
CORESTATE CAPITAL HOLDING REGS	8.0000%	73,430	86,017	32,754
EUROPEAN FINANCIAL STABIL REGS	0.0000%	934,000	1,064,214	1,090,306
EUROPEAN FINANCIAL STABIL REGS	1.4500%	1,737,000	1,925,449	1,569,162
EUROPEAN FINANCIAL STABIL REGS	0.4000%	864,000	985,812	1,005,269
FORESEA HOLDING SA 144A	7.5000%	2,505	987	2,381
FORESEA HOLDING SA REGS	7.5000%	230,336	208,063	218,905
GUARA NORTE SARL 144A	5.1980%	635,376	635,326	602,164
HYPERION INSURANCE/HOWDEN	0.0000%	232,656	231,620	233,263
INTELSAT JACKSON HOLDINGS 144A	6.5000%	3,055,000	3,020,280	3,115,172
MARLINK/VENGA 1/25 (USD) COV-L	0.0000%	222,269	215,601	222,132
MEDTRONIC GLOBAL HOLDINGS SCA	4.2500%	60,000	59,894	60,308
MINERVA LUXEMBOURG SA 144A	8.8750%	759,000	750,758	819,886
RAIZEN FUELS FINANCE SA 144A	6.4500%	375,000	374,092	375,369
REDE D'OR FINANCE SARL REGS	4.5000%	485,000	481,944	459,738
ROSEN GROUP 2/24 TLB	0.0000%	134,326	133,990	134,594
SHURGARD LUXEMBOURG SARL REGS	3.6250%	1,700,000	1,847,433	1,951,064

	Coupon	Units	Cost	Market Value
TELECOM ITALIA CAPITAL SA	7.2000%	65,000	60,182	69,189
TELECOM ITALIA CAPITAL SA	7.7210%	54,000	50,766	58,187
TYCO ELECTRONICS GROUP SA	5.0000%	1,040,000	1,023,823	1,035,725
TYCO ELECTRONICS GROUP SA	4.5000%	690,000	686,710	689,395
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	413,799	413,736	414,834
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	2,229,000	453,841	508,370
MALAYSIA GOVERNMENT BOND	3.7330%	1,350,000	324,774	325,590
MALAYSIA GOVERNMENT BOND	3.8990%	3,380,000	801,462	816,657
MALAYSIA GOVERNMENT BOND	3.8850%	1,443,000	338,028	350,470
MALAYSIA GOVERNMENT BOND	4.8930%	12,979,000	3,068,681	3,447,513
MALAYSIA GOVERNMENT BOND	4.1270%	1,519,000	359,582	375,422
MALAYSIA GOVERNMENT BOND	4.6420%	15,575,000	4,182,972	3,998,799
MALAYSIA GOVERNMENT BOND	4.9210%	3,300,000	882,304	894,461
MALAYSIA GOVERNMENT BOND	3.8280%	19,868,000	4,662,138	4,824,567
MALAYSIA GOVERNMENT BOND	4.2540%	9,439,000	2,169,849	2,374,380
MALAYSIA GOVERNMENT BOND	4.7620%	327,000	82,965	86,042
MALAYSIA GOVERNMENT BOND	4.1800%	1,500,000	345,470	374,852
MALAYSIA GOVERNMENT BOND	4.0650%	973,000	203,123	233,193
MALAYSIA GOVERNMENT BOND	3.5820%	3,352,000	773,705	804,353
MALAYSIA GOVERNMENT BOND	4.0540%	8,000,000	1,956,059	1,971,053
MALAYSIA GOVERNMENT BOND	3.5190%	4,913,000	1,094,011	1,177,965
MALAYSIA GOVERNMENT BOND	4.4570%	8,531,000	2,130,571	2,169,737
MALAYSIA GOVERNMENT BOND	3.5020%	2,391,000	506,988	572,378
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	8,000,000	1,829,092	1,913,502
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	3,721,000	873,976	955,856
MALAYSIA GOVERNMENT INVESTMENT	4.4170%	444,000	100,154	113,591
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	5,128,000	1,176,141	1,261,874
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	2,298,000	570,475	663,012
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	2,140,000	462,395	511,354
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	900,000	208,539	222,964
PETRONAS CAPITAL LTD 144A	3.5000%	700,000	701,770	672,112
PETRONAS CAPITAL LTD 144A	5.3400%	1,000,000	1,000,000	1,024,133
PETRONAS CAPITAL LTD 144A	5.8480%	325,000	325,000	329,552
PETRONAS CAPITAL LTD REGS	3.4040%	250,000	181,596	162,918
MEXICO				
ALPEK SAB DE CV 144A	3.2500%	900,000	899,223	788,773
AMERICA MOVIL SAB DE CV	4.7000%	705,000	688,465	700,119
AMERICA MOVIL SAB DE CV	10.1250%	37,050,000	2,211,228	2,007,517
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	1,215,000	1,215,000	1,247,562
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	1,480,000	1,528,781	1,565,370
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	580,000	579,951	597,644
CCP_IRS_P MXN-TIIE ON-OIS COM	7.5824%	13,400,000	0	-2,529
CCP_IRS_R MXN-TIIE ON-OIS COM	8.0348%	9,800,000	0	-1,478
CCP_IRS_P MXN-TIIE ON-OIS COM	8.0682%	-13,400,000	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7575%	-9,800,000	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7904%	0	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7675%	0	0	0
COCA-COLA FEMSA SAB DE CV	2.7500%	577,000	572,742	538,130
CORP INMOBILIARIA VESTA S 144A	3.6250%	400,000	396,952	353,698
MEXICAN BONOS	10.0000%	13,803,700	775,366	766,642
MEXICAN BONOS	7.5000%	66,091,200	3,026,467	3,193,067
MEXICAN BONOS	8.0000%	150,445,300	6,867,771	6,610,531
MEXICAN BONOS	7.7500%	170,149,200	7,282,552	7,599,763
MEXICAN BONOS	8.5000%	186,520,000	9,731,225	9,488,420
MEXICAN UDIBONOS	3.0000%	18,749,747	1,010,492	973,038
MEXICAN UDIBONOS	4.0000%	110,710,174	4,479,458	5,176,403
MEXICAN UDIBONOS	2.7500%	19,916,398	757,758	934,805
MEXICAN UDIBONOS	4.5000%	15,999,784	951,059	847,890
MEXICO GOVERNMENT INTERNATIONA	7.3750%	1,708,000	1,704,997	1,760,504
MEXICO GOVERNMENT INTERNATIONA	6.0000%	3,582,000	3,597,535	3,593,951
MEXICO GOVERNMENT INTERNATIONA	6.6250%	3,155,000	3,150,204	3,202,325
MEXICO GOVERNMENT INTERNATIONA	5.7500%	65,000	66,781	51,123
MEXICO GOVERNMENT INTERNATIONA	6.0500%	357,000	393,608	340,400
MEXICO GOVERNMENT INTERNATIONA	5.8500%	640,000	639,674	647,680
MEXICO GOVERNMENT INTERNATIONA	6.3500%	3,300,000	3,287,072	3,370,455
MEXICO GOVERNMENT INTERNATIONA	3.7500%	880,000	793,605	496,100
MEXICO GOVERNMENT INTERNATIONA	1.1250%	4,900,000	6,034,259	5,194,509
MEXICO GOVERNMENT INTERNATIONA	4.5000%	930,000	960,451	675,227
MEXICO GOVERNMENT INTERNATIONA	6.7500%	101,000	105,690	107,060
MEXICO GOVERNMENT INTERNATIONA	4.1500%	230,000	229,846	228,392
MEXICO GOVERNMENT INTERNATIONA	4.6000%	500,000	499,172	373,213
MEXICO GOVERNMENT INTERNATIONA	6.8750%	1,225,000	1,219,997	1,276,818
MEXICO GOVERNMENT INTERNATIONA	4.7500%	1,405,000	1,432,864	1,104,541
MEXICO GOVERNMENT INTERNATIONA	4.3500%	145,000	160,399	104,291
MEXICO GOVERNMENT INTERNATIONA	4.8750%	255,000	251,234	240,516
MEXICO GOVERNMENT INTERNATIONA	3.7710%	850,000	683,350	500,438
MEXICO GOVERNMENT INTERNATIONA	6.4000%	800,000	787,859	735,200
MEXICO GOVERNMENT INTERNATIONA	6.3380%	1,979,000	1,818,516	1,811,972
PETROLEOS MEXICANOS	10.0000%	2,000,000	1,961,788	2,141,278
PETROLEOS MEXICANOS	6.6250%	1,547,000	1,123,486	1,303,779
PETROLEOS MEXICANOS	6.8750%	355,000	340,770	355,081
PETROLEOS MEXICANOS	6.7000%	1,669,000	1,457,790	1,550,631
PETROLEOS MEXICANOS	5.9500%	4,200,000	3,820,012	3,796,927
PETROLEOS MEXICANOS	8.7500%	1,253,716	1,234,473	1,298,898

	Coupon	Units	Cost	Market Value
PETROLEOS MEXICANOS	7.4700%	92,791,200	4,799,828	4,705,151
PETROLEOS MEXICANOS	6.4900%	320,000	301,088	318,347
PETROLEOS MEXICANOS	5.3500%	1,400,000	1,304,333	1,344,338
TRUST FIBRA UNO REGS	6.3900%	1,000,000	1,058,071	835,428
TRUST FIBRA UNO REGS	6.9500%	200,000	252,168	177,925
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	2,565,000	2,759,722	3,053,772
MOROCCO GOVERNMENT INTERN 144A	4.7500%	2,250,000	2,410,369	2,646,888
MOROCCO GOVERNMENT INTERN 144A	5.9500%	1,225,000	1,216,524	1,253,654
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	2,275,000	2,162,288	1,871,781
NETHERLANDS				
ABN AMRO BANK NV 144A	6.3390%	300,000	300,000	306,533
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	1,500,000	1,566,945	1,757,932
AXALTA COATING SYSTEMS DU 144A	7.2500%	185,000	185,000	195,043
BOELS 1/25 TLB	0.0000%	237,069	251,683	277,872
BRASKEM NETHERLANDS FINAN 144A	8.5000%	525,000	519,341	459,089
CALDIC 2/22 (USD) TLB	0.0000%	218,518	217,972	217,262
COOPERATIEVE RABOBANK UA	4.3750%	250,000	250,098	249,879
COOPERATIEVE RABOBANK UA REGS	0.7500%	1,000,000	930,809	1,030,859
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	295,000	333,136	348,273
DSV FINANCE BV REGS	0.5000%	1,045,000	973,165	1,063,585
EMBRAER NETHERLANDS FINANCE BV	5.9800%	1,500,000	1,527,797	1,546,200
EMF-NL PRIME 2008 APRX A2 REGS	2.8420%	117,340	171,997	137,045
ENEL FINANCE INTERNATIONA 144A	5.5000%	1,344,000	1,337,230	1,369,657
ENEL FINANCE INTERNATIONA 144A	2.1250%	2,326,000	2,135,410	2,171,259
ENEL FINANCE INTERNATIONA 144A	2.5000%	400,000	398,431	350,875
ENEL FINANCE INTERNATIONA 144A	3.5000%	4,930,000	5,238,497	4,807,419
ENEL FINANCE INTERNATIONA 144A	7.5000%	1,924,000	2,147,754	2,193,410
ENEL FINANCE INTERNATIONA 144A	4.6250%	4,214,000	4,195,991	4,229,500
ENEL FINANCE INTERNATIONA REGS	3.0000%	830,000	926,272	967,356
GREENKO DUTCH BV 144A	3.8500%	2,119,920	2,062,505	2,080,256
ING GROEP NV	5.5500%	605,000	603,288	619,476
ING GROEP NV	1.7260%	200,000	200,000	195,893
ING GROEP NV	5.5250%	1,455,000	1,453,192	1,481,161
JDE PEET'S NV 144A	1.3750%	300,000	299,423	285,440
KONINKLIJKE KPN NV REGS	0.8750%	300,000	265,248	286,555
KONINKLIJKE KPN NV REGS	3.8750%	1,800,000	1,915,742	2,192,870
NE PROPERTY BV REGS	3.3750%	1,000,000	1,217,026	1,183,141
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	5,878,000	6,626,572	6,716,015
NETHERLANDS GOVERNMENT BO 144A	0.0000%	4,154,761	4,174,547	3,364,668
NETHERLANDS GOVERNMENT BO 144A	2.5000%	1,864,919	1,929,000	2,212,406
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	296,254	293,547	297,859
NXP BV / NXP FUNDING LLC / NXP	4.3000%	91,000	88,695	90,168
SHELL INTERNATIONAL FINANCE BV	3.8750%	12,000	11,876	11,955
SHELL INTERNATIONAL FINANCE BV	6.3750%	170,000	203,937	188,587
SIEMENS FUNDING BV 144A	4.9000%	810,000	808,734	821,676
SIEMENS FUNDING BV 144A	5.2000%	815,000	812,443	829,942
SIEMENS FUNDING BV 144A	5.8000%	215,000	213,941	221,389
SUNRISE FINCO I BV 144A	4.8750%	125,000	195,746	212,794
TENNET HOLDING BV REGS	2.0000%	385,000	366,848	414,544
TENNET HOLDING BV REGS	0.8750%	835,000	812,016	900,757
TEVA PHARMACEUTICAL FINANCE NE	7.8750%	115,000	122,726	160,653
TMF GROUP 1/25 (USD) COV-LITE	0.0000%	232,074	227,433	232,439
UNITED GROUP BV 144A	6.7500%	100,000	108,538	120,171
UNITED GROUP BV 144A	6.3930%	100,000	106,074	117,158
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	280,000	280,000	273,319
ZIGGO BV 144A	4.8750%	200,000	177,478	186,805
NEW ZEALAND				
CCP_IRS_P NZD-BBR-FRA 3M CME	4.2188%	1,071,000	0	5,716
CCP_IRS_P NZD-BBR-FRA 3M CME	3.7813%	3,992,000	1,908	6,457
CCP_IRS_P NZD-BBR-FRA 3M CME	3.8125%	4,389,000	7,041	17,857
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6875%	3,242,000	6,596	5,293
CCP_IRS_R NZD-BBR-FRA 3M CME	3.2900%	26,192,000	8,935	-145,055
CCP_IRS_P NZD-BBR-FRA 3M CME	0.0100%	-12,694,000	-944	0
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	-26,192,000	-15,357	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	3,272,000	1,726,354	1,633,943
NEW ZEALAND GOVERNMENT BOND	5.0000%	1,319,000	801,519	774,237
NEW ZEALAND GOVERNMENT BOND	2.0000%	9,475,000	4,698,723	4,994,402
NEW ZEALAND GOVERNMENT BOND	2.7500%	2,897,000	1,179,401	1,153,770
NEW ZEALAND GOVERNMENT BOND	4.5000%	5,249,000	2,962,210	3,183,549
NEW ZEALAND GOVERNMENT BOND	4.2500%	13,163,000	7,544,165	7,833,141
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	1,336,900,000	858,531	870,546
NIGERIA GOVERNMENT INTERN REGS	8.2500%	515,000	385,718	426,442
NIGERIA GOVERNMENT INTERN REGS	10.3750%	2,500,000	2,599,917	2,632,848
NIGERIA GOVERNMENT INTERN REGS	7.6960%	200,000	164,931	173,327
NORWAY				
AKER BP ASA 144A	3.1000%	900,000	898,920	803,679
AKER BP ASA 144A	4.0000%	1,275,000	1,193,993	1,210,968
AKER BP ASA 144A	5.6000%	1,782,000	1,795,527	1,829,386
AKER BP ASA 144A	5.1250%	765,000	763,163	734,498
CCP_IRS_R NOK-NIBOR-NIBR 6M C	0.0100%	60,913,000	3,070	-49,095
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.9688%	-36,037,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.5938%	-24,876,000	-1,759	0

	Coupon	Units	Cost	Market Value
EQUINOR ASA	2.3750%	350,000	348,957	321,293
EQUINOR ASA	3.2500%	125,000	124,636	87,377
NORWAY GOVERNMENT BOND 144A	3.7500%	61,633,000	5,653,485	6,059,751
VAR ENERGI ASA 144A	7.5000%	800,000	845,927	846,767
VAR ENERGI ASA 144A	5.8750%	1,130,000	1,130,192	1,157,672
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.0000%	200,000	190,880	196,651
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750%	493,940	493,934	451,995
CARNIVAL CORP 144A	4.0000%	2,400,000	2,275,371	2,349,000
CARNIVAL CORP 144A	6.0000%	190,000	185,026	191,984
CARNIVAL CORP 144A	5.7500%	1,200,000	1,199,894	1,220,304
PANAMA BONOS DEL TESORO 144A	6.3750%	574,000	568,056	539,411
PANAMA GOVERNMENT INTERNATIONA	4.5000%	1,190,000	923,185	769,859
PANAMA GOVERNMENT INTERNATIONA	4.3000%	200,000	221,767	128,965
PANAMA GOVERNMENT INTERNATIONA	8.0000%	1,795,000	1,826,474	1,923,473
PANAMA GOVERNMENT INTERNATIONA	6.8750%	1,390,000	1,382,254	1,381,144
PANAMA GOVERNMENT INTERNATIONA	7.8750%	455,000	455,914	462,282
PANAMA GOVERNMENT INTERNATIONA	3.8700%	335,000	367,747	190,541
PANAMA GOVERNMENT INTERNATIONA	6.4000%	200,000	189,387	193,968
PANAMA NOTAS DEL TESORO	3.7500%	262,000	263,503	258,204
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	2.7390%	1,065,000	1,065,000	906,166
PERU				
BANCO DE CREDITO DEL PERU 144A	3.2500%	1,115,000	1,114,557	1,081,424
INRETAIL CONSUMER 144A	3.2500%	900,000	900,000	853,755
PERU GOVERNMENT BOND	5.4000%	1,459,000	363,743	387,402
PERU GOVERNMENT BOND	5.3500%	1,796,000	424,271	432,760
PERU GOVERNMENT BOND 144A	7.3000%	9,700,000	2,782,979	2,973,526
PERU GOVERNMENT BOND 144A	6.8500%	4,992,000	1,392,868	1,446,650
PERU GOVERNMENT BOND 144A	7.6000%	716,000	202,075	214,363
PERUVIAN GOVERNMENT INTER 144A	1.7149%	2,408,000	638,931	700,205
PERUVIAN GOVERNMENT INTER REGS	1.9380%	6,881,000	1,915,384	2,104,439
PERUVIAN GOVERNMENT INTER REGS	1.5058%	20,900,000	5,167,358	5,550,864
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	4,785,000	4,767,208	4,788,110
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	260,000	310,413	282,051
PERUVIAN GOVERNMENT INTERNATIO	6.2000%	1,634,000	1,624,311	1,640,454
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	650,000	392,736	398,418
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	100,000	99,119	96,338
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	900,000	907,588	616,923
PERUVIAN GOVERNMENT INTERNATIO	2.7800%	110,000	94,908	58,985
PERUVIAN GOVERNMENT INTERNATIO	5.6250%	200,000	187,904	189,800
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	494,000	594,428	603,480
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	60,000	49,845	32,077
PERUVIAN GOVERNMENT INTERNATIO	2.7830%	750,000	669,018	675,023
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	42,260,000	775,081	761,507
PHILIPPINE GOVERNMENT BOND	6.5000%	8,740,000	163,233	158,345
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	290,000	295,438	295,811
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	270,000	280,392	279,914
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	1,750,000	2,196,426	1,922,582
PHILIPPINE GOVERNMENT INTERNAT	2.9500%	2,624,000	2,590,114	1,797,966
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	5.3750%	375,000	374,262	378,027
BANK GOSPODARSTWA KRAJOWE REGS	6.2500%	800,000	871,318	791,423
POLAND GOVERNMENT BOND	5.7500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.0000%	13,408,000	3,346,944	3,595,625
REPUBLIC OF POLAND GOVERNMENT	6.0000%	51,801,000	13,344,918	14,935,806
REPUBLIC OF POLAND GOVERNMENT	5.5000%	736,000	712,666	683,723
REPUBLIC OF POLAND GOVERNMENT	3.7500%	15,028,000	3,090,912	4,102,932
REPUBLIC OF POLAND GOVERNMENT	2.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.7500%	4,424,000	864,838	986,861
REPUBLIC OF POLAND GOVERNMENT	2.5000%	5,820,000	1,414,775	1,578,727
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.1250%	452,000	450,786	453,692
PORTUGAL				
EDP SA REGS	3.8750%	500,000	552,289	607,937
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	4,469,000	4,634,646	5,227,270
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	658,000	749,059	825,668
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	1,690,000	1,710,762	1,427,672
QATAR GOVERNMENT INTERNAT REGS	4.6250%	300,000	352,175	267,900
QATARENERGY 144A	3.1250%	1,700,000	1,694,682	1,252,900
QATARENERGY 144A	2.2500%	370,000	367,519	323,891
QATARENERGY REGS	3.1250%	500,000	400,212	368,522
QATARENERGY REGS	3.3000%	1,800,000	1,246,144	1,213,222
ROMANIA				
ROMANIA GOVERNMENT BOND	6.3000%	9,670,000	2,090,335	2,177,862
ROMANIA GOVERNMENT BOND	6.7500%	2,905,000	618,307	634,088
ROMANIA GOVERNMENT BOND	3.6500%	4,035,000	916,248	930,452
ROMANIA GOVERNMENT BOND	4.8500%	2,925,000	591,788	616,984
ROMANIA GOVERNMENT BOND	6.7000%	535,000	95,250	119,007
ROMANIA GOVERNMENT BOND	7.2000%	3,390,000	780,803	782,862
ROMANIAN GOVERNMENT INTER 144A	2.0000%	2,725,000	3,139,115	2,516,882
ROMANIAN GOVERNMENT INTER 144A	6.0000%	1,700,000	1,888,966	1,836,748

	Coupon	Units	Cost	Market Value
ROMANIAN GOVERNMENT INTER 144A	5.7500%	540,000	536,390	498,765
ROMANIAN GOVERNMENT INTER 144A	5.2500%	2,436,000	2,603,192	2,844,028
ROMANIAN GOVERNMENT INTER 144A	2.7500%	307,000	361,734	224,590
ROMANIAN GOVERNMENT INTER 144A	2.6250%	3,400,000	4,021,438	2,479,183
ROMANIAN GOVERNMENT INTER 144A	1.7500%	1,000,000	1,179,610	1,008,308
ROMANIAN GOVERNMENT INTER 144A	7.5000%	702,000	699,476	728,748
ROMANIAN GOVERNMENT INTER 144A	5.3750%	1,327,000	1,427,381	1,561,808
ROMANIAN GOVERNMENT INTER 144A	5.6250%	3,402,000	3,676,073	3,754,604
ROMANIAN GOVERNMENT INTER REGS	5.7500%	302,000	267,374	278,873
ROMANIAN GOVERNMENT INTER REGS	2.7500%	2,507,000	1,871,117	1,834,028
ROMANIAN GOVERNMENT INTER REGS	6.3750%	332,000	329,713	348,078
ROMANIAN GOVERNMENT INTER REGS	2.1000%	300,000,000	2,020,147	2,044,052
ROMANIAN GOVERNMENT INTER REGS	5.6250%	1,000,000	1,020,487	1,103,646
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.0000%	0	0	0
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%	1,337,000	1,637,549	966,622
SENEGAL GOVERNMENT INTERN 144A	4.7500%	1,637,000	2,021,076	1,516,385
SENEGAL GOVERNMENT INTERN REGS	6.2500%	260,000	211,781	170,840
SENEGAL GOVERNMENT INTERN REGS	6.7500%	1,100,000	805,014	661,122
SENEGAL GOVERNMENT INTERN REGS	5.3750%	2,455,000	1,879,352	1,774,912
SENEGAL GOVERNMENT INTERN REGS	4.7500%	600,000	687,407	555,792
SINGAPORE				
FLEX LTD	6.0000%	175,000	174,142	180,553
IBM INTERNATIONAL CAPITAL PTE	5.2500%	590,000	550,728	565,665
IBM INTERNATIONAL CAPITAL PTE	5.3000%	100,000	95,337	93,568
PFIZER INVESTMENT ENTERPRISES	4.4500%	1,313,000	1,312,000	1,316,686
PFIZER INVESTMENT ENTERPRISES	4.6500%	980,000	978,732	993,554
PFIZER INVESTMENT ENTERPRISES	5.3400%	66,000	64,738	61,213
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	433,722	335,820	351,603
SLOVAKIA GOVERNMENT BOND REGS	3.7500%	1,300,000	1,340,310	1,495,335
SOUTH AFRICA				
CCP_IRS_R ZAR-JIBAR-SAFEX 3M	0.0100%	9,380,000	0	-7,689
CCP_IRS_R ZAR-JIBAR-SAFEX 3M	8.6800%	-9,380,000	-133	0
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	600,000	600,000	595,283
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,268,100	360,124	353,626
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	119,503,144	5,368,038	4,541,044
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	1,100,000	1,007,790	1,076,026
REPUBLIC OF SOUTH AFRICA GOVER	4.3000%	650,000	614,168	627,523
REPUBLIC OF SOUTH AFRICA GOVER	5.3750%	500,000	385,743	380,610
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	397,868,311	20,978,302	20,926,754
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	33,956,400	1,620,238	1,824,970
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	71,724,943	3,013,876	3,252,929
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	114,928,837	6,014,477	5,628,084
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	43,400,000	2,514,591	2,559,188
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	2.8400%	0	0	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	270,000	264,870	278,388
EXPORT-IMPORT BANK OF KOREA	0.0845%	12,300,000	146,606	143,499
EXPORT-IMPORT BANK OF KOREA	0.0925%	39,600,000	498,317	498,331
EXPORT-IMPORT BANK OF KOREA	0.0913%	70,700,000	836,195	844,543
KOREA DEVELOPMENT BANK/TH REGS	0.0828%	16,200,000	187,110	189,190
KOREA DEVELOPMENT BANK/THE	3.0000%	4,300,000	4,263,070	4,270,168
KOREA DEVELOPMENT BANK/THE	0.0845%	144,000,000	1,692,300	1,701,207
KOREA NATIONAL OIL CORP 144A	4.8750%	1,000,000	994,381	1,016,800
KOREA TREASURY BOND	3.7500%	2,051,290,000	1,972,054	1,626,114
KOREA TREASURY BOND	2.7500%	1,060,920,000	1,035,690	776,995
KOREA TREASURY BOND	2.3750%	2,036,620,000	1,848,728	1,506,073
KOREA TREASURY BOND	2.6250%	2,839,840,000	2,175,362	2,102,159
KOREA TREASURY BOND	2.1250%	1,558,800,000	1,337,097	1,104,498
KOREA TREASURY BOND	2.5000%	4,088,410,000	2,576,180	2,877,283
KOREA TREASURY BOND	1.5000%	2,014,510,000	1,444,549	1,473,940
LG ENERGY SOLUTION LTD 144A	5.8750%	466,000	461,544	462,109
POSCO 144A	5.7500%	270,000	269,277	277,456
POSCO HOLDINGS INC 144A	5.7500%	690,000	686,623	713,612
SK HYNIX INC 144A	5.5000%	410,000	408,636	421,749
SPAIN				
BANCO SANTANDER SA	6.9210%	1,310,000	1,310,000	1,419,767
BANCO SANTANDER SA	5.5880%	2,600,000	2,641,904	2,685,891

	Coupon	Units	Cost	Market Value
CAIXABANK SA 144A	6.2080%	1,875,000	1,939,297	1,948,692
CAIXABANK SA 144A	6.6840%	250,000	250,000	256,029
CAIXABANK SA 144A	6.0370%	1,140,000	1,139,884	1,192,782
CAIXABANK SA 144A	5.6730%	1,200,000	1,200,000	1,241,009
CAIXABANK SA 144A	4.8850%	1,395,000	1,395,000	1,400,491
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	1,200,000	799,798	1,074,543
KAIXO BONDCO TELECOM SA 144A	5.1250%	100,000	101,117	119,001
KAIXO BONDCO TELECOM SA REGS	5.1250%	100,000	106,369	119,001
LORCA TELECOM BONDCO SA REGS	4.0000%	1,200,000	1,171,972	1,407,462
SPAIN GOVERNMENT BOND	2.4000%	1,963,000	2,224,480	2,319,955
SPAIN GOVERNMENT BOND	2.7000%	5,031,000	5,221,530	5,968,480
SPAIN GOVERNMENT BOND 144A	3.2000%	3,773,000	4,260,493	4,417,917
SPAIN GOVERNMENT BOND 144A	3.5000%	825,000	865,074	948,574
SPAIN GOVERNMENT BOND 144A	3.4500%	746,000	730,057	839,281
SPAIN GOVERNMENT BOND 144A	1.9000%	1,565,000	1,322,475	1,216,684
TELEFONICA EMISIONES SA	7.0450%	873,000	975,038	969,267
TELEFONICA EMISIONES SA REGS	4.1830%	500,000	541,488	602,277
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%	225,000	224,757	227,407
ASIAN DEVELOPMENT BANK	4.5000%	925,000	924,683	945,100
ASIAN DEVELOPMENT BANK	4.1250%	1,500,000	1,497,224	1,518,595
ASIAN DEVELOPMENT BANK	4.3750%	650,000	650,909	659,669
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	610,000	609,323	616,528
EUROPEAN INVESTMENT BANK	3.7500%	950,000	928,347	948,054
EUROPEAN INVESTMENT BANK	0.6250%	522,000	522,038	520,683
EUROPEAN INVESTMENT BANK	4.5000%	995,000	992,176	1,018,148
EUROPEAN INVESTMENT BANK	4.2500%	1,390,000	1,387,260	1,408,646
EUROPEAN INVESTMENT BANK	4.7500%	570,000	569,249	590,147
EUROPEAN INVESTMENT BANK	4.6250%	100,000	99,579	102,874
EUROPEAN INVESTMENT BANK REGS	0.0000%	1,210,000	1,367,605	1,353,427
EUROPEAN INVESTMENT BANK REGS	3.0000%	2,156,000	2,148,381	2,572,050
EUROPEAN INVESTMENT BANK REGS	2.8750%	1,946,000	2,097,730	2,308,599
EUROPEAN INVESTMENT BANK REGS	1.1250%	1,152,000	1,389,272	1,113,928
EUROPEAN STABILITY MECHAN REGS	0.0000%	1,213,925	1,371,609	1,385,922
EUROPEAN UNION REGS	0.0000%	1,633,656	1,784,782	1,650,610
EUROPEAN UNION REGS	1.0000%	1,625,426	1,542,881	1,698,858
EUROPEAN UNION REGS	0.2000%	1,679,000	1,987,243	1,441,575
EUROPEAN UNION REGS	3.3750%	1,006,000	1,004,763	1,075,817
EUROPEAN UNION REGS	2.8750%	4,200,000	4,503,915	5,030,055
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	950,000	909,615	930,105
INTER-AMERICAN DEVELOPMENT BAN	3.7500%	2,050,000	2,043,337	2,041,399
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	410,000	409,895	411,462
INTER-AMERICAN DEVELOPMENT BAN	0.0799%	1,464,000,000	17,660,846	17,431,007
INTER-AMERICAN DEVELOPMENT BAN	0.0839%	241,000,000	2,902,868	2,886,102
INTER-AMERICAN INVESTMENT CORP	4.2500%	1,530,000	1,527,327	1,548,898
INTERNATIONAL BANK FOR RECONST	4.0000%	1,830,000	1,823,409	1,825,809
INTERNATIONAL BANK FOR RECONST	3.1250%	525,000	524,882	518,174
INTERNATIONAL BANK FOR RECONST	4.6250%	2,000,000	2,040,479	2,068,291
INTERNATIONAL BANK FOR RECONST	0.0742%	102,300,000	1,237,399	1,186,540
INTERNATIONAL BANK FOR RECONST	0.0782%	224,000,000	2,712,312	2,637,074
INTERNATIONAL FINANCE CORP	3.6250%	810,000	809,964	808,351
INTERNATIONAL FINANCE CORP	3.8750%	1,530,000	1,523,394	1,532,342
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	1,667,000	1,758,121	1,986,258
ASSA ABLOY AB REGS	3.8750%	0	0	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.2188%	20,301,000	1,952	-7,323
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.6875%	15,460,000	0	38,750
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0100%	-35,761,000	-4,983	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6300%	0	0	0
SWEDBANK AB 144A	5.0830%	395,000	395,000	402,742
SWEDEN GOVERNMENT BOND REGS	0.7500%	14,600,000	1,285,776	1,491,650
VERISURE HOLDING 1/21 TL	0.0000%	635,000	765,954	743,531
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	1,394,000	1,586,555	1,746,932
SWISS CONFEDERATION GOVER REGS	2.2500%	528,000	695,683	744,374
SWISS CONFEDERATION GOVER REGS	3.2500%	305,000	336,882	408,723
SWISS CONFEDERATION GOVER REGS	1.5000%	510,000	601,234	727,778
UBS AG/LONDON	5.6500%	1,125,000	1,124,968	1,171,577
UBS GROUP AG 144A	4.1250%	250,000	258,199	249,584
UBS GROUP AG 144A	1.4940%	305,000	305,000	294,986
UBS GROUP AG 144A	6.5370%	550,000	591,840	598,228
UBS GROUP AG 144A	4.9880%	500,000	500,000	498,372
UBS GROUP AG 144A	5.9590%	1,400,000	1,400,000	1,473,796
UBS GROUP AG 144A	1.3050%	3,800,000	3,631,386	3,728,316
UBS GROUP AG 144A	9.0160%	5,100,000	6,059,341	6,305,538
UBS GROUP AG 144A	5.6170%	900,000	899,998	934,540

	Coupon	Units	Cost	Market Value
UBS GROUP AG 144A	4.1940%	550,000	534,004	538,582
THAILAND				
BANGKOK BANK PCL/HONG KON 144A	5.6500%	500,000	497,703	517,937
BANGKOK BANK PCL/HONG KON REGS	3.7330%	800,000	751,970	743,314
BANGKOK BANK PCL/HONG KON REGS	3.4660%	500,000	409,430	444,750
KASIKORNBANK PCL/HONG KON REGS	3.3430%	1,200,000	1,122,617	1,168,549
PTTEP TREASURY CENTER CO REGS	2.9930%	219,000	202,377	204,710
THAILAND GOVERNMENT BOND	2.0000%	66,376,000	1,618,716	2,044,652
THAILAND GOVERNMENT BOND	4.0000%	19,282,000	678,089	806,885
THAILAND GOVERNMENT BOND	2.8750%	28,450,000	966,781	973,634
THAILAND GOVERNMENT BOND	2.7500%	5,428,000	151,740	181,138
THAILAND GOVERNMENT BOND	2.1250%	35,380,000	1,117,198	1,099,575
THAILAND GOVERNMENT BOND	3.3000%	11,310,000	342,849	411,505
THAILAND GOVERNMENT BOND	3.4500%	43,624,000	1,373,057	1,617,313
THAILAND GOVERNMENT BOND	2.3500%	9,000,000	244,637	279,490
THAILAND GOVERNMENT BOND	3.3500%	9,020,000	265,617	313,828
THAILAND GOVERNMENT BOND	1.6000%	0	0	0
THAILAND GOVERNMENT BOND	4.6750%	10,203,000	365,825	435,150
THAILAND GOVERNMENT BOND	3.3900%	37,334,000	1,132,567	1,360,310
THAILAND GOVERNMENT BOND	2.9800%	39,500,000	1,228,837	1,383,280
TURKEY				
TURKIYE GOVERNMENT BOND	12.6000%	36,054,900	1,116,295	849,250
TURKIYE GOVERNMENT BOND	17.3000%	121,479,000	3,155,962	2,157,497
TURKIYE GOVERNMENT BOND	31.0800%	3,766,000	120,874	89,301
TURKIYE GOVERNMENT BOND	36.0000%	71,415,000	1,968,163	1,753,307
TURKIYE GOVERNMENT BOND	46.8564%	11,065,000	323,282	276,253
TURKIYE GOVERNMENT INTERNATION	6.0000%	980,000	753,897	806,646
TURKIYE GOVERNMENT INTERNATION	5.8750%	1,558,000	1,552,190	1,481,044
TURKIYE GOVERNMENT INTERNATION	4.2500%	395,000	394,006	391,859
TURKIYE GOVERNMENT INTERNATION	4.8750%	2,500,000	1,838,023	1,763,022
TURKIYE GOVERNMENT INTERNATION	9.8750%	300,000	305,261	327,695
UKRAINE				
UKRAINE GOVERNMENT BOND	9.9900%	0	0	0
UKRAINE GOVERNMENT BOND	19.5000%	0	0	0
UKRAINE GOVERNMENT BOND	12.7000%	0	0	0
UKRAINE GOVERNMENT BOND	15.0900%	3,605,000	86,821	86,235
UKRAINE GOVERNMENT BOND	15.2000%	3,650,000	88,675	87,054
UKRAINE GOVERNMENT BOND	15.1000%	2,680,000	65,163	63,723
UKRAINE GOVERNMENT INTERN 144A	6.7500%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	7.2530%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	0.5298%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	7.3750%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	4.3750%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	7.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	8.9940%	0	0	0
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	2,257,000	1,947,612	2,018,824
ABU DHABI GOVERNMENT INTE 144A	2.5000%	585,000	564,465	547,863
ABU DHABI GOVERNMENT INTE REGS	5.5000%	2,805,000	3,040,710	2,794,762
ABU DHABI GOVERNMENT INTE REGS	2.7000%	1,200,000	1,208,367	643,759
ABU DHABI GOVERNMENT INTE REGS	3.8750%	6,023,000	5,244,639	4,675,195
FINANCE DEPARTMENT GOVERN REGS	4.6250%	500,000	516,344	587,101
MDGH GMTN RSC LTD 144A	5.0840%	200,000	200,000	182,569
UNITED KINGDOM				
AMCOR GROUP FINANCE PLC	5.4500%	82,000	82,594	84,312
ANGLO AMERICAN CAPITAL PL 144A	6.0000%	305,000	300,851	300,494
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	1,295,000	1,288,828	1,295,132
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	695,000	674,023	678,800
ANGLO AMERICAN CAPITAL PL REGS	4.7500%	564,000	589,665	702,262
ASTRAZENECA PLC	0.7000%	3,800,000	3,786,766	3,696,550
ASTRAZENECA PLC	3.0000%	170,000	143,294	114,392
ASTRAZENECA PLC	1.3750%	415,000	354,142	360,279
ASTRAZENECA PLC	2.1250%	46,000	27,601	25,356
ASTRAZENECA PLC	4.3750%	121,000	119,142	105,319
BARCLAYS PLC	5.6900%	600,000	600,000	620,834
BARCLAYS PLC	4.9720%	200,000	200,003	202,091
BARCLAYS PLC	5.5010%	4,200,000	4,200,000	4,283,635
BARCLAYS PLC	7.3250%	2,216,000	2,228,728	2,234,396
BARCLAYS PLC	7.1190%	530,000	530,000	578,972
BARCLAYS PLC	6.2240%	1,669,000	1,739,370	1,771,402
BARCLAYS PLC	6.6920%	1,205,000	1,292,206	1,315,520
BARCLAYS PLC	3.2500%	260,000	259,232	308,095
BELLIS ACQUISITION CO PLC 144A	8.0000%	100,000	115,085	117,385
BELRON 10/24 (USD) TLB	0.0000%	248,750	248,128	249,616
BELRON UK FINANCE PLC 144A	5.7500%	200,000	200,000	201,669
BRITISH TELECOMMUNICATION REGS	3.8750%	1,450,000	1,632,236	1,733,713
BUPA FINANCE PLC REGS	5.0000%	979,000	1,112,284	1,239,280
CANARY WHARF GROUP INVEST REGS	3.3750%	205,000	210,104	253,994
CANARY WHARF GROUP INVEST REGS	1.7500%	1,400,000	1,601,675	1,616,717
CCP_IRS. P GBP-SONIA-COMPOUND	3.5000%	37,770,000	0	-329,651
CCP_IRS. P GBP-SONIA-COMPOUND	3.9300%	300,000	0	-1,058
CCP_IRS. P GBP-SONIA-COMPOUND	4.4375%	1,131,000	1,396	328
CCP_IRS. R GBP-SONIA-COMPOUND	0.0100%	4,238,000	147	-48,363
CCP_IRS. R GBP-SONIA-COMPOUND	4.3156%	10,389,000	7,040	-12,156
CCP_IRS. R GBP-SONIA-COMPOUND	4.3059%	15,561,000	27,273	-210,333

	Coupon	Units	Cost	Market Value
CCP_IRS_P GBP-SONIA-COMPOUND	0.0100%	-1,131,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.6905%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.4098%	-300,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.3405%	-37,770,000	-1,043,836	0
CCP_IRS_R GBP-SONIA-COMPOUND	4.0000%	-2,094,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7500%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	4.1250%	-454,000	-291	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6300%	-10,389,000	-1,200	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6563%	-1,690,000	-2,683	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8800%	-15,561,000	-10,399	0
CFC GROUP 5/25 TLB	0.0000%	175,000	173,250	174,125
CSL FINANCE PLC 144A	3.8500%	1,200,000	1,199,541	1,191,381
EURO GARAGES/EG GROUP 12/24	0.0000%	122,644	121,418	123,038
FERGUSON FINANCE PLC 144A	3.2500%	400,000	398,359	376,721
FRESNILLO PLC 144A	4.2500%	900,000	892,604	656,199
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	500,000	606,533	454,867
HSBC HOLDINGS PLC	5.2100%	378,000	381,357	383,344
HSBC HOLDINGS PLC	4.0410%	800,000	778,301	793,418
HSBC HOLDINGS PLC	4.5830%	1,780,000	1,784,895	1,782,571
HSBC HOLDINGS PLC	2.8480%	1,370,000	1,302,241	1,251,988
HSBC HOLDINGS PLC	4.7550%	200,000	200,073	200,760
HSBC HOLDINGS PLC	5.8870%	210,000	210,000	212,996
HSBC HOLDINGS PLC	5.5460%	100,000	100,000	102,975
HSBC HOLDINGS PLC	2.0130%	500,000	466,175	473,947
HSBC HOLDINGS PLC	3.9730%	1,025,000	981,946	998,201
HSBC HOLDINGS PLC	5.2860%	810,000	810,000	827,473
HSBC HOLDINGS PLC	6.9500%	1,165,000	1,165,001	1,169,405
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	197,505	193,555	198,431
LLOYDS BANKING GROUP PLC	1.6270%	4,688,000	4,488,032	4,564,327
LLOYDS BANKING GROUP PLC	5.9850%	200,000	200,000	203,032
LLOYDS BANKING GROUP PLC	5.8710%	200,000	207,164	206,748
LLOYDS BANKING GROUP PLC	4.7160%	1,700,000	1,688,712	1,699,291
LLOYDS BANKING GROUP PLC	5.5900%	1,735,000	1,735,000	1,764,869
LLOYDS BANKING GROUP PLC	5.0870%	400,000	400,124	405,256
LLOYDS BANKING GROUP PLC	4.8180%	430,000	430,000	433,875
LLOYDS BANKING GROUP PLC	6.0680%	1,395,000	1,398,240	1,434,198
MAREX GROUP PLC	6.4040%	1,400,000	1,400,000	1,441,093
MASMOVIL/MASORANGE 2/25 TLB	0.0000%	571,596	634,415	665,305
NATIONAL GRID PLC	5.8090%	272,000	272,000	285,873
NATIONAL GRID PLC	5.4180%	1,000,000	1,000,000	1,027,321
NATIONWIDE BUILDING SOCIE 144A	6.5570%	3,425,000	3,425,000	3,511,508
NATIONWIDE BUILDING SOCIE REGS	3.6250%	145,000	160,988	176,035
NATIONWIDE BUILDING SOCIE REGS	6.1780%	440,000	526,629	615,614
NATWEST GROUP PLC	1.6420%	3,444,000	3,291,699	3,351,780
NATWEST GROUP PLC	3.0730%	1,678,000	1,610,109	1,636,191
NATWEST GROUP PLC	5.1150%	1,775,000	1,775,000	1,804,046
NATWEST GROUP PLC	5.0760%	2,700,000	2,702,006	2,739,540
R&R ICE CREAM/FRONERI 9/24	0.0000%	191,500	191,021	189,227
R&R ICE CREAM/FRONERI 9/24 TL	0.0000%	225,000	248,288	259,642
RIO TINTO FINANCE USA PLC	5.0000%	1,055,000	1,051,002	1,073,425
RIO TINTO FINANCE USA PLC	5.7500%	595,000	578,797	595,739
RIO TINTO FINANCE USA PLC	4.5000%	245,000	244,953	246,930
RIO TINTO FINANCE USA PLC	5.8750%	35,000	34,703	35,150
RIO TINTO FINANCE USA PLC	4.8750%	825,000	824,859	840,777
ROLLS-ROYCE PLC REGS	5.7500%	300,000	454,688	421,335
ROYALTY PHARMA PLC	1.7500%	300,000	274,035	284,114
SANTANDER UK GROUP HOLDINGS PL	1.6730%	3,424,000	3,268,963	3,325,914
SANTANDER UK GROUP HOLDINGS PL	6.8330%	455,000	456,753	458,730
SEVERN TRENT UTILITIES FI REGS	4.0000%	945,000	1,005,113	1,133,560
SEVERN TRENT UTILITIES FI REGS	5.8750%	247,000	322,814	339,947
SMITH & NEPHEW PLC	5.1500%	145,000	144,909	146,733
TESCO PROPERTY FINANCE 3 REGS	5.7440%	381,781	526,603	520,774
THAMES WATER SUPER SENIOR 144A	9.7500%	126,877	150,867	172,834
THAMES WATER UTILITIES FI REGS	4.3750%	2,900,000	2,766,206	2,202,419
THAMES WATER UTILITIES LT 144A	0.0000%	18,311	0	20,929
UNITED KINGDOM GILT REGS	4.0000%	0	0	0
UNITED KINGDOM GILT REGS	4.2500%	3,729,013	5,771,110	4,482,538
UNITED KINGDOM GILT REGS	4.3750%	16,299,697	18,414,497	19,347,694
UNITED KINGDOM GILT REGS	4.7500%	2,735,000	3,721,932	3,581,399
UNITED KINGDOM GILT REGS	3.7500%	1,101,174	1,289,876	1,368,582
UNITED KINGDOM GILT REGS	3.2500%	12,758,000	16,304,985	16,351,063
UNITED KINGDOM GILT REGS	4.1250%	1,927,796	2,452,888	2,658,619
UNITED KINGDOM INFLATION- REGS	0.7500%	0	0	0
UNITED KINGDOM INFLATION- REGS	1.1250%	10,020,148	12,910,397	13,251,899
UNITED UTILITIES WATER FI REGS	3.7500%	1,815,000	1,919,885	2,130,665
VIRGIN MEDIA SECURED FINA 144A	5.5000%	2,910,000	2,737,269	2,862,225
VIRGIN MEDIA SECURED FINA 144A	4.5000%	240,000	225,873	223,053
YORKSHIRE WATER FINANCE P REGS	1.7500%	2,100,000	2,359,642	2,597,034
URUGUAY				
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	250,000	226,112	226,205
URUGUAY GOVERNMENT INTERNATION	5.7500%	329,201	360,617	347,208
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	734,900	262,549	115,694
VENEZUELA GOVERNMENT INTE REGS	7.0000%	135,000	35,357	21,504
VENEZUELA GOVERNMENT INTE REGS	6.0000%	746,000	563,276	100,785

	Coupon	Units	Cost	Market Value
VENEZUELA GOVERNMENT INTE REGS	9.2500%	184,100	44,994	31,733
VENEZUELA GOVERNMENT INTE REGS	8.2500%	648,000	121,111	103,464
VENEZUELA GOVERNMENT INTE REGS	7.7500%	1,318,400	366,335	190,728
Total of International Fixed Income Securities			1,368,737,104	1,378,315,229

0.26%

Futures Contracts & Derivatives

AUST 10Y BOND FUTURE (SFE)	0.0000%	-153	0	-96,408
AUST 3YR BOND FUTURE (SFE)	0.0000%	-1,023	0	-270,863
CAN 10YR BOND FUTURE (MSE)	0.0000%	337	0	115,430
EURO-BOBL FUTURE (EUX)	0.0000%	64	0	-2,935
EURO-BTP FUTURE (EUX)	0.0000%	-34	0	-7,437
EURO-BUND FUTURE (EUX)	0.0000%	-137	0	73,840
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	4	0	-10,389
EURO-OAT FUTURE (EUX)	0.0000%	-119	0	87,785
EURO-SCHATZ FUTURE (EUX)	0.0000%	167	0	-31,646
SHORT EURO-BTP FUTURE (EUX)	0.0000%	21	0	-5,224
JPN 10Y BOND FUTURE (OSE)	0.0000%	-55	0	-112,530
KOREA 10YR BND FUTURE (KFE)	0.0000%	-2	0	-459
LONG GILT FUTURE (ICF)	0.0000%	-84	0	-64,001
3 MONTH SOFR FUT (CME)	0.0000%	2,409	0	5,562,634
US 10YR TREAS NTS FUT SEP 25	0.0000%	-126	-48,824	-36,125
US 10YR TREAS NTS FUT(CBT)SEP2	0.0000%	-40	-11,199	-11,250
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	292	-14,156	163,524
US 10YR ULTRA FUTURE (CBT)	0.0000%	564	0	1,404,027
US 2YR NOTE FUTURE (CBT)	0.0000%	1,110	0	742,953
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	2,543	0	2,470,836
US TREAS BD FUTURE (CBT)	0.0000%	154	0	622,645
US ULTRA BOND (CBT)	0.0000%	420	0	1,695,368
Total Futures Contracts & Derivatives				12,289,776

0.00%

Credit Default Swaps

CCP_CDS. SP UL AT&T INC. CME	1.0000%	6,200,000	78,425	54,111
CCP_CDS. SP UL GE CME	1.0000%	2,300,000	20,110	20,206
CCP_CDS. SP UL GENERAL ELECTRI	1.0000%	600,000	7,537	7,824
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	365
CCP_CDX. SP UL CDX.EM.36 CME	1.0000%	5,520,000	0	23,532
CCP_CDX. SP UL CDX.EM.38 CME	1.0000%	700,000	0	922
CCP_CDX. SP UL CDX.EM.39 CME	1.0000%	100,000	0	-68
CCP_CDX. SP UL CDX.EM.40_V1 CM	1.0000%	1,700,000	0	-8,976
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.0000%	9,292,000	0	17,432
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%	-100,000	-7,357	0
CCP_CDX. SP UL CDX.EM.40_V1 CM	0.0000%	-1,700,000	-82,213	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	-11,204
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	4,204
CDX SP UL CMBX.NA.AAA.10_1	0.5000%	100,000	0	420
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	356,518	932	238
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%	-356,518	-10,719	0
CCP_CDX. SP UL CDX.EM.41 CME	1.0000%	500,000	0	-5,050
CCP_CDX. SP UL CDX.EM.41 CME	0.0000%	-500,000	-18,146	0
CDX SP UL CMBX.NA.AAA.9	0.5000%	285,214	0	190
CDX SP UL CMBX.NA.AAA.9	0.0000%	-285,214	0	0
CCP_CDX. SP UL CDX.EM.42 CME	1.0000%	800,000	0	-12,157
CCP_CDX. SP UL CDX.EM.42 CME	0.0000%	-800,000	-23,603	0
CCP_CDX. SP UL CDX.EM.43_V1 CM	1.0000%	500,000	0	-12,451
CCP_CDX. SP UL CDX.EM.43_V1 CM	0.0000%	-500,000	-17,980	0
Total Credit Default Swaps			-751,622	79,538

0.44%

Convertible Securities

JAZZ INVESTMENTS I LTD	2.0000%	200,000	237,529	201,900
JAZZ INVESTMENTS I LTD 144A	3.1250%	200,000	217,716	212,000
NCL CORP LTD	2.5000%	335,000	352,294	334,498
NCL CORP LTD 144A	0.8750%	75,000	77,811	80,203
SHOPIFY INC	0.1250%	105,000	115,500	106,260
JD.COM INC	0.2500%	272,000	307,807	283,016
SEA LTD	0.2500%	110,000	104,578	103,730

	Coupon	Units	Cost	Market Value
SEAGATE HDD CAYMAN	3.5000%	126,000	158,249	226,611
ZTO EXPRESS CAYMAN INC	1.5000%	140,000	144,353	139,020
SGL CARBON SE REGS	3.0000%	0	0	0
CYBERARK SOFTWARE LTD 144A	0.0000%	200,000	202,381	205,500
QIAGEN NV REGS	2.5000%	200,000	200,200	212,408
CARNIVAL CORP	5.7500%	98,000	133,368	215,551
IMMUNOCORE HOLDINGS PLC	2.5000%	123,000	125,708	106,066
3D SYSTEMS CORP	0.0000%	55,000	55,000	48,004
AFFIRM HOLDINGS INC 144A	0.7500%	50,000	49,367	52,725
AIRBNB INC	0.0000%	85,000	86,684	81,940
AKAMAI TECHNOLOGIES INC	1.1250%	190,000	202,214	179,835
ALARM.COM HOLDINGS INC	2.2500%	100,000	99,028	96,755
ALLIANT ENERGY CORP	3.8750%	215,000	217,507	220,805
ALLIANT ENERGY CORP 144A	3.2500%	50,000	50,000	49,750
ALNYLAM PHARMACEUTICALS INC	1.0000%	212,000	219,963	275,388
AMERICAN WATER CAPITAL CORP	3.6250%	245,000	246,594	245,956
ARES MANAGEMENT CORP	0.0000%	2,700	141,804	146,799
AST SPACEMOBILE INC 144A	4.2500%	10,000	20,945	19,821
BANDWIDTH INC	0.2500%	75,000	100,271	69,098
BANK OF AMERICA CORP	0.0000%	75	82,247	90,975
BENTLEY SYSTEMS INC	0.3750%	25,000	23,404	23,575
BENTLEY SYSTEMS INC	0.1250%	380,000	379,574	376,960
BILL HOLDINGS INC 144A	0.0000%	195,000	201,806	164,044
CLOUDFLARE INC	0.0000%	100,000	109,304	118,310
CLOUDFLARE INC 144A	0.0000%	325,000	330,994	350,675
CMS ENERGY CORP	3.3750%	116,000	117,623	123,308
COINBASE GLOBAL INC	0.2500%	191,000	241,153	249,351
COPT DEFENSE PROPERTIES L 144A	5.2500%	70,000	70,783	79,002
CRACKER BARREL OLD COUNTRY STO	0.6250%	160,000	157,831	152,400
CYTOKINETICS INC	3.5000%	130,000	150,564	138,255
DATADOG INC 144A	0.0000%	460,000	432,108	439,530
DAYFORCE INC	0.2500%	124,000	121,714	119,288
DEXCOM INC	0.3750%	40,000	39,480	37,520
DIGITAL REALTY TRUST LP 144A	1.8750%	250,000	252,835	262,850
DIGITALOCEAN HOLDINGS INC	0.0000%	35,000	33,583	32,659
DROPBOX INC	0.0000%	185,000	181,752	187,405
DUKE ENERGY CORP	4.1250%	449,000	451,869	475,042
ECHOSTAR CORP	3.8750%	133,000	152,055	156,608
ENPHASE ENERGY INC	0.0000%	30,000	28,311	24,330
ETSY INC	0.1250%	65,000	106,205	62,725
EXACT SCIENCES CORP 144A	2.0000%	300,000	316,490	303,000
FEDERAL REALTY OP LP 144A	3.2500%	105,000	110,840	105,315
FIRSTENERGY CORP	4.0000%	125,000	125,798	125,688
FORD MOTOR CO	0.0000%	260,000	261,464	256,880
GAMESTOP CORP 144A	0.0000%	85,000	104,218	91,800
GLOBAL PAYMENTS INC	1.5000%	266,000	264,977	237,538
GRANITE CONSTRUCTION INC	3.2500%	84,000	97,604	114,618
GREENBRIER COS INC/THE	2.8750%	68,000	70,950	72,168
GUIDEWIRE SOFTWARE INC 144A	1.2500%	205,000	212,293	241,695
HAEMONETICS CORP	2.5000%	175,000	174,141	173,645
HAT HOLDINGS I LLC / HAT 144A	3.7500%	153,000	181,952	176,562
INTEGER HOLDINGS CORP 144A	1.8750%	200,000	202,604	207,800
IONIS PHARMACEUTICALS INC	1.7500%	284,000	299,305	298,023
ITRON INC	1.3750%	100,000	112,730	118,900
JBT MAREL CORP	0.2500%	192,000	195,463	190,483
JPMORGAN CHASE FINANCIAL CO LL	0.5000%	100,000	104,997	111,840
LANTHEUS HOLDINGS INC	2.6250%	120,000	149,294	152,280
LIVE NATION ENTERTAINMENT INC	3.1250%	195,000	222,186	299,520
LUMENTUM HOLDINGS INC	0.5000%	135,000	120,329	139,320
LUMENTUM HOLDINGS INC	1.5000%	250,000	314,041	383,375
MARRIOTT VACATIONS WORLDWIDE C	3.2500%	145,000	142,006	134,995
MERIT MEDICAL SYSTEMS INC 144A	3.0000%	212,000	271,931	264,952
MERITAGE HOMES CORP	1.7500%	409,000	418,354	396,004
MICROCHIP TECHNOLOGY INC	0.7500%	118,000	118,348	115,876
MIDDLEBY CORP/THE	1.0000%	75,000	84,745	84,113
MKS INC	1.2500%	150,000	144,767	147,825
MP MATERIALS CORP 144A	3.0000%	30,000	32,773	51,915
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	145,000	164,042	164,865
NEXTERA ENERGY INC	0.0000%	2,128	99,866	84,567
NORTHERN OIL & GAS INC	3.6250%	307,000	341,176	320,048
NUTANIX INC 144A	0.5000%	335,000	350,483	379,620
ON SEMICONDUCTOR CORP	0.5000%	128,000	129,039	118,298
PARSONS CORP	2.6250%	231,000	242,320	245,553
PEBBLEBROOK HOTEL TRUST	1.7500%	225,000	225,559	212,644
PG&E CORP	4.2500%	494,000	506,625	490,196
PG&E CORP	0.0000%	1,100	54,335	41,360
POST HOLDINGS INC	2.5000%	154,000	160,213	175,791
PROGRESS SOFTWARE CORP	1.0000%	75,000	77,703	89,250
REPLIGEN CORP	1.0000%	124,000	123,369	122,822
REXFORD INDUSTRIAL REALTY 144A	4.1250%	395,000	398,125	385,915
REXFORD INDUSTRIAL REALTY 144A	4.3750%	200,000	200,855	198,000
RIVIAN AUTOMOTIVE INC	3.6250%	315,000	307,568	282,398
RIVIAN AUTOMOTIVE INC	4.6250%	126,000	118,036	128,048
SEMTECH CORP	1.6250%	85,000	119,630	122,225
SHAKE SHACK INC	0.0000%	30,000	28,405	32,044

	Coupon	Units	Cost	Market Value
SHIFT4 PAYMENTS INC	0.0000%	68,000	73,583	85,850
SHIFT4 PAYMENTS INC	0.5000%	145,000	145,567	155,150
SNOWFLAKE INC 144A	0.0000%	135,000	143,612	210,060
SOUTHERN CO/THE	4.5000%	225,000	244,145	247,502
SOUTHERN CO/THE	3.8750%	355,000	354,431	392,914
SOUTHERN CO/THE 144A	3.2500%	179,000	178,722	179,895
SPOTIFY USA INC	0.0000%	125,000	162,343	189,363
STEM INC 144A	0.5000%	50,000	39,545	12,285
STRATEGY INC 144A	0.0000%	215,000	247,934	251,844
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	3.5000%	50,000	50,000	52,100
SYNAPTICS INC 144A	0.7500%	225,000	225,493	212,046
TYLER TECHNOLOGIES INC	0.2500%	105,000	126,476	129,045
UBER TECHNOLOGIES INC	0.8750%	562,000	651,996	801,693
UNITY SOFTWARE INC 144A	0.0000%	485,000	473,395	494,458
VENTAS REALTY LP	3.7500%	230,000	241,434	274,965
WAYFAIR INC	3.2500%	61,000	70,057	69,510
WEC ENERGY GROUP INC	4.3750%	156,000	186,218	179,634
WEC ENERGY GROUP INC 144A	3.3750%	250,000	251,250	250,375
WELLS FARGO & CO	0.0000%	194	228,784	227,589
WELLTOWER OP LLC 144A	3.1250%	75,000	90,627	99,413
WELLTOWER OP LLC 144A	2.7500%	257,000	267,244	418,396
WESTERN DIGITAL CORP	3.0000%	55,000	66,857	98,725
Total of Convertible Bonds			20,853,884	21,201,028
				1.25%
Alternatives				
Total of Alternatives		60,047,026	45,134,240	60,047,026
				3.33%
Cash Equivalent Securities				
Master Notes/Money Markets				
NIGERIA OMO BILL	0.0000%	373,489,000	214,913	217,033
BNP PARIBAS REV REPO	4.4300%	94,200,000	94,200,000	94,200,000
BNY MELLON CASH RESERVE	0.0000%	19,803	19,803	19,803
CASH COLL WITH STATE STREET	0.0000%	340,000	340,000	340,000
CASH COLLATERAL BARCLAYS BANK	0.0000%	-280,000	-280,000	-280,000
CASH COLLATERAL GOLDMAN SACHS	0.0000%	100,028	100,028	100,028
CASH COLLATERAL HELD AT BNP	0.0000%	220,035	220,035	220,035
CASH COLLATERAL HELD AT GS	0.0000%	-28	-28	-28
CASH COLLATERAL HELD AT HSBC	0.0000%	260,000	260,000	260,000
CASH COLLATERAL HELD AT JP	0.0000%	-20,000	-20,000	-20,000
CASH COLLATERAL HELD AT MORGAN	0.0000%	-99,775	-99,775	-99,775
CASH COLLATERAL ICE CCP WELLS	0.0100%	2,027,000	2,027,000	2,027,000
CASH COLLATERAL LCH CCP WELLS	0.0100%	4,660,000	4,660,000	4,660,000
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%	-319,963	-319,963	-319,963
CASH HELD AT STANDARD	0.0000%	169,035	169,035	169,035
CASH HELD AT UBS	0.0000%	-115,398	-115,398	-115,398
CITIGROUP GLOBAL REV REPO	4.4100%	106,600,000	106,600,000	106,600,000
CITIGROUP GLOBAL REV REPO	4.4700%	100,000	100,000	100,000
DEUTSCHE BK FINL REV REPO	4.4700%	100,000	100,000	100,000
DOM MFA CASH COLL BCI	1.5500%	0	0	0
DOM MFA CASH COLL UBS	0.0100%	0	0	0
DREYFUS GOVT CAS MGMT INST 289	4.2024%	4,643,634	4,643,634	4,643,634
FUTURES CASH COLLATERAL HELD	0.0000%	7,853,000	7,853,000	7,853,000
FX STATE STREET CASH COLLATERA	0.0100%	0	0	0
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	80,000	80,000	80,000
MSI CASH COLLATERAL	0.0100%	0	0	0
NOMURA FIN. CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	-260,000	-260,000	-260,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
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%	630,000	630,000	630,000
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%	1,130,000	1,130,000	1,130,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	40,000	40,000	40,000
SWAP/ISDA GOLDMAN INTL (GST)	0.0100%	10,000	10,000	10,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	30,000	30,000	30,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	20,000	20,000	20,000

	Coupon	Units	Cost	Market Value
SWAP/ISDA UBS AG CASH COLLATERAL	1.5500%	0	0	0
SWAPS HSBC CASH COLLATERAL	0.0100%	90,000	90,000	90,000
TBA CASH COLL BCY	1.5500%	0	0	0
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL GSC	1.5500%	0	0	0
TBA CASH COLL JP MORGAN	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	-776,000	-776,000	-776,000
TBA CASH COLL SAL	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
UMC CASH SWEEP ACCOUNT	4.0761%	138,716,101	138,716,101	138,716,101
WELLS FARGO CASH COLLATERAL	0.0100%	420,000	420,000	420,000
WELLS FARGO CCP COLLATERAL	0.0100%	0	0	0
WELLS FARGO SECURITIES LLC CAS	0.0100%	533,000	533,000	533,000
WESTPAC CASH COLLATERAL	1.5500%	0	0	0
EGYPT TREASURY BILLS	0.0000%	215,775,000	3,615,481	3,675,513
Others (Payables, Receivables, Etc.)			-194,926,704	-203,440,429
Total of Cash Equivalent Securities			168,823,500	160,371,926
				0.04%
Preferred Securities				
AGFC CAPITAL TRUST I 144A	6.3292%	700,000	464,289	484,750
BANK OF NEW YORK MELLON CORP/T	4.6250%	1,270,000	1,246,366	1,261,561
CITIGROUP CAPITAL XIII	0.0000%	1,700	45,449	50,014
Total of Preferred Securities			1,756,104	1,796,325
				0.06%
Domestic Equities				
APTIV PLC	0.0000%	244	35,728	16,646
CONSTELLATION OIL SERVICES HOL	0.0000%	103,392	0	45,976
DRILLCO HLDG LUX S A	0.0000%	243	0	5,407
FORSEA HLDG S A NPV	0.0000%	32,396	621,776	767,583
FORSEA HLDGS S A	0.0000%	3,599	69,075	85,274
MAXEON SOLAR TECHNOLOGIES LTD	0.0000%	2,000	0	760
AFG INC COM	0.0000%	4,003	135,141	40
BECTON DICKINSON & CO	0.0000%	138	36,323	23,771
DODGE CENTER INDS INC	0.0000%	3	0	0
MONGODB INC	0.0000%	244	60,556	51,238
PHI GROUP INC/DE	0.0000%	85,609	1,692,208	2,097,421
Total of Domestic Equities			2,650,806	3,094,114
			4,844,514,865	4,809,475,310
Total of FIXED INCOME FUND				