

FIXED INCOME FUND

Domestic Fixed Income Securities

66.26%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	65,000	70,503	78,111
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	80,000	80,010	91,250
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	65,000	64,999	43,792
CALIFORNIA ST	7.5500%	940,000	1,253,637	1,146,908
CALIFORNIA ST	7.3000%	65,000	68,999	76,045
CALIFORNIA ST	7.3500%	65,000	65,513	76,385
CALIFORNIA ST	7.6250%	250,000	262,173	303,201
CALIFORNIA ST	5.1000%	4,000,000	4,029,167	4,142,106
CALIFORNIA ST HLTH FACS FING A	4.1900%	20,000	19,999	18,885
CALIFORNIA ST HLTH FACS FING A	4.3530%	20,000	19,999	18,465
CALIFORNIA ST UNIV REVENUE	2.8970%	70,000	70,002	49,702
CALIFORNIA ST UNIV REVENUE	2.7190%	145,000	144,997	97,675
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	65,000	65,003	45,248
CHICAGO IL TRANSIT AUTH SALES	6.2000%	140,000	140,011	147,454
COMMIT TO PUR FNMA SF MTG	5.0000%	36,100,000	35,848,320	35,779,081
COMMIT TO PUR FNMA SF MTG	4.0000%	25,950,000	24,541,165	24,450,251
COMMIT TO PUR FNMA SF MTG	5.5000%	0	34,835	0
COMMIT TO PUR GNMA II JUMBOS	4.0000%	0	93,941	0
COMMIT TO PUR GNMA II JUMBOS	4.5000%	0	6,896	0
COMMIT TO PUR GNMA II JUMBOS	5.0000%	6,600,000	6,575,508	6,556,237
COMMIT TO PUR GNMA II JUMBOS	4.0000%	9,200,000	8,658,422	8,647,832
COMMIT TO PUR GNMA II JUMBOS	4.5000%	5,900,000	5,746,969	5,718,345
DALLAS TX AREA RAPID TRANSIT S	5.0220%	65,000	65,003	62,311
DALLAS TX AREA RAPID TRANSIT S	2.6130%	175,000	175,000	120,212
DALLAS-FORT WORTH TX INTERNATI	3.1440%	25,000	24,999	19,209
DALLAS-FORT WORTH TX INTERNATI	2.8430%	65,000	65,000	47,416
FEDERAL HOME LN MTG CORP	6.2500%	170,000	200,546	192,973
FEDERAL NATL MTG ASSN	7.2500%	305,000	367,418	350,156
FEDERAL NATL MTG ASSN STRIP	0.0000%	1,710,000	1,219,635	994,450
FHLMC POOL #84-7415	6.5080%	1,663	1,688	1,717
FHLMC POOL #A5-5611	6.0000%	94	82	98
FHLMC POOL #A6-0064	5.5000%	2,736	2,874	2,850
FHLMC POOL #C0-0604	6.0000%	75	78	77
FHLMC POOL #C2-6459	6.5000%	289	281	300
FHLMC POOL #G0-4593	5.5000%	4,037	4,243	4,205
FHLMC POOL #Q4-3876	3.0000%	2,473,199	2,277,136	2,237,777
FHLMC POOL #QE-1302	3.0000%	998,534	903,233	878,385
FHLMC POOL #QE-1988	3.0000%	827,330	748,326	728,484
FHLMC POOL #QE-6052	4.5000%	169,030	160,832	164,677
FHLMC POOL #QE-7028	4.5000%	1,282,441	1,152,895	1,248,635
FHLMC POOL #RA-7673	4.5000%	887,886	798,154	865,028
FHLMC POOL #RA-8482	5.0000%	915,819	887,048	911,065
FHLMC POOL #RA-8573	5.0000%	784,964	760,361	781,295
FHLMC POOL #RA-9046	4.5000%	391,560	370,873	380,629
FHLMC POOL #RJ-0135	4.0000%	180,932	167,232	170,580
FHLMC POOL #RJ-1502	5.5000%	1,323,330	1,327,836	1,336,095
FHLMC POOL #SD-1218	4.0000%	1,448,280	1,402,284	1,392,155
FHLMC POOL #SD-2064	4.5000%	223,716	212,860	218,025
FHLMC POOL #SD-3550	4.0000%	155,313	146,927	151,084
FHLMC POOL #SD-3587	5.0000%	444,184	428,476	443,759
FHLMC POOL #SD-5352	4.0000%	484,681	469,265	466,932
FHLMC POOL #SD-6938	4.5000%	933,976	899,004	907,550
FHLMC POOL #SD-7230	4.5000%	148,592	141,041	145,037
FHLMC POOL #SD-7399	4.5000%	1,075,494	1,022,930	1,051,533
FHLMC POOL #SD-8299	5.0000%	4,744,200	4,548,161	4,727,156
FHLMC POOL #SD-8420	5.5000%	4,887,990	4,872,139	4,930,103
FHLMC POOL #SD-8421	6.0000%	7,834,261	7,877,639	8,017,784
FHLMC POOL #SD-8431	5.5000%	1,524,621	1,519,202	1,539,484
FHLMC POOL #WG-9011	4.5000%	3,927,236	3,942,505	3,903,937
FHLMC POOL #WN-2142	1.8500%	1,900,000	1,886,159	1,656,199
FHLMC POOL #WN-2175	3.0500%	1,324,000	1,206,712	1,220,290
FHLMC POOL #WN-3167	1.9700%	1,226,795	1,234,818	1,049,710
FHLMC POOL #ZM-5146	4.0000%	142,342	137,714	136,798
FHLMC POOL #ZS-4667	3.0000%	1,031,584	949,755	932,891
FHLMC MULTICLASS MT	2.2163%	505,000	350,425	15,854
FHLMC MULTICLASS MT	2.7172%	265,000	56,675	30,190
FHLMC MULTICLASS MT	2.5333%	830,744	120,690	41,449
FHLMC MULTICLASS MT	2.7020%	375,000	77,264	41,913
FHLMC MULTICLASS MT	1.3116%	7,970,946	433,274	13,161
FHLMC MULTICLASS MT	0.9610%	27,106,737	1,140,109	997,262
FHLMC MULTICLASS MT	1.1114%	22,337,618	1,867,193	915,154
FHLMC MULTICLASS MT	1.4619%	23,728,410	2,270,489	1,129,254
FHLMC MULTICLASS MTG 150 A2	3.7100%	350,000	337,781	337,867
FHLMC MULTICLASS MTG 1510 A1	3.5600%	1,945,777	1,879,866	1,919,544
FHLMC MULTICLASS MTG 1517 A1	1.1770%	2,173,346	2,173,279	1,870,678
FHLMC MULTICLASS MTG 1518 A1	1.1920%	3,430,711	3,430,681	2,967,585
FHLMC MULTICLASS MTG 1519 A1	1.3200%	5,400,924	5,400,654	4,688,848
FHLMC MULTICLASS MTG 152 A1	3.7800%	4,487,258	4,338,513	4,433,364

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FHLMC MULTICLASS MTG 152 A2	3.7800%	2,000,000	1,917,323	1,937,018
FHLMC MULTICLASS MTG 1520 A1	2.0070%	1,747,248	1,747,247	1,506,465
FHLMC MULTICLASS MTG 1521 A1	1.7240%	4,473,815	4,435,911	3,763,802
FHLMC MULTICLASS MTG 154 A1	4.3630%	2,687,391	2,687,387	2,713,555
FHLMC MULTICLASS MTG 161 A2	4.9000%	65,000	66,906	67,454
FHLMC MULTICLASS MTG 163 A1	5.1520%	2,630,638	2,630,586	2,756,416
FHLMC MULTICLASS MTG 163 A2	5.0000%	2,824,000	2,911,504	2,941,396
FHLMC MULTICLASS MTG 163 X1	0.4747%	67,654,384	1,772,410	1,628,793
FHLMC MULTICLASS MTG 164 A1	4.7400%	3,506,326	3,506,298	3,601,606
FHLMC MULTICLASS MTG 164 A2	5.0000%	3,017,000	3,139,332	3,141,901
FHLMC MULTICLASS MTG 165 A1	4.6100%	1,288,450	1,275,659	1,312,360
FHLMC MULTICLASS MTG 165 X1	0.7854%	32,272,156	1,579,658	1,499,093
FHLMC MULTICLASS MTG 167 A1	4.6740%	1,998,649	1,998,577	2,045,560
FHLMC MULTICLASS MTG 167 A2	4.7600%	2,882,756	2,910,149	2,950,424
FHLMC MULTICLASS MTG 168 A2	4.1300%	295,000	278,343	288,104
FHLMC MULTICLASS MTG 2950 FN	4.9366%	26,315	31,336	26,191
FHLMC MULTICLASS MTG 3981 QP	2.2500%	89,070	89,879	85,882
FHLMC MULTICLASS MTG 4328 A	1.5000%	23,902	23,690	23,422
FHLMC MULTICLASS MTG 4480 LA	3.5000%	3,162	3,150	3,152
FHLMC MULTICLASS MTG 4494 KA	3.7500%	4,999	5,131	4,987
FHLMC MULTICLASS MTG 4961 JB	2.5000%	134,988	138,883	124,189
FHLMC MULTICLASS MTG 5050 BG	1.0000%	462,883	421,714	423,203
FHLMC MULTICLASS MTG 57 1A1	6.5000%	15,948	16,691	16,588
FHLMC MULTICLASS MTG 61 1A1	5.5534%	18,372	29,565	17,800
FHLMC MULTICLASS MTG K060 AM	3.3000%	2,582,000	2,563,433	2,562,364
FHLMC MULTICLASS MTG K063 A1	3.0450%	566,161	566,745	562,407
FHLMC MULTICLASS MTG K068 A1	2.9520%	694,372	684,817	688,781
FHLMC MULTICLASS MTG K085 A2	4.0600%	2,917,000	2,982,378	2,926,602
FHLMC MULTICLASS MTG K090 A2	3.4220%	1,089,000	1,148,494	1,071,329
FHLMC MULTICLASS MTG K106 X1	1.4373%	17,057,638	1,861,015	836,416
FHLMC MULTICLASS MTG K111 A1	0.8270%	1,792,265	1,792,241	1,681,934
FHLMC MULTICLASS MTG K111 XAM	1.9069%	16,040,000	2,518,344	1,198,462
FHLMC MULTICLASS MTG K116 X1	1.5167%	11,951,660	1,057,207	651,210
FHLMC MULTICLASS MTG K117 A1	0.6970%	1,403,534	1,403,518	1,309,803
FHLMC MULTICLASS MTG K121 A1	0.9950%	3,841,490	3,841,402	3,546,818
FHLMC MULTICLASS MTG K121 A2	1.5470%	600,000	522,489	531,234
FHLMC MULTICLASS MTG K124 A1	0.9640%	446,945	413,252	414,233
FHLMC MULTICLASS MTG K124 AM	1.3840%	3,165,000	3,164,962	2,758,316
FHLMC MULTICLASS MTG K124 X3	2.7099%	290,000	62,695	33,432
FHLMC MULTICLASS MTG K125 X1	0.6677%	47,526,621	1,535,333	1,193,774
FHLMC MULTICLASS MTG K125 X3	2.7432%	445,000	96,464	52,712
FHLMC MULTICLASS MTG K127 X3	2.7415%	844,384	177,492	100,259
FHLMC MULTICLASS MTG K129 AM	1.6470%	2,726,000	2,725,987	2,380,505
FHLMC MULTICLASS MTG K135 A2	2.1540%	3,772,000	3,303,888	3,368,575
FHLMC MULTICLASS MTG K142 A1	2.4000%	4,397,799	4,244,858	4,097,511
FHLMC MULTICLASS MTG K143 A1	2.7110%	2,595,573	2,486,218	2,450,414
FHLMC MULTICLASS MTG K144 A1	2.8000%	2,600,905	2,528,569	2,480,067
FHLMC MULTICLASS MTG K145 A1	2.6500%	2,512,643	2,408,803	2,382,875
FHLMC MULTICLASS MTG K146 A1	3.1100%	2,563,734	2,499,367	2,490,158
FHLMC MULTICLASS MTG K147 A1	3.3900%	4,224,987	4,200,893	4,108,050
FHLMC MULTICLASS MTG K147 A2	3.0000%	1,500,000	1,397,910	1,390,731
FHLMC MULTICLASS MTG K151 A3	3.5110%	915,000	882,093	892,720
FHLMC MULTICLASS MTG K152 A2	3.0800%	3,000,000	2,750,174	2,857,475
FHLMC MULTICLASS MTG K1522 A1	1.9120%	7,520,291	7,519,874	6,486,178
FHLMC MULTICLASS MTG K154 A1	3.1760%	857,412	862,933	850,645
FHLMC MULTICLASS MTG K156 A2	3.7000%	2,252,500	2,262,979	2,211,035
FHLMC MULTICLASS MTG K158 A2	3.9000%	400,000	399,831	395,973
FHLMC MULTICLASS MTG K506 A2	4.6500%	3,557,000	3,524,603	3,612,887
FHLMC MULTICLASS MTG K510 A2	5.0690%	4,226,000	4,218,046	4,340,230
FHLMC MULTICLASS MTG K511 A2	4.8600%	3,790,000	3,782,869	3,876,232
FHLMC MULTICLASS MTG K514 A2	4.5720%	893,000	897,612	906,075
FHLMC MULTICLASS MTG K518 A2	5.4000%	925,000	946,549	961,570
FHLMC MULTICLASS MTG K528 A2	4.5080%	4,042,000	4,106,628	4,104,351
FHLMC MULTICLASS MTG K529 A2	4.7910%	2,582,000	2,624,447	2,647,679
FHLMC MULTICLASS MTG K530 A2	4.7920%	3,012,000	3,025,191	3,088,992
FHLMC MULTICLASS MTG K543 A2	4.3290%	4,277,000	4,276,929	4,318,320
FHLMC MULTICLASS MTG K741 A2	1.6030%	1,617,000	1,566,490	1,539,750
FHLMC MULTICLASS MTG K741 X1	0.6435%	65,121,895	1,238,385	662,029
FHLMC MULTICLASS MTG K759 A2	4.8000%	1,500,000	1,498,523	1,546,276
FHLMC MULTICLASS MTG K761 A2	4.4000%	2,584,000	2,602,244	2,603,807
FHLMC MULTICLASS MTG KC05 A7	2.5390%	3,653,031	3,627,455	3,612,657
FHLMC MULTICLASS MTG KG01 A10	2.9390%	7,199,000	7,570,947	6,927,394
FHLMC MULTICLASS MTG KG01 A7	2.8750%	2,000,000	2,020,002	1,988,125
FHLMC MULTICLASS MTG KG02 A1	2.0440%	1,897,503	1,940,455	1,865,123
FHLMC MULTICLASS MTG KG04 A2	1.4870%	6,739,000	6,650,778	5,943,382
FHLMC MULTICLASS MTG KG06 A2	1.7770%	6,529,000	6,060,596	5,723,048
FHLMC MULTICLASS MTG KG07 A1	3.1230%	2,695,000	2,661,021	2,585,948
FHLMC MULTICLASS MTG KG07 A2	3.1230%	2,695,000	2,643,963	2,513,289
FHLMC MULTICLASS MTG KG08 A1	4.1340%	1,823,000	1,767,202	1,816,840
FHLMC MULTICLASS MTG KG08 A2	4.1340%	2,899,942	2,793,138	2,853,099
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	1,294,000	1,259,674	1,267,516
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	1,146,849	1,176,651	1,129,274
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	3,879,706	3,882,580	3,816,418
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	4,504,000	4,558,588	4,209,355
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	2,695,000	2,731,121	2,574,901

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FHLMC MULTICLASS MTG KJ39 A2	3.1500%	2,695,000	2,690,628	2,606,691
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	2,695,000	2,688,438	2,647,463
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	2,000,000	1,952,346	2,014,368
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	4,557,000	4,556,853	4,614,573
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	3,420,000	3,420,000	3,569,584
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	4,034,000	4,033,875	4,154,991
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	2,000,000	1,990,499	2,038,607
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	3,530,000	3,372,468	3,488,763
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	842,575	840,962	859,842
FHLMC MULTICLASS MTG KJ52 A2	4.7580%	4,000,000	3,999,939	4,077,612
FHLMC MULTICLASS MTG KL05 X1P	1.0244%	30,000,000	2,001,889	901,593
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	0	0	0
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	6,814,000	6,813,907	6,136,669
FHLMC MULTICLASS MTG KS16 A	4.5830%	5,000,000	4,952,969	5,006,505
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	4,675,000	4,742,459	4,147,007
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	2,850,000	2,524,630	2,586,317
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	5,602,000	5,285,410	5,295,465
FHLMC MULTICLASS MTG KW06 A2	3.8000%	2,116,000	2,180,984	2,098,516
FHLMC MULTICLASS MTG KW07 A1	3.6000%	529,494	537,358	526,087
FHLMC MULTICLASS MTG Q027 A2	4.6560%	2,020,000	2,019,958	2,045,412
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	4,389,000	4,482,743	4,318,311
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	58,000	58,000	53,061
FNMA POOL #0259429	6.5000%	42,596	45,431	42,919
FNMA POOL #0259453	6.5000%	74,106	79,077	74,760
FNMA POOL #0259480	6.5000%	17,900	19,111	18,081
FNMA POOL #0313097	6.5000%	5	5	5
FNMA POOL #0535497	6.5000%	339	312	350
FNMA POOL #0745932	6.5000%	1,358	1,449	1,432
FNMA POOL #0775852	5.3530%	43,693	48,751	44,136
FNMA POOL #0795297	5.3530%	3,948	4,498	3,974
FNMA POOL #0846937	6.0900%	3,989	4,466	4,021
FNMA POOL #0847996	6.4050%	3,230	3,574	3,285
FNMA POOL #0865959	6.8250%	10,860	11,331	11,082
FNMA POOL #0873376	6.1600%	1,599,347	1,599,359	1,605,908
FNMA POOL #0957054	5.2700%	581,575	583,349	581,589
FNMA POOL #0957135	5.4200%	2,903,815	2,903,936	2,910,383
FNMA POOL #0957142	5.5200%	145,494	149,767	145,565
FNMA POOL #0AE0443	6.5000%	4,011	4,307	4,247
FNMA POOL #0AL3544	6.2450%	153	152	156
FNMA POOL #0AL6924	4.0000%	519,552	498,118	508,087
FNMA POOL #0AN9381	3.7300%	2,600,000	2,464,191	2,442,964
FNMA POOL #0AT1156	6.3100%	1,393	1,433	1,431
FNMA POOL #0AX2488	4.0000%	160,034	153,432	156,704
FNMA POOL #0BL3435	2.9000%	6,531,093	6,623,483	6,257,380
FNMA POOL #0BM4774	4.0000%	2,153,706	1,989,806	2,080,606
FNMA POOL #0BM5400	4.0000%	803,945	737,214	775,446
FNMA POOL #0BM7183	4.7025%	3,866,927	4,002,644	3,942,916
FNMA POOL #0BS5506	3.1000%	3,577,000	3,475,188	3,462,381
FNMA POOL #0BW7327	4.5000%	255,898	243,482	249,308
FNMA POOL #0BZ1178	5.8100%	4,261,000	4,286,890	4,432,122
FNMA POOL #0CB4130	4.5000%	2,644,498	2,377,940	2,577,463
FNMA POOL #0CB4313	4.5000%	860,729	772,943	838,822
FNMA POOL #0CB6418	5.0000%	539,644	515,031	537,706
FNMA POOL #0CB7098	5.0000%	454,711	438,533	454,629
FNMA POOL #0CB7216	4.0000%	454,815	407,964	428,843
FNMA POOL #0CB7217	4.5000%	702,633	648,419	683,017
FNMA POOL #0CB8271	5.0000%	521,853	506,698	518,484
FNMA POOL #0CB9448	4.5000%	571,825	543,079	563,045
FNMA POOL #0CB9626	4.5000%	487,963	463,204	479,791
FNMA POOL #0CB9627	4.5000%	702,959	666,422	689,961
FNMA POOL #0CB9634	4.5000%	106,743	101,757	105,617
FNMA POOL #0DD1526	4.5000%	111,477	105,891	108,654
FNMA POOL #0DD1527	4.5000%	100,581	95,447	97,970
FNMA POOL #0FA0123	4.5000%	213,082	202,254	207,822
FNMA POOL #0FA1296	4.0000%	2,344,091	2,252,229	2,279,550
FNMA POOL #0FM2971	4.0000%	288,972	277,046	280,435
FNMA POOL #0FM2983	4.0000%	4,620,910	4,306,129	4,446,571
FNMA POOL #0FM2984	4.0000%	2,655,166	2,454,646	2,566,435
FNMA POOL #0FM2986	4.0000%	8,431,304	7,840,146	8,161,016
FNMA POOL #0FM3004	4.0000%	900,291	874,288	866,510
FNMA POOL #0FM3049	4.0000%	2,807,740	2,735,330	2,725,646
FNMA POOL #0FM3248	4.0000%	408,934	396,769	393,100
FNMA POOL #0FM7786	4.0000%	842,803	816,060	810,319
FNMA POOL #0FS2619	5.0000%	431,443	411,607	430,738
FNMA POOL #0FS2937	4.0000%	2,391,124	2,302,209	2,325,547
FNMA POOL #0FS3519	4.5000%	979,822	932,245	953,581
FNMA POOL #0FS3838	4.0000%	3,662,068	3,395,017	3,559,729
FNMA POOL #0FS3932	4.0000%	464,341	450,473	446,008
FNMA POOL #0FS4437	4.5000%	287,484	273,530	280,171
FNMA POOL #0FS5027	4.0000%	1,242,461	1,119,107	1,174,081
FNMA POOL #0FS6048	5.0000%	332,734	319,519	331,590
FNMA POOL #0FS7901	4.0000%	525,022	495,182	509,968
FNMA POOL #0FS8344	4.0000%	311,167	301,312	299,092
FNMA POOL #0FS8418	4.0000%	450,735	437,647	434,136
FNMA POOL #0MA1557	3.0000%	3,914	3,936	3,863

	Coupon	Units	Cost	Market Value
FNMA POOL #0MA4700	4.0000%	8,886,218	7,989,874	8,398,520
FNMA POOL #0MA5353	5.5000%	4,469,730	4,453,301	4,513,533
FNMA GTD REMIC P/T 01-T5 A3	7.5000%	22,059	22,638	22,762
FNMA GTD REMIC P/T 02-W11 AV1	4.6405%	221	199	217
FNMA GTD REMIC P/T 03-W6 F	4.8205%	21,512	22,127	21,433
FNMA GTD REMIC P/T 03-W8 3F2	4.8205%	6,747	6,930	6,728
FNMA GTD REMIC P/T 06-5 3A2	6.3730%	3,415	3,883	3,493
FNMA GTD REMIC P/T 07-73 A1	4.5229%	19,482	17,814	19,133
FNMA GTD REMIC P/T 09-3 PD	5.0000%	253	272	252
FNMA GTD REMIC P/T 11-27 P	2.5000%	233	239	231
FNMA GTD REMIC P/T 12-121 DC	2.0000%	40,720	40,609	39,906
FNMA GTD REMIC P/T 12-127 PA	2.7500%	74,929	75,328	70,126
FNMA GTD REMIC P/T 12-128 PD	1.5000%	129,903	128,754	124,869
FNMA GTD REMIC P/T 13-100 PK	3.5000%	194,756	181,063	189,644
FNMA GTD REMIC P/T 13-102 QA	3.0000%	53,375	52,955	49,337
FNMA GTD REMIC P/T 13-104 TY	3.0000%	353,789	332,917	342,599
FNMA GTD REMIC P/T 13-43 XP	1.5000%	74,659	73,945	72,231
FNMA GTD REMIC P/T 13-63 PD	2.0000%	235,773	228,632	215,109
FNMA GTD REMIC P/T 13-M6 1AC	3.4857%	4,453,514	4,531,557	4,350,810
FNMA GTD REMIC P/T 14-12 ED	2.5000%	2,349	2,334	2,342
FNMA GTD REMIC P/T 16-M1 A2	2.9390%	393,569	391,783	391,701
FNMA GTD REMIC P/T 17-15 BC	3.2500%	109,235	111,299	106,975
FNMA GTD REMIC P/T 17-34 JK	3.0000%	21,575	21,011	21,160
FNMA GTD REMIC P/T 17-36 PQ	2.5500%	40,681	39,803	39,753
FNMA GTD REMIC P/T 17-84 KA	3.5000%	21,193	21,739	21,015
FNMA GTD REMIC P/T 17-M12 A2	3.1625%	1,581,206	1,561,264	1,555,629
FNMA GTD REMIC P/T 17-M14 A2	2.9040%	1,115,302	1,139,860	1,088,619
FNMA GTD REMIC P/T 17-M15 A2	3.0645%	599,110	583,568	589,598
FNMA GTD REMIC P/T 17-M15 AT52	3.2061%	2,852,442	2,800,531	2,811,106
FNMA GTD REMIC P/T 17-M3 A2	2.5562%	466,224	454,290	457,776
FNMA GTD REMIC P/T 17-M5 A2	3.1089%	796,250	768,741	773,240
FNMA GTD REMIC P/T 18-M1 A2	3.0852%	373,896	361,280	366,274
FNMA GTD REMIC P/T 18-M10 A2	3.4661%	43,542	42,799	42,934
FNMA GTD REMIC P/T 18-M12 A2	3.7474%	5,281,000	5,729,601	5,175,975
FNMA GTD REMIC P/T 18-M14 A2	3.6965%	1,968,154	1,987,223	1,943,500
FNMA GTD REMIC P/T 18-M15 1A2	3.7000%	300,000	284,950	285,310
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	1,910,524	1,925,187	1,868,209
FNMA GTD REMIC P/T 18-M3 A2	3.1598%	1,767,539	1,718,746	1,700,657
FNMA GTD REMIC P/T 18-M7 A2	3.1271%	2,367,958	2,335,799	2,322,954
FNMA GTD REMIC P/T 18-M8 A2	3.4212%	2,446,017	2,376,282	2,409,701
FNMA GTD REMIC P/T 19-37 CA	3.0000%	325,992	301,256	313,245
FNMA GTD REMIC P/T 19-6 GJ	3.0000%	59,611	60,856	58,079
FNMA GTD REMIC P/T 19-7 CA	3.5000%	295,070	282,678	286,218
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	741,123	718,079	720,816
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	2,354,270	2,319,853	2,277,717
FNMA GTD REMIC P/T 20-M1 A2	2.4440%	3,473,000	3,503,638	3,247,655
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	1,617,000	1,499,173	1,458,248
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	2,497,000	2,500,269	2,194,993
FNMA GTD REMIC P/T 21-M1 A2	1.4320%	4,647,000	4,638,174	4,061,379
FNMA GTD REMIC P/T 21-M13 A2	1.6516%	4,542,000	4,522,998	3,976,617
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	3,306,482	3,150,353	2,782,327
FNMA GTD REMIC P/T 21-M2S A2	1.8674%	4,399,000	4,414,073	3,853,516
FNMA GTD REMIC P/T 21-M3G A2	1.2862%	6,000,000	5,927,608	5,203,733
FNMA GTD REMIC P/T 22-2 TH	2.5000%	273,562	248,507	251,917
FNMA GTD REMIC P/T 22-M1 A1	1.7240%	4,141,710	4,117,311	3,872,713
FNMA GTD REMIC P/T 22-M1 A2	1.7240%	4,504,000	4,415,194	3,882,537
FNMA GTD REMIC P/T 22-M13 A1	2.6786%	3,722,592	3,577,705	3,545,192
FNMA GTD REMIC P/T 22-M1G A2	1.5826%	4,442,000	4,273,743	3,856,747
FNMA GTD REMIC P/T 22-M1S A2	2.1530%	5,169,000	4,631,865	4,531,105
FNMA GTD REMIC P/T 22-M2S A2	3.8844%	3,672,000	3,448,658	3,537,920
FNMA GTD REMIC P/T 22-M5 A1	2.4220%	1,367,257	1,267,967	1,286,652
FNMA GTD REMIC P/T 22-M8 A2	2.0007%	2,470,000	2,286,448	2,148,084
FNMA GTD REMIC P/T 23-M1 1A	3.5480%	2,610,853	2,423,779	2,537,940
FNMA GTD REMIC P/T 23-M1 1A1	3.5480%	3,671,266	3,571,899	3,634,108
FNMA GTD REMIC P/T 23-M1 1A2	3.5480%	4,557,000	4,465,745	4,399,573
FNMA GTD REMIC P/T 23-M1 1A3	3.5480%	4,000,000	3,668,537	3,774,811
FNMA GTD REMIC P/T 23-M1 2A1	4.0469%	2,564,865	2,515,437	2,508,125
FNMA GTD REMIC P/T 23-M4 A2	3.8925%	4,153,000	3,952,372	4,002,935
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	4,557,000	4,355,652	4,546,050
FNMA GTD REMIC P/T 23-M6 A2	4.1900%	2,610,576	2,555,047	2,615,502
FNMA GTD REMIC P/T 23-M8 A2	4.6253%	5,564,272	5,560,479	5,602,371
FNMA GTD REMIC P/T 25-M1 A2	4.7000%	3,547,000	3,565,661	3,537,647
FNMA GTD REMIC P/T 25-M4 A2	4.3080%	4,307,000	4,263,744	4,266,537
GNMA POOL #0422529	6.0000%	19	19	19
GNMA POOL #0464686	6.5000%	53	54	54
GNMA POOL #0464820	7.0000%	324	328	327
GNMA POOL #0550475	7.0000%	137	140	139
GNMA POOL #0780689	6.5000%	360	363	367
GNMA POOL #0780770	6.0000%	307	315	313
GNMA POOL #0781336	6.0000%	2,959	2,987	3,074
GNMA GTD REMIC P/T 09-78 KB	3.0000%	3,840	3,955	3,714
GNMA GTD REMIC P/T 10-106 PA	3.5000%	2,798	2,940	2,775
GNMA GTD REMIC P/T 17-113 GC	2.5000%	327,556	293,329	297,352
GNMA GTD REMIC P/T 17-91 BA	3.0000%	71,679	72,619	68,527
GNMA GTD REMIC P/T 18-25 V	2.6000%	912,236	877,138	800,597

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 18-39 IO	0.2476%	6,490,518	137,924	146,856
GNMA GTD REMIC P/T 19-136 BC	2.0000%	212,375	186,460	187,000
GNMA GTD REMIC P/T 20-106 EA	1.7500%	2,218,758	1,870,290	1,890,137
GNMA GTD REMIC P/T 22-202 V	3.0000%	3,728,093	3,522,640	3,380,537
GNMA GTD REMIC P/T 22-21 V	1.7500%	1,324,590	1,257,964	1,038,340
GNMA GTD REMIC P/T 22-216 IO	0.7498%	1,463,480	80,491	84,046
GNMA GTD REMIC P/T 22-54 V	2.0000%	2,695,218	2,487,869	2,252,668
GNMA GTD REMIC P/T 23-44 V	4.0000%	1,142,135	1,131,567	1,088,928
GNMA GTD REMIC P/T 23-50 AC	3.2500%	4,602,833	4,095,133	4,149,206
GNMA GTD REMIC P/T 23-74 V	4.0000%	1,042,901	991,711	982,321
GNMA GTD REMIC P/T 24-150 AB	4.2500%	2,546,084	2,499,230	2,442,988
GNMA GTD REMIC P/T 24-158 AD	4.2500%	1,450,745	1,382,174	1,379,785
GNMA GTD REMIC P/T 24-165 AH	4.5000%	2,906,082	2,826,394	2,859,816
GNMA GTD REMIC P/T 24-29 AD	4.5000%	2,362,069	2,252,201	2,326,706
GNMA GTD REMIC P/T 24-31 KE	4.2500%	1,131,508	1,076,245	1,087,530
GNMA GTD REMIC P/T 24-37 AC	4.0000%	2,968,808	2,728,166	2,690,075
GNMA GTD REMIC P/T 24-74 AC	5.0000%	1,954,537	1,968,367	1,945,173
GNMA GTD REMIC P/T 24-88 A	3.0000%	3,323,003	3,035,577	3,121,362
GNMA GTD REMIC P/T 24-90 AC	2.0000%	1,733,593	1,429,056	1,323,624
GNMA GTD REMIC P/T 25-128 AD	5.0000%	1,700,748	1,690,541	1,706,087
GNMA GTD REMIC P/T 25-130 AL	4.7500%	3,293,375	3,239,225	3,269,637
GNMA GTD REMIC P/T 25-15 AC	4.5000%	1,676,578	1,615,331	1,623,007
GNMA GTD REMIC P/T 25-19 AB	4.5000%	1,704,038	1,642,141	1,652,536
GNMA GTD REMIC P/T 25-54 V	4.6500%	4,600,713	4,541,165	4,578,995
GNMA GTD REMIC P/T 25-88 AT	5.0000%	3,379,283	3,357,064	3,374,074
GNMA GTD REMIC P/T 25-94 VA	4.7500%	1,969,456	1,948,066	1,968,285
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	700,000	699,986	620,953
ILLINOIS ST	7.3500%	210,714	211,945	229,733
ILLINOIS ST	5.1000%	2,129,020	2,165,170	2,165,818
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	25,000	24,999	17,778
LOS ANGELES CA CMNTY CLG DIST	6.7500%	40,000	40,286	44,980
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	40,000	40,005	41,321
MARYLAND ST HLTH & HGR EDUCNTL	3.0520%	25,000	25,000	19,476
MASSACHUSETTS ST	2.9000%	45,000	44,999	31,116
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	40,000	40,003	41,934
MET TRANSPRTN AUTH NY REVENUE	6.8140%	85,000	100,195	94,314
MET TRANSPRTN AUTH NY REVENUE	6.5480%	550,000	656,441	586,318
MET TRANSPRTN AUTH NY REVENUE	6.6680%	475,000	615,522	520,643
MICHIGAN ST FIN AUTH REVENUE	3.3840%	560,000	559,994	472,367
NEW JERSEY ST TRANSPRTN TRUST	4.6080%	150,000	149,997	150,806
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	497,000	644,808	575,764
NEW YORK CITY NY MUNI WTR FIN	5.9520%	155,000	170,127	161,533
NEW YORK NY	5.8280%	115,000	114,997	120,396
NEW YORK ST DORM AUTH ST PERSO	5.6280%	65,000	65,095	67,474
PENNSYLVANIA ST UNIV	2.8400%	25,000	24,999	16,925
PORT AUTH OF NEW YORK & NEW JE	5.6470%	140,000	140,009	149,206
PORT AUTH OF NEW YORK & NEW JE	4.4580%	110,000	106,092	93,881
RESOLUTION FDG CORP PRIN STRIP	0.0000%	3,040,000	2,542,114	2,571,037
SALES TAX SECURITIZATION CORP	3.2380%	165,000	165,000	136,875
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	110,000	110,004	114,247
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	60,000	60,005	61,406
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	100,000	100,001	76,405
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	65,000	68,301	69,848
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	1,085,000	1,086,008	1,084,900
TENNESSEE VALLEY AUTH BD	5.2500%	850,000	837,486	847,281
TEXAS NATURAL GAS SECURITIZTN	5.1020%	1,165,125	1,181,002	1,200,425
TEXAS NATURAL GAS SECURITIZTN	5.1690%	1,100,000	1,120,785	1,120,554
TEXAS TRANSPRTN COMMISSION ST	5.1780%	65,000	65,002	66,332
U S TREASURY BD CPN STRIP	0.0000%	1,800,000	742,918	806,108
U S TREASURY BOND		265,080,100	226,928,078	219,757,448
U S TREASURY NOTE	4.0000%	34,445,000	34,223,941	34,824,741
U S TREASURY NOTE	0.5000%	51,247,000	48,012,072	48,120,044
U S TREASURY NOTE	1.2500%	30,470,000	28,464,904	28,452,117
U S TREASURY NOTE	3.6250%	6,377,700	6,324,357	6,379,444
U S TREASURY NOTE	3.7500%	19,798,000	19,681,961	19,829,023
U S TREASURY NOTE	2.8750%	32,727,000	32,698,770	32,006,719
U S TREASURY NOTE	2.7500%	10,915,000	11,036,092	10,719,835
U S TREASURY NOTE	1.3750%	1,685,000	1,428,023	1,458,446
U S TREASURY NOTE	2.6250%	0	0	0
U S TREASURY NOTE	0.7500%	5,690,000	5,331,978	5,328,152
U S TREASURY NOTE	4.5000%	2,720,000	2,734,669	2,796,288
U S TREASURY NOTE	1.7500%	10,750,000	9,936,772	10,069,326
U S TREASURY NOTE	2.5000%	800,000	796,378	786,500
U S TREASURY NOTE	3.2500%	3,125,000	3,103,246	3,104,736
U S TREASURY NOTE	3.5000%	29,425,000	28,631,226	29,164,068
U S TREASURY NOTE	1.5000%	2,995,000	2,926,944	2,937,147
U S TREASURY NOTE	3.8750%	57,829,000	57,580,109	57,993,463
U S TREASURY NOTE	4.2500%	42,330,000	42,504,141	42,708,603
U S TREASURY NOTE	4.1250%	13,920,000	14,011,293	14,094,856
U S TREASURY NOTE	4.3750%	14,370,000	14,437,177	14,614,385
U S TREASURY NOTE	4.6250%	10,625,000	10,992,777	11,042,777
U S TREASURY NOTE	4.8750%	2,978,500	3,060,150	3,084,609
UNIV OF CALIFORNIA CA REVENUES	1.6140%	595,000	594,998	538,346
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	60,000	59,999	39,694
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	45,000	44,999	28,882

	Coupon	Units	Cost	Market Value
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	450,000	450,106	485,205
UNIV OF CALIFORNIA REVENUES	4.8580%	100,000	112,003	84,846
UNIV OF MICHIGAN MI	3.5990%	48,000	48,000	40,621
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	60,000	59,999	37,539
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	60,000	60,000	35,334
US TREAS-CPI INFLAT	1.6250%	2,329,912	2,331,242	2,365,595
US TREAS-CPI INFLAT	2.3750%	1,382,009	1,303,306	1,349,078
US TREAS-CPI INFLAT	2.1250%	5,503,830	5,558,179	5,680,968
Total of U.S. Government & Federal Agency Obligations			1,308,073,991	1,281,925,988

Domestic Corporate & Other Bonds

EVERTEC 10/23 COV-LITE	0.0000%	247,500	243,788	247,500
280 PARK AVENUE 20 280P E 144A	6.6369%	360,000	324,802	348,750
A-AP BUYER 9/24 COV-LITE TL	0.0000%	99,500	99,251	99,438
ABBOTT LABORATORIES	4.9000%	1,916,000	1,840,150	1,838,885
ABBVIE INC	4.9500%	3,355,000	3,369,560	3,467,816
ABBVIE INC	5.0500%	135,000	134,633	138,918
ABBVIE INC	3.2000%	4,580,000	4,409,792	4,460,846
ABBVIE INC	4.2500%	80,000	63,615	67,398
ABBVIE INC	4.4000%	655,000	751,463	590,718
ABBVIE INC	4.0500%	461,000	406,365	412,565
ABBVIE INC	4.7000%	348,000	382,393	319,224
ABBVIE INC	4.8750%	935,000	939,040	962,452
ABBVIE INC	5.4000%	10,000	10,022	9,943
ABBVIE INC	5.3500%	55,000	54,929	55,177
ABC SUPPLY 1/24 TLB	0.0000%	251,450	250,943	251,885
ABFC 2007-WMC1 TRUST WMC1 A2B	5.2724%	378,560	312,993	318,874
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	157,295	156,902	156,675
ACADIA HEALTHCARE CO INC 144A	7.3750%	1,975,000	1,989,266	2,050,423
ACCENTURE CAPITAL INC	4.5000%	390,000	389,627	384,627
ACCENTURE CAPITAL INC	4.2500%	765,000	755,495	763,858
ACCO BRANDS CORP 144A	4.2500%	1,655,000	1,655,000	1,494,013
ACE SECURITIES CORP HO HE4 A2A	4.3924%	9,451	9,702	3,654
ACE SECURITIES CORP HOM HE1 M1	5.2474%	68,457	68,409	69,618
ACE SECURITIES CORP HOM HE3 M4	5.2174%	1,100,000	1,065,393	1,016,524
ACRISURE 12/24 B6 COV-LITE TL	0.0000%	458,583	445,671	457,295
ACRISURE LLC / ACRISURE F 144A	6.0000%	25,000	23,990	24,644
ACRISURE LLC / ACRISURE F 144A	6.7500%	35,000	35,001	36,039
ACRISURE LLC / ACRISURE F 144A	7.5000%	275,000	275,228	286,481
ACRISURE LLC / ACRISURE F 144A	8.5000%	150,000	150,910	157,478
ADJUSTABLE RATE MORTGAGE 5 2A1	5.4499%	26,019	25,117	22,876
ADOBE INC	2.3000%	243,000	244,085	226,162
ADP/CDK GLOBAL 5/24 TLB	0.0000%	1,979,963	1,920,564	1,708,253
ADVANCE AUTO PARTS INC 144A	7.0000%	230,000	230,000	236,636
ADVANCE AUTO PARTS INC 144A	7.3750%	1,655,000	1,674,937	1,706,719
ADVISOR GROUP / OSAIC 7/25 TL	0.0000%	130,000	129,675	129,904
AECOM 144A	6.0000%	215,000	215,001	219,814
AEGIS ASSET BACKED SECURI 1 A2	4.6124%	939,868	820,853	710,029
AEP TEXAS INC	3.9500%	350,000	343,047	347,240
AEP TEXAS INC	5.4000%	1,500,000	1,498,047	1,542,570
AEP TEXAS INC	5.4500%	90,000	89,979	93,373
AEP TRANSMISSION CO LLC	5.3750%	770,000	767,054	796,662
AES CORP/THE	1.3750%	795,000	788,766	787,674
AES CORP/THE	2.4500%	500,000	431,900	447,771
AES CORP/THE	5.4500%	1,000,000	990,613	1,024,203
AES CORP/THE 144A	3.9500%	3,100,000	2,934,077	2,993,447
AETHON UNITED BR LP / AET 144A	7.5000%	1,095,000	1,100,419	1,141,971
AG TRUST 2024-NLP NLP A 144A	6.1658%	1,663,080	1,654,927	1,668,277
AGILENT TECHNOLOGIES INC	2.7500%	65,000	65,430	61,483
AGILENT TECHNOLOGIES INC	2.3000%	102,000	90,416	91,550
AHEAD DB HOLDINGS LLC 144A	6.6250%	1,130,000	1,123,946	1,130,251
AIR LEASE CORP	3.6250%	2,500,000	2,418,513	2,461,834
AIR PRODUCTS AND CHEMICALS INC	2.7000%	50,000	49,891	37,299
AIR PRODUCTS AND CHEMICALS INC	2.8000%	34,000	35,338	22,130
ALABAMA POWER CO	3.0500%	125,000	124,942	115,395
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	486,447	485,478	487,128
ALERA GROUP 5/25 COV-LITE TL	0.0000%	100,000	99,500	100,327
ALEXANDRIA REAL ESTATE EQUITIE	2.0000%	1,925,606	1,582,606	1,627,179
ALEXANDRIA REAL ESTATE EQUITIE	4.7500%	642,000	609,793	626,982
ALLEGHANY CORP	3.6250%	15,000	14,517	14,649
ALLEGHANY CORP	3.2500%	80,000	61,466	55,515
ALLEGHANY CORP	4.9000%	55,000	54,704	51,486
ALLEGION US HOLDING CO INC	3.5500%	530,000	501,855	523,358
ALLIANT ENERGY FINANCE LL 144A	5.4000%	315,000	314,896	318,886
ALLIANT ENERGY FINANCE LL 144A	5.9500%	235,000	234,744	245,897
ALLIANT HOLDINGS INTERMED 144A	7.3750%	1,345,000	1,355,232	1,385,932
ALLIANT HOLDINGS INTERMED 144A	6.7500%	1,804,000	1,768,356	1,829,358
ALLIANT HOLDINGS INTERMED 144A	5.8750%	590,000	591,787	586,923
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	178,650	178,203	178,132
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	3,410,000	3,410,607	3,575,370
ALLIED UNIVERSAL HOLDCO L REGS	4.8750%	150,000	167,771	197,416
ALLINA HEALTH SYSTEM	2.9020%	50,000	50,000	31,740

	Coupon	Units	Cost	Market Value
ALLY FINANCIAL INC	4.7500%	422,000	412,434	424,170
ALLY FINANCIAL INC	6.9920%	600,000	600,000	633,515
ALPHA GENERATION LLC 144A	6.7500%	1,840,000	1,856,650	1,899,414
ALPHABET INC	3.0000%	720,000	815,182	842,361
ALPHABET INC	4.0000%	295,000	293,413	296,301
ALPHABET INC	5.2500%	1,610,000	1,597,858	1,613,509
ALPHABET INC	2.2500%	295,000	272,104	159,322
ALPHABET INC	3.8750%	230,000	261,325	266,673
ALPHABET INC	5.3000%	140,000	137,855	139,305
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	100,000	99,500	100,219
ALTERNATIVE LOAN TRU OC10 2A2A	4.6324%	16,774	15,191	22,573
ALTERNATIVE LOAN TRUS 65CB 1A4	5.5000%	512,428	485,667	333,197
ALTERNATIVE LOAN TRUS OA11 A1B	4.6524%	397,463	397,854	388,554
ALTERNATIVE LOAN TRUS OA9 2A1A	4.6699%	519,171	279,626	439,854
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	630,910	407,016	276,613
ALTERNATIVE LOAN TRUST 2 58 A1	4.8899%	748,013	605,838	711,585
ALTERNATIVE LOAN TRUST 27 2A1	5.5034%	148,139	150,385	128,407
ALTERNATIVE LOAN TRUST 61 2A1	4.8324%	57,398	48,021	53,896
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000%	711,624	611,169	324,508
ALTERNATIVE LOAN TRUST OA1 2A1	4.6699%	165,938	136,864	154,902
ALTERNATIVE LOAN TRUST OA19 A1	4.4299%	180,409	167,491	145,603
ALTERNATIVE LOAN TRUST OH1 A1D	4.4824%	597,495	399,136	526,520
AMBAC ASSURANCE CORP 144A	5.1000%	4	6	6
AMC NETWORKS INC	4.2500%	48,000	46,389	41,760
AMC NETWORKS INC 144A	10.5000%	650,000	650,925	687,333
AMC NETWORKS INC 144A	10.2500%	1,180,000	1,259,650	1,243,425
AMEREN CORP	5.0000%	25,000	24,962	25,554
AMEREN CORP	5.3750%	620,000	618,959	636,574
AMEREN ILLINOIS CO	5.9000%	15,000	16,330	15,720
AMEREN ILLINOIS CO	1.5500%	195,000	194,560	170,795
AMEREN ILLINOIS CO	4.5000%	75,000	74,936	65,003
AMEREN ILLINOIS CO	3.2500%	25,000	24,877	17,523
AMEREN ILLINOIS CO	3.8500%	147,000	137,594	141,103
AMEREN ILLINOIS CO	5.6250%	330,000	340,545	336,291
AMERICAN AIRLINES 2015-1 CLASS	3.3750%	649,376	641,292	638,669
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	770,890	770,881	746,375
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	524,351	517,000	496,939
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	866,181	866,208	841,523
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	771,724	733,247	705,504
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	491,097	466,063	459,803
AMERICAN AIRLINES INC 144A	7.2500%	1,285,000	1,274,791	1,316,425
AMERICAN AIRLINES INC 144A	8.5000%	410,000	410,000	427,693
AMERICAN ELECTRIC POWER CO INC	3.2500%	40,000	39,938	26,811
AMERICAN ELECTRIC POWER CO INC	3.8750%	1,270,000	1,204,710	1,228,651
AMERICAN EXPRESS CO	5.6250%	99,000	99,000	103,395
AMERICAN EXPRESS CO	5.3890%	200,000	200,000	201,938
AMERICAN EXPRESS CO	6.3380%	78,000	78,090	78,132
AMERICAN EXPRESS CO	5.0980%	195,000	195,000	197,617
AMERICAN EXPRESS CO	5.4420%	45,000	45,000	46,803
AMERICAN EXPRESS CO	4.7310%	900,000	900,000	914,184
AMERICAN HOME MORTGAGE 3 2A11	5.0934%	1,181,505	1,161,189	776,126
AMERICAN HOME MORTGAGE AS 5 A1	5.0734%	353,611	334,020	85,542
AMERICAN HOMES 4 RENT LP	5.5000%	220,000	219,505	227,022
AMERICAN HOMES 4 RENT LP	4.9500%	260,000	258,662	264,738
AMERICAN HOMES 4 RENT LP	5.2500%	118,000	115,795	119,247
AMERICAN HOMES 4 RENT LP	4.2500%	200,000	192,665	199,514
AMERICAN INTERNATIONAL GROUP I	4.8500%	160,000	159,779	163,665
AMERICAN INTERNATIONAL GROUP I	5.4500%	55,000	54,976	57,294
AMERICAN NATIONAL GROUP INC	6.0000%	330,000	332,202	336,881
AMERICAN NATIONAL GROUP INC	5.7500%	240,000	240,873	248,261
AMERICAN ROCK SALT 6/21 COV-LI	0.0000%	432,000	430,920	321,572
AMERICAN TOWER CORP	3.3750%	770,000	769,105	764,371
AMERICAN TOWER CORP	5.2500%	2,400,000	2,396,187	2,468,305
AMERICAN TOWER CORP	3.9500%	200,000	189,900	197,889
AMERICAN TOWER CORP	2.7000%	3,400,000	3,393,538	3,101,958
AMERICAN TOWER CORP	3.5500%	200,000	199,706	198,074
AMERICAN TOWER CORP	4.0500%	200,000	185,532	193,795
AMERICAN TOWER CORP	5.2000%	480,000	478,755	493,914
AMERICAN TOWER CORP	5.8000%	2,446,000	2,443,592	2,554,177
AMERICAN TOWER TRUST #1 144A	5.4900%	340,000	340,001	346,152
AMERICAN WATER CAPITAL CORP	3.2500%	346,000	317,140	239,107
AMERICAN WATER CAPITAL CORP	3.4500%	346,000	335,312	251,200
AMERICAN WATER CAPITAL CORP	4.1500%	184,000	183,147	150,200
AMERICAN WATER CAPITAL CORP	2.3000%	40,000	39,929	35,878
AMERICAN WATER CAPITAL CORP	4.2000%	473,000	436,123	390,658
AMERICAN WATER CAPITAL CORP	5.7000%	460,000	457,496	467,203
AMERIGAS PARTNERS LP / AM 144A	9.5000%	106,000	106,001	110,969
AMERIGAS PARTNERS LP / AM 144A	9.3750%	2,035,000	2,103,805	2,090,657
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	35,000	34,563	34,992
AMERIPRISE FINANCIAL INC	5.7000%	475,000	474,504	497,246
AMGEN INC	3.0000%	550,000	524,244	529,564
AMGEN INC	4.9500%	170,000	173,741	160,698
AMGEN INC	3.2000%	1,535,000	1,529,606	1,510,154
AMGEN INC	3.1500%	144,000	123,987	113,338
AMGEN INC	5.1500%	1,051,000	1,046,541	1,075,536

	Coupon	Units	Cost	Market Value
AMGEN INC	5.6000%	148,000	147,235	149,961
AMGEN INC	1.6500%	1,973,000	1,829,306	1,844,688
AMGEN INC	4.4000%	390,000	303,608	338,648
AMGEN INC	3.3500%	115,000	103,701	107,984
AMN HEALTHCARE INC 144A	6.5000%	385,000	385,000	386,190
AMNEAL PHARMACEUTICALS 7/25 TL	0.0000%	100,000	99,750	99,833
AMNEAL PHARMACEUTICALS LL 144A	6.8750%	1,100,000	1,109,425	1,137,634
AMPHENOL CORP	4.7500%	75,000	74,955	75,200
AMR 5/25 TLB	0.0000%	99,750	98,753	100,124
AMRIZE FINANCE US LLC 144A	4.9500%	490,000	489,629	500,820
AMRIZE FINANCE US LLC 144A	5.4000%	705,000	704,531	726,246
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	20,068	20,067	20,117
ANALOG DEVICES INC	2.1000%	275,000	237,288	243,137
ANALOG DEVICES INC	2.8000%	90,000	89,414	66,619
ANALOG DEVICES INC	1.7000%	95,000	94,748	88,968
ANGEL OAK MORTGAGE R1 A1 144A	0.9900%	31,159	31,167	29,605
ANGEL OAK MORTGAGE T 1 A1 144A	0.9090%	117,307	117,306	102,379
ANGEL OAK MORTGAGE T 1 M1 144A	2.2150%	500,000	499,998	386,590
ANGEL OAK MORTGAGE T 3 A1 144A	1.0680%	84,764	84,763	73,598
ANGEL OAK MORTGAGE T 4 A1 144A	1.0350%	138,605	138,609	117,021
ANGEL OAK MORTGAGE T 6 A1 144A	1.4580%	170,066	170,076	144,675
ANTARES HOLDINGS LP 144A	6.3500%	1,000,000	996,825	1,022,583
ANTARES HOLDINGS LP 144A	3.7500%	750,000	747,385	729,257
ANTARES HOLDINGS LP 144A	2.7500%	2,000,000	1,996,537	1,938,202
ANTERO MIDSTREAM PARTNERS 144A	6.6250%	75,000	81,314	77,245
ANTERO MIDSTREAM PARTNERS 144A	5.7500%	370,000	365,096	368,917
ANYWHERE REAL ESTATE GROU 144A	7.0000%	1,900,000	1,752,303	1,922,805
ANYWHERE REAL ESTATE GROU 144A	5.7500%	450,000	372,976	432,495
ANYWHERE REAL ESTATE GROU 144A	5.2500%	285,000	223,725	266,044
AON CORP / AON GLOBAL HOLDINGS	2.8500%	55,000	54,991	53,928
AON NORTH AMERICA INC	5.1500%	600,000	608,521	617,152
AON NORTH AMERICA INC	5.1250%	1,600,000	1,598,497	1,622,227
AON NORTH AMERICA INC	5.3000%	983,000	980,957	1,023,847
AON NORTH AMERICA INC	5.4500%	500,000	513,738	520,852
APOLLO DEBT SOLUTIONS BDC	6.7000%	600,000	600,017	635,887
APOLLO DEBT SOLUTIONS BDC 144A	6.5500%	1,300,000	1,299,190	1,364,201
APPALACHIAN POWER CO	4.5000%	395,000	389,527	339,209
APPLE INC	2.5500%	65,000	52,826	38,092
APPLE INC	2.8500%	35,000	34,960	21,290
APPLIED MATERIALS INC	4.0000%	650,000	647,878	643,574
APPLIED MATERIALS INC	4.6000%	380,000	379,035	376,066
APPROVIN CORP	5.5000%	370,000	375,395	381,931
APPROVIN CORP	5.1250%	1,600,000	1,605,264	1,636,810
APPROVIN CORP	5.3750%	1,500,000	1,509,171	1,551,714
AQUA FINANCE TRUST 20 A A 144A	1.5400%	60,316	60,312	55,906
ARAMARK 3/24 B8 TL	0.0000%	98,973	98,973	99,076
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	248,831	246,886	248,843
ARCHES BUYER INC 144A	4.2500%	2,002,000	1,815,563	1,961,842
ARCHROCK PARTNERS LP / AR 144A	6.2500%	825,000	802,359	826,141
ARCLIGHT GCX 4/22 TLB	0.0000%	150,840	150,086	150,463
ARCONIC 1/25 COV-LITE TLB	0.0000%	1,060,601	1,059,499	1,058,947
ARCOSA INC 144A	6.8750%	975,000	975,000	1,018,381
ARES CAPITAL CORP	2.8750%	300,000	280,423	286,423
ARES CAPITAL CORP	5.8750%	150,000	149,131	154,329
ARES CAPITAL CORP	2.1500%	104,000	103,919	102,171
ARES CAPITAL CORP	5.1000%	150,000	148,396	148,918
ARES CAPITAL CORP	5.9500%	1,780,000	1,768,211	1,839,021
ARES FINANCE CO II LLC 144A	3.2500%	900,000	898,107	850,074
ARES MANAGEMENT CORP	5.6000%	25,000	24,813	24,177
ARES MANAGEMENT CORP	6.3750%	2,100,000	2,097,275	2,220,825
ARES STRATEGIC INCOME FUN 144A	4.8500%	1,700,000	1,689,105	1,682,356
ARGENT SECURITIES TRUST M1 A2B	4.4524%	17,811	18,274	4,805
ARGENT SECURITIES TRUST M2 A2B	4.3824%	1,728,142	1,047,501	552,355
ARGENT SECURITIES TRUST W3 A2D	4.8324%	850,687	369,677	264,104
ARGENT SECURITIES TRUST W4 A2D	4.8124%	538,082	315,131	127,568
ARI FLEET LEASE TRUS B A3 144A	5.2600%	100,000	99,989	102,002
ARIZONA PUBLIC SERVICE CO	2.2000%	200,000	199,968	174,570
ARIZONA PUBLIC SERVICE CO	4.5000%	140,000	139,072	123,373
ARROYO MORTGAGE TRU 1R A1 144A	1.1750%	64,943	64,942	58,750
ARROYO MORTGAGE TRUS 1 A1 144A	3.8050%	16,693	16,693	16,296
ARROYO MORTGAGE TRUS 3 A1 144A	2.9620%	55,495	55,494	53,196
ARSENAL AIC PARENT LLC 144A	8.0000%	1,070,000	1,070,000	1,132,913
ARTHUR J GALLAGHER & CO	6.7500%	100,000	112,003	112,702
ARTHUR J GALLAGHER & CO	3.5000%	32,000	22,483	22,687
ARTHUR J GALLAGHER & CO	5.1500%	490,000	489,235	495,794
ARTHUR J GALLAGHER & CO	4.8500%	25,000	24,983	25,511
ARTHUR J GALLAGHER & CO	5.5500%	565,000	562,341	552,147
ASBURY AUTOMOTIVE GROUP I 144A	5.0000%	150,000	130,904	144,035
ASBURY AUTOMOTIVE GROUP I 144A	4.6250%	134,000	119,735	130,044
ASCEND LEARNING 1/25 COV-LITE	0.0000%	159,650	158,852	159,417
ASCENT RESOURCES UTICA HO 144A	6.6250%	685,000	685,000	696,413
ASHTAD CAPITAL INC 144A	5.8000%	1,000,000	1,040,703	1,047,775
ASHTON WOODS USA LLC / AS 144A	4.6250%	128,000	119,371	121,643
ASP UNIFRAX 9/24 DELAYED TL	0.0000%	513,998	513,998	464,525
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	253,738	252,469	238,724

	Coupon	Units	Cost	Market Value
ASPIRE BAKERIES 6/25 TLB	0.0000%	99,497	99,000	99,777
ASSURANT INC	3.7000%	280,000	246,565	271,402
ASSURANT INC	4.9000%	89,000	86,307	90,042
ASSURED GUARANTY US HOLDINGS I	6.1250%	1,800,000	1,794,066	1,892,411
ASTRAZENECA FINANCE LLC	4.9000%	320,000	325,309	329,627
ASURION 1/21 2ND LIEN TLB3	0.0000%	260,000	260,000	252,850
ASURION 2/23 B11 TLB	0.0000%	469,013	456,614	470,349
ASURION 6/25 B13 TLB	0.0000%	112,857	112,737	112,058
ASURION 7/21 2ND LIEN TLB4	0.0000%	230,000	227,700	219,682
AT&T INC	3.8000%	2,366,000	2,296,760	1,694,409
AT&T INC	2.2500%	660,000	656,178	577,803
AT&T INC	2.7500%	9,449,000	8,601,219	8,660,149
AT&T INC	4.5000%	60,000	59,723	57,974
AT&T INC	3.5000%	2,508,000	1,668,552	1,734,791
AT&T INC	3.6500%	730,000	533,359	527,882
AT&T INC	4.6500%	510,000	583,234	449,837
AT&T INC	3.8500%	440,000	312,017	312,851
AT&T INC	1.6500%	14,000	13,312	13,254
AT&T INC	4.7000%	325,000	324,640	330,531
AT&T INC	2.3000%	1,609,000	1,525,864	1,561,457
AT&T INC	1.7000%	78,000	77,892	77,082
AT&T INC	5.7000%	400,000	397,938	395,346
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	1,662,121	1,633,194	1,657,965
ATHENAHEALTH GROUP INC 144A	6.5000%	3,186,000	3,161,046	3,159,932
ATHENE GLOBAL FUNDING 144A	4.9500%	2,230,000	2,230,000	2,249,160
ATHENE GLOBAL FUNDING 144A	5.3390%	225,000	224,999	228,123
ATHENE GLOBAL FUNDING 144A	5.5830%	200,000	199,887	206,698
ATHENE GLOBAL FUNDING 144A	5.3800%	3,595,000	3,595,000	3,706,084
ATHENE GLOBAL FUNDING 144A	5.0330%	1,775,000	1,775,000	1,803,384
ATHENE GLOBAL FUNDING REGS	3.4100%	1,760,000	2,088,658	2,083,488
ATHENE HOLDING LTD	6.6250%	165,000	163,519	176,574
ATI INC	4.8750%	172,000	163,131	169,105
ATKINS NUTRITIONALS/SIMPLY GOO	0.0000%	0	0	0
ATLANTIC AVIATION 2/25 TL	0.0000%	115,818	115,528	115,776
ATLASSIAN CORP	5.5000%	240,000	243,538	247,250
ATMOS ENERGY CORP	5.7500%	25,000	24,901	25,586
ATMOS ENERGY CORP	6.2000%	32,000	31,224	35,197
ATMOS ENERGY CORP	3.3750%	49,000	36,657	35,253
ATMOS ENERGY CORP	4.1250%	102,000	105,183	87,086
AUTHENTIC BRANDS 12/24 TLB	0.0000%	252,402	249,582	251,730
AUTOMATIC DATA PROCESSING INC	4.4500%	388,000	376,127	386,172
AUTOZONE INC	6.2500%	800,000	832,569	848,297
AUTOZONE INC	5.0500%	70,000	69,976	70,525
AUTOZONE INC	4.5000%	160,000	159,923	161,410
AUTOZONE INC	5.1250%	260,000	259,869	268,330
AUTOZONE INC	5.2000%	160,000	159,787	164,299
AUTOZONE INC	5.4000%	250,000	249,789	259,280
AUTOZONE INC	5.1000%	210,000	212,958	215,966
AVANGRID INC	3.8000%	85,000	84,951	83,445
AVANTOR FUNDING INC 144A	4.6250%	330,000	325,412	324,607
AVIATION CAPITAL GROUP LL 144A	4.8000%	350,000	346,758	349,680
AVIATION CAPITAL GROUP LL 144A	4.8750%	850,000	858,586	850,000
AVIENT CORP 144A	6.2500%	20,000	20,002	20,310
AVIENT CORP 144A	7.1250%	184,000	184,380	189,085
AVIS BUDGET CAR RENTAL LL 144A	8.3750%	200,000	200,329	209,190
AVIS BUDGET RENTAL C 4A D 144A	7.3100%	100,000	99,999	102,390
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	2,300,000	2,299,582	2,362,986
B&G FOODS 6/24 TLB	0.0000%	1,131,450	1,120,136	1,082,798
B&G FOODS INC	5.2500%	114,000	114,000	110,300
B&G FOODS INC 144A	8.0000%	115,000	115,545	111,425
BAKER HUGHES HOLDINGS LLC / BA	3.3370%	1,325,000	1,325,643	1,306,185
BALTIMORE GAS AND ELECTRIC CO	6.3500%	65,000	72,137	72,397
BALTIMORE GAS AND ELECTRIC CO	3.2000%	45,000	44,657	31,079
BALTIMORE GAS AND ELECTRIC CO	2.9000%	30,000	30,481	19,526
BALTIMORE GAS AND ELECTRIC CO	5.4000%	50,000	50,706	49,080
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	4,500,000	4,008,013	3,974,699
BANC OF AMERICA ALTERNAT 5 CB7	6.0000%	42,130	32,072	36,797
BANC OF AMERICA FUNDING C 1 A1	6.0000%	68,307	67,928	64,050
BANC OF AMERICA FUNDING C 5A1	5.6295%	9,272	7,864	8,663
BANC OF AMERICA FUNDING E 2A1	5.5518%	19,975	16,703	17,998
BANC OF AMERICA FUNDING E 8A1	4.4978%	106,535	65,090	92,596
BANK 2024-BNK48 BNK48 A1	4.3330%	105,462	105,461	105,366
BANK OF AMERICA CORP	1.7340%	4,125,000	3,963,202	4,042,618
BANK OF AMERICA CORP	2.6870%	2,117,000	1,858,583	1,928,545
BANK OF AMERICA CORP	3.9700%	1,485,000	1,420,117	1,477,780
BANK OF AMERICA CORP	1.1970%	200,000	200,000	199,613
BANK OF AMERICA CORP	4.6230%	1,730,000	1,730,000	1,751,433
BANK OF AMERICA CORP	5.1620%	225,000	227,143	232,219
BANK OF AMERICA CORP	5.0800%	1,725,000	1,724,258	1,728,169
BANK OF AMERICA CORP	4.9480%	119,000	119,635	120,713
BANK OF AMERICA CORP	2.6760%	339,000	339,000	249,814
BANK OF AMERICA CORP	3.3110%	80,000	80,000	63,457
BANK OF AMERICA CORP	5.2880%	3,312,000	3,322,781	3,426,660
BANK OF AMERICA CORP	5.9330%	2,400,000	2,400,644	2,439,788
BANK OF AMERICA CORP	5.8190%	525,000	525,000	548,990

	Coupon	Units	Cost	Market Value
BANK OF AMERICA CORP	4.3760%	1,600,000	1,574,577	1,605,766
BANK OF AMERICA CORP	5.4250%	1,900,000	1,900,000	1,938,209
BANK OF AMERICA CORP	5.5110%	3,310,000	3,311,303	3,459,985
BANK OF AMERICA CORP	6.2500%	675,000	675,001	683,624
BANK OF AMERICA CORP	6.1250%	230,000	232,508	232,607
BANK OF AMERICA NA	5.5260%	2,700,000	2,700,000	2,733,589
BANK OF NEW YORK MELLON CORP/T	3.0000%	24,000	22,035	23,263
BANK OF NEW YORK MELLON CORP/T	4.7060%	110,000	110,000	110,545
BANK OF NEW YORK MELLON CORP/T	6.3170%	338,000	349,228	359,690
BANK OF NEW YORK MELLON CORP/T	4.4410%	2,150,000	2,149,999	2,164,746
BANKUNITED TRUST 2005-1 1 1A1	4.8724%	37,895	36,643	35,905
BANNER HEALTH	2.9070%	46,000	45,999	34,215
BANNER HEALTH	3.1810%	16,000	15,999	10,900
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	2,200,000	2,199,923	1,590,265
BARCLAYS MORTGAGE RPL1 B 144A	4.2500%	340,000	331,951	332,826
BASS PRO SHOPS/GREAT AMERICAN	0.0000%	427,928	425,913	427,393
BAYER US FINANCE II LLC 144A	4.2500%	900,000	898,510	899,212
BAYER US FINANCE II LLC 144A	4.3750%	4,600,000	2,644,038	4,583,602
BAYER US FINANCE LLC 144A	6.2500%	800,000	811,706	841,227
BAYER US FINANCE LLC 144A	6.1250%	1,100,000	1,099,785	1,119,015
BAYER US FINANCE LLC 144A	6.3750%	600,000	606,224	641,265
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	59,000	58,999	38,033
BBCMS MORTGAGE TRUST 20 C30 A1	0.0100%	307,307	307,301	311,586
BBCMS MORTGAGE TRUST 20 C32 A1	4.9680%	177,809	177,806	180,401
BBCMS MORTGAGE TRUST 202 C7 A2	2.0210%	99,957	102,587	95,179
BEACH ACQUISITION BIDCO L 144A	10.0000%	200,000	200,001	215,732
BEACON MOBILITY CORP 144A	7.2500%	910,000	910,000	946,090
BEACON ROOFING/QXO 4/25 TLB	0.0000%	52,889	52,360	53,290
BEAR STEARNS ALT-A TRUST 1 1A1	4.5924%	173,594	129,515	150,418
BEAR STEARNS ALT-A TRUST 2 2A3	5.1229%	205,167	205,195	186,438
BEAR STEARNS ALT-A TRUST 9 2A1	4.4668%	12,948	14,162	11,600
BEAR STEARNS ARM TRUST 2 5 2A1	4.7370%	7,521	6,622	6,981
BEAR STEARNS ARM TRUST 2 8 2A1	5.9232%	6,602	7,763	6,324
BEAR STEARNS ARM TRUST 2 8 4A1	6.5128%	13,241	15,280	13,239
BEAR STEARNS ASSET BAC HE9 1A3	4.7324%	1,000,000	647,881	975,029
BEAR STEARNS ASSET BACK HE7 M3	6.0724%	260,835	197,884	261,498
BEAR STEARNS ASSET BACKE 2 AF2	8.4100%	1,526	1,930	1,527
BECTON DICKINSON & CO	4.8740%	1,000,000	994,849	1,019,740
BECTON DICKINSON & CO	5.0810%	1,100,000	1,100,000	1,129,530
BECTON DICKINSON & CO	4.6690%	885,000	797,290	781,975
BELFOR 8/25 TLB	0.0000%	120,009	118,809	120,385
BELLRING BRANDS INC 144A	7.0000%	1,405,000	1,398,213	1,450,987
BENCHMARK 2018-B5 MORTGA B5 A2	4.0765%	3,914,496	3,868,739	3,877,309
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	625,000	618,175	680,066
BERLIN PACKAGING 12/24 B7 TLB	0.0000%	428,890	427,010	429,962
BERLIN PACKAGING 7/25 TL	0.0000%	0	0	0
BETH ISRAEL LAHEY HEALTH INC	2.2200%	286,000	259,628	267,269
BETH ISRAEL LAHEY HEALTH INC	3.0800%	373,000	372,993	244,239
BETH ISRAEL LAHEY HEALTH INC	4.7170%	180,000	179,997	181,213
BF 2019-NYT MORTGAG NYT C 144A	6.1480%	185,000	189,327	179,693
BGC GROUP INC	6.6000%	3,500,000	3,542,420	3,640,200
BIG RIVER STEEL LLC / BRS 144A	6.6250%	1,213,000	1,212,702	1,213,474
BIMBO BAKERIES USA INC 144A	5.3750%	245,000	242,603	248,668
BINOM SECURITIZAT INV1 A1 144A	4.4410%	798,772	772,642	777,990
BIOGEN INC	5.7500%	110,000	109,919	115,274
BIOGEN INC	6.4500%	65,000	64,778	69,696
BIO-RAD LABORATORIES INC	3.7000%	174,000	162,198	162,649
BLACK HILLS CORP	6.0000%	40,000	39,930	42,579
BLACK HILLS CORP	4.3500%	70,000	69,808	67,454
BLACK HILLS CORP	5.9500%	1,300,000	1,297,804	1,349,805
BLACKHAWK NETWORK 1/25 COV-LIT	0.0000%	204,321	204,011	204,927
BLACKSTONE PRIVATE CREDIT FUND	6.0000%	725,000	714,795	748,109
BLACKSTONE SECURED LENDING FUN	5.8750%	900,000	895,884	922,214
BLOCK COMMUNICATIONS INC 144A	4.8750%	3,315,000	2,987,908	3,174,792
BLOCK INC 144A	6.0000%	60,000	60,000	61,442
BLOCK INC 144A	5.6250%	2,090,000	2,092,445	2,117,542
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	1,455,000	1,316,775	1,265,045
BLUE OWL CAPITAL CORP	5.9500%	175,000	175,846	178,383
BLUE OWL FINANCE LLC	6.2500%	950,000	966,111	996,287
BLUE OWL FINANCE LLC	4.1250%	2,700,000	2,637,687	1,974,808
BLUE OWL TECHNOLOGY FINAN 144A	6.1000%	200,000	201,213	202,571
BLUE OWL TECHNOLOGY FINANCE CO	6.7500%	240,000	245,765	247,612
BLUE RACER MIDSTREAM LLC 144A	7.0000%	1,495,000	1,495,000	1,550,213
BLUE RACER MIDSTREAM LLC 144A	7.2500%	835,000	835,000	878,139
BLUELINX HOLDINGS INC 144A	6.0000%	1,865,000	1,800,848	1,836,021
BMC SOFTWARE 1/25 (USD) TLB	0.0000%	374,063	373,127	373,243
BMC SOFTWARE 7/24 2ND LIEN TL	0.0000%	285,000	284,288	277,163
BMW US CAPITAL LLC 144A	4.6000%	1,200,000	1,199,939	1,210,220
BMW US CAPITAL LLC 144A	5.2000%	1,450,000	1,450,612	1,465,591
BMW US CAPITAL LLC 144A	5.0312%	2,400,000	2,399,645	2,410,731
BOFA AUTO TRUST 202 1A A4 144A	5.3100%	180,000	179,985	183,827
BOOST NEWCO BORROWER LLC 144A	7.5000%	3,260,000	3,261,032	3,458,514
BOSTON GAS CO 144A	3.0010%	588,000	588,000	561,362
BOSTON SCIENTIFIC CORP	0.6250%	816,000	877,520	921,187
BOSTON SCIENTIFIC CORP	6.5000%	110,000	116,362	123,445

	Coupon	Units	Cost	Market Value
BOSTON SCIENTIFIC CORP	2.6500%	3,600,000	3,371,926	3,367,526
BOYD 7/24 TLB	0.0000%	223,313	229,963	225,108
BPR TRUST 2022-SSP SSP D 144A	10.7812%	100,000	99,474	100,001
BPR TRUST 2023-BRK BRK2 C 144A	8.6303%	120,000	119,997	125,451
BPR TRUST 2024-PMD PMDW E 144A	5.8500%	20,000	17,911	18,981
BRANDYWINE OPERATING PARTNERSH	6.1250%	35,000	35,000	34,921
BRANDYWINE OPERATING PARTNERSH	8.8750%	165,000	175,513	179,084
BRANDYWINE OPERATING PARTNERSH	4.5500%	80,000	72,953	76,437
BRANDYWINE OPERATING PARTNERSH	8.3000%	10,000	10,351	10,602
BRAVO RESIDENTIAL NQM1 A1 144A	1.4490%	18,862	18,862	18,446
BRAVO RESIDENTIAL NQM1 A1 144A	0.9410%	23,201	23,201	21,768
BRAZOS/BISON MIDSTREAM 7/25 CO	0.0000%	157,784	156,206	157,740
BRICKMAN GROUP/BRIGHTVIEW LAND	0.0000%	203,913	203,677	203,085
BRISTOL-MYERS SQUIBB CO	5.5000%	185,000	185,451	186,998
BRISTOL-MYERS SQUIBB CO	5.5500%	280,000	290,719	279,065
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	870,976	880,324	848,914
BRIXMOR OPERATING PARTNERSHIP	4.8500%	350,000	349,473	349,232
BRIXMOR OPERATING PARTNERSHIP	4.1250%	375,000	357,664	371,758
BROADCOM INC	5.0500%	940,000	939,046	968,281
BROADCOM INC	4.8000%	1,570,000	1,566,656	1,565,210
BROADCOM INC	3.4590%	1,216,000	1,204,492	1,210,510
BROADCOM INC	3.1500%	520,000	519,983	519,201
BROADCOM INC	5.1500%	3,921,000	3,935,690	4,074,110
BROADCOM INC	4.6000%	910,000	908,177	923,758
BROADCOM INC	4.9000%	520,000	518,736	517,214
BROADCOM INC	5.2000%	2,300,000	2,292,670	2,370,383
BROADCOM INC 144A	2.6000%	900,000	897,917	790,082
BROADCOM INC 144A	4.1500%	185,000	176,139	181,423
BROADCOM INC 144A	3.4190%	2,400,000	2,399,201	2,221,139
BROADCOM INC 144A	1.9500%	906,000	905,566	863,158
BROADCOM INC 144A	3.1870%	100,000	99,298	85,338
BROADCOM INC 144A	3.4690%	284,000	244,577	259,179
BROADCOM INC 144A	3.1370%	2,385,000	2,373,515	2,063,420
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	512,000	439,080	462,846
BROADSTONE NET LEASE LLC	5.0000%	350,000	347,034	347,910
BROOKFIELD CAPITAL FINANCE LLC	6.0870%	2,200,000	2,200,000	2,368,961
BROOKLYN UNION GAS CO/THE 144A	6.4150%	315,000	333,998	331,932
BROOKLYN UNION GAS CO/THE 144A	3.8650%	1,900,000	1,838,276	1,866,616
BROWN & BROWN INC	6.2500%	195,000	194,530	205,194
BROWN & BROWN INC	5.2500%	680,000	681,724	697,217
BROWN & BROWN INC	2.3750%	88,000	72,944	78,295
BROWN & BROWN INC	4.2000%	45,000	39,207	43,419
BROWN & BROWN INC	5.5500%	185,000	184,451	190,301
BROWN & BROWN INC	5.6500%	715,000	727,623	741,696
BUCKEYE PARTNERS LP	5.6000%	975,000	834,570	886,311
BUCKEYE PARTNERS LP	4.1250%	20,000	19,670	19,773
BUCKEYE PARTNERS LP 144A	4.5000%	220,000	213,632	217,267
BUCKEYE PARTNERS LP 144A	6.7500%	15,000	15,000	15,580
BUCKEYE PARTNERS LP 144A	6.8750%	1,580,000	1,604,416	1,637,468
BUILDERS FIRSTSOURCE INC 144A	5.0000%	270,000	259,374	267,255
BUILDERS FIRSTSOURCE INC 144A	4.2500%	90,000	77,816	84,639
BUNKER HILL LOAN DEP 3 A1 144A	2.7240%	22,495	22,495	22,303
BURLINGTON NORTHERN SANTA FE L	5.4000%	360,000	359,210	367,751
BWAY 4/24 TLB	0.0000%	131,963	129,983	131,911
BX TRUST 2025-GW GW E 144A	7.8000%	140,000	140,001	140,437
CABLEVISION LIGHTPATH LLC 144A	3.8750%	1,355,000	1,198,691	1,315,490
CABLEVISION LIGHTPATH LLC 144A	5.6250%	2,280,000	2,184,851	2,242,779
CABLEVISION SYSTEMS/ALTICE USA	0.0000%	1,464,948	1,437,830	1,449,673
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	140,000	139,296	116,266
CALIFORNIA RESOURCES CORP 144A	7.0000%	900,000	898,631	893,805
CAMDEN PROPERTY TRUST	4.9000%	89,000	85,542	90,309
CAMERON LNG LLC 144A	3.3020%	800,000	843,261	694,639
CAMPBELL'S COMPANY/THE	4.7500%	645,000	642,761	625,508
CAMPBELL'S COMPANY/THE	5.4000%	227,000	231,586	232,569
CANTOR FITZGERALD LP 144A	4.5000%	1,400,000	1,398,520	1,388,857
CANTOR FITZGERALD LP 144A	7.2000%	900,000	904,482	961,558
CAPITAL ONE FINANCIAL CORP	4.5000%	1,125,000	1,125,076	1,125,238
CAPITAL ONE FINANCIAL CORP	1.8780%	225,000	225,000	219,234
CAPITAL ONE FINANCIAL CORP	6.7000%	220,000	235,963	242,710
CAPITAL ONE FINANCIAL CORP	6.3120%	541,000	549,005	567,516
CAPITAL ONE FINANCIAL CORP	7.6240%	655,000	709,480	740,800
CAPITAL ONE FINANCIAL CORP	7.9640%	891,000	1,009,358	1,053,457
CAPITAL ONE FINANCIAL CORP	7.1490%	91,000	93,159	93,725
CAPITAL ONE FINANCIAL CORP	5.8840%	590,000	589,880	618,779
CAPITAL ONE FINANCIAL CORP	5.2680%	608,000	601,483	621,761
CAPITAL ONE FINANCIAL CORP	6.1830%	145,000	145,000	150,416
CAPITAL ONE FINANCIAL CORP	5.1970%	745,000	745,000	736,806
CAPITAL ONE NA	4.6500%	250,000	242,211	253,000
CARDINAL HEALTH INC	5.0000%	75,000	75,210	76,904
CARDINAL HEALTH INC	4.5000%	45,000	39,885	38,592
CARDINAL HEALTH INC	5.4500%	130,000	129,922	134,943
CARDINAL HEALTH INC	5.3500%	1,085,000	1,097,288	1,115,274
CARDINAL HEALTH INC	4.3680%	290,000	235,276	241,582
CARLISLE COS INC	5.5500%	75,000	74,478	75,919
CARMAX AUTO OWNER TRUST 2 2 A4	5.5100%	675,000	674,942	693,883

	Coupon	Units	Cost	Market Value
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	187,324	187,326	187,667
CARRIER GLOBAL CORP	4.1250%	3,543,000	3,828,136	4,319,138
CARRINGTON MORTGAGE LO FRE1 A3	4.5324%	1,019,649	845,414	985,806
CARRINGTON MORTGAGE LO FRE2 A4	4.5224%	948,413	586,384	727,306
CARVANA AUTO RECEIVABLES N1 A	0.7000%	17,030	17,029	16,787
CARVANA AUTO RECEIVABLES N2 C	1.0700%	3,363	3,364	3,279
CAST & CREW ENTERTAINMENT	0.0000%	227,058	225,923	204,389
CATERPILLAR INC	5.5000%	50,000	48,556	51,062
CATERPILLAR INC	5.2000%	500,000	498,575	517,305
C-BASS 2006-CB9 TRUST CB9 A1	4.3924%	16,551	15,797	7,481
C-BASS 2006-CB9 TRUST CB9 A2	4.4924%	1,366,000	764,183	617,467
C-BASS 2007-CB1 TRUST CB1 AF4	6.4100%	1,360,154	561,038	375,454
CBOE GLOBAL MARKETS INC	3.0000%	515,000	457,774	472,532
CBOE GLOBAL MARKETS INC	1.6250%	193,000	164,976	169,538
CBRE SERVICES INC	5.5000%	1,110,000	1,118,608	1,148,374
CBRE SERVICES INC	4.8000%	350,000	346,963	355,558
CBRE SERVICES INC	5.9500%	571,000	583,202	609,049
CCC INFORMATION/CCC INTELLIGEN	0.0000%	178,553	178,106	178,274
CCO HOLDINGS LLC / CCO HO 144A	5.0000%	260,000	250,196	257,496
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	115,000	112,969	118,655
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	210,000	211,860	198,327
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	2,572,000	2,124,263	2,317,442
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	2,960,000	2,960,000	3,000,659
CCO HOLDINGS LLC / CCO HOLDING	4.5000%	75,000	64,981	68,255
CCP IRS P 3.37500% R USD-SOFR-	0.0000%	-2,800,000	-7,315	-829
CCP IRS P 3.38500% R USD-SOFR-	0.0000%	-2,800,000	-8,540	-384
CCP IRS P 3.39800% R USD-SOFR-	0.0000%	-1,900,000	-6,056	-58
CCP IRS P 3.50700% R USD-SOFR-	0.0000%	-2,800,000	-9,590	-933
CCP IRS P 3.55000% R USD-SOFR-	0.0000%	-2,000,000	-5,400	-7,677
CCP IRS R 3.67500% P USD-SOFR-	0.0000%	-2,800,000	-7,315	-11,848
CCP IRS R 3.68500% P USD-SOFR-	0.0000%	-2,800,000	-8,120	-8,680
CCP IRS R 3.69800% P USD-SOFR-	0.0000%	-1,900,000	-6,056	-3,405
CCP IRS R 3.80700% P USD-SOFR-	0.0000%	-2,800,000	-9,590	-613
CCP IRS R 3.85000% P USD-SOFR-	0.0000%	-2,000,000	-5,400	-3,310
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100%	124,368,000	3,098	-1,703,708
CCP_IRS. R USD-SOFR-COMPOUND C	3.7500%	-22,712,000	-46,707	0
CCP_IRS. R USD-SOFR-COMPOUND C	4.3966%	169,600,000	772,495	-1,064,260
CCP_IRS. R USD-SOFR-COMPOUND C	4.2936%	28,200,000	661,018	153,864
CCP_IRS. R USD-SOFR-COMPOUND C	4.3583%	2,200,000	0	-53,349
CCP_IRS. R USD-SOFR-COMPOUND C	4.3530%	2,100,000	0	-2,193
CCP_IRS. R USD-SOFR-COMPOUND C	4.3286%	17,800,000	254,717	92,775
CCP_IRS. R USD-SOFR-COMPOUND C	4.3596%	9,000,000	1,207,307	1,082,128
CCP_IRS. R USD-SOFR-COMPOUND C	4.3649%	1,900,000	0	-37,388
CCP_IRS. R USD-SOFR-COMPOUND C	4.2738%	22,712,000	21,890	-385,074
CCP_IRS. R USD-SOFR-COMPOUND C	4.2889%	1,000,000	0	8,489
CCP_IRS._R USD-SOFR-COMPOUND C	4.0000%	-142,900,000	-557,817	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.7500%	-26,700,000	-180,883	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	3.7000%	-58,226,000	-665,329	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.5313%	-607,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.1875%	-2,718,000	0	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	3.6875%	-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_IRS._R USD-SOFR-COMPOUND C	3.9250%	-2,347,000	-18,484	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.5510%	-1,000,000	0	0
CCP_OIS. P USD-SOFR-COMPOUND C	4.0000%	185,900,000	654,591	1,005,697
CCP_OIS. P USD-SOFR-COMPOUND C	4.5000%	119,400,000	795,876	1,540,717
CCP_OIS. P USD-SOFR-COMPOUND C	4.4571%	-185,900,000	-39,193	0
CCP_OIS._P USD-SOFR-COMPOUND C	0.0100%	-119,400,000	0	0
CDW LLC / CDW FINANCE CORP	3.2500%	401,000	359,742	384,070
CDW LLC / CDW FINANCE CORP	5.1000%	50,000	49,582	50,887
CDW LLC / CDW FINANCE CORP	5.5500%	600,000	609,487	615,213
CDW LLC / CDW FINANCE CORP	2.6700%	220,000	218,845	215,826
CDW LLC / CDW FINANCE CORP	3.2760%	167,000	166,145	161,314
CDW LLC / CDW FINANCE CORP	3.5690%	1,383,000	1,206,361	1,291,146
CEDAR FAIR 4/24 TLB	0.0000%	247,500	246,881	245,706
CELANESE US HOLDINGS LLC	6.7500%	1,590,000	1,590,453	1,583,292
CELANESE US HOLDINGS LLC	6.8500%	295,000	295,118	306,131
CELANESE US HOLDINGS LLC	6.6650%	128,000	130,166	131,291
CENCORA INC	2.7000%	130,000	109,862	119,215
CENCORA INC	4.2500%	231,000	196,281	194,030
CENCORA INC	4.8500%	205,000	205,062	209,170
CENCORA INC	4.3000%	53,000	57,684	44,131
CENTENE CORP	2.6250%	2,300,000	1,960,065	1,975,758
CENTENE CORP	2.5000%	1,800,000	1,586,529	1,550,545
CENTENE CORP	4.6250%	100,000	96,142	96,938
CENTERPOINT ENERGY HOUSTON ELE	3.0000%	270,000	258,711	266,306
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	40,000	37,083	29,695
CENTERPOINT ENERGY HOUSTON ELE	5.1500%	30,000	29,908	30,727
CENTERPOINT ENERGY HOUSTON ELE	4.2500%	30,000	29,841	25,144
CENTERPOINT ENERGY INC	7.0000%	370,000	370,002	385,555

	Coupon	Units	Cost	Market Value
CENTERPOINT ENERGY INC	2.9500%	200,000	184,133	188,570
CENTERPOINT ENERGY INC	6.7000%	210,000	210,010	216,868
CENTERPOINT ENERGY RESOURCES C	4.4000%	50,000	48,999	49,363
CENTRAL PARENT INC / CDK 144A	7.2500%	780,000	782,334	671,623
CENTURY ALUMINUM CO 144A	6.8750%	1,110,000	1,113,850	1,150,404
CENTURY COMMUNITIES INC 144A	6.6250%	1,270,000	1,279,419	1,281,124
CENTURY COMMUNITIES INC 144A	3.8750%	200,000	191,908	188,153
CENTURYLINK/LUMEN 3/24 TLB1	0.0000%	1,537,165	1,459,287	1,525,851
CETERA FINANCIAL 12/24 TLB	0.0000%	199,788	197,691	199,756
CF HIPPOLYTA ISSUER 1 B1 144A	2.2800%	89,945	89,912	62,660
CF HIPPOLYTA ISSUER 1A B1 144A	1.9800%	94,245	94,248	72,806
CF INDUSTRIES INC	5.1500%	200,000	231,888	201,831
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	107,403	107,363	106,810
CHAMBERLAIN/CHARIOT BUYER 7/25	0.0000%	196,198	195,707	196,280
CHARLES SCHWAB CORP/THE	6.1960%	1,800,000	1,800,000	1,910,302
CHARLES SCHWAB CORP/THE	5.0000%	201,000	200,562	200,058
CHARLES SCHWAB CORP/THE	4.0000%	1,395,000	1,340,762	1,379,308
CHART INDUSTRIES INC 144A	7.5000%	2,245,000	2,226,974	2,336,450
CHART INDUSTRIES INC 144A	9.5000%	790,000	773,797	846,372
CHARTER COMMUNICATIONS OPERATI	6.1000%	500,000	499,807	524,697
CHARTER COMMUNICATIONS OPERATI	5.7500%	970,000	940,237	879,281
CHARTER COMMUNICATIONS OPERATI	5.8500%	670,000	669,567	676,400
CHARTER COMMUNICATIONS OPERATI	4.8000%	54,000	40,352	42,770
CHARTER COMMUNICATIONS OPERATI	3.7500%	203,000	196,257	199,879
CHARTER COMMUNICATIONS OPERATI	2.2500%	1,119,000	1,008,059	1,040,715
CHARTER COMMUNICATIONS OPERATI	3.5000%	1,840,000	1,334,815	1,332,271
CHARTER COMMUNICATIONS OPERATI	3.9000%	2,000	1,308	1,355
CHARTER COMMUNICATIONS OPERATI	3.7000%	74,000	43,039	48,819
CHARTER COMMUNICATIONS OPERATI	2.8000%	1,200,000	1,270,970	1,082,702
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,321,000	1,060,635	1,130,254
CHARTER COMMUNICATIONS OPERATI	6.7000%	1,840,000	1,856,728	1,861,988
CHARTER COMMUNICATIONS OPERATI	6.8340%	530,000	533,522	540,285
CHASE AUTO OWNER TR 2A A4 144A	5.4800%	595,000	594,966	613,299
CHASE AUTO OWNER TR 3A A4 144A	5.0800%	305,000	304,958	311,953
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	3,491,000	3,592,261	3,392,703
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	440,000	439,991	444,801
CHENIERE ENERGY INC	5.6500%	805,000	803,533	829,826
CHENIERE ENERGY PARTNERS 144A	5.5500%	25,000	24,936	25,540
CHENIERE ENERGY PARTNERS LP	4.0000%	1,803,000	1,745,408	1,738,756
CHENIERE ENERGY PARTNERS LP	5.7500%	1,800,000	1,797,673	1,871,261
CHENIERE ENERGY PARTNERS LP	4.5000%	1,165,000	1,161,754	1,161,268
CHESAPEAKE FUNDING 1A A1 144A	5.6500%	127,614	127,611	128,398
CHEVRON PHILLIPS CHEMICAL 144A	4.7500%	965,000	964,188	981,481
CHEVRON USA INC	4.6870%	410,000	409,998	419,552
CHEVY CHASE FUNDING 1A A1 144A	4.5524%	33,696	37,056	33,129
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	33,000	32,999	20,790
CHL MORTGAGE PASS-THROUG 1 1A1	4.9124%	13,106	13,683	11,463
CHL MORTGAGE PASS-THROUG 22 A3	5.0967%	30,156	32,444	29,032
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	50,779	45,699	25,733
CHOICE HOTELS INTERNATIONAL IN	5.8500%	245,000	249,053	250,572
CHS/COMMUNITY HEALTH SYST 144A	5.2500%	50,000	44,941	45,232
CHS/COMMUNITY HEALTH SYST 144A	6.8750%	75,000	63,873	59,625
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	1,780,000	1,741,512	1,539,252
CHS/COMMUNITY HEALTH SYST 144A	9.7500%	510,000	510,004	522,495
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	3,112,000	3,196,593	3,295,910
CHUBB INA HOLDINGS LLC	6.7000%	170,000	169,351	194,951
CIGNA GROUP/THE	5.0000%	1,200,000	1,198,980	1,231,167
CIGNA GROUP/THE	4.8000%	905,000	842,896	863,587
CIGNA GROUP/THE	5.2500%	2,125,000	2,123,070	2,152,081
CIGNA GROUP/THE	3.4000%	400,000	269,339	278,323
CIGNA GROUP/THE	4.9000%	135,000	120,528	121,188
CINEMARK USA 6/25 COV-LITE TLB	0.0000%	268,860	264,828	268,804
CINEMARK USA INC 144A	7.0000%	25,000	25,000	25,984
CINEMARK USA INC 144A	5.2500%	215,000	210,477	213,814
CISCO SYSTEMS INC	4.8000%	988,000	987,377	999,862
CISCO SYSTEMS INC	5.3000%	1,231,000	1,180,286	1,215,115
CISCO SYSTEMS INC	5.1000%	660,000	666,037	682,592
CISCO SYSTEMS INC	5.3500%	424,000	422,148	416,268
CIT MORTGAGE LOAN T 1 1M1 144A	6.5224%	817,062	823,317	826,725
CITADEL LP 144A	6.0000%	1,400,000	1,392,005	1,455,134
CITGO PETROLEUM CORP 144A	6.3750%	1,365,000	1,361,588	1,364,923
CITIBANK NA	5.8030%	4,270,000	4,389,038	4,478,827
CITIBANK NA	4.9140%	295,000	295,000	303,092
CITIGROUP COMMERCIAL C3 D 144A	3.0000%	325,000	196,944	264,172
CITIGROUP INC	4.6000%	730,000	730,112	731,133
CITIGROUP INC	3.8870%	1,705,000	1,703,406	1,698,040
CITIGROUP INC	1.4620%	285,000	285,000	279,579
CITIGROUP INC	2.5610%	220,000	187,646	198,286
CITIGROUP INC	6.0200%	1,745,000	1,745,000	1,828,036
CITIGROUP INC	4.6430%	690,000	690,000	694,772
CITIGROUP INC	4.5030%	955,000	956,173	955,516
CITIGROUP INC	5.1740%	450,000	451,608	454,567
CITIGROUP INC	4.9520%	325,000	330,789	331,175
CITIGROUP MORTGAG AMC1 A1 144A	4.5924%	1,366,716	1,110,897	765,617
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000%	4,487	4,487	4,481

	Coupon	Units	Cost	Market Value
CITIGROUP MORTGAGE LO AR7 2A2A	4.7684%	53,750	38,575	46,259
CITIGROUP MORTGAGE LOA AR1 2A1	6.3000%	1,223	1,092	1,235
CITIGROUP MORTGAGE LOA HYB3 1A	5.0963%	6,926	7,528	6,345
CITIGROUP MORTGAGE LOA OPX1 A2	4.6724%	1,249,486	965,737	518,413
CITIGROUP MORTGAGE LOAN 11 A1A	6.4900%	2,566	2,808	2,593
CITIGROUP MORTGAGE LOAN T 6 A3	5.8400%	387	397	384
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	1,114,939	1,052,895	1,069,092
CITIGROUP MORTGAGE SHL1 A 144A	4.6724%	98,532	93,838	97,191
CITIZENS AUTO RECEIV 2 A4 144A	5.7400%	285,000	293,279	291,324
CITIZENS FINANCIAL GROUP INC	5.8410%	895,000	905,568	932,843
CITIZENS FINANCIAL GROUP INC	6.6450%	284,000	284,604	312,488
CITRIN COOPERMAN 3/25 COV-LITE	0.0000%	10,606	10,553	10,550
CITRIN COOPERMAN 3/25 COV-LITE	0.0000%	164,394	163,572	163,521
CLARIOS GLOBAL LP / CLARI 144A	6.7500%	85,000	85,000	86,884
CLEAN HARBORS INC 144A	5.7500%	135,000	135,000	136,179
CLEAR CHANNEL 3/24 TLB	0.0000%	97,712	92,053	97,785
CLEAR CHANNEL OUTDOOR HOL 144A	7.1250%	160,000	160,002	165,384
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	1,865,000	1,860,562	1,944,410
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	1,125,000	1,127,015	1,181,279
CLEARWATER ANALYTICS 4/25 TLB	0.0000%	125,000	125,000	125,000
CLEARWAY ENERGY OPERATING 144A	3.7500%	265,000	248,860	242,759
CLEARWAY ENERGY OPERATING 144A	4.7500%	130,000	126,807	128,432
CLECO CORPORATE HOLDINGS LLC	3.7430%	36,000	36,088	35,786
CLEVELAND-CLIFFS INC 144A	7.0000%	3,110,000	3,110,000	3,140,991
CLEVELAND-CLIFFS INC 144A	7.3750%	75,000	75,000	76,565
CLOUD CAPITAL HOLDC 1A A2 144A	5.7810%	295,000	295,000	299,669
CLOUD SOFTWARE GROUP INC 144A	9.0000%	245,000	249,136	254,116
CLOUD SOFTWARE GROUP INC 144A	6.6250%	1,940,000	1,940,000	1,974,850
CLOUD SOFTWARE GROUP INC 144A	6.5000%	1,665,000	1,554,024	1,680,019
CLOUD SOFTWARE GROUP INC 144A	8.2500%	570,000	573,008	604,629
CLYDESDALE ACQUISITION HO 144A	6.6250%	110,000	108,585	111,253
CLYDESDALE ACQUISITION HO 144A	6.7500%	35,000	35,002	35,905
CLYDESDALE ACQUISITION HO 144A	6.8750%	1,640,000	1,640,000	1,682,327
CLYDESDALE ACQUISITION HO 144A	8.7500%	48,000	44,328	49,308
CNA FINANCIAL CORP	5.1250%	400,000	402,207	403,648
CNH EQUIPMENT TRUST 2023- A A4	4.7700%	580,000	582,967	587,887
CNO GLOBAL FUNDING 144A	4.8750%	60,000	59,985	60,775
COCA-COLA CO/THE	3.0000%	196,000	150,384	133,902
COCA-COLA CO/THE	2.8750%	95,000	70,810	73,036
COCA-COLA CO/THE	2.7500%	885,000	867,107	538,076
COCA-COLA CO/THE	1.3750%	130,000	110,743	113,028
COCA-COLA CO/THE	2.6000%	125,000	77,353	78,980
COCA-COLA CO/THE	5.3000%	345,000	343,039	343,442
COCA-COLA CO/THE	5.4000%	370,000	367,683	368,272
COGENT COMMUNICATIONS GRO 144A	7.0000%	1,450,000	1,436,539	1,446,141
COGENT COMMUNICATIONS GRO 144A	6.5000%	10,000	9,894	9,715
COLGATE-PALMOLIVE CO	3.7000%	165,000	129,591	132,463
COLGATE-PALMOLIVE CO	4.2000%	600,000	599,705	604,701
COLOGIX DATA CENTER 1A A2 144A	3.3000%	350,000	349,981	341,578
COLONIAL PIPELINE 6/25 TLB	0.0000%	200,000	199,000	198,718
COLT 2020-2R MORTGA 2R A1 144A	1.3250%	34,460	34,460	32,386
COLT 2020-RPL1 TR RPL1 A1 144A	1.3897%	279,956	279,956	243,087
COLT 2021-1 MORTGAGE 1 A1 144A	0.9100%	92,962	92,973	80,690
COLT 2021-1RMORTGAG 1R A1 144A	0.8570%	73,784	73,784	67,044
COLT 2021-2 MORTGAGE 2 A1 144A	0.9240%	72,133	72,133	61,147
COLT 2021-2R MORTGA 2R A1 144A	0.7980%	24,663	24,651	22,753
COLT 2021-3 MORTGAGE 3 A1 144A	0.9560%	170,526	170,540	143,230
COLT 2021-4 MORTGAGE 4 A1 144A	1.3970%	253,912	253,910	217,619
COLT 2021-HX1 MORT HX1 A1 144A	1.1100%	233,946	233,805	202,628
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	806,000	807,436	816,854
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	2,703,000	2,748,161	2,820,609
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	2,621,000	2,580,815	2,661,446
COMM 2012-CCRE4 MORTGAG CR4 XA	1.2885%	23,681	1,731	437
COMM 2024-CBM MORTG CBM E 144A	8.1917%	91,000	87,124	90,316
COMMONSPIRIT HEALTH	3.9100%	80,000	79,998	59,977
COMMONSPIRIT HEALTH	6.4610%	36,000	36,000	39,300
COMMONSPIRIT HEALTH	1.5470%	2,795,000	2,795,000	2,795,000
COMMONSPIRIT HEALTH	5.5480%	40,000	39,996	38,516
COMMONWEALTH EDISON CO	2.2000%	85,000	84,879	78,272
COMMONWEALTH EDISON CO	2.7500%	15,000	14,997	9,324
COMMONWEALTH EDISON CO	3.2000%	70,000	69,522	48,344
COMMONWEALTH EDISON CO	3.6500%	175,000	174,094	135,500
COMMONWEALTH EDISON CO	5.3000%	50,000	53,396	48,450
COMMONWEALTH EDISON CO	5.9500%	435,000	435,017	462,401
COMMONWEALTH EDISON CO	5.6500%	30,000	29,810	30,501
COMMScope LLC 144A	7.1250%	505,000	467,588	506,856
COMMScope LLC 144A	4.7500%	2,408,000	2,037,069	2,392,541
COMMUNITY HEALTH NETWORK INC	3.0990%	15,000	15,000	9,697
COMPASS GROUP DIVERSIFIED 144A	5.0000%	1,388,887	1,387,829	1,241,318
COMPASS GROUP DIVERSIFIED 144A	5.2500%	223,850	223,940	206,799
COMSTOCK RESOURCES INC 144A	6.7500%	1,145,000	1,082,889	1,138,632
COMSTOCK RESOURCES INC 144A	5.8750%	1,305,000	1,305,039	1,256,787
CONAGRA BRANDS INC	5.0000%	1,700,000	1,694,657	1,716,884
CONCENTRA HEALTH 1/25 TLB	0.0000%	109,451	109,314	109,793
CONNECTICUT AVENU R01 1B2 144A	10.3560%	175,000	185,189	181,603

	Coupon	Units	Cost	Market Value
CONNECTICUT AVENU R02 2B2 144A	10.5560%	175,000	181,430	182,389
CONNECTICUT AVENU R04 1B2 144A	13.8560%	400,000	440,882	440,475
CONNECTICUT AVENU R05 2B2 144A	11.3560%	300,000	309,026	322,065
CONOCOPHILLIPS CO	5.5500%	80,000	79,808	78,804
CONOCOPHILLIPS CO	4.0250%	125,000	110,573	93,315
CONSOLIDATED EDISON CO OF NEW	5.9000%	15,000	14,863	15,649
CONSOLIDATED EDISON CO OF NEW	5.5000%	1,200,000	1,205,408	1,194,559
CONSOLIDATED EDISON CO OF NEW	4.6500%	361,000	306,741	319,644
CONSOLIDATED EDISON CO OF NEW	3.8500%	644,000	497,855	515,096
CONSOLIDATED EDISON CO OF NEW	3.3500%	50,000	49,944	48,413
CONSOLIDATED EDISON CO OF NEW	4.6250%	245,000	244,454	211,114
CONSOLIDATED EDISON CO OF NEW	5.7000%	35,000	34,761	35,872
CONSTELLATION ENERGY GENERATIO	5.8000%	7,000	6,999	7,478
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	99,500	99,251	99,718
CONSUMERS 2023 SECURITIZATION	5.5500%	732,356	732,420	741,703
CONSUMERS ENERGY CO	3.7500%	170,000	178,974	130,694
CONSUMERS ENERGY CO	4.6500%	40,000	39,964	40,518
CONSUMERS ENERGY CO	4.6000%	40,000	39,933	40,609
CONSUMERS ENERGY CO	4.7000%	405,000	407,726	413,592
CONTINENTAL RESOURCES INC/OK	4.9000%	40,000	33,204	32,633
COPELAND 5/23 COV-LITE TLB	0.0000%	112,582	111,457	112,201
COPELAND 6/24 TLB	0.0000%	272,938	272,255	271,625
COPT DEFENSE PROPERTIES LP	2.2500%	600,000	596,914	593,882
COREBRIDGE FINANCIAL INC	3.9000%	315,000	297,213	300,762
COREBRIDGE FINANCIAL INC	3.6500%	200,000	199,913	198,284
COREBRIDGE FINANCIAL INC	6.8750%	100,000	101,742	102,547
COREBRIDGE GLOBAL FUNDING 144A	5.9000%	160,000	159,905	167,377
COREBRIDGE GLOBAL FUNDING 144A	4.2500%	175,000	174,700	175,075
COREBRIDGE GLOBAL FUNDING 144A	5.2000%	135,000	134,952	138,793
CORNELL UNIVERSITY	4.8350%	1,453,000	1,452,916	1,476,700
CORNING INC	5.4500%	90,000	85,089	84,472
CORPORATION SERVICE COMPANY/CS	0.0000%	118,222	114,675	116,892
COSTCO WHOLESALE CORP	1.6000%	140,000	127,562	126,218
COTERRA ENERGY INC	5.6000%	100,000	102,146	102,797
COTIVITI 5/24 TL	0.0000%	118,008	117,418	115,796
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	2,360,000	2,396,151	2,509,147
COUSINS PROPERTIES LP	5.2500%	325,000	325,263	332,829
COVANTA 11/21 COV-LITE TLC	0.0000%	10,105	10,079	10,098
COVANTA/REORLD 12/24 TLB	0.0000%	130,865	130,538	130,865
COVANTA/REORLD 12/24 TLC	0.0000%	0	0	0
COX COMMUNICATIONS INC 144A	3.3500%	300,000	291,369	297,792
COX COMMUNICATIONS INC 144A	5.4500%	75,000	74,992	77,300
CP ATLAS BUYER INC 144A	9.7500%	165,000	167,847	172,805
CP ATLAS BUYER INC 144A	12.7500%	105,000	99,626	104,870
CPC 56 CHAMBERS	6.2500%	548,384	548,384	574,252
CPCBAIRD ROAD SENIOR APARTMEN	6.3200%	2,320,000	2,322,265	2,487,849
CPC-HUNTINGTON PLACE APARTMENT	6.1000%	475,000	475,000	500,131
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	1,345,000	1,345,034	1,332,497
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	1,430,000	1,430,000	1,551,836
CREDIT ACCEPTANCE CORP 144A	6.6250%	60,000	60,002	60,100
CREDIT ACCEPTANCE CORP 144A	9.2500%	157,000	159,903	164,949
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	157,220	156,390	121,392
CRF AFFORDABLE HOUSI 1A D 144A	4.5113%	279,829	210,579	280,011
CRH AMERICA FINANCE INC	5.8750%	200,000	199,860	210,664
CROSSCOUNTRY INTERMEDIATE 144A	6.5000%	1,035,000	1,035,000	1,038,808
CROWN CASTLE INC	5.0000%	965,000	971,966	978,559
CROWN CASTLE INC	4.8000%	1,055,000	1,060,817	1,069,858
CROWN CASTLE INC	2.2500%	5,700,000	5,691,151	5,072,910
CROWN CASTLE INC	2.9000%	295,000	211,243	215,853
CROWN CASTLE INC	2.1000%	330,000	278,701	288,921
CROWN CASTLE INC	4.9000%	230,000	229,524	233,304
CROWN CASTLE INC	1.0500%	325,000	322,545	316,901
CROWN CASTLE INC	5.2000%	64,000	62,575	64,677
CSAIL 2015-C3 COMMERCIAL C3 C	4.2054%	165,000	140,259	140,828
CSAIL 2016-C5 COMMERCIAL C5 XA	0.8910%	267,797	22,018	5
CSC HOLDINGS LLC 144A	5.5000%	1,465,000	1,319,606	1,390,473
CSC HOLDINGS LLC 144A	5.7500%	2,080,000	2,130,177	792,023
CSC HOLDINGS LLC 144A	4.5000%	465,000	349,282	302,378
CSC HOLDINGS LLC 144A	4.6250%	1,655,000	1,653,441	580,651
CSC HOLDINGS LLC 144A	11.7500%	400,000	377,242	336,378
CSMC 2017-TIME TIME B 144A	3.7749%	200,000	162,322	165,094
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	398,757	413,658	385,197
CSMC 2020-NQM1 TR NQM1 A1 144A	2.2080%	60,027	60,031	57,389
CSMC 2020-RPL4 TR RPL4 A1 144A	2.0000%	200,602	206,456	181,752
CSMC 2021-AFC1 TR AFC1 A1 144A	0.8300%	92,103	92,106	76,016
CSMC 2021-NQM1 NQM1 A1 144A	0.8090%	80,369	80,368	73,051
CSMC 2021-NQM6 TR NQM6 A1 144A	1.1740%	118,469	118,468	101,602
CSX CORP	4.9000%	80,000	79,900	73,396
CULLIGAN 12/24 TLB	0.0000%	188,579	188,579	188,916
CUMMINS INC	5.4500%	107,000	110,408	106,667
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	1,365,000	1,464,683	1,456,895
CVR ENERGY INC 144A	5.7500%	405,000	376,113	398,774
CVR ENERGY INC 144A	8.5000%	1,100,000	1,100,000	1,124,264
CVS HEALTH CORP	5.0000%	500,000	498,648	507,416
CVS HEALTH CORP	6.2500%	100,000	99,599	101,711

	Coupon	Units	Cost	Market Value
CVS HEALTH CORP	6.0500%	695,000	679,442	703,018
CVS HEALTH CORP	6.2000%	378,000	384,510	389,049
CVS HEALTH CORP	4.7800%	2,800,000	2,551,244	2,624,264
CVS HEALTH CORP	5.0500%	2,710,000	2,435,642	2,411,189
CVS HEALTH CORP	5.2500%	900,000	910,138	920,831
CVS HEALTH CORP	5.8750%	900,000	841,579	884,341
CVS HEALTH CORP	4.3000%	127,000	126,718	127,084
CVS HEALTH CORP	5.1250%	1,400,000	1,241,117	1,270,870
CVS HEALTH CORP	5.3000%	190,000	192,421	194,496
CVS HEALTH CORP	5.6250%	192,000	168,290	182,451
CVS HEALTH CORP	5.4500%	3,065,000	3,074,434	3,118,951
CVS HEALTH CORP	5.7000%	560,000	560,595	584,386
CVS PASS-THROUGH TRUST 144A	7.5070%	360,045	360,100	383,682
CWABS ASSET-BACKED CER 11 3AV3	4.7924%	694,807	544,392	666,869
CWABS ASSET-BACKED CERT 21 2A4	4.7324%	1,400,453	1,313,507	1,295,567
CWABS ASSET-BACKED CERTI 24 1A	4.5524%	955,329	683,907	864,682
CWABS ASSET-BACKED CERTI 9 2A4	4.5224%	677,687	677,244	656,596
CWABS INC ASSET-BACKED 12 1A1	5.0124%	285,524	322,814	280,005
DAIMLER TRUCK FINANCE NOR 144A	5.0000%	275,000	274,793	277,810
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	3,300,000	3,295,154	3,109,557
DAIMLER TRUCK FINANCE NOR 144A	4.6500%	150,000	149,790	150,212
DAIMLER TRUCKS RETAIL TRU 1 A4	5.9300%	200,000	205,716	203,127
DARDEN RESTAURANTS INC	6.3000%	490,000	518,972	530,614
DARDEN RESTAURANTS INC	4.5500%	370,000	369,432	371,944
DARDEN RESTAURANTS INC	4.3500%	125,000	124,983	125,479
DARLING INGREDIENTS INC 144A	6.0000%	185,000	185,847	186,769
DAVITA INC 144A	6.7500%	1,105,000	1,105,000	1,139,474
DAVITA INC 144A	6.8750%	1,440,000	1,468,800	1,487,572
DC COMMERCIAL MORTGA DC A 144A	6.3143%	1,000,000	999,997	1,035,526
DC TRUST 2024-HLTN HLTN E 144A	8.7813%	95,000	94,992	94,969
DC TRUST 2024-HLTN HLTN F 144A	10.6641%	115,000	114,989	115,183
DCLI BIDCO LLC 144A	7.7500%	1,290,000	1,301,825	1,341,306
DCP MIDSTREAM OPERATING LP	3.2500%	14,000	12,329	12,759
DEEPHAVEN RESIDENTIA 1 A1 144A	0.7150%	18,848	18,848	18,040
DEEPHAVEN RESIDENTIA 2 A1 144A	0.8990%	39,319	39,318	34,934
DEEPHAVEN RESIDENTIA 3 B1 144A	3.2730%	200,000	149,820	152,229
DELL EQUIPMENT FINAN 1 A3 144A	5.3900%	145,000	144,997	146,331
DELL INTERNATIONAL LLC / EMC C	6.1000%	625,000	655,960	644,300
DELL INTERNATIONAL LLC / EMC C	5.1000%	740,000	737,284	735,872
DELTA AIR LINES 2015-1 CLASS A	3.6250%	1,195,251	1,195,242	1,178,235
DELTA AIR LINES 2020-1 CLASS A	2.0000%	841,236	774,152	805,725
DELTA AIR LINES INC	7.3750%	663,000	663,711	666,177
DELTA AIR LINES INC / SKY 144A	4.7500%	900,000	900,023	905,061
DELTA AIR LINES/SKYMILES 9/20	0.0000%	70,371	69,667	70,380
DELUXE CORP 144A	8.1250%	100,000	103,417	104,422
DEUTSCHE ALT-A SECURITI AR1 A4	5.7797%	0	0	0
DEUTSCHE ALT-A SECURITI OA1 A1	4.4224%	663,231	596,521	373,006
DEXT ABS 2023-2 LLC 2 A2 144A	6.5600%	107,990	107,981	108,810
DIAMONDBACK ENERGY INC	5.9000%	40,000	39,982	38,507
DIAMONDBACK ENERGY INC	5.1500%	2,180,000	2,182,109	2,245,117
DIAMONDBACK ENERGY INC	5.2000%	2,029,000	2,028,523	2,058,125
DIAMONDBACK ENERGY INC	5.4000%	2,031,000	2,041,471	2,073,412
DICK'S SPORTING GOODS INC	3.1500%	75,000	65,885	68,707
DIEBOLD NIXDORF INC 144A	7.7500%	1,695,000	1,724,688	1,787,995
DIRECTV FINANCING 1/24 EXTENDE	0.0000%	222,607	222,381	222,769
DIRECTV FINANCING LLC / D 144A	10.0000%	173,000	171,350	172,746
DIRECTV FINANCING LLC / D 144A	5.8750%	1,270,000	1,261,306	1,268,575
DIRECTV FINANCING LLC 144A	8.8750%	315,000	306,363	311,531
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	183,190	177,694	183,362
DLLAD 2023-1 LLC 1A A3 144A	4.7900%	195,775	195,752	196,708
DLLAD 2024-1 LLC 1A A4 144A	5.3800%	90,000	89,973	93,073
DOC DR LLC	4.3000%	100,000	102,031	100,029
DOMINION ENERGY INC	5.0000%	585,000	584,527	599,746
DOMINION ENERGY INC	6.0000%	840,000	845,103	846,010
DOMINION ENERGY INC	4.0500%	115,000	114,539	94,664
DOMINION ENERGY INC	4.3500%	510,000	484,778	502,361
DOMINION ENERGY SOUTH CAROLINA	5.4500%	140,000	139,631	142,120
DOW CHEMICAL CO/THE	5.9500%	1,150,000	1,099,358	1,092,627
DOW CHEMICAL CO/THE	5.6500%	275,000	278,251	276,370
DR HORTON INC	5.5000%	921,000	916,728	954,891
DT MIDSTREAM INC 144A	5.8000%	975,000	974,974	1,005,216
DTE ELECTRIC CO	2.6250%	60,000	59,946	55,091
DTE ELECTRIC CO	3.9500%	50,000	49,653	40,260
DTE ELECTRIC CO	4.2500%	35,000	34,977	35,174
DTE ELECTRIC CO	5.4000%	12,000	11,979	11,895
DTE ENERGY CO	4.9500%	1,300,000	1,299,011	1,316,544
DTE ENERGY CO	5.0500%	445,000	443,534	442,049
DTE ENERGY CO	5.8500%	40,000	39,976	42,500
DTE ENERGY CO	3.4000%	1,813,000	1,811,564	1,752,857
DTE ENERGY CO	2.8500%	35,000	34,206	34,570
DTE ENERGY CO	2.9500%	1,000,000	922,793	940,130
DUKE ENERGY CAROLINAS LLC	6.0500%	220,000	219,610	238,538
DUKE ENERGY CAROLINAS LLC	4.8500%	75,000	74,917	77,034
DUKE ENERGY CAROLINAS LLC	5.4000%	1,735,000	1,717,139	1,720,299
DUKE ENERGY CAROLINAS LLC	5.3500%	305,000	308,975	299,144

	Coupon	Units	Cost	Market Value
DUKE ENERGY CAROLINAS NC STORM	4.2260%	240,000	239,995	239,187
DUKE ENERGY CORP	5.0000%	60,000	56,595	54,015
DUKE ENERGY CORP	6.1000%	35,000	33,988	36,840
DUKE ENERGY CORP	4.8000%	195,000	194,475	173,800
DUKE ENERGY CORP	4.5000%	449,000	448,527	446,169
DUKE ENERGY CORP	4.8500%	20,000	19,984	20,379
DUKE ENERGY CORP	4.3000%	288,000	287,800	289,339
DUKE ENERGY CORP	5.7000%	1,450,000	1,446,481	1,444,731
DUKE ENERGY FLORIDA LLC	1.7500%	1,700,000	1,719,184	1,521,722
DUKE ENERGY INDIANA LLC	5.9000%	650,000	647,793	680,363
DUKE ENERGY INDIANA LLC	6.3500%	220,000	219,524	244,431
DUKE ENERGY OHIO INC	4.3000%	170,000	169,727	142,120
DUKE ENERGY PROGRESS LLC	4.0000%	45,000	40,728	35,460
DUKE ENERGY PROGRESS LLC	5.0500%	240,000	239,733	243,868
DUKE ENERGY PROGRESS LLC	4.2000%	220,000	219,120	186,474
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,943	20,579
DUKE UNIVERSITY	2.7570%	35,000	35,000	22,566
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	283,676	280,839	284,532
EAST OHIO GAS CO/THE 144A	2.0000%	4,800,000	4,786,576	4,320,741
ECHOSTAR CORP	6.7500%	207,425	193,481	213,845
ECHOSTAR CORP	10.7500%	355,000	371,080	390,560
ECOLAB INC	1.3000%	257,000	210,356	221,403
ECOLAB INC	2.1250%	604,000	499,261	528,780
ECOLAB INC	4.3000%	105,000	104,846	105,837
EDISON INTERNATIONAL	5.7500%	1,100,000	1,077,375	1,112,847
EDISON INTERNATIONAL	5.4500%	200,000	199,887	201,548
EDWARDS LIFESCIENCES CORP	4.3000%	620,000	618,919	622,157
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	0	0	0
ELECTRONIC ARTS INC	1.8500%	125,000	104,712	118,689
ELEVANCE HEALTH INC	4.6250%	4,100,000	4,967,704	3,696,507
ELI LILLY & CO	5.0000%	1,811,000	1,810,571	1,811,274
ELI LILLY & CO	5.5000%	295,000	294,259	301,321
ELI LILLY & CO	5.0500%	185,000	184,108	176,483
ELI LILLY & CO	2.2500%	935,000	521,802	544,453
ELI LILLY & CO	2.5000%	845,000	464,073	479,420
ELI LILLY & CO	4.9000%	1,610,000	1,608,274	1,646,669
ELI LILLY & CO	4.8750%	58,000	57,964	54,092
ELI LILLY & CO	5.2000%	75,000	74,975	72,115
ELI LILLY & CO	5.5500%	1,360,000	1,385,288	1,399,110
ELI LILLY & CO	5.6500%	1,090,000	1,087,498	1,125,468
ELLINGTON FINANCIAL 1 A1 144A	0.7970%	23,673	23,673	20,719
ELLINGTON FINANCIAL 1 M1 144A	2.2310%	500,000	499,999	379,315
ELLINGTON FINANCIAL 2 A1 144A	0.9310%	47,740	47,746	40,149
ELLINGTON FINANCIAL 2 A1 144A	1.1780%	13,916	13,916	13,151
ELLINGTON LOAN ACQUI 1 A1 144A	5.3724%	740,018	740,729	727,303
EMERA US FINANCE LP	4.7500%	340,000	285,756	293,373
EMRLD BORROWER LP / EMERA 144A	6.6250%	225,000	225,011	231,289
ENACT HOLDINGS INC	6.2500%	1,047,000	1,046,626	1,094,778
ENBRIDGE/GRIZZLY ACQUISITIONS	0.0000%	189,471	189,327	189,385
ENCORE CAPITAL GROUP INC 144A	8.5000%	600,000	602,858	637,168
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	150,000	149,250	149,925
ENDO FINANCE HOLDINGS INC 144A	8.5000%	1,295,000	1,335,718	1,389,365
ENDO PHARMACEUTICALS 10/24 COV	0.0000%	188,575	186,689	188,850
ENDURANCE INTERNATIONAL/ENDURE	0.0000%	350,400	348,648	180,631
ENERGY TRANSFER LP	5.0000%	245,000	197,790	209,721
ENERGY TRANSFER LP	6.0000%	585,000	582,172	576,541
ENERGY TRANSFER LP	6.0500%	900,000	867,899	891,963
ENERGY TRANSFER LP	4.9500%	1,695,000	1,704,567	1,722,972
ENERGY TRANSFER LP	5.2500%	690,000	702,743	709,916
ENERGY TRANSFER LP	6.1250%	335,000	313,544	337,270
ENERGY TRANSFER LP	3.7500%	1,762,000	1,669,176	1,711,026
ENERGY TRANSFER LP	3.9000%	250,000	305,586	249,475
ENERGY TRANSFER LP	5.6000%	3,328,000	3,360,085	3,415,562
ENERGY TRANSFER LP	5.3000%	1,410,000	1,403,516	1,273,479
ENERGY TRANSFER LP	5.2000%	1,215,000	1,213,684	1,252,746
ENERGY TRANSFER LP	5.4000%	605,000	554,982	553,787
ENERSYS 144A	6.6250%	695,000	695,000	715,209
ENSEMBLE HEALTH 1/24 TLB	0.0000%	431,867	429,282	432,783
ENTERGY ARKANSAS LLC	4.2000%	85,000	84,560	69,634
ENTERGY CORP	7.1250%	479,000	490,007	500,507
ENTERGY CORP	1.9000%	580,000	577,689	546,865
ENTERGY LOUISIANA LLC	4.7500%	25,000	24,870	22,241
ENTERGY LOUISIANA LLC	4.2000%	85,000	84,471	69,105
ENTERGY TEXAS INC	5.8000%	15,000	14,951	15,212
ENTERPRISE FLEET FIN 1 A3 144A	5.4200%	705,000	704,873	714,499
ENTERPRISE FLEET FIN 2 A3 144A	4.4100%	100,000	99,994	100,800
ENTERPRISE FLEET FIN 2 A3 144A	5.6100%	700,000	699,966	713,658
ENTERPRISE FLEET FIN 3 A2 144A	4.3800%	9,188	9,186	9,189
ENTERPRISE PRODUCTS OPERATING	5.2500%	495,000	480,371	494,468
ENTERPRISE PRODUCTS OPERATING	2.8000%	100,000	92,462	94,493
ENTERTAINMENT PARTNERS 10/21 C	0.0000%	270,900	269,546	254,194
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	124,688	124,064	124,843
EOG RESOURCES INC	4.9500%	143,000	124,265	130,173
EOG RESOURCES INC	4.3750%	103,000	99,662	103,563
EOG RESOURCES INC	5.6500%	157,000	149,652	157,174

	Coupon	Units	Cost	Market Value
EPICOR 5/24 TL	0.0000%	472,367	471,891	472,731
EPR PROPERTIES	4.9500%	200,000	193,885	201,547
EPR PROPERTIES	4.7500%	100,000	98,320	100,237
EQT CORP	4.5000%	368,000	358,078	368,053
EQT CORP	6.3750%	1,435,000	1,479,851	1,488,076
EQT CORP	4.7500%	1,510,000	1,481,667	1,506,922
EQUIFAX INC	4.8000%	350,000	349,926	355,675
EQUIFAX INC	5.1000%	900,000	898,516	920,071
EQUIFIRST LOAN SECURITIZ 1 A2B	4.6524%	248,431	184,908	231,147
EQUINIX INC	1.8000%	200,000	188,285	192,026
EQUINIX INC	2.9000%	205,000	204,956	201,935
EQUINIX INC	1.4500%	310,000	303,214	304,665
EQUINIX INC	2.1500%	1,400,000	1,396,303	1,263,253
EQUIPMENTSHARE.COM INC 144A	9.0000%	3,220,000	3,121,717	3,407,478
EQUIPMENTSHARE.COM INC 144A	8.0000%	185,000	185,000	197,717
EQUITABLE HOLDINGS INC	4.3500%	776,000	763,255	778,664
ERAC USA FINANCE LLC 144A	3.8000%	2,717,000	2,713,598	2,714,461
ERAC USA FINANCE LLC 144A	5.0000%	391,000	390,796	401,015
ERAC USA FINANCE LLC 144A	4.9000%	593,000	579,479	603,394
ERAC USA FINANCE LLC 144A	5.4000%	119,000	118,529	118,465
ERP OPERATING LP	4.9500%	460,000	458,773	471,492
ESSENTIAL UTILITIES INC	5.3750%	40,000	39,962	40,947
ESSENTIAL UTILITIES INC	3.5660%	30,000	30,000	29,199
ESSENTIAL UTILITIES INC	4.2760%	65,000	64,999	52,261
ESSEX PORTFOLIO LP	5.3750%	900,000	896,693	928,670
EVERGY INC	6.6500%	490,000	489,995	501,809
EVERSOURCE ENERGY	5.8500%	400,000	422,788	423,754
EVERSOURCE ENERGY	3.4500%	65,000	74,943	46,528
EVERSOURCE ENERGY	2.5500%	50,000	49,889	45,082
EVERSOURCE ENERGY	2.9000%	225,000	224,935	220,973
EVERSOURCE ENERGY	1.6500%	50,000	49,986	43,896
EVERSOURCE ENERGY	5.1250%	311,000	307,944	315,331
EVERSOURCE ENERGY	4.7500%	1,533,000	1,532,805	1,537,512
EVERSOURCE ENERGY	5.9500%	190,000	194,699	199,143
EVERSOURCE ENERGY	5.4500%	150,000	151,148	154,076
EW SCRIPPS 4/25 TLB2	0.0000%	163,985	163,882	165,044
EW SCRIPPS CO/THE 144A	9.8750%	115,000	114,451	107,943
EXELON CORP	4.4500%	45,000	44,814	38,317
EXELON CORP	5.1500%	85,000	84,928	86,939
EXELON CORP	3.3500%	95,000	94,958	88,747
EXGEN RENEWABLES/EXELON 12/20	0.0000%	180,840	180,560	180,388
EXPAND ENERGY CORP	5.3750%	400,000	400,418	406,724
EXPAND ENERGY CORP	4.7500%	549,000	514,950	539,543
EXPAND ENERGY CORP	5.7000%	20,000	20,411	20,556
EXTENDED STAY AMERI ESH A 144A	5.3445%	2,867,138	2,867,138	2,867,138
EXTRA SPACE STORAGE LP	4.9500%	430,000	428,892	432,536
EXTRA SPACE STORAGE LP	3.5000%	144,000	141,825	143,332
EXTRA SPACE STORAGE LP	5.4000%	105,000	103,099	108,049
EXTRA SPACE STORAGE LP	5.3500%	190,000	193,877	193,646
EXTRA SPACE STORAGE LP	5.7000%	851,000	855,541	878,924
EYECARE PARTNERS 4/24 SECOND O	0.0000%	221,263	324,048	139,079
EYECARE PARTNERS 4/24 THIRD OU	0.0000%	17,489	32,214	3,760
EZCORP INC 144A	7.3750%	1,225,000	1,279,880	1,305,217
F&G GLOBAL FUNDING 144A	4.6500%	135,000	135,366	135,478
FACTSET RESEARCH SYSTEMS INC	3.4500%	347,000	341,380	320,585
FACTSET RESEARCH SYSTEMS INC	2.9000%	15,000	14,992	14,726
FEDEX CORP 144A	4.9500%	875,000	873,537	757,375
FEDEX CORP 144A	5.2500%	325,000	289,820	297,777
FERGUSON ENTERPRISES INC	5.0000%	520,000	517,581	523,565
FHF TRUST 2022-1 1A A 144A	4.4300%	17,893	17,893	17,890
FIDELITY NATIONAL FINANCIAL IN	3.2000%	333,000	214,709	213,300
FIDELITY NATIONAL FINANCIAL IN	2.4500%	700,000	697,641	620,154
FIDELITY NATIONAL INFORMATION	1.6500%	600,000	549,590	565,468
FIESTA PURCHASER INC 144A	7.8750%	1,350,000	1,357,125	1,424,700
FIESTA PURCHASER INC 144A	9.6250%	695,000	720,650	750,316
FIFTH THIRD BANCORP	4.0550%	80,000	80,000	79,717
FIFTH THIRD BANCORP	6.3390%	220,000	220,000	231,806
FIFTH THIRD BANCORP	5.6310%	45,000	45,000	47,176
FIFTH THIRD BANCORP	4.8950%	860,000	860,000	873,917
FIFTH THIRD BANCORP	4.7720%	66,000	65,601	66,742
FILTRATION GROUP 7/25 TL	0.0000%	336,191	333,730	337,452
FIRST ADVANTAGE 7/25 TLB	0.0000%	200,735	199,731	195,403
FIRST AMERICAN FINANCIAL CORP	2.4000%	1,150,000	1,147,554	998,940
FIRST AMERICAN FINANCIAL CORP	5.4500%	230,000	229,306	230,640
FIRST HORIZON ALTERNAT AA6 2A1	5.2862%	6,093	6,849	4,164
FIRST STUDENT/FIRST TRANSIT 12	0.0000%	0	0	0
FIRST STUDENT/FIRST TRANSIT 8/	0.0000%	523,446	500,162	523,470
FIRSTCASH INC 144A	6.8750%	735,000	740,513	759,702
FIRSTCASH INC 144A	4.6250%	100,000	97,054	98,045
FIRSTCASH INC 144A	5.6250%	1,695,000	1,685,094	1,692,542
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	400,000	422,670	390,352
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	800,000	799,410	818,075
FIRSTENERGY TRANSMISSION 144A	2.8660%	900,000	899,999	864,802
FIRSTENERGY TRANSMISSION LLC	5.0000%	25,000	24,960	25,015
FIRSTKEY HOMES 202 SFR2 A 144A	1.2660%	247,143	247,142	245,989

	Coupon	Units	Cost	Market Value
FISERV INC	3.2000%	1,220,000	1,206,738	1,212,237
FISERV INC	3.5000%	175,000	165,966	170,089
FISERV INC	5.6000%	245,000	244,588	256,708
FISERV INC	4.5500%	1,400,000	1,395,514	1,405,191
FISERV INC	5.4500%	369,000	368,977	381,331
FIVE POINT OPERATING CO L 144A	8.0000%	470,000	470,000	476,943
FLAGSTAR MORTGAGE 1INV B4 144A	4.5043%	430,296	445,608	399,787
FLAGSTAR MORTGAGE TR 2 B4 144A	4.0001%	428,761	437,094	388,768
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	2,600,000	2,599,922	2,391,506
FLORIDA POWER & LIGHT CO	5.0500%	100,000	99,935	102,614
FLORIDA POWER & LIGHT CO	2.8750%	90,000	68,779	58,154
FLORIDA POWER & LIGHT CO	3.9900%	185,000	195,216	149,279
FLORIDA POWER & LIGHT CO	5.3000%	195,000	207,416	191,423
FLORIDA POWER & LIGHT CO	5.8000%	25,000	24,935	26,187
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	169,575	168,727	169,734
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	149,250	148,913	149,265
FORD CREDIT AUTO OWNER TR C A3	4.0700%	600,000	596,301	601,453
FORD CREDIT FLOORPLAN 2 B 144A	5.5600%	465,000	464,948	480,191
FORD FOUNDATION/THE	2.8150%	15,000	15,000	8,661
FORD MOTOR CREDIT CO LLC	4.9500%	390,000	381,147	389,326
FORD MOTOR CREDIT CO LLC	3.3750%	3,375,000	3,361,167	3,368,792
FORD MOTOR CREDIT CO LLC	4.5420%	900,000	887,219	899,231
FORD MOTOR CREDIT CO LLC	2.3300%	200,000	247,460	234,945
FORTINET INC	2.2000%	202,000	178,139	179,934
FORTITUDE GLOBAL FUNDING 144A	4.6250%	350,000	350,401	350,221
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	290,000	290,374	303,642
FOUNDATION BUILDING MATERIALS	0.0000%	197,747	196,265	197,995
FOUNDRY JV HOLDCO LLC 144A	5.9000%	200,000	199,902	210,902
FOUNDRY JV HOLDCO LLC 144A	6.1000%	1,350,000	1,641,537	1,434,244
FOUNDRY JV HOLDCO LLC 144A	6.2500%	115,000	116,768	123,098
FOUNDRY JV HOLDCO LLC 144A	5.5000%	1,420,000	1,418,711	1,473,492
FOUNDRY JV HOLDCO LLC 144A	6.2000%	905,000	929,108	965,354
FOX CORP	6.5000%	860,000	918,543	946,814
FOX CORP	5.4760%	820,000	792,505	823,121
FOX CORP	5.5760%	56,000	52,217	54,522
FOX CORP	4.7090%	500,000	502,812	506,423
FRED HUTCHINSON CANCER CENTER	4.9660%	42,000	42,000	38,527
FREDDIE MAC MSCR T MN3 B1 144A	11.2060%	175,000	187,211	185,558
FREDDIE MAC MSCR T MN8 M2 144A	8.6060%	15,000	14,996	15,672
FREDDIE MAC MULTICLASS P003 A2	1.7828%	1,400,000	1,425,575	1,154,146
FREDDIE MAC MULTICLASS P015 A1	4.4484%	2,218,167	2,190,373	2,215,284
FREDDIE MAC STACR DNA2 B2 144A	12.8560%	300,000	328,184	324,573
FREDDIE MAC STACR DNA4 B2 144A	14.6060%	150,000	167,994	167,907
FREDDIE MAC STACR DNA7 B2 144A	12.1560%	180,000	195,700	190,732
FREDDIE MAC STACR HQA3 B2 144A	10.6060%	200,000	209,063	206,858
FREDDIE MAC STACR HQA5 B2 144A	11.7560%	170,000	203,090	208,054
FREEDOM MORTGAGE CORP 144A	12.0000%	1,590,000	1,631,163	1,685,400
FREEDOM MORTGAGE CORP 144A	12.2500%	365,000	361,284	407,173
FREEDOM MORTGAGE HOLDINGS 144A	7.8750%	540,000	539,992	556,296
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	890,000	816,179	936,436
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	330,000	331,005	345,890
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	795,000	803,435	845,524
FREEPORT-MCMORAN INC	5.2500%	3,000	3,015	3,039
FREEPORT-MCMORAN INC	4.1250%	677,000	658,853	673,046
FREEPORT-MCMORAN INC	5.4000%	8,000	7,850	8,199
FREEPORT-MCMORAN INC	5.4500%	438,000	420,811	421,873
FREMF 17-K68 MORTGA K68 B 144A	3.9716%	1,295,758	1,206,717	1,276,709
FREMF 2016-K53 MORT K53 B 144A	4.1827%	2,648,000	2,617,826	2,637,899
FREMF 2018-K082 MOR K82 B 144A	4.2702%	2,765,000	2,661,475	2,735,015
FREMF 2018-K72 MORT K72 B 144A	4.1216%	1,456,000	1,461,873	1,437,611
FREMF 2018-K733 MOR K73 B 144A	3.9822%	2,191,000	1,982,874	2,154,943
FREMF 2018-K74 MORT K74 B 144A	4.2298%	3,408,000	3,501,855	3,357,147
FREMF 2018-K76 MORT K76 B 144A	4.3511%	1,500,000	1,369,224	1,475,052
FREMF 2018-K77 MORT K77 B 144A	4.3020%	1,284,000	1,311,478	1,271,559
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	918,514,249	6,458,352	2,036,438
FREMF 2018-K84 MORT K84 B 144A	4.3144%	1,806,500	1,728,719	1,788,712
FREMF 2018-K86 MORT K86 B 144A	4.4377%	2,048,000	1,909,035	2,028,893
FREMF 2019-K87 MORT K87 B 144A	4.4691%	3,655,000	3,368,532	3,630,054
FREMF 2019-K93 MORT K93 B 144A	4.2601%	1,800,000	1,657,432	1,773,999
FREMF 2019-K95 MORT K95 B 144A	4.0488%	1,817,000	1,899,492	1,752,504
FREMF 2019-K99 MORT K99 B 144A	3.7655%	3,270,000	3,082,521	3,133,225
FREMONT HOME LOAN TRUST 3 2A3	4.6124%	1,734,160	1,409,872	530,209
FREMONT HOME LOAN TRUST B 2A3	4.5924%	1,681,921	990,842	520,201
FREMONT HOME LOAN TRUST E 2A1	4.3324%	1,044,511	817,886	479,969
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	2,524,426	2,489,366	2,473,784
FRESB 2018-SB51 MORT SB51 A10F	3.4700%	1,381,913	1,385,768	1,361,881
FRESB 2018-SB54 MORTG SB54 A7H	4.5608%	560,578	597,356	558,184
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	1,058,714	1,048,025	1,038,203
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	3,373,131	2,890,769	2,972,635
FRESB 2024-SB112 MOR SB112 A5H	4.7900%	265,360	259,789	264,516
FRESB 2024-SB115 MO SB115 A10F	4.4100%	1,198,308	1,203,624	1,175,324
FRESB 2025-SB118 MO SB118 A10F	4.6000%	4,223,022	4,069,244	4,190,129
FRESB 2025-SB120 MO SB120 A10F	4.1800%	4,337,702	4,114,755	4,183,877
FRESB 2025-SB122 MO SB122 A10F	4.8800%	1,641,910	1,621,409	1,654,858
FRESB 2025-SB123 MO SB123 A10F	5.0100%	2,788,598	2,783,795	2,857,660

	Coupon	Units	Cost	Market Value
FRESB 2025-SB124 MO SB124 A10F	4.6800%	2,469,000	2,480,585	2,463,009
FRONTIER COMMUNICATIONS 1/25 C	0.0000%	350,775	351,064	350,189
FRONTIER COMMUNICATIONS H 144A	6.0000%	2,090,000	1,926,472	2,114,585
FRONTIER COMMUNICATIONS H 144A	6.7500%	740,000	739,959	747,382
FS KKR CAPITAL CORP	6.1250%	300,000	299,252	298,660
FS KKR CAPITAL CORP	3.1250%	1,902,000	1,868,609	1,762,935
FS KKR CAPITAL CORP	2.6250%	295,000	294,729	286,631
FS KKR CAPITAL CORP	6.8750%	600,000	594,809	614,576
FTAI AVIATION INVESTORS L 144A	7.0000%	490,000	490,000	512,796
FTAI AVIATION INVESTORS L 144A	5.5000%	3,110,000	3,083,213	3,110,495
FTAI AVIATION INVESTORS L 144A	7.8750%	1,363,000	1,368,979	1,448,388
GA GLOBAL FUNDING TRUST 144A	5.4000%	325,000	324,546	336,621
GARRETT MOTION HOLDINGS I 144A	7.7500%	2,770,000	2,770,000	2,905,738
GARTNER INC 144A	3.6250%	100,000	95,961	95,816
GARTNER INC 144A	4.5000%	280,000	280,004	277,714
GCAT 2020-NQM2 TR NQM2 A1 144A	2.5550%	24,865	24,870	23,938
GCAT 2021-CM1 TRUST CM1 A 144A	2.4690%	91,564	91,563	87,628
GCAT 2021-NQM1 TR NQM1 A1 144A	0.8740%	108,268	108,279	96,849
GCAT 2021-NQM2 TR NQM2 A1 144A	1.0360%	84,484	84,494	72,780
GCAT 2021-NQM4 TR NQM4 A1 144A	1.0930%	157,068	157,067	131,563
GCAT 2021-NQM5 TR NQM5 A1 144A	1.2620%	227,741	227,736	193,070
GENERAL ELECTRIC CO	4.9000%	30,000	29,879	30,418
GENERAL MOTORS CO	5.6250%	175,000	174,911	181,427
GENERAL MOTORS CO	5.2000%	410,000	442,022	369,342
GENERAL MOTORS FINANCIAL CO IN	6.1500%	370,000	369,977	386,946
GENERAL MOTORS FINANCIAL CO IN	6.0500%	1,403,000	1,403,166	1,403,514
GENERAL MOTORS FINANCIAL CO IN	1.2500%	150,000	149,984	148,759
GENERAL MOTORS FINANCIAL CO IN	3.6000%	1,290,000	1,353,662	1,228,972
GENERAL MOTORS FINANCIAL CO IN	5.4500%	1,000,000	999,150	1,030,187
GEORGIA POWER CO	5.5000%	745,000	741,417	742,740
GEORGIA POWER CO	4.9500%	239,000	238,672	243,802
GEORGIA POWER CO	3.7000%	210,000	233,187	160,303
GEORGIA POWER CO	4.6500%	255,000	254,825	258,779
GEORGIA POWER CO	5.1250%	65,000	63,943	61,988
GEORGIA POWER CO	4.5500%	240,000	239,559	243,713
GEORGIA POWER CO	5.0040%	2,500,000	2,500,060	2,535,242
GILEAD SCIENCES INC	5.5000%	500,000	480,654	503,697
GILEAD SCIENCES INC	1.6500%	955,000	824,004	846,785
GILEAD SCIENCES INC	4.7500%	610,000	538,039	560,638
GILEAD SCIENCES INC	5.1000%	803,000	801,831	825,007
GLAXOSMITHKLINE CAPITAL INC	4.5000%	705,000	701,882	713,528
GLENORE FUNDING LLC 144A	2.6250%	1,770,000	1,595,301	1,589,585
GLENORE FUNDING LLC 144A	5.3710%	1,691,000	1,703,217	1,742,401
GLOBAL ATLANTIC FIN CO 144A	7.9500%	1,500,000	1,499,758	1,587,134
GLOBAL NET LEASE INC 144A	4.5000%	2,910,000	2,798,724	2,846,665
GLOBAL PARTNERS LP / GLP 144A	7.1250%	1,415,000	1,428,638	1,450,351
GLOBAL PAYMENTS INC	3.2000%	600,000	566,159	569,810
GM FINANCIAL AUTOMOBILE L 2 A4	5.3600%	210,000	209,985	212,791
GM FINANCIAL AUTOMOBILE L 3 A4	4.2200%	90,000	89,993	90,264
GM FINANCIAL CONSUMER AUT 1 A3	4.6200%	835,000	844,550	844,385
GM FINANCIAL CONSUMER AUT 1 A3	4.8500%	575,000	577,863	578,629
GM FINANCIAL CONSUMER AUT 4 A3	4.4000%	650,000	649,939	654,475
GOLDEN STATE FOODS 10/24 TLB	0.0000%	99,252	98,508	99,354
GOLDMAN SACHS GROUP INC/THE	3.8000%	2,500,000	2,935,577	2,460,462
GOLDMAN SACHS GROUP INC/THE	3.7500%	710,000	710,038	708,388
GOLDMAN SACHS GROUP INC/THE	6.7500%	445,000	431,113	498,578
GOLDMAN SACHS GROUP INC/THE	2.6150%	230,000	201,484	208,660
GOLDMAN SACHS GROUP INC/THE	1.9480%	2,153,000	2,077,558	2,102,328
GOLDMAN SACHS GROUP INC/THE	4.2500%	1,095,000	1,095,001	1,094,279
GOLDMAN SACHS GROUP INC/THE	2.3830%	3,900,000	3,340,079	3,480,745
GOLDMAN SACHS GROUP INC/THE	1.5420%	250,000	249,998	243,830
GOLDMAN SACHS GROUP INC/THE	6.4840%	150,000	150,000	159,627
GOLDMAN SACHS GROUP INC/THE	4.3870%	400,000	400,000	400,422
GOLDMAN SACHS GROUP INC/THE	4.4820%	399,000	399,000	401,496
GOLDMAN SACHS GROUP INC/THE	5.7270%	6,700,000	6,700,000	7,009,823
GOLDMAN SACHS GROUP INC/THE	5.5610%	430,000	430,000	436,634
GOLDMAN SACHS GROUP INC/THE	5.5360%	2,065,000	2,067,654	2,155,538
GOLDMAN SACHS GROUP INC/THE	1.4310%	235,000	230,088	231,975
GOLDMAN SACHS GROUP INC/THE	5.2180%	795,000	814,244	822,114
GOLUB CAPITAL BDC INC	2.5000%	25,000	24,977	24,561
GOLUB CAPITAL PARTNE 1A B 144A	8.1120%	255,000	255,040	256,607
GOLUB CAPITAL PRIVATE CRE 144A	5.4500%	260,000	258,375	261,357
GOODMAN US FINANCE THREE 144A	3.7000%	1,860,000	1,855,231	1,835,204
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	1,445,000	1,445,068	1,365,525
GRAHAM PACKAGING CO INC 144A	7.1250%	1,795,000	1,778,692	1,798,190
GRAPHIC PACKAGING INTERNA 144A	3.7500%	135,000	129,847	126,195
GRAY MEDIA INC 144A	7.2500%	945,000	948,981	936,450
GRAY MEDIA INC 144A	9.6250%	1,375,000	1,399,799	1,404,752
GREAT LAKES DREDGE & DOCK 144A	5.2500%	1,760,000	1,760,018	1,705,278
GREYSTAR REAL ESTATE PART 144A	7.7500%	545,000	549,855	576,125
GROUNDWORKS 3/24 COV-LITE TL	0.0000%	137,959	136,579	137,924
GROUNDWORKS 3/24 DELAYED TL	0.0000%	25,607	25,479	25,600
GS MORTGAGE SECURI BWTR A 144A	2.9540%	109,717	83,973	94,071
GS MORTGAGE SECURI RIVR A 144A	5.3970%	5,390,715	4,202,601	3,584,825
GS MORTGAGE SECURIT 70P D 144A	7.5311%	530,000	540,522	537,815

	Coupon	Units	Cost	Market Value
GS MORTGAGE SECURIT GS2 D 144A	2.7530%	181,784	162,726	161,195
GS MORTGAGE SECURITIES GC13 XA	0.0000%	91,516	860	1
GS MORTGAGE SECURITIES GC26 B	4.2150%	126,242	116,734	120,250
GSAA HOME EQUITY TRUST 15 1A1	4.7824%	145,845	140,326	127,711
GSAMP TRUST 2006-FM2 FM2 A1	4.5524%	960,468	607,971	322,044
GSAMP TRUST 2006-HE8 HE8 A2C	4.6124%	322,811	317,863	316,923
GSAMP TRUST 2006-NC2 NC2 A2D	4.7524%	694,070	553,750	381,576
GSAMP TRUST 2007-FM2 FM2 A2C	4.4324%	1,240,992	956,364	757,817
GSR MORTGAGE LOAN TRUS AR2 1A2	4.4307%	7,077	9,186	6,182
GSR MORTGAGE LOAN TRUS OA1 1A1	4.7124%	1,533,356	716,608	314,356
GSR MORTGAGE LOAN TRUST 11 1A1	6.2996%	29,007	26,706	29,309
GUARDIAN LIFE GLOBAL FUND 144A	3.2460%	225,000	225,000	222,674
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	148,148	147,778	148,175
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	2,100,000	2,093,594	2,157,278
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	1,300,000	1,633,004	1,323,045
HACKENSACK MERIDIAN HEALTH INC	2.8750%	43,000	43,000	27,779
HALEON US CAPITAL LLC	3.3750%	1,500,000	1,493,419	1,484,423
HANESBRANDS 2/25 TLB	0.0000%	1,110,088	1,107,038	1,112,863
HANESBRANDS INC 144A	9.0000%	2,350,000	2,358,681	2,487,224
HARBOR FREIGHT TOOLS 5/24 TLB	0.0000%	207,900	207,380	204,002
HARBORTOUCH 5/25 TL	0.0000%	100,000	99,750	100,708
HARBORVIEW MORTGAGE LO 11 3A1A	4.9481%	7,741	8,293	7,479
HARBORVIEW MORTGAGE LO 12 1A1A	4.6581%	491,418	452,967	388,483
HARBORVIEW MORTGAGE LOA 1 2A1A	4.7881%	10,300	9,650	10,504
HARBORVIEW MORTGAGE LOA 2 2A1A	4.6881%	13,559	12,657	13,091
HARBORVIEW MORTGAGE LOA 6 2A1A	4.4381%	752,126	754,416	670,465
HARBORVIEW MORTGAGE LOA 9 2A1A	4.9299%	7,697	7,717	7,385
HARBORVIEW MORTGAGE LOAN 2 1A	6.9205%	18,204	16,779	4,753
HAT HOLDINGS I LLC / HAT 144A	3.7500%	300,000	271,158	276,715
HAWAIIAN ELECTRIC CO INC 144A	6.0000%	640,000	640,000	645,563
HAYWARD INDUSTRIES 5/21 COV-LT	0.0000%	209,174	208,129	209,262
HCA INC	6.1000%	225,000	224,817	225,907
HCA INC	5.5000%	620,000	624,461	645,935
HCA INC	5.7500%	2,900,000	2,893,341	3,031,875
HCA INC	5.2500%	2,325,000	2,311,647	2,329,606
HCA INC	3.6250%	1,408,000	1,274,633	1,320,918
HCA INC	4.5000%	2,410,000	2,401,544	2,414,414
HCA INC	3.5000%	1,200,000	1,191,700	1,146,194
HCA INC	5.8750%	790,000	805,129	822,514
HCA INC	5.6000%	80,000	79,899	83,047
HCA INC	4.1250%	3,440,000	3,612,800	3,410,186
HCA INC	5.1250%	140,000	131,760	134,899
HCA INC	5.4500%	155,000	154,805	158,998
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	163,723	163,400	163,654
HEALTH CARE SERVICE CORP 144A	5.2000%	220,000	219,929	226,007
HEALTHCARE REALTY HOLDINGS LP	2.0000%	429,000	363,861	372,373
HEALTHCARE REALTY HOLDINGS LP	2.4000%	1,038,000	903,828	938,260
HELIOS SOFTWARE HOLDINGS 144A	8.7500%	1,010,000	1,009,863	1,046,822
HERCULES CAPITAL INC	6.0000%	280,000	277,095	285,586
HERSCHEND/HARLEM 5/25 TLB	0.0000%	100,000	99,750	100,271
HERSHEY CO/THE	4.9500%	225,000	226,143	231,978
HERSHEY CO/THE	4.7500%	225,000	227,359	230,411
HERTZ CORP/THE 144A	12.6250%	79,000	79,216	83,752
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	950,000	949,911	955,608
HERTZ VEHICLE FINANC 2A D 144A	9.4000%	250,000	254,217	260,378
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	1,900,000	1,899,776	1,985,574
HEXCEL CORP	5.8750%	290,000	289,959	303,231
HEXCEL CORP	4.2000%	545,000	535,541	542,670
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	393,663	391,035	392,927
HIGHTOWER HOLDING LLC 144A	9.1250%	215,000	217,206	228,034
HIGHWOODS REALTY LP	4.2000%	600,000	625,412	587,723
HIGHWOODS REALTY LP	7.6500%	1,358,000	1,474,655	1,541,235
HIH TRUST 2024-61P 61P E 144A	8.3392%	98,525	98,000	98,956
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	524,600	513,295	523,713
HILTON DOMESTIC OPERATING 144A	5.8750%	800,000	800,008	816,533
HILTON GRAND VACATIONS BO 144A	5.0000%	2,905,000	2,904,986	2,793,626
HINNT 2024-A LLC A E 144A	8.0000%	26,042	24,287	25,057
HLF FINANCING SARL LLC / 144A	4.8750%	1,025,000	1,025,159	901,223
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	29,000	28,999	22,202
HOBBS & ASSOCIATES/AIR CONTROL	0.0000%	184,958	184,538	184,710
HOME DEPOT INC/THE	3.6250%	410,000	286,894	307,167
HOME EQUITY MORTGAGE LOAN C M2	5.0224%	392,411	388,974	389,420
HOMEBANC MORTGAGE TRUST 2 3 M1	5.7980%	0	0	0
HONDA AUTO RECEIVABLES 20 2 A4	5.2100%	675,000	674,979	688,569
HORACE MANN EDUCATORS CORP	4.7000%	350,000	347,333	346,538
HORIZON AIRCRAFT FINA 1 A 144A	4.4580%	89,189	82,778	88,074
HORIZON AIRCRAFT FINA 1 B 144A	5.2700%	225,200	140,203	199,863
HORMEL FOODS CORP	1.7000%	292,000	277,061	275,101
HOST HOTELS & RESORTS LP	5.5000%	1,570,000	1,556,663	1,580,358
HOST HOTELS & RESORTS LP	2.9000%	1,600,000	1,368,580	1,423,682
HOST HOTELS & RESORTS LP	5.7000%	1,640,000	1,664,729	1,689,404
HOTWIRE FUNDING LLC 1A A2 144A	5.8930%	220,000	221,761	223,722
HOWARD MIDSTREAM ENERGY P 144A	7.3750%	25,000	26,040	25,951
HOWARD MIDSTREAM ENERGY P 144A	6.6250%	1,050,000	1,050,989	1,070,554
HOWARD UNIVERSITY	2.5160%	65,000	64,999	65,000

	Coupon	Units	Cost	Market Value
HSI ASSET LOAN OBLIGATI WF1 A1	4.3924%	29,034	19,274	8,131
HTL COMMERCIAL MORT T53 E 144A	10.6022%	175,000	181,191	181,087
HUB INTERNATIONAL 1/25 TLB	0.0000%	647,418	637,827	648,208
HUB INTERNATIONAL LTD 144A	7.3750%	270,000	271,964	281,162
HUB INTERNATIONAL LTD 144A	7.2500%	595,000	595,994	620,529
HUB INTERNATIONAL LTD 144A	5.6250%	60,000	60,000	59,940
HUBBELL INC	2.3000%	428,000	374,983	384,259
HUDSON PACIFIC PROPERTIES LP	4.6500%	300,000	246,475	279,168
HUDSON PACIFIC PROPERTIES LP	5.9500%	850,000	763,759	837,792
HUMANA INC	5.8750%	132,000	133,089	138,878
HUMANA INC	1.3500%	225,000	224,946	216,552
HUMANA INC	5.9500%	200,000	201,421	210,352
HUNT COS INC 144A	5.2500%	1,976,000	1,896,636	1,926,492
HUNTER DOUGLAS 1/25 (USD)	0.0000%	234,294	233,123	234,294
HUNTINGTON BANCSHARES INC/OH	6.2080%	240,000	240,000	252,585
HUNTINGTON BANCSHARES INC/OH	5.2720%	200,000	199,987	206,134
HYATT HOTELS CORP	5.7500%	400,000	399,892	411,146
HYATT HOTELS CORP	5.2500%	235,000	237,320	241,020
HYATT HOTELS CORP	5.3750%	1,000,000	1,008,040	1,022,517
HYATT HOTELS CORP	4.3750%	100,000	97,571	100,146
HYUNDAI AUTO LEASE S B A4 144A	5.3900%	310,000	309,986	314,074
HYUNDAI CAPITAL AMERICA 144A	5.2500%	200,000	199,688	202,140
HYUNDAI CAPITAL AMERICA 144A	1.5000%	5,634,000	5,494,585	5,526,313
HYUNDAI CAPITAL AMERICA 144A	5.9500%	175,000	174,934	177,768
II-VI/COHERENT 12/24 TLB	0.0000%	0	0	0
II-VI/COHERENT 9/25 TLB	0.0000%	133,071	131,741	132,815
ILLUMINA INC	4.6500%	310,000	309,897	311,420
IMOLA MERGER CORP 144A	4.7500%	2,865,000	2,691,638	2,786,569
IMPAC SECURED ASSETS TRU 4 A2C	4.7924%	2,961,546	2,139,968	2,582,665
IMPERIAL FUND MOR NQM1 A1 144A	1.0710%	85,432	85,432	74,945
IMPERIAL FUND MOR NQM2 A1 144A	1.0730%	83,897	83,896	72,283
IMPERIAL FUND MOR NQM3 A1 144A	1.5950%	124,648	124,647	109,224
INC RESEARCH / INVENTIV HEALTH	0.0000%	99,496	98,626	99,454
INDIANA UNIVERSITY HEALTH INC	2.8520%	60,000	59,998	38,352
INDYMAC INDX MORTGAG AR12 2A1A	4.7524%	390,400	396,766	361,280
INGERSOLL RAND INC	5.4000%	250,000	249,411	258,599
INSIGHT ENTERPRISES INC 144A	6.6250%	240,000	242,345	246,072
INTEL CORP	4.0000%	175,000	168,463	173,150
INTEL CORP	4.8000%	1,026,000	921,763	925,727
INTEL CORP	3.7500%	100,000	98,328	99,230
INTEL CORP	3.2500%	155,000	106,535	102,996
INTEL CORP	3.9000%	300,000	285,907	294,279
INTEL CORP	3.0500%	165,000	106,962	104,689
INTEL CORP	4.2500%	34,000	28,275	28,229
INTEL CORP	5.6000%	1,490,000	1,347,622	1,430,665
INTEL CORP	4.6000%	111,000	103,791	100,890
INTEL CORP	5.1250%	450,000	460,937	463,076
INTEL CORP	2.8000%	151,000	106,245	105,620
INTEL CORP	4.7500%	545,000	458,504	461,681
INTEL CORP	5.6250%	45,000	44,995	44,129
INTEL CORP	4.8750%	1,097,000	1,099,522	1,103,093
INTEL CORP	5.7000%	272,000	258,016	263,044
INTERCONTINENTAL EXCHANGE INC	3.0000%	980,000	641,845	653,686
INTERCONTINENTAL EXCHANGE INC	3.6250%	510,000	496,126	504,664
INTERFACE INC 144A	5.5000%	1,235,000	1,235,033	1,232,921
INTERNATIONAL BUSINESS MACHINE	4.0000%	511,000	410,566	434,319
INTERNATIONAL BUSINESS MACHINE	6.5000%	235,000	245,353	247,521
INTERNATIONAL BUSINESS MACHINE	3.5000%	100,000	95,934	97,954
INTERNET BRANDS 12/24 TLB4	0.0000%	188,741	186,852	173,406
INTERNET BRANDS 4/23 COV-LITE	0.0000%	276,528	273,759	265,583
INTERPUBLIC GROUP OF COS INC/T	3.3750%	67,000	66,880	50,214
INTERSTATE POWER AND LIGHT CO	3.5000%	85,000	88,145	61,715
INVERSION ESCROW ISSUER L 144A	6.7500%	320,000	320,000	315,236
INVITATION HOMES OPERATING PAR	4.1500%	2,200,000	2,196,012	2,126,812
INVITATION HOMES OPERATING PAR	4.8750%	475,000	464,382	469,064
IPALCO ENTERPRISES INC	5.7500%	800,000	798,120	818,177
IQVIA INC	6.2500%	500,000	499,503	526,318
IQVIA INC	5.7000%	900,000	909,289	928,530
IQVIA INC 144A	6.2500%	175,000	174,999	179,925
IRON MOUNTAIN 12/23 TLB	0.0000%	280,725	278,620	280,655
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,034	128,816
IRON MOUNTAIN INC 144A	6.2500%	35,000	34,997	35,701
IRON MOUNTAIN INC 144A	5.2500%	150,000	138,425	148,345
ITC HOLDINGS CORP 144A	4.9500%	400,000	401,603	404,752
J M SMUCKER CO/THE	5.9000%	75,000	74,981	78,782
JABIL INC	1.7000%	195,000	194,995	192,384
JABIL INC	5.4500%	365,000	363,696	376,659
JB POINDEXTER & CO INC 144A	8.7500%	2,035,000	2,050,750	2,131,363
JBS USA LUX SARL / JBS US 144A	5.9500%	405,000	404,292	425,453
JC PENNEY CORP INC	6.3750%	0	0	0
JELD-WEN INC 144A	7.0000%	780,000	780,000	658,693
JERSEY CENTRAL POWER & LI 144A	4.3000%	620,000	636,429	619,939
JERSEY CENTRAL POWER & LIGHT C	5.1000%	365,000	363,857	369,919
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	446,370	389,497	395,365
JETBLUE 8/24 TLB	0.0000%	123,750	121,275	118,491

	Coupon	Units	Cost	Market Value
JETBLUE AIRWAYS CORP / JE 144A	9.8750%	164,000	161,729	166,341
JOHN DEERE CAPITAL CORP	4.7500%	700,000	699,902	704,216
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	185,278	185,263	186,085
JOHNSON & JOHNSON	3.7000%	855,000	890,300	949,069
JOHNSON & JOHNSON	2.1000%	20,000	13,698	14,099
JOHNSON & JOHNSON	0.9500%	800,000	799,840	761,135
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	208,425	207,904	207,904
JONES LANG LASALLE INC	6.8750%	1,320,000	1,313,330	1,417,130
JOSTENS/CHAMP ACQUISITION 11/2	0.0000%	98,750	97,763	99,306
JP MORGAN CHASE CO CCDC A 144A	7.2355%	2,800,000	2,747,565	2,963,243
JP MORGAN CHASE COM C16 D 144A	5.0458%	71,876	63,010	68,282
JP MORGAN MORTGAG LTV3 B4 144A	4.3346%	436,630	441,476	398,375
JP MORGAN MORTGAGE 10 B4 144A	2.8273%	130,179	118,960	101,475
JP MORGAN MORTGAGE ACQ WMC3 A3	4.4924%	189,378	201,418	141,980
JP MORGAN MORTGAGE ACQU HE2 M1	4.7224%	1,300,000	1,196,120	1,245,308
JP MORGAN MORTGAGE T 7 B1 144A	2.7936%	447,364	447,085	369,990
JP MORGAN MORTGAGE TRUS A1 6A1	5.4563%	9,546	10,188	9,284
JP MORGAN MORTGAGE TRUS A2 1A1	0.0000%	12,248	11,260	6,374
JPMBB COMMERCIAL MORTGA C23 XA	0.4863%	48,662	2,344	0
JPMBB COMMERCIAL MORTGAG C22 B	4.6603%	155,000	151,088	150,738
JPMORGAN CHASE & CO	5.0400%	1,016,000	1,016,000	1,027,523
JPMORGAN CHASE & CO	3.3000%	950,000	950,057	946,474
JPMORGAN CHASE & CO	5.5720%	295,000	295,000	310,937
JPMORGAN CHASE & CO	5.6000%	407,000	405,315	425,632
JPMORGAN CHASE & CO	4.8500%	222,000	241,821	212,715
JPMORGAN CHASE & CO	1.0450%	150,000	150,000	149,328
JPMORGAN CHASE & CO	4.1250%	1,495,000	1,500,797	1,495,864
JPMORGAN CHASE & CO	3.8820%	1,465,000	1,396,849	1,319,048
JPMORGAN CHASE & CO	1.9530%	49,000	42,021	43,314
JPMORGAN CHASE & CO	3.7020%	1,069,000	1,115,925	1,050,613
JPMORGAN CHASE & CO	4.2030%	872,000	897,085	873,687
JPMORGAN CHASE & CO	2.5450%	3,164,000	2,743,624	2,837,856
JPMORGAN CHASE & CO	3.5400%	187,000	182,115	185,366
JPMORGAN CHASE & CO	2.9630%	1,060,000	944,015	969,735
JPMORGAN CHASE & CO	4.3230%	250,000	250,000	250,618
JPMORGAN CHASE & CO	4.8510%	712,000	712,000	721,414
JPMORGAN CHASE & CO	4.9120%	5,900,000	5,770,200	6,016,271
JPMORGAN CHASE & CO	2.5800%	272,000	272,000	247,197
JPMORGAN CHASE & CO	5.1030%	1,285,000	1,285,000	1,327,559
JPMORGAN CHASE & CO	6.0870%	2,675,000	2,684,006	2,822,860
JPMORGAN CHASE & CO	5.2990%	885,000	885,000	911,842
JPMORGAN CHASE & CO	3.9600%	3,200,000	3,145,241	3,196,174
JPMORGAN CHASE & CO	5.3360%	210,000	210,000	218,269
JPMORGAN CHASE & CO	5.5710%	2,300,000	2,300,000	2,350,235
JPMORGAN CHASE & CO	5.5810%	1,700,000	1,702,576	1,775,627
JPMORGAN CHASE & CO	5.2940%	1,021,000	1,021,738	1,054,565
JPMORGAN CHASE & CO	5.5020%	2,575,000	2,623,599	2,693,989
JPMORGAN CHASE & CO	4.9950%	636,000	638,026	652,373
JPMORGAN CHASE & CO	4.9460%	800,000	800,752	806,795
JPMORGAN CHASE & CO	5.1400%	710,000	710,206	733,239
JPMORGAN CHASE & CO	5.5760%	715,000	715,000	741,228
JPMORGAN CHASE & CO	2.5220%	320,000	287,920	296,810
JPMORGAN CHASE & CO	5.2496%	2,300,000	2,300,000	2,312,671
JPMORGAN CHASE & CO	3.6500%	990,000	963,386	979,144
JPMORGAN CHASE & CO	6.8750%	150,000	156,447	157,989
JPMORGAN CHASE BANK NA	5.1100%	1,750,000	1,750,000	1,772,021
K HOVNANIAN ENTERPRISES I 144A	8.0000%	420,000	420,000	430,682
K HOVNANIAN ENTERPRISES I 144A	8.3750%	640,000	640,000	656,161
KAISER FOUNDATION HOSPITALS	3.0020%	101,000	101,000	66,999
KAISER FOUNDATION HOSPITALS	2.8100%	29,000	29,000	21,449
KASEYA 3/25 TL	0.0000%	134,663	133,989	134,785
KB HOME	4.8000%	120,000	115,986	118,757
KENNEDY-WILSON INC	5.0000%	185,000	154,013	172,089
KENNEDY-WILSON INC	4.7500%	4,100,000	3,479,607	3,882,478
KENTUCKY UTILITIES CO	5.8500%	55,000	54,984	56,511
KENVUE INC	5.0000%	213,000	217,871	218,799
KEURIG DR PEPPER INC	5.0500%	100,000	100,804	101,792
KEURIG DR PEPPER INC	3.9500%	252,000	246,316	247,869
KEURIG DR PEPPER INC	4.6000%	325,000	324,239	325,115
KEURIG DR PEPPER INC	4.5970%	50,000	50,086	50,286
KEYSIGHT TECHNOLOGIES INC	4.9500%	135,000	134,874	135,854
KIDDE GLOBAL 7/25 TLB	0.0000%	300,000	297,000	300,189
KILROY REALTY LP	6.2500%	790,000	773,929	817,035
KIMBERLY-CLARK CORP	3.1000%	45,000	41,452	43,193
KIMBERLY-CLARK CORP	2.8750%	160,000	159,554	106,119
KIMBERLY-CLARK CORP	3.2000%	299,000	286,470	291,493
KINDER MORGAN INC	5.0000%	330,000	329,620	337,432
KINDER MORGAN INC	5.8500%	265,000	264,204	279,096
KINDER MORGAN INC	4.8000%	625,000	586,597	624,931
KINDER MORGAN INC	1.7500%	205,000	204,918	199,663
KINDER MORGAN INC	5.1500%	215,000	214,750	221,789
KINDER MORGAN INC	5.9500%	270,000	268,782	271,918
KINETIK HOLDINGS LP 144A	6.6250%	455,000	460,688	467,022
KINETIK HOLDINGS LP 144A	5.8750%	1,234,000	1,234,891	1,247,212
KKR & CO INC	5.1000%	1,700,000	1,695,833	1,703,074

	Coupon	Units	Cost	Market Value
KNOWBE4 7/25 TL	0.0000%	155,000	154,613	155,000
KODIAK BUILDING PARTNERS 11/24	0.0000%	90,909	90,454	90,379
KODIAK GAS SERVICES LLC 144A	6.7500%	1,115,000	1,124,263	1,144,833
KODIAK GAS SERVICES LLC 144A	6.5000%	745,000	745,000	758,541
KRAFT HEINZ FOODS CO	5.4000%	2,140,000	2,142,328	2,186,503
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	1,145,000	1,145,000	1,134,903
KUBOTA CREDIT OWNER 2A A4 144A	5.1900%	210,000	209,979	215,832
LABL INC 144A	8.6250%	171,000	168,850	125,622
LABORATORY CORP OF AMERICA HOL	4.8000%	1,439,000	1,389,445	1,427,831
LAMAR MEDIA CORP	3.7500%	125,000	119,477	121,525
LAMAR MEDIA CORP 144A	5.3750%	108,000	108,000	107,206
LAZARD GROUP LLC	6.0000%	500,000	499,840	528,399
LAZARD GROUP LLC	4.3750%	626,000	622,126	624,448
LBM ACQUISITION LLC 144A	6.2500%	1,442,000	1,286,898	1,334,751
LCM INVESTMENTS HOLDINGS 144A	8.2500%	2,200,000	2,255,000	2,326,729
LEEWARD RENEWABLE ENERGY 144A	4.2500%	40,000	34,100	37,695
LEHMAN BRTH HLD (RIC) ESCROW	0.0000%	900,000	771,043	0
LEHMAN XS TRUST SERIE 12N 1A3A	4.6724%	404,486	385,430	397,408
LENNAR CORP	5.0000%	2,500,000	2,933,020	2,520,200
LENNOX INTERNATIONAL INC	5.5000%	250,000	249,837	258,441
LEVEL 3 FINANCING INC 144A	7.0000%	10,000	10,000	10,173
LEVEL 3 FINANCING INC 144A	4.0000%	3,650,000	2,799,079	3,138,124
LEVEL 3 FINANCING INC 144A	3.7500%	200,000	139,634	170,486
LEVEL 3 FINANCING INC 144A	3.8750%	50,000	38,929	43,655
LEVEL 3 FINANCING INC 144A	6.8750%	95,000	95,000	96,822
LEVEL 3 FINANCING INC 144A	4.8750%	50,000	44,378	47,005
LFS TOPCO LLC 144A	5.8750%	2,645,000	2,585,150	2,650,356
LFS TOPCO LLC 144A	8.7500%	1,605,000	1,583,722	1,612,231
LIBERTY UTILITIES FINANCE 144A	2.0500%	1,100,000	1,097,757	981,621
LIFEPOINT HEALTH INC 144A	11.0000%	1,723,000	1,878,202	1,899,017
LIFEPOINT HEALTH INC 144A	8.3750%	1,330,000	1,366,183	1,417,392
LINCOLN FINANCIAL GLOBAL 144A	4.6250%	350,000	350,208	352,110
LIVE NATION ENTERTAINMENT 144A	3.7500%	585,000	555,108	570,759
LIVE NATION ENTERTAINMENT 144A	6.5000%	570,000	571,538	575,273
LONG BEACH MORTGAGE LOA WL1 M4	5.3224%	1,354,687	1,353,542	1,332,497
LONG BEACH MORTGAGE LOAN 2 1A	4.6324%	1,308,191	965,904	1,138,906
LONG BEACH MORTGAGE LOAN 3 1A	4.7924%	410,710	350,067	405,374
LONG BEACH MORTGAGE LOAN 4 1A1	4.8324%	16,015	17,002	15,861
LONG BEACH MORTGAGE LOAN 8 2A3	4.5924%	1,502,828	614,638	383,031
LONG BEACH MORTGAGE LOAN 8 2A4	4.7524%	1,414,426	612,426	361,677
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,745,000	5,640,115	5,730,727
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	20,000	20,003	19,728
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	50,000	50,006	48,502
LOUISVILLE GAS AND ELECTRIC CO	5.8500%	65,000	64,981	66,815
LPL HOLDINGS INC	6.7500%	475,000	495,366	506,996
LPL HOLDINGS INC	5.6500%	215,000	214,564	219,055
LUMINENT MORTGAGE TRUST 2 A1A	4.6724%	1,125,080	877,874	808,357
LYB INTERNATIONAL FINANCE III	5.5000%	500,000	500,182	502,892
LYB INTERNATIONAL FINANCE III	1.2500%	69,000	69,000	69,000
M&T BANK CORP	5.4000%	400,000	400,000	403,041
M&T BANK CORP	7.4130%	735,000	762,785	798,442
M&T BANK CORP	6.0820%	402,000	398,979	427,178
M&T BANK CORP	4.8330%	315,000	314,991	318,901
M/I HOMES INC	3.9500%	140,000	132,031	133,706
MAD COMMERCIAL MOR 11MD D 144A	6.3592%	100,000	100,000	99,945
MADISON SAFETY 2/25 TLB	0.0000%	82,666	82,459	82,718
MAIN STREET CAPITAL CORP	5.4000%	235,000	234,975	235,950
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	195,585	194,607	190,423
MARKEL GROUP INC	6.0000%	15,000	14,947	15,305
MARRIOTT INTERNATIONAL INC/MD	5.0000%	600,000	597,766	610,441
MARRIOTT INTERNATIONAL INC/MD	5.5000%	450,000	440,602	459,872
MARRIOTT INTERNATIONAL INC/MD	5.2500%	790,000	784,551	797,033
MARRIOTT INTERNATIONAL INC/MD	2.8500%	1,867,000	1,791,320	1,718,077
MARRIOTT INTERNATIONAL INC/MD	5.5500%	175,000	174,382	181,729
MARRIOTT INTERNATIONAL INC/MD	5.4500%	1,300,000	1,297,149	1,316,073
MARRIOTT INTERNATIONAL INC/MD	5.3500%	370,000	361,532	378,408
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	495,000	446,396	477,651
MARRIOTT OWNERSHIP RESORT 144A	6.5000%	290,000	290,363	288,673
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	2,255,000	2,006,950	2,218,257
MARS INC 144A	5.0000%	1,500,000	1,497,150	1,534,601
MARS INC 144A	4.8000%	1,640,000	1,638,923	1,670,795
MARS INC 144A	5.2000%	2,600,000	2,595,600	2,657,555
MARS INC 144A	5.8000%	40,000	39,772	40,787
MARS INC 144A	5.7000%	1,360,000	1,347,267	1,377,607
MARSH & MCLENNAN COS INC	3.7500%	1,150,000	1,149,552	1,147,334
MARSH & MCLENNAN COS INC	4.5500%	1,500,000	1,498,783	1,516,696
MARSH & MCLENNAN COS INC	5.7000%	1,107,000	1,103,784	1,133,286
MARTIN MARIETTA MATERIALS INC	5.5000%	200,000	196,072	197,914
MARTIN MARIETTA MATERIALS INC	3.2000%	99,000	69,657	68,100
MARVELL TECHNOLOGY INC	5.7500%	415,000	421,132	432,945
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	1,045,000	1,045,000	908,530
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	140,000	139,596	119,341
MASSMUTUAL GLOBAL FUNDING 144A	4.9500%	300,000	299,874	307,622
MASTERCARD INC	3.8500%	150,000	166,700	120,196
MASTERCARD INC	4.5500%	690,000	688,550	688,495

	Coupon	Units	Cost	Market Value
MASTERCARD INC	2.9500%	50,000	47,909	48,315
MASTERCARD INC	4.3500%	830,000	822,779	833,743
MASTR ASSET BACKED SECU NC1 M1	4.9924%	429,604	420,629	399,137
MASTR ASSET BACKED SECU NC1 M2	5.0224%	212,282	215,101	215,313
MASTR ASSET BACKED SECU NC3 A1	4.5324%	444,881	349,297	196,336
MATADOR RESOURCES CO 144A	6.5000%	115,000	115,768	116,100
MATADOR RESOURCES CO 144A	6.8750%	170,000	169,784	173,492
MAUSER PACKAGING SOLUTION 144A	7.8750%	115,000	114,844	116,127
MAUSER PACKAGING SOLUTION 144A	9.2500%	125,000	124,765	125,286
MAYO CLINIC	3.1960%	32,000	32,000	20,712
MCAFFEE 12/24 TLB	0.0000%	421,068	418,963	401,463
MCAFFEE CORP 144A	7.3750%	308,000	275,479	285,698
MCDONALD'S CORP	3.6250%	1,385,000	1,418,069	1,041,572
MCKESSON CORP	4.2500%	100,000	98,662	100,419
MCKESSON CORP	0.9000%	320,000	319,996	318,098
MCKESSON CORP	5.1000%	485,000	493,642	502,534
MCLAREN HEALTH CARE CORP	4.3860%	400,000	490,942	339,309
MEDLINE BORROWER LP 144A	5.2500%	2,697,000	2,661,749	2,673,680
MEDLINE BORROWER LP 144A	3.8750%	340,000	329,241	327,911
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	319,402	317,862	319,383
MEMORIAL HEALTH SERVICES	3.4470%	75,000	74,998	53,958
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	18,000	18,000	11,949
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	827,000	826,888	828,049
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	200,000	199,841	203,183
MERCER INTERNATIONAL INC	5.1250%	2,000,000	1,947,478	1,474,231
MERRILL LYNCH MORTGAGE I A10 A	4.6924%	37,476	39,307	36,846
MERRILL LYNCH MORTGAGE I A4 3A	7.0000%	2,733	3,199	2,689
MERRILL LYNCH MORTGAGE IN 3 5A	4.7724%	6,940	7,276	6,663
MERRILL LYNCH MORTGAGE WMC1 M1	5.0224%	701,503	712,877	700,460
META PLATFORMS INC	5.6000%	100,000	99,735	101,435
META PLATFORMS INC	3.8500%	45,000	42,277	43,791
META PLATFORMS INC	4.5500%	1,150,000	1,150,402	1,172,621
META PLATFORMS INC	4.7500%	1,300,000	1,297,768	1,316,937
META PLATFORMS INC	5.4000%	20,000	19,964	19,760
METLIFE INC	6.3500%	440,000	450,471	467,485
METLIFE SECURITIZATI 1A A 144A	3.0000%	20,308	20,492	19,571
MFA 2020-NQM1 TRU NQM1 A1 144A	2.4790%	14,564	14,564	14,142
MFA 2020-NQM3 TRU NQM3 A1 144A	1.0140%	20,134	20,134	19,134
MFA 2021-INV1 TRU INV1 A1 144A	0.8520%	21,003	21,004	20,412
MFA 2021-INV2 TRU INV2 A1 144A	1.9060%	93,016	93,014	83,712
MFA 2021-NQM1 TRU NQM1 A1 144A	1.1530%	43,031	43,039	40,534
MFA 2021-NQM2 TRU NQM2 A1 144A	1.0290%	59,664	59,668	52,783
MICHAELS COS INC/THE 144A	5.2500%	170,000	151,886	156,470
MICRON TECHNOLOGY INC	6.0500%	1,885,000	1,919,266	2,014,006
MICRON TECHNOLOGY INC	5.3750%	1,505,000	1,529,392	1,552,098
MICRON TECHNOLOGY INC	5.8000%	284,000	289,456	298,779
MICROSOFT CORP	2.6750%	570,000	570,495	340,904
MICROSOFT CORP	2.5250%	993,000	980,516	628,641
MID-AMERICA APARTMENTS LP	4.0000%	746,000	745,889	745,294
MID-AMERICA APARTMENTS LP	4.9500%	235,000	228,538	236,855
MIDAMERICAN ENERGY CO	3.9500%	150,000	155,916	120,799
MIDAMERICAN ENERGY CO	3.1500%	40,000	39,803	27,503
MIDAMERICAN ENERGY CO	4.2500%	25,000	24,867	20,896
MID-ATLANTIC INTERSTATE T 144A	4.1000%	1,000,000	1,095,473	998,890
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	102,865	100,435
MILL CITY MORTGAG NMR1 A1 144A	1.1250%	100,332	101,007	96,344
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	139,779	140,383	136,989
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	1,320,238	1,327,812	1,284,290
MILL CITY MORTGAGE L 3 A1 144A	3.5000%	34,371	34,082	33,953
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	67,342	67,174	67,272
MMAF EQUIPMENT FINAN A A5 144A	1.5600%	200,000	175,739	191,386
MOMENTIVE 3/23 TL	0.0000%	158,199	151,871	158,673
MONDELEZ INTERNATIONAL INC	4.6250%	1,800,000	1,307,500	1,353,920
MORGAN STANLEY	5.0000%	580,000	582,631	580,423
MORGAN STANLEY	5.0500%	250,000	249,999	250,533
MORGAN STANLEY	5.2500%	1,700,000	1,654,213	1,753,080
MORGAN STANLEY	1.5930%	6,400,000	6,249,148	6,298,974
MORGAN STANLEY	1.7940%	294,000	248,732	256,420
MORGAN STANLEY	1.9280%	1,475,000	1,472,308	1,287,273
MORGAN STANLEY	3.5910%	2,425,000	2,408,326	2,399,480
MORGAN STANLEY	3.6220%	10,000	10,786	9,703
MORGAN STANLEY	1.5120%	2,989,000	2,884,674	2,924,964
MORGAN STANLEY	0.9850%	200,000	200,000	198,686
MORGAN STANLEY	5.4240%	240,000	240,000	250,056
MORGAN STANLEY	5.4490%	1,271,000	1,287,882	1,313,337
MORGAN STANLEY	2.6990%	455,000	412,293	425,168
MORGAN STANLEY	5.8310%	835,000	835,000	890,146
MORGAN STANLEY	5.6520%	1,100,000	1,099,991	1,124,632
MORGAN STANLEY	5.6560%	1,155,000	1,154,998	1,206,068
MORGAN STANLEY	2.5110%	1,118,000	983,945	997,432
MORGAN STANLEY	5.2300%	325,000	325,070	335,449
MORGAN STANLEY	4.9940%	155,000	154,998	158,096
MORGAN STANLEY	5.1920%	515,000	515,000	531,785
MORGAN STANLEY	5.6640%	225,000	225,000	237,389
MORGAN STANLEY	5.3552%	4,000,000	4,000,225	4,020,102

	Coupon	Units	Cost	Market Value
MORGAN STANLEY ABS CAP HE2 A2C	4.4024%	1,918,373	1,018,233	878,596
MORGAN STANLEY ABS CAP HE4 A2C	4.5024%	1,737,267	1,140,606	545,589
MORGAN STANLEY ABS CAP HE8 A2C	4.4124%	1,826,400	1,057,946	797,205
MORGAN STANLEY ABS CAP NC2 A2A	4.3824%	186,261	140,162	81,676
MORGAN STANLEY ABS CAP WMC4 M6	5.3224%	585,950	580,581	550,639
MORGAN STANLEY ABS CAPI HE3 M1	5.1274%	156,045	158,694	161,121
MORGAN STANLEY BANK C9 D 144A	3.9244%	305,000	275,389	278,692
MORGAN STANLEY BANK NA	4.9680%	570,000	571,092	578,426
MORGAN STANLEY BANK OF C26 XA	0.8238%	31,427	2,831	1
MORGAN STANLEY CAP 150E A 144A	3.9120%	500,000	491,937	453,604
MORGAN STANLEY IXIS REAL 2 A1	4.3224%	1,955	2,109	619
MORGAN STANLEY PRIVATE BANK NA	4.4660%	3,500,000	3,499,976	3,519,626
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.6724%	210,465	201,093	153,640
MORTGAGEIT TRUST 2004-2 2 A1	5.0124%	44,495	44,503	44,677
MOTOROLA SOLUTIONS INC	2.7500%	590,000	584,949	538,586
MOTOROLA SOLUTIONS INC	2.3000%	195,000	178,928	176,264
MOTOROLA SOLUTIONS INC	5.4000%	385,000	384,635	399,071
MOUNT NITTANY MEDICAL CENTER O	3.7990%	40,000	40,004	30,060
MPLX LP	5.0000%	3,200,000	3,179,280	3,200,795
MPLX LP	5.5000%	7,000	6,924	7,134
MPLX LP	4.8000%	310,000	309,637	311,871
MPLX LP	4.5000%	190,000	167,484	171,857
MPLX LP	4.1250%	1,749,000	1,747,488	1,746,537
MPLX LP	4.9000%	375,000	351,415	311,242
MPLX LP	4.7000%	541,000	545,800	452,981
MPLX LP	5.2000%	25,000	27,374	22,467
MPT OPERATING PARTNERSHIP 144A	8.5000%	140,000	142,475	148,759
MPT OPERATING PARTNERSHIP LP /	3.5000%	697,000	517,010	512,650
MRFC MORTGAGE PASS-THR TBC3 A1	4.7046%	1,885	1,939	1,838
MSCI INC	5.2500%	600,000	597,677	604,967
MSCI INC 144A	4.0000%	700,000	652,144	683,900
NABORS INDUSTRIES INC 144A	8.8750%	1,430,000	1,431,556	1,331,773
NABORS INDUSTRIES INC 144A	9.1250%	135,000	135,130	140,400
NATIONAL FUEL GAS CO	5.9500%	779,000	778,532	812,390
NATIONAL HEALTH INVESTORS INC	3.0000%	269,000	227,306	243,400
NATIONAL INTERGOVERNMENTAL PUR	0.0000%	138,603	137,336	138,580
NATIONAL RURAL UTILITIES COOPE	1.0000%	165,000	164,942	161,476
NATIONAL RURAL UTILITIES COOPE	5.0000%	100,000	99,792	103,025
NATIONAL RURAL UTILITIES COOPE	3.9000%	425,000	424,902	422,892
NATIONAL RURAL UTILITIES COOPE	5.8000%	2,600,000	2,661,549	2,789,326
NATIONAL SECURITIES CLEAR 144A	5.0000%	1,850,000	1,862,251	1,896,028
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	1,103,000	975,299	1,103,000
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	625,000	620,435	652,377
NAVICURE/WAYSTAR 12/24 TLB	0.0000%	182,036	181,594	182,314
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	227,322	218,129	225,798
NCR ATLEOS 10/24 TLB	0.0000%	104,533	101,136	104,555
NCR ATLEOS CORP 144A	9.5000%	205,000	216,337	221,917
NCR VOYIX CORP 144A	5.0000%	485,000	501,824	477,753
NCR VOYIX CORP 144A	5.1250%	603,000	603,004	593,304
NEP 12/23 PIK TLB	0.0000%	142,324	142,246	141,138
NEP 9/18 (USD) 2ND LIEN TL	0.0000%	205,000	204,870	182,835
NEPTUNE BIDCO US INC 144A	9.2900%	1,860,000	1,781,658	1,825,943
NESTLE CAPITAL CORP 144A	4.8750%	900,000	899,630	926,276
NETAPP INC	5.5000%	235,000	235,000	244,504
NETAPP INC	5.7000%	236,000	235,760	246,698
NETFLIX INC	3.6250%	700,000	967,071	837,874
NETFLIX INC	4.6250%	300,000	456,069	375,225
NETFLIX INC	4.8750%	1,367,000	1,607,408	1,397,034
NETFLIX INC	5.4000%	95,000	94,807	95,671
NETFLIX INC 144A	4.8750%	400,000	469,596	411,138
NETFLIX INC REGS	3.8750%	300,000	349,485	367,256
NEVADA POWER CO	6.2500%	265,000	264,969	268,737
NEVADA POWER CO	3.1250%	1,175,000	2,086,362	775,366
NEW CENTURY HOME EQUITY 2 A2B	4.5924%	317,902	315,014	315,863
NEW CENTURY HOME EQUITY L D M2	4.9774%	3,500,000	3,009,426	3,137,869
NEW ENGLAND POWER CO 144A	2.8070%	535,000	433,374	337,026
NEW ENTERPRISE STONE & LI 144A	5.2500%	2,545,000	2,565,961	2,521,513
NEW ENTERPRISE STONE & LI 144A	9.7500%	580,000	638,842	581,287
NEW RESIDENTIAL M NQ1R A1 144A	0.9426%	45,328	45,328	41,198
NEW RESIDENTIAL M NQ2R A1 144A	0.9405%	19,774	19,774	18,912
NEW RESIDENTIAL M NQM1 A1 144A	2.4641%	37,915	37,915	35,678
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	1,088,651	1,104,649	1,047,224
NEW RESIDENTIAL M RPL1 A1 144A	3.5000%	28,506	60,366	27,694
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	1,393,776	1,401,239	1,345,981
NEW RESIDENTIAL MO 1A A1A 144A	4.0000%	25,211	25,708	24,656
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	523,901	537,681	493,770
NEW RESIDENTIAL MO 4A A1S 144A	5.0224%	58,600	60,400	57,565
NEW RESIDENTIAL MOR 2A A3 144A	4.0000%	28,713	30,021	27,899
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	706,032	728,622	690,622
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	41,000	41,000	28,842
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	1,560,000	1,557,725	1,604,268
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	1,580,000	1,579,807	1,604,449
NEW YORK STATE ELECTRIC & 144A	2.1500%	600,000	599,194	521,694
NEWELL BRANDS INC	6.6250%	153,000	146,850	150,997
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	190,000	189,050	189,565

	Coupon	Units	Cost	Market Value
NEWS CORP 144A	3.8750%	600,000	574,241	579,511
NEXTERA ENERGY CAPITAL HOLDING	5.0000%	65,000	64,966	66,460
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	95,000	94,750	97,906
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	20,000	19,961	12,847
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	1,310,000	1,310,067	1,268,466
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	195,000	194,899	193,360
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	520,000	520,516	539,948
NEXTERA ENERGY CAPITAL HOLDING	1.9000%	35,000	34,989	33,085
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	115,000	114,299	112,555
NFE FINANCING LLC 144A	12.0000%	80,000	26,378	23,527
NIAGARA MOHAWK POWER CORP 144A	2.7590%	143,000	143,095	127,325
NIAGARA MOHAWK POWER CORP 144A	5.7830%	638,000	638,740	639,396
NISOURCE INC	5.8500%	350,000	342,544	354,945
NISOURCE INC	3.9500%	140,000	139,876	111,299
NISOURCE INC	6.3750%	380,000	379,959	393,296
NISOURCE INC	5.2000%	1,250,000	1,270,296	1,289,131
NISOURCE INC	5.3500%	505,000	504,460	515,619
NISSAN AUTO RECEIVABLES 2 A A4	5.1800%	290,000	289,971	296,466
NISSAN MOTOR ACCEPTANCE C 144A	2.0000%	100,000	100,072	98,391
NISSAN MOTOR ACCEPTANCE C 144A	2.7500%	4,850,000	4,849,194	4,550,568
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	675,000	674,968	650,644
NJ 2025-WBRK WBRK E 144A	6.2777%	50,000	46,583	47,031
NORTHERN OIL & GAS INC 144A	7.8750%	1,495,000	1,495,000	1,489,085
NORTHERN OIL & GAS INC 144A	8.7500%	160,000	169,836	165,295
NORTHERN STATES POWER CO/MN	4.0000%	120,000	118,460	99,403
NORTHERN STATES POWER CO/MN	5.0500%	60,000	59,958	61,195
NORTHERN STATES POWER CO/MN	4.5000%	65,000	67,302	56,286
NORTHERN STATES POWER CO/MN	3.2000%	40,000	39,862	28,126
NORTHERN STATES POWER CO/MN	5.6500%	60,000	59,675	61,566
NORTHWESTERN MUTUAL GLOBA 144A	4.3500%	240,000	239,959	241,943
NORTHWESTERN UNIVERSITY	2.6400%	45,000	45,000	28,349
NOVARTIS CAPITAL CORP	2.7500%	424,000	318,694	278,027
NOVASTAR MORTGAGE FUNDI 1 A2A1	4.4724%	23,141	17,716	7,291
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.6124%	429,971	299,621	140,566
NOVELIS CORP 144A	6.8750%	2,355,000	2,349,062	2,442,074
NOVELIS CORP 144A	4.7500%	95,000	92,735	91,643
NRG ENERGY INC 144A	6.0000%	4,090,000	4,090,000	4,090,587
NRG ENERGY INC 144A	4.7340%	395,000	394,996	394,875
NRG ENERGY INC 144A	5.4070%	275,000	274,997	275,935
NSTAR ELECTRIC CO	3.1000%	50,000	49,589	34,280
NSTAR ELECTRIC CO	4.9500%	15,000	14,942	13,770
NSTAR ELECTRIC CO	5.4000%	15,000	14,980	15,615
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	197,654	197,478	190,736
NUVEEN LLC 144A	5.5500%	1,500,000	1,498,592	1,563,635
NVIDIA CORP	2.0000%	85,000	74,594	76,380
NVIDIA CORP	3.7000%	40,000	47,075	30,333
NVIDIA CORP	2.8500%	65,000	61,276	62,114
NVR INC	3.0000%	3,690,000	3,867,512	3,487,644
OBX 2020-INV1 TRU INV1 A5 144A	3.5000%	49,352	50,340	44,415
OBX 2021-NQM3 TRU NQM3 A1 144A	1.0540%	110,427	110,427	90,950
OBX 2021-NQM4 TRU NQM4 A1 144A	1.9570%	192,436	192,435	165,003
OCCIDENTAL PETROLEUM CORP	5.0000%	1,100,000	1,099,621	1,111,517
OCCIDENTAL PETROLEUM CORP	7.5000%	100,000	109,876	112,320
OCCIDENTAL PETROLEUM CORP	6.4500%	1,000,000	1,060,324	1,062,667
OCEANEERING INTERNATIONAL INC	6.0000%	1,850,000	1,732,636	1,872,881
OGLETHORPE POWER CORP	5.3750%	100,000	99,829	98,438
OHIO POWER CO	5.6500%	75,000	74,863	78,417
OKLAHOMA DEVELOPMENT FI ONG A1	3.8770%	1,070,768	1,032,281	1,053,858
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	320,000	319,802	317,996
OLD REPUBLIC INTERNATIONAL COR	3.8500%	90,000	69,133	65,271
OLYMPUS WATER US HOLDING 144A	6.2500%	295,000	294,364	286,444
OLYMPUS WATER US HOLDING 144A	6.1250%	115,000	134,280	135,447
OLYMPUS WATER US HOLDING 144A	7.2500%	3,645,000	3,649,821	3,673,308
OMEGA HEALTHCARE INVESTORS INC	3.3750%	130,000	116,571	120,635
OMEGA HEALTHCARE INVESTORS INC	5.2500%	1,150,000	1,148,278	1,150,300
OMEGA HEALTHCARE INVESTORS INC	5.2000%	200,000	198,325	203,044
OMNICOM GROUP INC	5.3000%	320,000	324,496	328,328
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	3,000	2,984	2,306
ONCOR ELECTRIC DELIVERY CO LLC	3.1000%	20,000	19,904	13,535
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	1,290,000	1,288,588	1,298,059
ONE 2021-PARK MORT PARK E 144A	6.0145%	250,000	250,017	233,036
ONEMAIN DIRECT AUTO 1A A 144A	0.8700%	11,511	11,510	11,481
ONEMAIN FINANCE CORP	4.0000%	40,000	37,652	37,182
ONEMAIN FINANCE CORP	6.6250%	1,435,000	1,468,545	1,469,492
ONEMAIN FINANCE CORP	6.1250%	150,000	149,992	151,903
ONEMAIN FINANCE CORP	3.5000%	280,000	225,400	273,650
ONEMAIN FINANCE CORP	5.3750%	102,000	97,824	100,844
ONEMAIN FINANCE CORP	7.8750%	1,210,000	1,204,286	1,280,368
ONEOK INC	6.2500%	640,000	630,736	649,933
ONEOK INC	6.0500%	103,000	106,673	109,220
ONEOK INC	5.0500%	2,830,000	2,689,555	2,700,236
ONEOK INC	3.4000%	975,000	904,413	939,362
ONEOK INC	4.2500%	7,800,000	7,798,106	7,808,443
ONEOK INC	4.5500%	1,255,000	1,249,246	1,265,443
ONEOK INC	4.7500%	505,000	500,369	505,162

	Coupon	Units	Cost	Market Value
ONEOK INC	5.6500%	286,000	285,800	296,583
OPEN TEXT 8/23 TLB	0.0000%	240,787	233,564	240,470
OPTION ONE MORTGAGE LOAN 1 2A3	4.5524%	754,557	585,173	441,023
OPTION ONE MORTGAGE LOAN 1 2A4	4.7124%	932,100	766,660	544,774
ORACLE CORP	6.2500%	177,000	176,760	192,345
ORACLE CORP	6.0000%	1,775,000	1,796,744	1,781,934
ORACLE CORP	5.5000%	2,500,000	2,468,212	2,525,488
ORACLE CORP	6.1500%	75,000	78,378	79,979
ORACLE CORP	4.4500%	2,990,000	2,988,151	2,988,533
ORACLE CORP	4.8000%	2,445,000	2,444,146	2,447,940
ORACLE CORP	6.1250%	185,000	184,479	185,716
ORACLE CORP	2.8750%	93,000	84,663	85,396
ORACLE CORP	4.5000%	265,000	252,503	253,907
ORACLE CORP	3.6000%	220,000	175,079	176,691
ORACLE CORP	3.9500%	66,000	49,290	49,072
ORACLE CORP	3.6500%	294,000	253,665	235,463
ORACLE CORP	5.8750%	925,000	924,565	927,511
ORACLE CORP	2.6500%	260,000	255,844	256,949
ORACLE CORP	3.8500%	103,000	89,878	70,830
ORACLE CORP	1.6500%	6,540,000	6,533,831	6,462,709
ORACLE CORP	5.3750%	380,000	349,651	349,076
ORACLE CORP	2.9500%	1,250,000	1,145,284	1,177,794
ORACLE CORP	2.8000%	790,000	769,636	774,541
ORACLE CORP	4.2000%	800,000	799,362	798,326
ORACLE CORP	5.2000%	790,000	789,882	794,350
ORACLE CORP	5.5500%	7,000	7,192	6,624
ORACLE CORP	5.9500%	1,630,000	1,614,029	1,624,986
O'REILLY AUTOMOTIVE INC	5.7500%	430,000	429,921	437,413
O'REILLY AUTOMOTIVE INC	3.6000%	66,000	64,025	65,412
O'REILLY AUTOMOTIVE INC	4.7000%	13,000	12,335	13,110
O'REILLY AUTOMOTIVE INC	4.2000%	75,000	70,839	74,735
ORGANON & CO / ORGANON FO 144A	5.1250%	2,760,000	2,440,002	2,417,895
ORYX MIDSTREAM 1/25 TLB	0.0000%	303,017	301,608	302,845
OSAIC HOLDINGS INC 144A	6.7500%	925,000	946,969	955,373
OTIS WORLDWIDE CORP	5.1250%	400,000	399,979	414,670
OTIS WORLDWIDE CORP	3.3620%	65,000	71,192	46,538
OTIS WORLDWIDE CORP	5.1310%	425,000	425,000	430,020
OWNIT MORTGAGE LOAN TRUST 5 M1	5.1724%	257,420	234,716	254,712
PACCAR FINANCIAL CORP	4.5500%	365,000	364,475	371,556
PACIFIC GAS AND ELECTRIC CO	5.9000%	45,000	44,790	43,835
PACIFIC GAS AND ELECTRIC CO	6.1000%	167,000	172,306	174,700
PACIFIC GAS AND ELECTRIC CO	3.0000%	3,800,000	3,792,362	3,663,381
PACIFIC GAS AND ELECTRIC CO	6.1500%	282,000	272,614	283,604
PACIFIC GAS AND ELECTRIC CO	4.9500%	1,820,000	1,629,448	1,562,082
PACIFIC GAS AND ELECTRIC CO	4.5000%	140,000	158,003	121,768
PACIFIC GAS AND ELECTRIC CO	2.5000%	4,414,000	4,302,894	3,932,442
PACIFIC GAS AND ELECTRIC CO	6.7500%	15,000	15,719	16,162
PACIFIC GAS AND ELECTRIC CO	3.5000%	195,000	153,905	133,030
PACIFIC GAS AND ELECTRIC CO	3.3000%	25,000	24,902	18,941
PACIFIC GAS AND ELECTRIC CO	3.1500%	285,000	285,735	284,093
PACIFIC GAS AND ELECTRIC CO	4.3000%	700,000	743,159	561,602
PACIFIC GAS AND ELECTRIC CO	4.7500%	755,000	628,371	645,919
PACIFIC GAS AND ELECTRIC CO	4.2000%	1,501,000	1,447,752	1,487,339
PACIFIC GAS AND ELECTRIC CO	5.5500%	1,851,000	1,856,841	1,905,310
PACIFIC GAS AND ELECTRIC CO	6.4000%	725,000	750,286	779,334
PACIFIC GAS AND ELECTRIC CO	5.7000%	530,000	529,925	542,892
PACIFIC LIFE GLOBAL FUNDI 144A	4.4500%	175,000	174,991	177,021
PACIFIC LIFE GLOBAL FUNDI 144A	4.9000%	150,000	149,857	153,205
PACIFICORP	6.0000%	65,000	64,575	67,935
PACIFICORP	2.7000%	400,000	350,801	369,135
PACIFICORP	2.9000%	35,000	27,717	21,344
PACIFICORP	4.1000%	93,000	76,625	76,772
PACKAGING CORP OF AMERICA	5.7000%	0	0	0
PANTHER ESCROW ISSUER LLC 144A	7.1250%	1,090,000	1,109,687	1,133,729
PARAMOUNT GLOBAL	3.3750%	800,000	744,273	779,302
PARAMOUNT GLOBAL	3.7000%	300,000	277,851	293,540
PARAMOUNT GLOBAL	6.8750%	110,000	107,062	116,679
PARK INTERMEDIATE HOLDING 144A	7.0000%	410,000	410,000	422,667
PARK PLACE SECURITIES WCW3 M2	5.0074%	746,147	709,322	747,064
PAYCHEX INC	5.3500%	700,000	697,413	726,350
PEACEHEALTH OBLIGATED GROUP	1.3750%	200,000	200,009	199,236
PEACEHEALTH OBLIGATED GROUP	3.2180%	18,000	18,001	11,639
PEBBLEBROOK HOTEL LP / PE 144A	6.3750%	460,000	463,352	466,858
PECO ENERGY CO	4.9000%	40,000	39,934	40,850
PECO ENERGY CO	2.8000%	1,840,000	1,838,186	1,184,676
PEDIATRIC ASSOCIATES 12/21 COV	0.0000%	201,190	200,317	191,724
PENNYMAC FINANCIAL SERVIC 144A	5.7500%	75,000	70,070	74,349
PENNYMAC FINANCIAL SERVIC 144A	7.1250%	100,000	101,470	104,126
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	100,000	100,000	96,784
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	2,310,000	2,298,398	2,387,790
PENNYMAC FINANCIAL SERVIC 144A	7.8750%	105,000	108,221	111,436
PENSKE TRUCK LEASING CO L 144A	5.7500%	2,238,000	2,230,516	2,255,737
PENSKE TRUCK LEASING CO L 144A	6.0500%	720,000	732,130	751,789
PENSKE TRUCK LEASING CO L 144A	5.2500%	525,000	524,568	540,702
PENSKE TRUCK LEASING CO L 144A	4.2000%	830,000	829,787	828,780

	Coupon	Units	Cost	Market Value
PENSKE TRUCK LEASING CO L 144A	5.3500%	1,551,000	1,550,246	1,569,781
PEPSICO INC	5.0000%	1,430,000	1,434,345	1,456,666
PEPSICO INC	3.8750%	125,000	130,301	97,011
PEPSICO INC	4.6500%	1,068,000	1,067,626	1,061,688
PEPSICO INC	4.2000%	72,000	62,898	60,002
PEPSICO INC	1.4000%	215,000	182,957	186,987
PERATON 2/21 COV-LITE TLB	0.0000%	285,738	284,309	240,485
PERMIAN RESOURCES OPERATI 144A	6.2500%	75,000	75,000	76,399
PERMIAN RESOURCES OPERATI 144A	8.0000%	70,000	69,677	71,087
PETCO HEALTH AND WELLNESS 3/21	0.0000%	215,828	215,288	210,018
PETSMART LLC / PETSMART F 144A	10.0000%	100,000	100,004	100,916
PETSMART LLC / PETSMART F 144A	7.5000%	2,810,000	2,810,004	2,814,176
PFIZER INC	2.7500%	470,000	465,471	466,105
PFIZER INC	1.7500%	293,000	292,399	256,726
PFIZER INC	2.5500%	2,000	1,492	1,470
PFIZER INC	4.3000%	215,000	221,072	188,945
PFIZER INC	4.4000%	119,000	118,700	106,086
PFS FINANCING CORP B A 144A	4.9500%	740,000	739,976	748,715
PG&E ENERGY RECOVERY FUNDING L	2.8220%	3,108,000	2,251,989	2,218,429
PG&E RECOVERY FUNDING LLC	4.8380%	468,521	468,644	476,942
PG&E WILDFIRE RECOVERY FUNDING	4.0220%	153,127	149,857	152,086
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	264,437	1,303,244	1,270
PHILLIPS 66 CO	5.8750%	485,000	485,000	481,183
PHILLIPS EDISON GROCERY CENTER	5.7500%	1,995,000	2,010,684	2,075,718
PHINIA INC 144A	6.7500%	1,050,000	1,050,000	1,081,700
PIEDMONT NATURAL GAS CO INC	5.0500%	60,000	54,819	54,468
PIEDMONT NATURAL GAS CO INC	3.3500%	25,000	24,842	17,272
PIEDMONT OPERATING PARTNERSHIP	9.2500%	600,000	627,717	666,237
PIKE CORP 144A	5.5000%	1,437,000	1,440,210	1,432,267
PILGRIM'S PRIDE CORP	6.2500%	965,000	982,817	1,030,080
PILGRIM'S PRIDE CORP	3.5000%	280,000	244,934	256,295
PINNACLE WEST CAPITAL CORP	5.1500%	1,155,000	1,155,103	1,187,788
PINNACLE WEST CAPITAL CORP	4.9000%	690,000	690,305	700,973
PINNACLE WEST CAPITAL CORP	5.0890%	1,300,000	1,300,000	1,303,963
PIONEER NATURAL RESOURCES CO	5.1000%	900,000	899,922	904,398
PIONEER NATURAL RESOURCES CO	7.2000%	300,000	308,321	319,129
PLAINS ALL AMERICAN PIPELINE L	4.7000%	350,000	350,100	350,745
PLANET FINANCIAL GROUP LL 144A	10.5000%	225,000	228,730	236,571
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	104,213	103,691	94,573
PNC FINANCIAL SERVICES GROUP I	6.6150%	225,000	225,000	230,501
PNC FINANCIAL SERVICES GROUP I	5.5750%	935,000	935,000	975,581
PNC FINANCIAL SERVICES GROUP I	5.3730%	750,000	750,000	771,801
PNC FINANCIAL SERVICES GROUP I	6.2000%	520,000	527,211	528,634
POST HOLDINGS INC 144A	6.2500%	170,000	170,002	171,415
POST HOLDINGS INC 144A	6.3750%	150,000	150,006	151,396
POTOMAC ELECTRIC POWER CO	5.2000%	40,000	39,867	41,191
POWER SOLUTIONS 6/24	0.0000%	247,817	246,578	247,584
PPG INDUSTRIES INC	1.2000%	120,000	119,937	118,350
PPL ELECTRIC UTILITIES CORP	3.0000%	70,000	68,984	46,874
PPL ELECTRIC UTILITIES CORP	5.2500%	525,000	520,764	511,795
PPL ELECTRIC UTILITIES CORP	4.8500%	305,000	303,093	308,486
PPL ELECTRIC UTILITIES CORP	5.5500%	980,000	971,521	988,006
PRA HEALTH SCIENCES INC 144A	2.8750%	1,100,000	1,076,965	1,084,824
PRESIDENT AND FELLOWS OF HARVA	2.5170%	26,000	26,000	16,020
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	1,548,300	1,540,559	1,552,171
PRET 2024-NPL7 LL NPL7 A2 144A	8.9559%	145,000	144,999	145,271
PRET 2024-NPL9 LL NPL9 A2 144A	8.5949%	100,000	100,001	100,233
PRET 2025-NPL5 LL NPL5 A2 144A	8.7151%	100,000	100,000	100,835
PRET 2025-NPL6 LL NPL6 A2 144A	8.7150%	100,000	100,000	100,967
PRET 2025-NPL7 LL NPL7 A2 144A	8.3535%	100,000	100,001	100,640
PRET 2025-RPL3 TR RPL3 M1 144A	4.1500%	325,000	284,641	294,722
PRICOA GLOBAL FUNDING I 144A	4.7000%	150,000	149,900	152,488
PRIME SECURITY SERVICES B 144A	6.2500%	1,854,000	1,862,932	1,852,376
PRIME SECURITY SERVICES B 144A	5.7500%	352,000	351,550	353,441
PRIMERICA INC	2.8000%	545,000	465,441	492,055
PROCTER & GAMBLE CO/THE	4.0500%	690,000	688,687	693,537
PROGRESS RESIDENTI SFR8 D 144A	2.0820%	190,000	189,998	185,644
PROLOGIS EURO FINANCE LLC	0.5000%	1,525,000	1,464,224	1,513,211
PROLOGIS LP	4.2000%	1,100,000	762,369	807,212
PROLOGIS TARGETED US LOGI 144A	5.5000%	1,388,000	1,408,500	1,441,301
PROLOGIS TARGETED US LOGI 144A	5.2500%	629,000	634,572	649,203
PROMETRIC 6/25 COV-LITE TLB	0.0000%	115,000	114,425	115,374
PROTECTIVE LIFE GLOBAL FU 144A	5.4670%	250,000	250,000	259,167
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	76,000	76,000	45,275
PRPM 2024-7 LLC 7 A2 144A	8.8350%	100,000	99,998	100,049
PRUDENTIAL FINANCIAL INC	5.7000%	1,690,000	1,691,401	1,721,302
PUBLIC SERVICE CO OF COLORADO	5.7500%	70,000	69,834	71,343
PUBLIC SERVICE CO OF COLORADO	3.6000%	140,000	139,665	110,370
PUBLIC SERVICE CO OF COLORADO	4.0500%	85,000	84,317	67,085
PUBLIC SERVICE CO OF NEW HAMPS	5.3500%	75,000	75,478	78,479
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	1,000,000	998,058	880,530
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	926,000	914,111	937,432
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	190,000	189,847	194,079
PUBLIC SERVICE ELECTRIC AND GA	5.5000%	40,000	39,717	40,176
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	150,000	149,710	152,995

	Coupon	Units	Cost	Market Value
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	383,000	375,603	377,267
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	125,000	133,159	86,935
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	880,000	873,563	888,181
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	42,000	41,036	41,128
PUBLIC SERVICE ELECTRIC AND GA	1.9000%	305,000	304,545	267,490
PUBLIC SERVICE ELECTRIC AND GA	5.2000%	70,000	69,980	72,464
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	210,000	212,314	209,630
PUBLIC SERVICE ENTERPRISE GROU	5.8500%	300,000	299,858	310,608
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	35,000	34,919	37,784
PUBLIC SERVICE ENTERPRISE GROU	4.9000%	370,000	369,546	378,198
PUBLIC SERVICE ENTERPRISE GROU	1.6000%	1,860,000	1,591,847	1,631,190
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	15,000	14,977	15,526
PUGET SOUND ENERGY INC	4.2230%	115,000	115,000	94,267
PUGET SOUND ENERGY INC	2.8930%	25,000	25,000	15,827
PULTEGROUP INC	6.0000%	79,000	80,667	84,667
PULTEGROUP INC	6.3750%	175,000	182,308	190,942
PULTEGROUP INC	7.8750%	296,000	329,081	348,584
QNITY ELECTRONICS INC 144A	6.2500%	35,000	35,000	35,742
QNITY ELECTRONICS INC 144A	5.7500%	60,000	60,000	60,458
QUANTA SERVICES INC	2.3500%	33,000	27,517	28,965
QUANTA SERVICES INC	2.9000%	516,000	464,355	481,709
QUANTA SERVICES INC	3.0500%	540,000	537,104	401,462
QUEST DIAGNOSTICS INC	4.6250%	100,000	99,127	101,528
QUIKRETE 2/25 COV-LITE TLB1	0.0000%	198,921	198,901	198,808
QUIKRETE HOLDINGS INC 144A	6.7500%	1,870,000	1,875,055	1,944,227
QUIKRETE HOLDINGS INC 144A	6.3750%	65,000	65,004	67,330
QVC INC 144A	6.8750%	2,636,000	2,486,890	1,424,707
RADIAN GROUP INC	6.2000%	270,000	272,336	281,990
RAILWORKS HOLDINGS LP / R 144A	8.2500%	1,195,000	1,144,073	1,208,904
RALI SERIES 2005-QO1 TR QO1 A1	4.5724%	69,211	67,886	48,041
RALI SERIES 2006-QO3 TR QO3 A1	4.6924%	563,787	319,462	138,525
RALI SERIES 2006-QO6 TR QO6 A1	4.6324%	495,148	515,132	102,731
RALI SERIES 2007-QH8 TRU QH8 A	5.1386%	174,505	176,896	139,355
RAMP SERIES 2005-EFC7 EFC7 A2	4.7324%	16,816	14,410	14,123
RASC SERIES 2004-KS7 KS7 A2B3	5.1524%	39,162	36,385	39,243
RAYMOND JAMES FINANCIAL INC	3.7500%	90,000	63,504	67,538
RAYMOND JAMES FINANCIAL INC	5.6500%	160,000	159,359	158,749
RAYONIER LP	2.7500%	36,000	30,558	32,315
RBSGC MORTGAGE LOAN TRUS B 1A4	4.7224%	41,093	30,345	19,890
RCO IX MORTGAGE LLC 2 A2 144A	9.1266%	160,000	158,886	161,269
REALTY INCOME CORP	5.7500%	1,186,000	1,495,590	1,643,715
REALTY INCOME CORP	4.4500%	200,000	199,399	200,417
REALTY INCOME CORP	5.1250%	35,000	34,451	35,591
REALTY INCOME CORP	5.3750%	65,000	63,959	63,571
REALTY INCOME CORP	4.7500%	410,000	407,820	417,780
REGENERON PHARMACEUTICALS INC	2.8000%	1,140,000	725,995	708,918
REGIONS FINANCIAL CORP	5.5020%	93,000	92,724	95,610
REGIONS FINANCIAL CORP	5.7220%	408,000	417,372	425,229
REINSURANCE GROUP OF AMERICA I	5.7500%	316,000	314,395	330,371
REINSURANCE GROUP OF AMERICA I	3.9000%	300,000	286,564	296,490
RELX CAPITAL INC	5.2500%	385,000	384,175	397,334
RELX CAPITAL INC	4.7500%	465,000	463,311	474,495
REPUBLIC SERVICES INC	5.0000%	400,000	401,126	410,305
REPUBLIC SERVICES INC	5.1500%	340,000	337,792	351,061
REPUBLIC SERVICES INC	4.7500%	280,000	279,053	286,820
REPUBLIC SERVICES INC	4.8750%	600,000	592,248	614,980
RESIDENTIAL ASSET SECUR A8 2A1	6.2500%	691,322	580,310	159,853
RESIDENTIAL ASSET SECURI R1 A2	4.6724%	914,318	625,061	244,100
RESIDENTIAL ASSET SECURI R2 A3	5.5000%	70,232	66,342	70,761
REVVITY INC	3.3000%	100,000	93,402	95,634
REWORLD HOLDING CORP 144A	4.8750%	60,000	56,152	56,428
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000%	542	486	547
RFR TRUST 2025-SGR SGRM E 144A	7.5128%	65,000	64,998	66,455
RGA GLOBAL FUNDING 144A	5.0000%	1,100,000	1,099,804	1,106,072
RGA GLOBAL FUNDING 144A	2.0000%	250,000	249,980	243,749
RGA GLOBAL FUNDING 144A	5.4480%	210,000	210,000	217,892
RHP HOTEL PROPERTIES LP / 144A	7.2500%	1,220,000	1,220,528	1,258,576
RHP HOTEL PROPERTIES LP / 144A	6.5000%	1,650,000	1,652,040	1,696,349
RLJ LODGING TRUST LP 144A	4.0000%	1,410,000	1,283,562	1,331,483
ROCHE HOLDINGS INC 144A	2.3140%	5,100,000	5,100,000	4,993,766
ROCK TRUST 2024-CN CNTR E 144A	8.8191%	100,000	104,223	104,660
ROCKEFELLER FOUNDATION/THE	2.4920%	31,000	31,000	19,062
ROCKET COS INC 144A	6.1250%	150,000	150,476	153,948
ROCKET COS INC 144A	6.3750%	1,055,000	1,055,005	1,088,880
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	1,465,000	1,394,133	1,337,960
ROCKET MORTGAGE LLC / ROC 144A	2.8750%	400,000	388,900	391,812
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	1,584,958	1,573,398	1,587,383
ROCKET SOFTWARE INC 144A	9.0000%	1,270,000	1,271,134	1,309,144
ROCKET SOFTWARE INC 144A	6.5000%	250,000	234,927	243,460
ROCKIES EXPRESS PIPELINE 144A	6.7500%	210,000	210,770	219,201
ROLLINS INC	5.2500%	260,000	256,119	264,583
ROPER TECHNOLOGIES INC	2.0000%	77,000	63,882	69,170
ROPER TECHNOLOGIES INC	1.7500%	422,000	346,055	367,777
ROPER TECHNOLOGIES INC	4.2000%	341,000	330,793	341,757
ROPER TECHNOLOGIES/INDICOR 12/	0.0000%	107,816	104,043	107,907

	Coupon	Units	Cost	Market Value
RPM INTERNATIONAL INC	4.2500%	310,000	255,301	259,764
RPM INTERNATIONAL INC	2.9500%	184,000	154,674	166,061
RUSSELL INVESTMENT 4/24 PIK TL	0.0000%	234,573	232,411	224,311
RWE FINANCE US LLC 144A	5.1250%	1,170,000	1,163,688	1,154,053
RYAN 11/23 COV-LITE TL	0.0000%	192,319	188,841	192,559
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	199,554	198,604	199,492
S&P GLOBAL INC	5.2500%	310,000	309,732	324,596
S&P GLOBAL INC	2.3000%	1,007,000	562,071	525,410
S&P GLOBAL INC	4.7500%	840,000	889,930	855,666
S&P GLOBAL INC	2.4500%	117,000	115,164	114,586
SABINE PASS LIQUEFACTION LLC	4.5000%	2,373,000	2,356,006	2,381,278
SABINE PASS LIQUEFACTION LLC	4.2000%	200,000	204,490	199,786
SABRA HEALTH CARE LP	3.2000%	900,000	894,217	817,222
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	2,355,000	2,318,615	2,448,282
SAMMONS FINANCIAL GROUP I 144A	6.8750%	700,000	713,802	770,778
SAN DIEGO GAS & ELECTRIC CO	3.0000%	1,600,000	1,596,929	1,466,733
SAN DIEGO GAS & ELECTRIC CO	5.4000%	995,000	992,354	1,027,553
SANDISK 2/25 COV-LITE TLB	0.0000%	150,000	147,750	150,095
SANMINA 8/25 COV-LITE TLB	0.0000%	225,000	224,438	224,438
SANTANDER BANK AUTO C B E 144A	8.4080%	142,431	143,050	145,135
SANTANDER DRIVE AUTO RECEI 2 C	3.7600%	418,438	405,340	417,602
SANTANDER HOLDINGS USA INC	6.4990%	900,000	899,378	939,016
SANTANDER HOLDINGS USA INC	6.1240%	385,000	385,000	389,034
SAPPHIRE AVIATION FI 1A A 144A	3.2280%	123,046	123,048	117,541
SBA COMMUNICATIONS CORP	3.1250%	1,600,000	1,600,014	1,496,499
SBA TOWER TRUST 144A	2.3280%	2,100,000	2,111,256	1,995,358
SBA TOWER TRUST 144A	1.8840%	100,000	100,000	99,242
SBA TOWER TRUST 144A	4.8310%	470,000	470,000	473,036
SBL HOLDINGS INC 144A	5.9000%	800,000	799,028	803,337
SBNA AUTO LEASE TRUS B A4 144A	5.5500%	140,000	139,980	142,147
SCIL IV LLC / SCIL USA HO 144A	5.3750%	2,790,000	2,813,063	2,787,750
SEALED AIR CORP 144A	1.5730%	2,600,000	2,545,860	2,519,378
SEALED AIR CORP/SEALED AI 144A	7.2500%	1,488,000	1,488,000	1,561,385
SEATTLE CHILDREN'S HOSPITAL	2.7190%	25,000	25,000	15,749
SECURITIZED ASSET BACKE FR4 M2	5.2324%	202,947	184,834	195,767
SECURITIZED ASSET BACKE NC1 A3	4.8124%	425,232	412,242	392,475
SEDGWICK CMS 2/23 TLB	0.0000%	439,197	436,923	438,512
SEMPRA	3.2500%	2,500,000	2,731,075	2,455,875
SEMPRA	6.3750%	1,185,000	1,185,017	1,216,103
SEMPRA	6.8750%	267,000	261,714	276,657
SEQUOIA MORTGAGE T CH3 A1 144A	4.5000%	764	725	758
SEQUOIA MORTGAGE TR 3 A19 144A	3.0000%	32,549	33,066	27,952
SERVICE CORP INTERNATIONAL/US	5.7500%	65,000	64,446	65,850
SERVICE CORP INTERNATIONAL/US	3.3750%	175,000	151,761	162,149
SERVICE PROPERTIES TRUST	8.8750%	2,300,000	2,254,000	2,312,924
SERVICE PROPERTIES TRUST 144A	8.6250%	1,975,000	2,051,400	2,102,771
SERVICENOW INC	1.4000%	56,000	55,294	49,039
SFS AUTO RECEIVABLE 2A A3 144A	5.3300%	435,000	434,940	440,128
SG COMMERCIAL MORT COVE A 144A	2.6320%	525,000	536,288	490,210
SHERWIN-WILLIAMS CO/THE	4.8000%	180,000	179,551	183,774
SHERWIN-WILLIAMS CO/THE	4.3000%	1,800,000	1,799,873	1,808,898
SHIFT4 PAYMENTS LLC / SHI 144A	6.7500%	80,000	80,518	82,711
SHUTTERFLY 6/23 2ND LIEN PIK T	0.0000%	178,011	177,286	167,701
SHUTTERFLY FINANCE LLC 144A	9.7500%	20,316	20,316	20,418
SIERRA PACIFIC POWER CO	2.6000%	65,000	64,291	64,449
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	397,539	395,622	397,706
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	1,490,000	1,299,100	1,428,416
SIMON & SCHUSTER 12/24 COV-LIT	0.0000%	326,708	325,149	326,810
SIMON & SCHUSTER 7/25 TLB	0.0000%	0	0	0
SIMON PROPERTY GROUP LP	5.8500%	71,000	73,648	73,657
SIMON PROPERTY GROUP LP	1.3750%	220,000	219,930	212,724
SIMON PROPERTY GROUP LP	3.2500%	32,000	22,976	22,443
SIMON PROPERTY GROUP LP	3.3000%	555,000	554,153	553,374
SIMON PROPERTY GROUP LP	4.2500%	37,000	31,274	31,355
SIMON PROPERTY GROUP LP	4.3750%	350,000	348,911	350,801
SIMON PROPERTY GROUP LP	6.6500%	46,000	45,474	52,792
SINCLAIR TELEVISION GROUP 144A	8.1250%	105,000	105,511	107,758
SIRIUS XM RADIO LLC 144A	5.5000%	1,710,000	1,653,829	1,710,393
SIRIUS XM RADIO LLC 144A	3.8750%	1,385,000	1,056,921	1,255,201
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	340,000	348,566	339,458
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	2,955,000	2,930,687	2,956,170
SIXTH STREET LENDING PARTNERS	5.7500%	1,400,000	1,398,082	1,422,587
SKECHERS USA 6/25 (USD) TLB	0.0000%	100,000	99,750	100,417
SLM CORP	3.1250%	600,000	570,527	587,787
SLM STUDENT LOAN TRUST 20 REGS	2.5640%	159,205	208,279	176,894
SM ENERGY CO	6.5000%	145,000	142,749	145,945
SM ENERGY CO 144A	7.0000%	1,930,000	1,941,363	1,931,488
SM ENERGY CO 144A	6.7500%	135,000	135,074	135,647
SNAP-ON INC	3.1000%	350,000	310,367	242,214
SOCIAL VALUE CHOICE FUND	0.0000%	8,148,524	82,734,591	99,302,850
SODEXO INC 144A	5.1500%	483,000	482,745	493,830
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	286,075	284,764	275,387
SOLVENTUM CORP	5.4000%	30,000	30,257	30,960
SOUNDVIEW HOME LO NLC1 A1 144A	4.3924%	25,342	26,009	6,770
SOUNDVIEW HOME LOAN T OPT4 2A4	4.7324%	502,193	502,743	487,644

	Coupon	Units	Cost	Market Value
SOUTH BOW USA INFRASTRUCTURE H	4.9110%	600,000	600,021	605,136
SOUTHERN CALIFORNIA EDISON CO	5.9000%	911,000	879,897	884,083
SOUTHERN CALIFORNIA EDISON CO	6.0500%	1,800,000	2,327,298	1,852,326
SOUTHERN CALIFORNIA EDISON CO	6.2000%	108,000	106,170	108,877
SOUTHERN CALIFORNIA EDISON CO	5.8500%	2,859,000	2,861,888	2,933,393
SOUTHERN CALIFORNIA EDISON CO	5.2500%	1,100,000	1,099,400	1,121,641
SOUTHERN CALIFORNIA EDISON CO	2.7500%	900,000	899,791	791,372
SOUTHERN CALIFORNIA EDISON CO	2.5000%	335,000	285,365	297,041
SOUTHERN CALIFORNIA EDISON CO	3.6500%	1,097,000	1,108,659	766,679
SOUTHERN CALIFORNIA EDISON CO	4.7000%	200,000	197,291	200,714
SOUTHERN CALIFORNIA EDISON CO	4.8750%	365,000	468,581	308,589
SOUTHERN CALIFORNIA EDISON CO	5.9500%	226,000	225,021	238,178
SOUTHERN CALIFORNIA EDISON CO	5.3500%	3,300,000	3,300,376	3,312,811
SOUTHERN CALIFORNIA GAS CO	6.0000%	110,000	108,526	115,177
SOUTHERN CALIFORNIA GAS CO	2.6000%	100,000	98,604	98,898
SOUTHERN CO GAS CAPITAL CORP	5.7500%	181,000	180,839	191,824
SOUTHERN CO GAS CAPITAL CORP	4.9500%	50,000	49,843	50,146
SOUTHERN CO GAS CAPITAL CORP	3.2500%	235,000	234,923	233,541
SOUTHERN CO GAS CAPITAL CORP	3.9500%	85,000	90,521	67,249
SOUTHERN CO/THE	5.5000%	1,246,000	1,246,005	1,295,566
SOUTHERN CO/THE	5.7000%	403,000	401,984	425,630
SOUTHERN POWER CO	5.1500%	220,000	219,293	211,181
SOUTHERN POWER CO	0.9000%	216,000	215,969	213,932
SOUTHWEST GAS CORP	5.4500%	700,000	699,455	719,110
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	220,000	219,998	217,412
SOUTHWESTERN ELECTRIC POWER CO	5.3000%	20,000	19,978	20,442
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,450	37,436
SPECIALTY BUILDING PRODUC 144A	7.7500%	1,029,000	1,030,437	1,045,256
SPEEDWAY MOTORSPORTS LLC 144A	4.8750%	267,000	261,024	263,801
SPIRIT AIRLINES PASS THROUGH T	3.3750%	1,536,782	1,536,899	1,430,998
SPRINT CAPITAL CORP	6.8750%	1,011,000	1,054,763	1,087,480
SPRINT CAPITAL CORP	8.7500%	815,000	973,101	992,901
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
STACK INFRASTRUCTUR 1A A2 144A	5.0000%	240,000	235,322	239,000
STANDARD BUILDING Solutio 144A	6.5000%	125,000	126,472	128,253
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	83,128	82,296	83,215
STANDARD INDUSTRIES INC/N 144A	4.3750%	375,000	310,313	359,542
STAPLES 5/24 TLB	0.0000%	247,500	237,600	234,162
STAPLES INC 144A	10.7500%	410,000	395,065	405,396
STAR 2021-1 TRUST 1 A1 144A	1.2190%	52,901	52,900	49,687
STAR PARENT INC 144A	9.0000%	125,000	126,221	132,149
STARM MORTGAGE LOAN TRUS 1 3A1	6.0200%	0	0	0
STARM MORTGAGE LOAN TRUS 2 3A3	6.2364%	20,606	23,207	9,627
STARWOOD MORTGAGE RE 3 A1 144A	1.1270%	118,479	118,475	104,924
STARWOOD MORTGAGE RE 3 A1 144A	1.4860%	9,512	9,512	9,277
STATE STREET CORP	5.2720%	700,000	700,000	706,632
STEEL DYNAMICS INC	3.2500%	410,000	377,639	387,337
STEEL DYNAMICS INC	3.4500%	550,000	517,013	529,604
STELLANTIS FINANCIA AA A4 144A	4.5000%	100,000	99,991	100,828
STELLANTIS FINANCIAL SERV 144A	4.9500%	1,444,216	1,444,216	1,444,619
STELLANTIS FINANCIAL SERV 144A	5.4000%	1,410,000	1,410,322	1,412,956
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	2,456,019	2,451,423	2,457,051
STL HOLDING CO LLC 144A	8.7500%	205,000	206,381	214,823
STRUCTURED ADJUSTABLE R 18 6A1	4.9441%	51,394	47,581	46,058
STRUCTURED ADJUSTABLE RA 13 A2	4.5724%	1,469	1,591	1,365
STRUCTURED ASSET INVES BNC3 A3	4.4224%	6,119	6,809	6,100
STRUCTURED ASSET MORTG AR5 1A1	4.6924%	74,676	97,538	52,516
STRUCTURED ASSET MORTGA AR4 A1	4.8924%	17,846	18,434	15,096
STRUCTURED ASSET MORTGA AR5 A1	4.7481%	9,322	9,927	8,974
STRUCTURED ASSET MORTGA AR5 A2	4.7481%	8,808	8,465	8,761
STRUCTURED ASSET MORTGA AR5 A3	4.7481%	19,827	21,102	19,508
STRUCTURED ASSET SEC C 40A 3A1	5.1137%	14,904	16,425	14,543
STRYKER CORP	3.5000%	200,000	200,140	199,434
STRYKER CORP	2.9000%	1,100,000	1,102,343	737,485
STRYKER CORP	4.2500%	1,500,000	1,497,473	1,503,916
STRYKER CORP	4.8500%	1,600,000	1,597,843	1,639,793
STRYKER CORP	1.9500%	1,561,000	1,388,998	1,410,667
STUDENT TRANSPORTATION 6/25 CO	0.0000%	6,667	6,667	6,681
STUDENT TRANSPORTATION 6/25 CO	0.0000%	93,333	92,867	93,538
SUBCOM 7/25 TLB	0.0000%	148,500	147,015	149,280
SUBURBAN PROPANE PARTNERS 144A	5.0000%	2,875,000	2,890,988	2,735,534
SUN COMMUNITIES OPERATING LP	2.7000%	759,000	643,719	686,543
SUNLIGHT LANE APARTMENTS	5.8700%	8,800,000	8,800,000	8,647,831
SUNOCO LP 144A	7.0000%	135,000	135,726	139,780
SUNOCO LP 144A	6.2500%	740,000	741,135	753,203
SUNOCO LP 144A	7.2500%	2,090,000	2,093,385	2,193,415
SUNOCO LP 144A	5.8750%	60,000	60,000	59,481
SUNOCO LP 144A	5.6250%	50,000	50,000	49,631
SUPPLYONE 3/24 TLB	0.0000%	128,378	127,094	128,799
SURGERY CENTER HOLDINGS I 144A	7.2500%	392,000	390,751	402,680
SUTTER HEALTH	3.3610%	28,000	28,000	19,888
SYNCHRONY FINANCIAL	6.0000%	85,000	85,000	86,942
SYNOPSYS INC	5.1500%	2,724,000	2,711,573	2,771,001
SYNOPSYS INC	4.8500%	1,385,000	1,394,572	1,410,721
SYNOPSYS INC	5.7000%	1,745,000	1,714,202	1,761,108

	Coupon	Units	Cost	Market Value
SYSCO CORP	3.7500%	270,000	270,000	270,000
SYSCO CORP	2.4000%	1,000,000	989,730	925,186
SYSCO CORP	3.1500%	805,000	505,234	538,721
SYSCO CORP	5.4000%	725,000	724,519	749,218
SYSTEM ENERGY RESOURCES INC	5.3000%	2,740,340	2,678,340	2,757,937
TAKE-TWO INTERACTIVE SOFTWARE	5.4000%	354,000	358,709	366,513
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	768,693	770,615	768,970
TALEN ENERGY SUPPLY LLC 144A	8.6250%	2,010,000	2,027,175	2,133,693
TALLGRASS ENERGY PARTNERS 144A	6.7500%	214,000	214,000	211,852
TALOS PRODUCTION INC 144A	9.0000%	60,000	61,580	62,042
TALOS PRODUCTION INC 144A	9.3750%	185,000	191,104	192,682
TAMPA ELECTRIC CO	4.3000%	85,000	84,607	71,310
TAPESTRY INC	5.5000%	915,000	900,251	934,660
TAPESTRY INC	5.1000%	340,000	340,446	347,734
TARGA RESOURCES CORP	6.1250%	430,000	429,164	432,390
TARGA RESOURCES CORP	5.2000%	2,100,000	2,098,785	2,133,094
TARGET CORP	4.4000%	1,425,000	1,406,201	1,424,647
TBW MORTGAGE-BACKED TRUS 6 A6B	6.2800%	991,301	588,272	156,877
TECTA AMERICA 2/25 TLB	0.0000%	205,000	204,488	205,599
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	238,434	233,174	232,805
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	230,593	229,440	231,746
TENET HEALTHCARE CORP	6.1250%	190,000	187,073	192,424
TENNESSEE GAS PIPELINE CO LLC	7.0000%	2,600,000	3,215,917	2,797,302
TEVA PHARMACEUTICAL FINANCE CO	6.1500%	50,000	50,005	52,354
TEXAS ELECTRIC MARKET STA 144A	4.2650%	695,963	683,237	694,299
TEXAS HEALTH RESOURCES	2.3280%	35,000	35,000	19,989
TEXAS INSTRUMENTS INC	2.7000%	175,000	173,899	109,562
TEXAS INSTRUMENTS INC	4.1500%	75,000	94,043	62,811
THIRD COAST 8/25 TLB	0.0000%	232,063	229,742	232,643
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	2,648,206	2,522,751	2,656,470
TIC HOME IMPROVEMENT A B 144A	7.8900%	100,000	99,970	104,534
TIC HOME IMPROVEMENT A C 144A	11.7300%	250,000	249,928	260,767
TIME WARNER CABLE LLC	4.5000%	1,095,000	1,011,084	879,808
TK ELEVATOR US NEWCO INC 144A	5.2500%	200,000	200,000	199,293
T-MOBILE USA INC	4.9500%	150,000	149,836	152,878
T-MOBILE USA INC	5.0500%	2,676,000	2,665,487	2,733,434
T-MOBILE USA INC	3.3750%	1,525,000	1,407,427	1,480,668
T-MOBILE USA INC	3.3000%	260,000	187,974	177,212
T-MOBILE USA INC	3.6000%	1,955,000	1,346,621	1,328,041
T-MOBILE USA INC	2.5500%	4,000,000	3,992,463	3,634,483
T-MOBILE USA INC	5.8750%	495,000	493,266	505,625
T-MOBILE USA INC	2.7000%	4,873,000	4,244,891	4,368,225
T-MOBILE USA INC	3.8750%	2,260,000	2,161,683	2,216,130
T-MOBILE USA INC	4.8500%	2,400,000	2,397,555	2,448,201
T-MOBILE USA INC	5.3000%	4,000	3,995	4,097
TMS INTERNATIONAL CORP/DE 144A	6.2500%	2,990,000	2,945,155	2,899,469
TMSQ 2014-1500 MOR 1500 D 144A	3.9627%	300,000	302,046	148,396
TOLEDO EDISON CO/THE	6.1500%	35,000	34,966	38,004
TOWD POINT MORTGA HY3 A1A 144A	5.2724%	1,364,974	1,522,873	1,366,071
TOWD POINT MORTGAG HY2 A1 144A	5.2724%	577,304	513,646	589,960
TOWD POINT MORTGAGE 1 A1 144A	3.0000%	8,485	8,459	8,408
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	1,191,588	1,228,457	1,167,260
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	113,949	115,909	103,825
TOWD POINT MORTGAGE 4 A1 144A	2.9000%	105,598	109,456	101,478
TOWD POINT MORTGAGE 6 A1 144A	2.7500%	22,008	21,929	21,666
TOWNSQUARE MEDIA 2/25 COV-LITE	0.0000%	248,438	236,016	217,072
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	1,400,000	1,399,680	1,432,786
TOYOTA LEASE OWNER T B A4 144A	4.2500%	575,000	577,276	577,276
TOYOTA MOTOR CREDIT CORP	4.9500%	240,000	242,149	247,223
TOYOTA MOTOR CREDIT CORP	3.3750%	50,000	46,991	48,418
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	864,000	1,222,283	1,117,950
TPG OPERATING GROUP II LP	5.3750%	120,000	119,032	120,309
TR FINANCE LLC	3.3500%	360,000	357,160	357,449
TRANS-ALLEGHENY INTERSTAT 144A	5.0000%	325,000	326,500	333,223
TRAVELERS COS INC/THE	5.0500%	310,000	309,621	315,525
TRAVELERS COS INC/THE	5.4500%	135,000	134,483	135,055
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	104,156	104,156	104,222
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	527,973	517,441	119,059
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	344,984	342,736	342,994
TRIMBLE INC	6.1000%	608,000	628,578	653,589
TRINITY HEALTH CORP	3.4340%	14,000	14,000	10,342
TRINITY HEALTH CORP	2.6320%	11,000	11,000	8,058
TRK 2021-INV1 TRU INV1 A1 144A	1.1530%	81,577	81,585	74,097
TRONOX INC 144A	4.6250%	1,910,000	1,911,385	1,245,791
TRONOX INC 144A	9.1250%	194,000	194,532	190,066
TRUIST FINANCIAL CORP	1.2670%	250,000	250,000	246,863
TRUIST FINANCIAL CORP	5.1220%	267,000	255,613	271,272
TRUIST FINANCIAL CORP	5.0710%	340,000	340,000	348,600
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	861,895	859,740	860,551
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	2,820,000	2,819,974	2,761,084
TRUSTEES OF PRINCETON UNIVERSI	4.2010%	25,000	24,999	21,173
TTF/SOLIAANT HEALTH/SOLIAANT LOW	0.0000%	206,129	204,068	194,792
TUCSON ELECTRIC POWER CO	3.2500%	65,000	64,835	59,951
TUCSON ELECTRIC POWER CO	1.5000%	105,000	104,786	91,768
TYSON FOODS INC	5.4000%	250,000	250,969	258,581

	Coupon	Units	Cost	Market Value
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	357,922	355,274	357,446
U.S.I. 12/24 (2030) COV-LITE T	0.0000%	196,520	196,029	196,206
UBER TECHNOLOGIES INC	4.8000%	635,000	632,661	629,239
UBER TECHNOLOGIES INC	4.1500%	400,000	399,581	396,347
UBER TECHNOLOGIES INC	5.3500%	405,000	404,230	392,943
UBS COMMERCIAL MORTG C1 D 144A	5.0049%	128,000	109,785	103,817
UGI ENERGY 6/24 TLB	0.0000%	230,514	229,940	231,307
UKG INC 144A	6.8750%	1,610,000	1,609,996	1,661,254
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	311,855	308,215	311,453
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	12,000	12,000	11,305
UNDER ARMOUR INC 144A	7.2500%	215,000	216,254	214,734
UNION ELECTRIC CO	2.6250%	15,000	14,928	9,249
UNION ELECTRIC CO	3.9000%	25,000	23,211	19,541
UNION ELECTRIC CO	2.9500%	85,000	84,964	80,766
UNION ELECTRIC CO	5.2000%	580,000	591,087	597,553
UNION PACIFIC CORP	4.0500%	595,000	594,671	494,308
UNION PACIFIC CORP	3.7990%	504,000	361,535	354,806
UNITED AIRLINES 2014-1 CLASS A	4.0000%	553,193	553,704	552,035
UNITED AIRLINES 2016-2 CLASS A	2.8750%	2,120,318	2,141,822	2,019,562
UNITED AIRLINES 2019-2 CLASS A	2.7000%	151,378	153,235	138,798
UNITED AIRLINES 2023-1 CLASS A	5.8000%	653,080	653,091	675,396
UNITED AIRLINES 2024-1 CLASS A	5.4500%	1,448,282	1,448,311	1,484,557
UNITED PARCEL SERVICE INC	5.2500%	100,000	99,753	103,475
UNITED PARCEL SERVICE INC	5.9500%	105,000	104,537	109,656
UNITED RENTALS NORTH AMERICA I	4.8750%	200,000	199,699	199,389
UNITED WHOLESALE MORTGAGE 144A	5.5000%	165,000	162,917	162,732
UNITEDHEALTH GROUP INC	5.0500%	1,000,000	969,638	916,287
UNITEDHEALTH GROUP INC	5.2500%	588,000	587,858	603,764
UNITEDHEALTH GROUP INC	6.5000%	860,000	860,376	963,157
UNITEDHEALTH GROUP INC	3.5000%	1,800,000	1,783,470	1,501,387
UNITEDHEALTH GROUP INC	4.6500%	1,225,000	1,222,765	1,241,430
UNITEDHEALTH GROUP INC	4.4000%	730,000	729,692	737,109
UNITEDHEALTH GROUP INC	4.7500%	255,000	223,640	231,969
UNITEDHEALTH GROUP INC	5.9500%	925,000	925,609	964,402
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	1,282,573	1,261,736	1,282,573
UNIVERSAL HEALTH SERVICES INC	2.6500%	525,000	463,540	473,977
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	280,000	279,650	280,890
UNIVERSITY OF CHICAGO/THE	2.5470%	47,000	47,000	30,592
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	92,000	91,999	59,774
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	40,000	40,000	26,484
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	30,000	29,998	28,328
UNIVISION COMMUNICATIONS 144A	4.5000%	715,000	655,952	674,407
UNIVISION COMMUNICATIONS 144A	8.5000%	285,000	284,134	294,303
UNIVISION COMMUNICATIONS 144A	9.3750%	1,290,000	1,294,288	1,374,710
UNUM GROUP	6.0000%	151,000	147,884	152,851
UNUM GROUP	5.7500%	75,000	64,698	74,950
US BANCORP	4.5480%	275,000	275,000	277,082
US BANCORP	5.4240%	305,000	305,000	315,810
US BANCORP	6.7870%	250,000	250,000	256,698
US BANCORP	5.3840%	35,000	35,000	36,187
US LBM 5/24 EXTENDED COV-LITE	0.0000%	384,796	380,995	374,868
US LUMBER/SPECIALTY BUILDING 1	0.0000%	1,020,687	1,016,560	981,594
USA COMPRESSION PARTNERS 144A	6.2500%	325,000	325,000	326,243
USA COMPRESSION PARTNERS 144A	7.1250%	2,530,000	2,531,212	2,609,250
VALERO ENERGY CORP	6.6250%	725,000	772,135	803,929
VALERO ENERGY CORP	5.1500%	250,000	249,614	257,348
VANTAGE DATA CENTER 1A A2 144A	2.1650%	340,000	340,000	331,068
VB-S1 ISSUER LLC - V 1A F 144A	8.8710%	25,000	25,000	25,919
VELOCITY VEHICLE GROUP LL 144A	8.0000%	1,560,000	1,569,695	1,564,081
VENTAS REALTY LP	4.1250%	1,500,000	1,494,184	1,496,864
VENTAS REALTY LP	5.6250%	610,000	603,248	635,181
VENTURE GLOBAL CALCASIEU 144A	3.8750%	2,900,000	2,843,539	2,612,972
VENTURE GLOBAL LNG INC 144A	7.0000%	3,175,342	3,197,342	3,285,380
VENTURE GLOBAL LNG INC 144A	9.5000%	1,355,000	1,355,000	1,493,244
VENTURE GLOBAL LNG INC 144A	8.3750%	680,000	677,132	713,980
VENTURE GLOBAL LNG INC 144A	8.1250%	1,405,000	1,405,000	1,454,273
VENTURE GLOBAL PLAQUEMINE 144A	6.7500%	395,000	395,001	419,560
VENTURE GLOBAL PLAQUEMINE 144A	6.5000%	1,080,000	1,080,016	1,136,870
VENTURE GLOBAL PLAQUEMINE 144A	7.5000%	835,000	835,000	922,683
VERALTO CORP	5.5000%	1,033,000	1,032,956	1,045,469
VERALTO CORP	5.4500%	502,000	500,730	524,951
VERALTO CORP	5.3500%	934,000	933,639	963,897
VERISIGN INC	5.2500%	540,000	546,887	554,701
VERISIGN INC	2.7000%	254,000	229,285	228,935
VERISIGN INC	4.7500%	518,000	518,000	518,049
VERISK ANALYTICS INC	5.5000%	240,000	263,175	238,101
VERITIV 11/23 TL	0.0000%	99,499	99,001	98,365
VERIZON COMMUNICATIONS INC	3.0000%	8,000	5,131	4,846
VERIZON COMMUNICATIONS INC	5.5000%	8,000	7,924	7,880
VERIZON COMMUNICATIONS INC	4.7800%	93,000	90,757	91,485
VERIZON COMMUNICATIONS INC	5.0500%	2,190,000	2,196,173	2,241,025
VERIZON COMMUNICATIONS INC	5.2500%	500,000	498,770	508,457
VERIZON COMMUNICATIONS INC	2.8750%	8,000	5,358	5,106
VERIZON COMMUNICATIONS INC	2.5500%	1,807,678	1,802,678	1,642,942
VERIZON COMMUNICATIONS INC	2.1000%	710,000	674,829	677,228

	Coupon	Units	Cost	Market Value
VERIZON COMMUNICATIONS INC	4.1250%	1,774,000	1,738,029	1,775,356
VERIZON COMMUNICATIONS INC	4.7500%	220,000	244,177	202,156
VERIZON COMMUNICATIONS INC	2.9870%	385,000	237,034	237,387
VERIZON COMMUNICATIONS INC	4.8620%	660,000	596,770	600,523
VERIZON COMMUNICATIONS INC	7.7500%	225,000	254,357	258,844
VERUS SECURITIZATIO R3 A1 144A	1.0200%	45,223	45,223	43,099
VERUS SECURITIZATION 1 A1 144A	0.8150%	42,321	42,336	38,056
VERUS SECURITIZATION 5 A1 144A	1.0130%	161,377	161,377	140,529
VERUS SECURITIZATION 5 B1 144A	3.0370%	165,000	121,067	121,560
VICTORIA'S SECRET & CO 144A	4.6250%	125,000	116,123	119,318
VICTRA HOLDINGS LLC / VIC 144A	8.7500%	100,000	105,002	104,837
VIRGINIA ELECTRIC AND POWER CO	6.0000%	270,000	264,109	290,160
VIRGINIA ELECTRIC AND POWER CO	3.3000%	25,000	27,380	17,276
VIRGINIA ELECTRIC AND POWER CO	4.6250%	35,000	31,600	30,241
VISA INC	4.3000%	395,000	342,624	348,701
VISA INC	2.0500%	760,000	686,836	698,987
VISTAJET 3/25 TLB	0.0000%	115,000	114,138	115,623
VISTRA OPERATIONS CO LLC 144A	6.0000%	2,300,000	2,277,913	2,424,906
VISTRA OPERATIONS CO LLC 144A	6.8750%	855,000	855,000	894,225
VITAL ENERGY INC	9.7500%	5,000	5,027	5,220
VITAL ENERGY INC 144A	7.8750%	665,000	666,230	645,540
VITAL ENERGY INC 144A	7.7500%	50,000	48,907	49,516
VMWARE LLC	2.2000%	3,000,000	2,996,393	2,646,067
VMWARE LLC	3.9000%	1,590,000	1,587,273	1,584,125
VMWARE LLC	4.7000%	700,000	820,814	708,655
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	4,000,000	3,998,878	4,033,423
VOLKSWAGEN GROUP OF AMERI 144A	4.4500%	1,115,000	1,115,705	1,117,708
VOLT CV LLC CF2 A2 144A	5.3160%	177,683	176,141	177,541
VOLT CVI LLC NP12 A2 144A	5.4381%	307,252	294,745	305,998
VOLVO FINANCIAL EQU 2A A4 144A	4.0600%	200,000	199,958	199,958
VP HOLDING/VAN POOL 6/25 DELAY	0.0000%	15,060	14,947	15,098
VP HOLDING/VAN POOL 6/25 TL	0.0000%	109,940	109,115	110,215
WACHOVIA MORTGAGE LOAN T B 3A1	6.0566%	0	0	0
WAKEMED	3.2860%	39,000	38,999	26,823
WALKER & DUNLOP INC 144A	6.6250%	490,000	491,225	501,097
WALMART INC	4.9000%	1,430,000	1,438,078	1,470,986
WAMU MORTGAGE PASS-T AR19 A1A1	4.8124%	3,856	3,609	3,909
WAMU MORTGAGE PASS-TH AR10 1A2	4.4976%	19,428	17,527	17,013
WAMU MORTGAGE PASS-TH AR18 1A1	3.7135%	44,479	43,965	38,570
WAMU MORTGAGE PASS-TH AR18 2A3	3.5094%	6,165	6,111	5,299
WAMU MORTGAGE PASS-TH AR2 2A1A	4.8924%	13,149	15,426	13,129
WAMU MORTGAGE PASS-THR AR17 1A	5.3534%	7,237	9,244	6,959
WAMU MORTGAGE PASS-THR HY1 1A1	4.4000%	23,263	19,052	20,761
WAMU MORTGAGE PASS-THR HY7 4A1	4.6618%	7,863	6,884	7,149
WAMU MORTGAGE PASS-THRO AR9 1A	5.1534%	23,508	31,042	21,585
WAMU MORTGAGE PASS-THROU AR2 A	4.1980%	18,329	15,129	17,792
WAND NEWCO 3 INC 144A	7.6250%	1,805,000	1,832,031	1,901,784
WARNERMEDIA HOLDINGS INC	5.0500%	3,505,000	2,453,276	2,762,701
WARNERMEDIA HOLDINGS INC	3.7550%	277,000	277,014	273,191
WARNERMEDIA HOLDINGS INC	5.1410%	21,000	13,106	15,645
WARNERMEDIA HOLDINGS INC	4.2790%	74,000	62,414	67,803
WASH MULTIFAMILY 8/25 TLB	0.0000%	135,000	134,663	135,450
WASHINGTON GAS LIGHT CO	3.6500%	15,000	14,933	10,945
WASHINGTON MUTUAL MORT OA3 4A1	4.9234%	719,334	814,080	596,177
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000%	229,355	224,748	199,835
WASHINGTON MUTUAL MORTG OA3 2A	4.9034%	168,814	172,117	156,419
WASHINGTON MUTUAL MORTG OC1 A1	4.7524%	105,176	89,076	95,005
WASHINGTON MUTURAL ASS HE5 2A1	4.3924%	38,360	37,489	13,289
WASSERMAN MEDIA 6/25 TL	0.0000%	100,000	99,500	100,188
WASTE MANAGEMENT INC	2.0000%	11,000	9,834	10,237
WASTE MANAGEMENT INC	4.9500%	675,000	671,532	697,874
WASTE MANAGEMENT INC	4.6500%	395,000	396,502	402,963
WASTE MANAGEMENT INC	4.6250%	165,000	158,017	166,859
WASTE MANAGEMENT INC	4.8750%	285,000	287,545	291,512
WASTE MANAGEMENT INC	5.3500%	180,000	177,547	177,332
WASTE PRO USA INC 144A	7.0000%	1,170,000	1,170,000	1,211,882
WATCO COS LLC / WATCO FIN 144A	7.1250%	2,590,000	2,614,869	2,680,832
WATFLOW 3/21 TLB	0.0000%	272,758	271,835	272,720
WEBER-STEPHEN 10/20 COV-LITE T	0.0000%	147,995	147,255	146,330
WEC ENERGY GROUP INC	5.6000%	19,000	18,998	19,251
WEC ENERGY GROUP INC	4.7500%	25,000	24,997	25,027
WEIGHT WATCHERS 6/25 TAKE BACK	0.0000%	94,952	322,514	85,932
WELLS FARGO & CO	4.6500%	850,000	851,926	752,511
WELLS FARGO & CO	5.1500%	310,000	310,000	319,703
WELLS FARGO & CO	5.6060%	67,000	76,137	67,072
WELLS FARGO & CO	3.0680%	1,255,000	939,363	974,241
WELLS FARGO & CO	2.3930%	7,228,000	6,949,551	7,026,377
WELLS FARGO & CO	3.5260%	268,000	264,963	265,608
WELLS FARGO & CO	4.8970%	3,323,000	3,247,512	3,375,931
WELLS FARGO & CO	5.3890%	2,341,000	2,351,118	2,432,441
WELLS FARGO & CO	5.5740%	4,256,000	4,322,759	4,410,714
WELLS FARGO & CO	5.5570%	527,000	527,000	553,561
WELLS FARGO & CO	6.3030%	1,969,000	1,969,000	2,085,491
WELLS FARGO & CO	6.4910%	202,000	202,000	224,441
WELLS FARGO & CO	5.4990%	1,474,000	1,474,029	1,537,516

	Coupon	Units	Cost	Market Value
WELLS FARGO & CO	5.7070%	1,725,000	1,725,000	1,765,080
WELLS FARGO & CO	5.2110%	195,000	195,000	199,240
WELLS FARGO & CO	5.6050%	2,640,000	2,645,847	2,770,551
WELLS FARGO & CO	5.2440%	225,000	227,784	232,787
WELLS FARGO & CO	5.3996%	7,300,000	7,300,000	7,345,698
WELLS FARGO & CO	6.8500%	1,060,000	1,091,229	1,113,943
WELLS FARGO & CO REGS	2.0000%	568,000	617,077	666,723
WELLS FARGO BANK NA	5.4500%	775,000	774,980	783,487
WELLS FARGO COMMER 1745 A 144A	3.8737%	2,600,000	2,343,302	2,393,745
WELLS FARGO MORTGAGE B AR5 2A1	6.6783%	30,434	37,983	30,219
WELLTOWER OP LLC	3.1000%	554,000	512,611	529,151
WELLTOWER OP LLC	4.5000%	700,000	699,615	706,531
WELLTOWER OP LLC	4.2500%	1,100,000	1,090,754	1,106,710
WELLTOWER OP LLC	3.8500%	245,000	226,651	234,724
WELLTOWER OP LLC	2.8000%	390,000	350,938	358,633
WELLTOWER OP LLC	2.0500%	350,000	321,880	327,742
WESCO DISTRIBUTION INC 144A	6.6250%	1,550,000	1,550,000	1,610,791
WESTERN MIDSTREAM OPERATING LP	5.5000%	900,000	849,846	801,161
WESTERN MIDSTREAM OPERATING LP	6.1500%	690,000	715,785	728,930
WESTERN MIDSTREAM OPERATING LP	6.3500%	118,000	121,467	124,140
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,247,000	1,067,346	1,085,271
WESTERN MIDSTREAM OPERATING LP	4.0500%	822,000	786,587	802,344
WESTERN MIDSTREAM OPERATING LP	5.3000%	1,135,000	1,036,819	987,320
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	1,455,000	1,452,898	1,506,239
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	325,000	318,434	322,178
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	45,000	44,976	45,988
WESTINGHOUSE AIR BRAKE TECHNOL	4.7000%	100,000	99,575	101,394
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	305,000	305,000	320,441
WEYERHAEUSER CO	4.0000%	3,700,000	3,746,131	3,663,359
WEYERHAEUSER CO	7.3750%	1,247,000	1,402,156	1,428,363
WHEELS FLEET LEASE 3A A1 144A	4.8000%	241,753	241,747	244,135
WHITE CAP 6/24 TLB	0.0000%	99,250	99,002	99,229
WHITEWATER MATTERHORN 5/25 TLB	0.0000%	125,000	124,375	124,864
WILLIAMS COS INC/THE	3.7500%	169,000	172,697	167,853
WILLIAMS COS INC/THE	4.9000%	105,000	104,840	106,944
WILLIAMS COS INC/THE	5.3000%	300,000	299,794	309,312
WILLIAMS COS INC/THE	5.4000%	1,000,000	1,004,033	1,004,503
WILLIAMS COS INC/THE	5.8000%	2,000	2,419	2,018
WILLIAMS SCOTSMAN INC 144A	7.3750%	1,140,000	1,140,000	1,190,550
WILLIS NORTH AMERICA INC	5.9000%	1,013,000	1,026,859	1,031,955
WILLIS NORTH AMERICA INC	4.6500%	2,473,000	2,460,433	2,491,966
WINDSOR HOLDINGS III LLC 144A	8.5000%	885,000	884,476	935,541
WINDSTREAM SERVICES LLC / 144A	8.2500%	760,000	769,057	787,266
WINDSTREAM SERVICES LLC 144A	7.5000%	335,000	335,000	334,910
WISCONSIN ELECTRIC POWER CO	4.7500%	30,000	29,954	30,745
WISCONSIN POWER AND LIGHT CO	3.0000%	170,000	169,797	162,608
WISCONSIN PUBLIC SERVICE CORP	3.3000%	85,000	91,547	59,705
WMG ACQUISITION CORP 144A	3.7500%	476,000	443,985	453,980
WORLDPAY/BOOST NEWCO 1/25 (USD	0.0000%	208,951	207,907	209,039
WORLDWIDE PLAZA TRU WWP A 144A	3.5263%	400,000	408,193	268,000
WP CAREY INC	4.2500%	1,380,000	1,373,615	1,380,356
WR GRACE HOLDINGS LLC 144A	5.6250%	670,000	661,744	622,764
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	212,288	211,226	211,946
WW GRAINGER INC	4.4500%	495,000	494,531	489,163
WYETH LLC	5.9500%	73,000	79,596	79,073
XCEL ENERGY INC	3.3500%	2,100,000	2,046,817	2,079,233
XCEL ENERGY INC	4.7500%	500,000	498,882	506,167
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	1,695,000	1,695,000	1,740,297
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	675,000	674,819	707,865
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	85,000	85,000	89,080
XYLEM INC/NY	1.9500%	800,000	756,168	762,083
YALE UNIVERSITY	2.4020%	16,000	16,000	9,724
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	30,000	30,000	17,717
YUM! BRANDS INC	3.6250%	67,000	58,123	62,561
YUM! BRANDS INC	4.6250%	46,000	41,137	44,694
ZAYO 4/22 INCREMENTAL TLB	0.0000%	2,496,150	2,433,746	2,491,682
ZF NORTH AMERICA CAPITAL 144A	7.1250%	655,000	652,334	648,576
ZF NORTH AMERICA CAPITAL 144A	6.8750%	760,000	760,000	727,629
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,935	104,160
ZIMMER BIOMET HOLDINGS INC	2.6000%	95,000	81,758	85,370
ZIMMER BIOMET HOLDINGS INC	5.2000%	360,000	357,630	368,581
ZIMMER BIOMET HOLDINGS INC	5.3500%	245,000	244,943	253,741
ZIPRECRUITER INC 144A	5.0000%	1,990,000	1,922,258	1,601,789
ZOETIS INC	4.1500%	350,000	349,727	351,212
ZOETIS INC	4.7000%	534,000	570,874	492,861
ZUFFA/TKO GROUP 9/25 TL	0.0000%	213,925	213,658	214,152
Total of Domestic Corporate & Other Bonds			1,818,476,133	1,815,038,672
Positive Social Purpose Investments				3.36%
143 WASHINGTON	6.2800%	1,009,600	1,009,600	1,004,745
CCRC-2802 PICO (AHF)	5.8200%	635,324	635,324	609,470
CCRC-BOYLE HOTEL (AHF)	5.8100%	880,191	880,191	844,923
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400%	564,604	568,370	600,192

	Coupon	Units	Cost	Market Value
CCRC-GRAND AND VENICE FA (AHF)	6.3500%	504,752	504,754	504,748
CCRC-NORMANDIE TERRACE (AHF)	5.6900%	2,596,557	2,596,557	2,548,100
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900%	262,943	262,943	262,998
CCRC-VERMONT (AHF)	5.6800%	1,416,686	1,416,686	1,411,938
CDT-AZALEA PARK	5.9400%	4,365,000	4,365,000	4,158,534
CDT-BRADENTON VILLAGE (AHF)	7.5500%	1,482,690	1,482,690	1,486,152
CDT-COLUMBUS PARK LOFTS (AHF)	5.0400%	4,891,117	4,891,117	4,709,370
CDT-FAIR HAVEN APTS (AHF)	4.9500%	5,299,467	5,299,467	5,128,953
CDT-GARDEN COURT APTS (AHF)	4.7700%	2,451,461	2,451,461	2,343,954
CDT-HERITAGE PLACE (AHF)	6.1100%	947,063	947,063	947,061
CDT-KATHLEEN CORNERS (AHF)	6.1100%	757,394	757,394	758,641
CDT-MADISON HEIGHTS II (AHF)	4.9500%	1,210,768	1,210,768	1,174,788
CDT-MINTBROOK SR APTS (AHA)	4.7800%	4,927,009	4,927,009	4,631,018
CDT-PARKSIDE TERRACE (AHF)	5.0400%	1,487,173	1,487,173	1,425,478
CDT-SAN DIEGO CREEK (AHF)	6.1400%	614,657	614,657	614,661
CDT-SANTA FE COMMUNITY (AHF)	4.7200%	2,359,911	2,359,911	2,284,871
CDT-SOCORRO PALMS APTS (AHF)	4.9500%	3,746,467	3,746,467	3,651,451
CDT-STERLING PLACE (AHA)	4.8000%	2,203,062	2,203,062	2,130,699
CDT-TRENT CENTER EAST (AHA)	4.7700%	6,148,859	6,148,859	5,833,454
CDT-VALLEY PARK (AHF)	6.1000%	2,220,934	2,220,934	2,222,698
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500%	597,813	597,813	581,428
CDT-WISDOM VLG CROSSING (AHF)	4.9500%	2,771,638	2,771,638	2,710,589
CIC NON-RECOURSE COLLATERAL TR	5.0270%	978	978	978
CIC-05-02	4.5250%	512	512	512
CIN-A PLACE FOR US (AHA)	5.0500%	846,598	846,598	823,771
CIN-BISHOP GARDENS (AHF)	4.9500%	2,187,030	2,187,030	2,134,348
CIN-BRISTOL PLACE RESID (AHF)	5.4900%	4,681,729	4,681,729	4,169,435
CIN-CLARK ESTES APTS (AHF)	5.2800%	2,172,938	2,172,938	2,084,280
CIN-GREENHILL POINT (AHF)	4.5600%	835,927	835,927	694,026
CIN-LANDINGS AT BELLE (AHF)	4.8900%	931,570	931,570	853,047
CIN-MAIN STREET APTS (AHF)	5.5700%	3,609,599	3,609,599	3,413,987
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400%	1,100,756	1,100,756	1,078,798
CIN-PABLO DAVIS ELDER CTR	5.4600%	1,764,851	1,765,795	1,742,194
CIN-PARADISE POINT SRS(AHA)	4.9700%	1,888,248	1,888,248	1,833,839
CIN-THIRTEEN31 PLACE APTS	4.1100%	4,392,314	4,395,636	3,552,482
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500%	960,021	960,021	915,874
CIN-WEST ARBOR APTS (AHF)	4.9500%	1,888,775	1,888,775	1,843,844
CPC - 850 LONGWOOD AVE (AHF)	4.5400%	2,416,064	2,416,064	2,323,736
CPC - HANDS ACROSS LONG IS (AH)	4.5400%	2,361,363	2,361,363	2,250,754
CPC - SILVER GARDENS	6.4700%	1,400,000	1,400,000	1,509,849
CPC THE TAFT	5.9900%	4,500,000	4,500,000	4,406,515
CPC-233 LANDING ROAD (CF)	4.7200%	16,345,341	16,345,341	15,122,054
CPC-260 WEST MAIN STREET (AHF)	4.4500%	6,550,800	6,550,800	6,327,153
CPC-35 BROADWAY	6.6700%	3,740,993	3,740,993	4,050,149
CPC-ERIE POINT	5.0000%	2,321,774	2,327,625	2,217,134
CPC-LAKEVIEW MACEDON (AHF)	4.4500%	5,239,819	5,239,819	4,824,450
CPC-LOFTS ON MAIN (AHF)	4.5400%	6,135,031	6,135,031	5,815,055
CPC-MONROE COMMONS (AHA)	7.5200%	194,154	194,154	196,203
CPC-THE TRAILS AT MALONE (AHF)	4.5200%	2,781,078	2,781,078	2,651,606
CPC-WATERS EDGE (AHA)	5.9200%	480,676	480,676	483,026
CPC-WYNWOOD OAKS (AHA)	6.0000%	795,636	795,636	806,906
CREEKVIEW APARTMENTS PHASE II	5.8500%	3,595,400	3,595,400	3,597,314
CRF AFFORDABLE HOUSING NO 1	7.3750%	53,117	53,117	53,132
CRF-BLANTON GREEN II (AHF)	6.5500%	145,278	155,482	145,583
CRF-CANYON VIEW APTS. (AHA)	5.0925%	89,520	84,799	88,455
CRF-ESCALANTE III (AHA)	3.8580%	553,182	534,884	544,925
CRF-KAMUELA SENIOR (AHA)	6.1500%	384,895	384,895	394,990
CRF-LEGION MANOR (AHA)	6.5500%	144,822	156,606	145,125
CRF-PALMER GREEN (AHF)	6.5500%	118,855	131,804	119,188
CRF-RIVER'S EDGE (AHF)	4.2700%	751,931	751,931	701,525
CRF-RIVERVIEW GREEN (AHF)	6.5500%	264,166	278,316	264,941
CRF-SHALLOTTE VILLAS (AHF)	6.5500%	245,032	257,731	246,866
CRF-SHERYL L PARMLEE (AHA)	5.7500%	233,433	233,433	233,629
GSC-ARBORPOINT APARTMENT (AHF)	5.0000%	1,216,557	1,216,701	1,223,982
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200%	991,899	991,912	984,558
GSC-HENDERSON VILLAGE (AHF)	4.8200%	1,585,774	1,585,915	1,537,177
GSC-RIVERVIEW APTS (AHF)	4.7700%	1,466,531	1,466,531	1,425,512
GSC-ST JOHN PLAZA APARTMENTS	5.0400%	4,308,484	4,308,484	4,103,026
GSC-STFRANCIS & KING HILL(AH)	4.7700%	2,745,374	2,745,374	2,550,443
GSC-SUTTERVIEW APTS (AHA)	4.6700%	3,510,579	3,510,579	3,386,817
LIIF-FAC CENTER (CF)	6.2000%	2,168,823	2,168,823	2,178,560
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300%	1,080,443	1,080,443	1,082,263
LIIF-PROJECT HOSPITALITY (AHS)	6.2700%	524,384	524,384	524,164
NHHFA-PARKHURST PLACE (AHF)	4.3200%	4,007,922	4,007,922	3,614,841
NHHFA-WOODLAND VILLAGE-1 (AHF)	6.0700%	2,748,692	2,748,694	2,492,398
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,760	997,030

Total of Positive Social Purpose Investments

172,865,518165,343,366

Total of Domestic Fixed Income Securities

3,299,415,6433,262,308,027

27.81%

International Fixed Income Securities

	Coupon	Units	Cost	Market Value
International Securities				
ALBANIA				
ALBANIA GOVERNMENT INTERN 144A	4.7500%	2,850,000	2,901,427	3,370,818
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000%	1,700,000	1,705,128	1,654,413
ANGOLAN GOVERNMENT INTERN 144A	8.7500%	600,000	601,126	572,236
ANGOLAN GOVERNMENT INTERN REGS	8.0000%	605,000	414,415	588,839
ANGOLAN GOVERNMENT INTERN REGS	8.2500%	525,000	500,783	527,522
ANGOLAN GOVERNMENT INTERN REGS	8.7500%	440,000	386,920	419,491
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	171,158	95,312	124,765
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	1,339,009	864,588	899,144
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	428,740	220,205	222,730
YPF SA 144A	8.2500%	600,000	591,837	577,724
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	1.0000%	5,371,000	3,042,879	3,098,195
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	4,838,000	3,136,881	3,113,143
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	1,320,000	721,500	767,655
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	11,174,000	4,149,277	3,944,724
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	9,084,000	5,824,720	5,823,914
BHP BILLITON FINANCE USA LTD	5.0000%	265,000	264,865	273,141
BHP BILLITON FINANCE USA LTD	5.2500%	67,000	65,522	69,828
CCP_IRS_P AUD-BBR-BBSW 3M CME	3.8438%	2,919,000	0	-3,763
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0000%	14,700,000	0	-232,579
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	49,942,000	345,096	555,634
CCP_IRS_P AUD-BBR-BBSW 6M CME	3.8125%	1,954,000	0	-7,256
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.7813%	2,338,000	0	-795
CCP_IRS_P AUD-BBR-BBSW 3M CME	0.0100%	-2,919,000	-888	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100%	-19,934,000	-171,574	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	3.6683%	-49,000,000	0	0
COMMONWEALTH BANK OF AUST REGS	1.6250%	2,050,000	2,272,322	2,271,150
FORTESCUE TREASURY PTY LT 144A	4.5000%	145,000	139,005	144,339
FORTESCUE TREASURY PTY LT 144A	5.8750%	305,000	300,256	312,587
FORTESCUE TREASURY PTY LT 144A	4.3750%	10,000	8,776	9,547
MACQUARIE GROUP LTD 144A	1.3400%	155,000	155,000	153,672
NBN CO LTD 144A	4.0000%	3,100,000	3,096,061	3,085,209
NICKEL INDUSTRIES LTD 144A	9.0000%	475,000	475,000	481,975
QUEENSLAND TREASURY CORP 144A	5.2500%	1,751,000	1,120,016	1,179,542
QUEENSLAND TREASURY CORP REGS	3.2500%	810,000	937,358	949,063
RIO TINTO FINANCE USA LTD	2.7500%	190,000	140,061	119,118
RIO TINTO FINANCE USA LTD	7.1250%	75,000	79,766	81,035
SANTOS FINANCE LTD 144A	3.6490%	1,700,000	1,703,054	1,586,867
SANTOS FINANCE LTD REGS	4.1250%	700,000	690,642	693,437
TRANSURBAN FINANCE CO PTY 144A	4.1250%	1,200,000	1,198,379	1,198,704
TREASURY CORP OF VICTORIA	5.0000%	2,205,000	1,356,561	1,383,458
WESTPAC BANKING CORP	2.9630%	275,000	186,850	210,497
WOODSIDE FINANCE LTD	6.0000%	320,000	316,872	334,021
WOODSIDE FINANCE LTD	5.1000%	2,500,000	2,494,193	2,480,897
WOODSIDE FINANCE LTD 144A	3.7000%	1,690,000	1,689,663	1,664,071
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	3.4500%	751,400	793,667	921,536
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	1,293,000	1,342,767	1,512,180
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	920,000	787,754	782,982
SUZANO AUSTRIA GMBH	3.7500%	457,000	432,142	432,423
BELARUS				
REPUBLIC OF BELARUS INTER REGS	7.6250%	0	0	0
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.1000%	2,013,000	2,073,839	2,334,617
KINGDOM OF BELGIUM GOVERN 144A	2.6000%	904,000	1,012,629	1,060,937
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	1,135,991	1,208,488	1,179,010
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	505,000	573,135	563,010
BERMUDA				
AIRCASTLE LTD / AIRCASTLE 144A	5.7500%	600,000	600,068	625,038
AIRCASTLE LTD 144A	6.5000%	2,500,000	2,516,065	2,627,098
AIRCASTLE LTD 144A	2.8500%	100,000	94,473	96,427
ARCH CAPITAL GROUP LTD	3.6350%	445,000	445,902	331,010
BERMUDA GOVERNMENT INTERN 144A	5.0000%	275,000	282,179	281,512
CHINA OIL & GAS GROUP LTD REGS	4.7000%	1,190,000	1,161,038	1,178,907
ENSTAR GROUP LTD	4.9500%	101,000	96,994	101,941
ESSENT GROUP LTD	6.2500%	600,000	598,282	628,509
NABORS INDUSTRIES LTD 144A	7.5000%	640,000	620,698	639,538
NCL CORP LTD 144A	6.2500%	110,000	110,000	110,569
NCL CORP LTD 144A	6.7500%	205,000	205,863	210,828
NCL CORP LTD 144A	5.8750%	110,000	109,999	109,996
RENAISSANCERE HOLDINGS LTD	5.7500%	380,000	377,940	398,844
TRANSOCEAN INTERNATIONAL 144A	8.7500%	311,250	316,343	327,488
VIKING CRUISES LTD 144A	5.8750%	144,000	140,978	144,077
VIKING CRUISES LTD 144A	9.1250%	165,000	168,079	177,098
VOC ESCROW LTD 144A	5.0000%	500,000	472,124	498,640
WEATHERFORD INTERNATIONAL 144A	6.7500%	1,060,000	1,060,192	1,060,737
WEATHERFORD INTERNATIONAL 144A	8.6250%	165,000	158,907	168,671
BOSNIA-HERZEGOVINA				
REPUBLIC OF SRPSKA TREASU 144A	4.7500%	580,000	697,897	668,810

	Coupon	Units	Cost	Market Value
BRAZIL				
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	19,400,000	2,109,959	2,140,952
BRAZIL NOTAS DO TESOURO NACION	10.0000%	133,031,000	21,293,521	21,848,120
BRAZIL NOTAS DO TESOURO NACION	6.0000%	6,863,941	8,210,617	5,130,317
BRAZILIAN GOVERNMENT INTERNATI	7.2500%	998,000	968,430	1,009,327
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	6,700,000	0	13
CCP_ZCS_P BRL-CDI 1D CME	13.6700%	8,124,737	0	14,227
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	83,600,000	11	-409,595
CCP_ZCS_P BRL-CDI 1D CME	14.9208%	1,998,635	0	22,227
CCP_ZCS_P BRL-CDI 1D CME	14.7443%	1,949,332	0	19,168
CCP_ZCS_P BRL-CDI 1D CME	14.7493%	1,949,009	0	19,236
CCP_ZCS_P BRL-CDI 1D CME	13.3150%	10,135,477	0	-673
CCP_ZCS_P BRL-CDI 1D CME	14.0700%	3,764,205	0	13,408
CCP_ZCS_P BRL-CDI 1D CME	13.6500%	3,671,088	0	5,457
CCP_ZCS_P BRL-CDI 1D CME	13.6690%	3,816,691	0	6,210
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	62,700,000	0	-7,370
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	74,300,000	0	35,038
CCP_ZCS_P BRL-CDI 1D CME	13.3585%	35,900,000	0	15,623
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%	-204,492,483	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	2,181,270
SAMARCO MINERACAO SA 144A	9.5000%	181,135	179,491	182,075
SAMARCO MINERACAO SA REGS	9.5000%	703,327	698,551	706,977
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	184,000	195,378	234,919
BULGARIA GOVERNMENT INTER REGS	5.0000%	722,000	694,445	721,998
BULGARIA GOVERNMENT INTER REGS	3.3750%	480,000	545,806	553,176
BULGARIA GOVERNMENT INTER REGS	4.8750%	190,000	234,527	245,854
CANADA				
1011778 BC ULC / NEW RED 144A	4.3750%	375,000	372,182	368,468
1261229 BC LTD 144A	10.0000%	2,025,000	1,998,600	2,075,730
AIR CANADA 2015-1 CLASS A 144A	3.6000%	315,601	301,979	310,814
BANK OF MONTREAL	6.8750%	350,000	350,010	356,207
BAUSCH + LOMB 6/25	0.0000%	100,000	99,500	99,917
BAUSCH + LOMB 9/23 INCREMENTAL	0.0000%	186,675	184,839	186,442
BAUSCH HEALTH COS INC 144A	11.0000%	341,000	483,079	354,647
BAUSCH HEALTH COS INC 144A	14.0000%	67,000	62,284	67,168
BOMBARDIER INC 144A	7.0000%	1,550,000	1,550,575	1,620,034
BOMBARDIER INC 144A	6.0000%	315,000	315,002	315,796
BOMBARDIER INC 144A	6.7500%	585,000	585,000	610,482
BOMBARDIER INC 144A	8.7500%	1,455,000	1,468,256	1,569,060
BURGER KING/RESTAURANT 6/24 TL	0.0000%	275,307	274,646	274,159
CANADA HOUSING TRUST NO 1	4.1500%	1,060,000	782,637	810,465
CANADIAN IMPERIAL BANK OF COMM	4.5080%	1,555,000	1,555,000	1,559,697
CANADIAN NATURAL RESOURCE 144A	5.0000%	221,000	221,399	225,902
CANADIAN NATURAL RESOURCES LTD	6.2500%	2,266,000	2,370,544	2,418,594
CANADIAN NATURAL RESOURCES LTD	4.9500%	515,000	545,666	457,765
CANADIAN PACIFIC RAILWAY CO	2.4500%	2,000,000	1,746,317	1,780,867
CANADIAN PACIFIC RAILWAY CO	5.9500%	309,000	395,799	331,356
CASCADES INC/CASCADES USA 144A	6.7500%	2,445,000	2,445,000	2,490,233
CCP_IRS_R CAD-CORRA-OIS-COMPO	0.0100%	2,515,000	2,927	-6,251
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8623%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.6981%	6,300,000	5,166	-190,763
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-1,200,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	0	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	2.5625%	-1,731,000	0	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	6,051,592	6,608,087
CGI INC 144A	4.9500%	1,815,000	1,805,566	1,847,768
CI FINANCIAL CORP 144A	7.5000%	1,200,000	1,190,596	1,278,931
CONSTELLATION SOFTWARE IN 144A	5.1580%	255,000	255,687	260,407
CPPIB CAPITAL INC	4.3000%	1,700,000	1,218,839	1,289,075
CPPIB CAPITAL INC REGS	2.8750%	1,060,000	1,175,118	1,244,413
CPPIB CAPITAL INC REGS	0.2500%	4,820,000	5,898,737	5,502,654
DYE & DURHAM LTD 144A	8.6250%	1,720,000	1,791,128	1,700,869
ELEMENT FLEET MANAGEMENT 144A	5.6430%	245,000	245,000	249,620
ENBRIDGE INC	3.2000%	988,000	706,420	711,525
ENBRIDGE INC	5.9000%	3,915,669	3,914,669	3,983,503
ENBRIDGE INC	6.2000%	60,000	59,922	64,748
ENBRIDGE INC	5.2500%	1,605,000	1,604,513	1,629,272
ENBRIDGE INC	4.9000%	400,000	400,068	409,055
ENBRIDGE INC	5.3000%	140,000	139,977	144,542
ENBRIDGE INC	5.6250%	910,000	908,790	949,863
ENBRIDGE INC	5.9500%	1,165,000	1,129,290	1,196,522
ENERFLEX LTD 144A	9.0000%	191,000	185,800	194,472
FAIRFAX FINANCIAL HLDG LTD	2.7500%	1,200,000	1,470,419	1,405,901
FEDERATION DES CAISSES DE 144A	5.7000%	425,000	424,942	440,498
FORD AUTO SECURITIZATION TR II	5.0530%	1,086,495	792,649	791,803
GARDA WORLD SECURITY CORP 144A	8.2500%	205,000	205,592	212,502

	Coupon	Units	Cost	Market Value
GARDA WORLD SECURITY CORP 144A	8.3750%	175,000	176,492	181,655
GOEASY LTD 144A	7.6250%	904,000	920,521	916,114
GOEASY LTD 144A	6.8750%	1,990,000	1,989,449	1,945,058
GOEASY LTD 144A	9.2500%	15,000	16,017	15,656
GOVERNMENT OF CANADA	4.0000%	1,136,000	850,234	870,174
GOVERNMENT OF CANADA	1.2500%	2,805,000	1,981,714	1,982,047
GOVERNMENT OF CANADA	2.7500%	6,061,000	4,340,310	4,364,974
GOVERNMENT OF CANADA	1.7500%	4,713,000	2,366,352	2,264,808
GOVERNMENT OF CANADA	3.2500%	1,121,000	801,340	808,991
MUSKRAT FALLS/LABRADOR	3.6300%	1,495,000	1,414,550	1,108,292
OMERS FINANCE TRUST 144A	5.5000%	1,807,000	1,802,554	1,934,652
OMERS FINANCE TRUST 144A	4.3750%	320,000	319,242	325,483
OMERS FINANCE TRUST 144A	3.1250%	1,189,000	1,285,413	1,420,086
ONTARIO TEACHERS FINANC	0.1000%	2,738,000	2,765,239	3,030,877
ONTARIO TEACHERS' FINANCE 144A	1.2500%	5,055,000	5,041,139	4,442,308
OPEN TEXT CORP 144A	3.8750%	108,000	102,287	104,805
OPEN TEXT CORP 144A	6.9000%	420,000	422,923	436,975
PRECISION DRILLING CORP 144A	6.8750%	1,875,000	1,865,625	1,885,073
PROV OF ALBERTA	3.1000%	732,000	611,879	418,683
PROV OF BRITISH COLUMBIA	4.1500%	1,500,000	1,060,513	1,123,836
PROV OF ONTARIO	3.8000%	4,600,000	3,351,553	3,349,265
PROV OF ONTARIO	4.0000%	2,577,000	1,821,755	1,930,361
PROV OF ONTARIO	3.4500%	1,634,000	1,362,952	1,028,408
PROV OF QUEBEC	4.4500%	4,500,000	3,282,649	3,444,858
PROV OF QUEBEC	2.7500%	1,399,000	1,065,177	1,009,645
PROV OF QUEBEC	3.5000%	1,415,000	1,222,016	889,739
PROVINCE OF BRITISH COLUMBIA C	4.8000%	3,360,000	3,353,311	3,436,530
PROVINCE OF BRITISH COLUMBIA C	5.2500%	4,230,000	2,867,599	2,852,465
PROVINCE OF BRITISH COLUMBIA C	3.9000%	3,335,000	3,324,383	3,333,973
PROVINCE OF MANITOBA CANADA	4.8500%	1,036,000	697,635	677,917
PROVINCE OF MANITOBA CANADA	4.3000%	1,160,000	1,157,252	1,154,231
PROVINCE OF ONTARIO CANAD REGS	0.2500%	2,789,000	3,831,209	3,586,103
PROVINCE OF ONTARIO CANADA	5.0500%	545,000	544,551	571,712
PROVINCE OF ONTARIO CANADA	2.5000%	539,000	537,539	534,493
PROVINCE OF ONTARIO CANADA	3.9000%	1,505,000	1,505,000	1,504,887
PROVINCE OF QUEBEC CANADA	5.2500%	7,865,000	5,072,866	5,299,526
PROVINCE OF QUEBEC CANADA	2.7500%	539,000	538,189	530,795
PROVINCE OF QUEBEC CANADA	4.5000%	250,000	249,208	253,138
PROVINCE OF QUEBEC CANADA	4.2500%	275,000	274,494	272,125
PROVINCE OF QUEBEC CANADA	4.6250%	1,775,000	1,764,146	1,793,348
PSP CAPITAL INC	5.2500%	3,810,000	2,513,224	2,560,984
PSP CAPITAL INC 144A	3.2500%	2,044,000	2,183,942	2,409,391
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	149,001	147,511	149,400
ROYAL BANK OF CANADA	5.2000%	200,000	199,947	206,245
ROYAL BANK OF CANADA	4.6960%	350,000	350,000	354,582
ROYAL BANK OF CANADA	4.9650%	550,000	550,000	559,438
SECURITIZED TERM AUTO A D 144A	6.7460%	10,631	10,631	10,842
TORONTO-DOMINION BANK/THE	4.6930%	100,000	100,269	101,292
TORONTO-DOMINION BANK/THE 144A	4.7010%	3,100,000	3,100,029	3,114,581
TRANSCANADA PIPELINES LTD	7.0000%	680,000	679,904	698,745
VALEANT/BAUSCH HEALTH 3/25	0.0000%	1,090,000	1,062,750	1,072,625
WASTE CONNECTIONS INC	3.2000%	205,000	204,890	189,826
WASTE CONNECTIONS INC	3.0500%	210,000	226,144	142,254
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.1250%	988,000	987,105	890,981
ALIBABA GROUP HOLDING LTD 144A	5.6250%	200,000	199,430	208,710
AVOLON HOLDINGS FUNDING L 144A	6.3750%	900,000	909,700	938,806
AVOLON HOLDINGS FUNDING L 144A	2.5280%	3,109,900	3,106,966	2,989,156
AZORRA FINANCE LTD 144A	7.2500%	200,000	200,365	208,258
BATTALION CLO XV L 15A DR 144A	7.5724%	170,000	169,994	165,291
BSPRT 2022-FL8 ISSU FL8 A 144A	5.8721%	113,814	113,824	113,826
BUTTERMILK PARK CL 1A A1R 144A	5.3976%	427,625	427,590	427,625
CARLYLE GLOBAL MAR 1A AR3 144A	5.5671%	85,749	92,621	85,826
CARLYLE US CLO 201 2A ER2 144A	11.8855%	250,000	253,806	253,075
CIFC FUNDING 2020- 1A A1R 144A	5.7292%	300,000	300,424	300,330
CK HUTCHISON INTERNATIONA 144A	4.7500%	405,000	404,559	410,819
CK HUTCHISON INTERNATIONA 144A	4.8750%	800,000	797,004	809,722
DIAMOND FOREIGN ASSET CO 144A	8.5000%	300,000	304,711	317,906
ELMWOOD CLO 26 LTD 1A E 144A	10.7790%	300,000	300,000	303,840
FALCON 2019-1 AEROSPA 1 A 144A	3.5970%	42,690	42,689	42,050
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%	85,653	85,677	85,713
KWG GROUP HOLDINGS LTD REGS	5.8750%	0	0	0
LIMA METRO LINE 2 FINANCE 144A	4.3500%	350,567	350,602	338,302
MF1 2021-FL7 LTD FL7 D 144A	6.8003%	215,000	200,258	209,905
NEUBERGER BERMAN 25A AR2 144A	5.7290%	470,000	470,000	471,222
NEUBERGER BERMAN 38A AR2 144A	5.2855%	550,000	550,000	550,330
OCP CLO 2014-5 LTD 5A A1R 144A	5.6554%	2,491	2,497	2,492
OCP CLO 2024-33 LT 33A D2 144A	8.7255%	250,000	249,930	251,525
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
RAD CLO 12 LTD 12A DR 144A	10.9600%	250,000	250,000	255,900
RR 28 LTD 28RA DR 144A	11.3176%	450,000	432,059	458,885

	Coupon	Units	Cost	Market Value
RUTAS 2 & 7 FINANCE LTD 144A	0.0000%	454,667	338,581	345,092
TCI-SYMPHONY CLO 2 1A AR2 144A	5.6019%	182,793	182,765	182,957
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	131,999	146,215
TENCENT HOLDINGS LTD REGS	3.6800%	200,000	160,697	171,904
TENCENT HOLDINGS LTD REGS	3.8400%	600,000	452,584	483,846
VALE OVERSEAS LTD	6.4000%	3,142,000	3,125,721	3,229,731
VENTURE XV CLO LT 15A AR3 144A	5.7592%	192,164	192,164	192,241
VOYA CLO 2013-2 LT 2A A1R 144A	5.5501%	57,938	57,921	57,938
CHILE				
ALFA DESARROLLO SPA 144A	4.5500%	846,651	846,712	677,672
BONOS DE LA TESORERIA DE 144A	6.0000%	530,000,000	565,715	582,780
BONOS DE LA TESORERIA DE 144A	5.3000%	1,015,000,000	1,249,537	1,046,304
BONOS DE LA TESORERIA DE 144A	2.3000%	450,000,000	436,223	438,513
BONOS DE LA TESORERIA DE LA RE	1.9000%	551,681,900	570,613	564,119
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	547,838
CHILE GOVERNMENT INTERNATIONAL	3.8000%	765,000	885,786	899,142
CHILE GOVERNMENT INTERNATIONAL	3.1000%	1,145,000	778,992	815,548
CHILE GOVERNMENT INTERNATIONAL	4.9500%	4,400,000	4,365,835	4,415,620
CHILE GOVERNMENT INTERNATIONAL	3.5000%	2,600,000	2,819,850	1,889,810
CHILE GOVERNMENT INTERNATIONAL	2.5500%	200,000	193,959	177,900
CHILE GOVERNMENT INTERNATIONAL	4.3400%	310,000	286,307	273,761
CHILE GOVERNMENT INTERNATIONAL	5.6500%	1,820,000	1,809,933	1,912,183
CHILE GOVERNMENT INTERNATIONAL	5.3300%	250,000	230,728	242,163
CORP NACIONAL DEL COBRE D 144A	6.3300%	944,000	1,006,549	1,006,540
CORP NACIONAL DEL COBRE D REGS	3.7000%	300,000	204,407	212,208
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	600,000	601,347	532,613
EMPRESA NACIONAL DEL PETRO 144A	5.9500%	1,000,000	986,536	1,053,194
LATAM AIRLINES GROUP SA 144A	7.8750%	700,000	702,204	728,315
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.6600%	740,849,000	50,388	55,266
CCP_IRS_R CNY-FIXING REPO RAT	0.0100%	99,889,000	0	25,230
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-740,849,000	-7,568	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6450%	-53,628,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5640%	-10,570,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5714%	-35,691,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	7,000,000	1,207,256	1,172,932
CHINA GOVERNMENT BOND REGS	4.5000%	3,500,000	573,703	592,774
CHINA GOVERNMENT BOND REGS	3.6000%	9,000,000	1,380,007	1,330,672
CHINA GOVERNMENT BOND REGS	3.9000%	2,000,000	312,606	333,474
CHINA GOVERNMENT BOND REGS	3.9500%	6,500,000	1,140,180	1,131,356
CHINA GOVERNMENT BOND REGS	3.3100%	1,000,000	148,244	140,792
CHINA GOVERNMENT BOND REGS	2.5200%	24,000,000	3,438,109	3,455,471
CHINA GOVERNMENT BOND REGS	2.0800%	14,500,000	2,081,559	2,066,496
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIONAL	3.1250%	540,000	452,098	468,423
COLOMBIA GOVERNMENT INTERNATIONAL	3.7500%	2,265,000	2,657,734	2,655,543
COLOMBIA GOVERNMENT INTERNATIONAL	3.2500%	1,202,000	1,013,182	1,016,291
COLOMBIA GOVERNMENT INTERNATIONAL	7.5000%	4,235,000	4,332,836	4,447,809
COLOMBIA GOVERNMENT INTERNATIONAL	8.0000%	2,730,000	2,720,102	2,958,895
COLOMBIA GOVERNMENT INTERNATIONAL	5.6250%	218,000	177,298	178,226
COLOMBIA GOVERNMENT INTERNATIONAL	5.2000%	200,000	150,661	150,070
COLOMBIA GOVERNMENT INTERNATIONAL	7.7500%	1,461,000	1,446,579	1,530,398
COLOMBIA GOVERNMENT INTERNATIONAL	8.5000%	3,565,000	3,764,481	3,944,673
COLOMBIAN TES	7.0000%	20,344,900,000	4,332,997	4,321,474
COLOMBIAN TES	11.0000%	12,700,000,000	3,191,775	3,274,092
COLOMBIAN TES	7.2500%	24,640,000,000	4,315,736	4,666,281
COLOMBIAN TES	9.2500%	13,481,800,000	2,523,174	2,806,613
COLOMBIAN TES	13.2500%	837,600,000	210,228	231,041
COLOMBIAN TES	3.7500%	6,970,098,930	1,669,512	1,404,925
ECOPETROL SA	8.8750%	1,230,000	1,221,917	1,333,299
EMPRESAS PUBLICAS DE MEDELLAN REGS	0.0022%	1,828,000,000	502,152	432,417
OLEODUCTO CENTRAL SA 144A	4.0000%	540,000	538,852	530,866
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	1,155,000	1,280,328	1,349,001
IVORY COAST GOVERNMENT IN 144A	4.8750%	1,235,000	1,520,037	1,382,348
IVORY COAST GOVERNMENT IN 144A	8.0750%	680,000	631,452	703,052
IVORY COAST GOVERNMENT IN REGS	7.6250%	220,000	201,340	228,682
IVORY COAST GOVERNMENT IN REGS	6.8750%	900,000	825,803	986,374
CROATIA				
CROATIA GOVERNMENT INTERNATIONAL REGS	1.1250%	638,000	773,498	712,378
CROATIA GOVERNMENT INTERNATIONAL REGS	1.5000%	165,000	206,799	180,873
CYPRUS				
CYPRUS GOVERNMENT INTERNATIONAL REGS	3.2500%	5,255,000	6,216,993	6,317,629
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	34,090,000	1,431,876	1,576,173
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	17,830,000	779,932	792,074
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	24,740,000	772,574	785,317
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	27,660,000	1,365,899	1,374,233
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	38,960,000	1,519,876	1,614,729
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	45,330,000	1,597,464	1,651,820
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	81,900,000	3,526,146	3,887,277
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	8,010,000	315,777	373,625

	Coupon	Units	Cost	Market Value
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	18,240,000	699,012	768,684
DENMARK				
DANSKE BANK A/S 144A	1.5490%	2,655,000	2,655,000	2,587,430
DANSKE BANK A/S 144A	5.7050%	1,707,000	1,727,536	1,776,004
DANSKE BANK A/S REGS	3.8750%	925,000	1,006,505	1,122,220
DENMARK GOVERNMENT BOND	4.5000%	4,249,972	839,749	810,577
JYSKE BANK A/S REGS	3.6250%	2,505,000	2,990,067	2,992,370
JYSKE BANK A/S REGS	4.1250%	1,625,000	1,730,905	1,979,256
JYSKE REALKREDIT A/S	1.5000%	8,321,384	1,264,753	1,043,633
NORDEA KREDIT REALKREDITAKTIES	1.5000%	6,229,818	947,313	791,249
NYKREDIT REALKREDIT A/S REGS	3.3750%	730,000	758,109	868,445
NYKREDIT REALKREDIT A/S REGS	4.6250%	1,200,000	1,302,384	1,486,616
NYKREDIT REALKREDIT A/S REGS	2.0000%	1,692,753	262,436	200,043
NYKREDIT REALKREDIT A/S REGS	1.5000%	13,060,772	1,982,180	1,647,524
REALKREDIT DANMARK A/S REGS	1.0000%	1,139,451	168,292	140,028
REALKREDIT DANMARK A/S REGS	1.5000%	2,270,217	341,688	280,513
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	5.8750%	937,000	900,165	830,369
DOMINICAN REPUBLIC INTERN REGS	5.8750%	845,000	705,731	748,839
DOMINICAN REPUBLIC INTERN REGS	5.3000%	1,400,000	1,218,795	1,264,200
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	17,075,000	344,963	358,728
EGYPT GOVERNMENT BOND	25.3180%	76,377,000	1,561,063	1,613,176
EGYPT GOVERNMENT INTERNAT 144A	7.6250%	500,000	498,257	491,014
EGYPT GOVERNMENT INTERNAT 144A	8.1500%	900,000	916,861	749,684
EGYPT GOVERNMENT INTERNAT 144A	9.4500%	565,000	564,717	602,807
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	380,000	276,222	297,755
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	1,110,000	916,901	1,029,977
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	1,100,000	1,031,588	1,080,314
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	460,000	334,766	414,207
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	1,010,000	802,343	1,128,287
EGYPT GOVERNMENT INTERNAT REGS	5.8000%	590,000	546,233	586,639
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	825,000	572,735	734,592
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	1,845,000	1,428,864	1,534,743
EGYPT GOVERNMENT INTERNAT REGS	8.5000%	495,000	386,994	435,856
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	552,000	458,441	557,535
EGYPT GOVERNMENT INTERNAT REGS	7.0529%	387,000	269,531	372,437
EGYPT GOVERNMENT INTERNAT REGS	7.6003%	291,000	268,172	300,611
EGYPT GOVERNMENT INTERNAT REGS	8.7002%	570,000	437,856	505,800
EGYPT GOVERNMENT INTERNAT REGS	7.9030%	251,000	194,197	207,579
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P 2.55000% R EUR-EURIB	0.0000%	-2,600,000	-6,333	-913
CCP_IRS_P 2.61000% R EUR-EURIB	0.0000%	-2,100,000	-5,339	-101
CCP_IRS_R 2.75000% P EUR-EURIB	0.0000%	-1,400,000	-3,235	-2,773
CCP_IRS_R 2.79000% P EUR-EURIB	0.0000%	-1,200,000	-3,098	-177
CCP_IRS_R 2.85000% P EUR-EURIB	0.0000%	-2,100,000	-5,339	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5000%	13,530,000	62,747	40,348
CCP_IRS_P EUR-EURIBOR-REUTERS	2.7200%	6,981,000	5,427	8,608
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3100%	15,749,000	0	-88,770
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3438%	2,873,000	617	-15,333
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	9,860,000	0	-177,917
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1540%	2,475,000	18,724	-51,916
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1000%	3,280,000	3,114	-24,424
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1060%	925,000	0	-39
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1900%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3030%	865,000	21,902	106,604
CCP_IRS_R EUR-EURIBOR-REUTERS	2.0490%	1,943,000	0	-23,789
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.0870%	1,950,000	0	1,275,664
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-39,133,000	-29,605	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000%	-1,950,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	3.0000%	-9,860,000	-127,844	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
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9100%	-925,000	-2,022	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	1,411,000	1,537,502	1,709,876
FINLAND GOVERNMENT BOND 144A	3.0000%	1,471,000	1,685,174	1,715,963
FINLAND GOVERNMENT BOND 144A	2.9500%	275,000	290,090	277,642
FRANCE				
ALTICE FRANCE SA 144A	5.5000%	780,000	574,466	674,650
ALTICE FRANCE SA 144A	5.1250%	542,000	399,843	462,868
ALTICE FRANCE SA 144A	8.1250%	210,000	210,001	199,860
BANQUE FEDERATIVE DU CRED 144A	5.3729%	900,000	900,117	907,344
BANQUE FEDERATIVE DU CRED REGS	3.8750%	1,700,000	1,748,934	2,026,040
BNP PARIBAS SA 144A	4.4000%	1,100,000	1,080,980	1,103,307
BNP PARIBAS SA 144A	5.1250%	900,000	900,000	917,861

	Coupon	Units	Cost	Market Value
BNP PARIBAS SA 144A	1.9040%	1,082,000	1,087,220	1,031,669
BNP PARIBAS SA 144A	1.6750%	225,000	225,000	220,526
BNP PARIBAS SA 144A	2.1590%	1,555,000	1,416,070	1,458,415
BNP PARIBAS SA 144A	5.3350%	220,000	220,000	226,012
BNP PARIBAS SA 144A	5.1760%	1,276,000	1,276,000	1,309,030
BNP PARIBAS SA REGS	4.7500%	1,700,000	2,131,581	2,140,946
BPCE SA 144A	5.7160%	285,000	285,000	294,733
BPCE SA 144A	5.8760%	1,900,000	1,900,000	1,984,319
BPCE SA 144A	4.7500%	375,000	374,635	378,625
BPCE SA 144A	1.6520%	3,152,000	3,112,695	3,150,726
BPCE SA 144A	6.6120%	1,230,000	1,230,000	1,257,814
BPCE SA 144A	5.2030%	2,300,000	2,300,000	2,329,305
BPCE SA 144A	5.9360%	500,000	511,682	523,729
BPCE SA 144A	6.9150%	435,000	441,226	466,916
BPCE SA 144A	6.5080%	1,100,000	1,153,772	1,168,812
BPCE SA REGS	4.0000%	900,000	1,083,613	1,076,492
BPCE SA REGS	4.1250%	700,000	746,913	847,246
CONSTELLUM SE 144A	3.7500%	250,000	234,015	237,871
CREDIT AGRICOLE SA 144A	4.6310%	1,600,000	1,600,000	1,610,116
CREDIT AGRICOLE SA REGS	7.2500%	1,500,000	1,719,696	1,897,359
ELECTRICITE DE FRANCE SA 144A	5.7500%	300,000	298,893	311,539
ELECTRICITE DE FRANCE SA 144A	5.7000%	2,300,000	2,298,055	2,379,435
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	5,620,000	6,355,694	6,398,659
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	7,166,685	7,522,223	8,497,830
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	4,550,368	4,922,518	5,380,479
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	3,361,963	3,440,150	3,236,692
FRENCH REPUBLIC GOVERNMENT 144A	3.6000%	1,714,000	1,799,675	1,918,308
INDIGO GROUP SAS REGS	1.6250%	600,000	721,205	686,386
MAYA SAS/PARIS FRANCE 144A	6.8750%	325,000	356,444	405,637
NEW IMMO HOLDING SA REGS	2.7500%	3,000,000	2,992,325	3,483,941
ORANGE SA	9.0000%	760,000	891,703	923,369
SOCIETE GENERALE SA 144A	6.7500%	400,000	382,062	402,670
SOCIETE GENERALE SA 144A	5.5000%	2,125,000	2,124,789	2,169,762
SOCIETE GENERALE SA REGS	4.8750%	2,600,490	3,260,490	3,260,858
TOTALENERGIES CAPITAL SA	5.6380%	329,000	329,000	327,784
TOTALENERGIES CAPITAL SA	5.4250%	235,000	235,000	226,272
TOTALENERGIES CAPITAL SA	5.2750%	360,000	360,000	345,822
GABON				
GABON GOVERNMENT INTERNAT 144A	7.0000%	500,000	500,000	399,846
GABON GOVERNMENT INTERNAT 144A	6.6250%	315,000	314,995	253,322
GABON GOVERNMENT INTERNAT REGS	7.0000%	3,180,000	2,722,643	2,543,326
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	1,434,000	768,973	764,858
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	6,849,006	6,191,946	6,421,528
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	3,855,570	4,198,364	4,265,567
DEUTSCHE BANK AG/NEW YORK NY	4.9500%	1,072,000	1,072,000	1,082,138
DEUTSCHE BANK AG/NEW YORK NY	2.3110%	225,000	225,000	220,078
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	1,500,000	1,524,018	1,532,103
DEUTSCHE BANK AG/NEW YORK NY	4.9990%	350,000	350,097	355,012
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	585,000	584,846	588,812
LAND BERLIN REGS	1.3000%	892,000	916,616	936,870
THYSSENKRUPP ELEVATOR 2/25 (US	0.0000%	175,207	170,844	175,645
THYSSENKRUPP ELEVATOR 3/25 (US	0.0000%	0	0	0
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	731,232	851,758
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	3,048,000	3,244,740	3,494,719
HELLENIC REPUBLIC GOVERNMENT 144A	4.3750%	2,825,000	3,345,903	3,560,395
GUATEMALA				
GUATEMALA GOVERNMENT BOND 144A	6.1250%	1,000,000	999,995	964,745
GUERNSEY CI				
AMDOCS LTD	2.5380%	160,000	153,363	146,589
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	558,000	560,458	563,859
HONDURAS GOVERNMENT INTER 144A	5.6250%	1,611,000	1,604,068	1,594,890
HONDURAS GOVERNMENT INTER REGS	6.2500%	1,290,000	1,308,235	1,303,545
HONDURAS GOVERNMENT INTER REGS	5.6250%	465,000	421,018	460,350
HONG KONG				
FAR EAST HORIZON LTD REGS	6.0000%	500,000	498,591	509,458
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	6.6810%	341,761,000	61	6,278
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.0100%	-341,761,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	560,620,000	1,286,811	1,454,140
HUNGARY GOVERNMENT BOND	7.0000%	313,030,000	940,476	952,681
HUNGARY GOVERNMENT BOND	3.0000%	37,420,000	72,293	74,924
HUNGARY GOVERNMENT BOND	4.5000%	183,160,000	453,757	529,093
HUNGARY GOVERNMENT BOND	3.2500%	238,520,000	649,547	607,301
HUNGARY GOVERNMENT BOND	4.7500%	97,090,000	239,814	261,037
HUNGARY GOVERNMENT BOND	9.5000%	80,810,000	236,203	251,389
HUNGARY GOVERNMENT INTERN 144A	6.2500%	1,100,000	1,084,029	1,179,782
HUNGARY GOVERNMENT INTERN 144A	5.5000%	2,091,000	2,051,717	2,106,459
HUNGARY GOVERNMENT INTERN 144A	5.2500%	425,000	422,042	434,633
HUNGARY GOVERNMENT INTERN 144A	2.1250%	370,000	294,788	317,888

	Coupon	Units	Cost	Market Value
HUNGARY GOVERNMENT INTERN 144A	6.7500%	200,000	191,688	216,146
HUNGARY GOVERNMENT INTERN 144A	5.3750%	1,745,000	1,736,347	1,795,111
MFB MAGYAR FEJLESZTESI BA REGS	4.3750%	605,000	684,369	734,911
INDIA				
ADANI TRANSMISSION STEP-O 144A	4.2500%	625,500	601,483	567,195
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	685,000	684,529	711,421
MANAPPURAM FINANCE LTD REGS	7.3750%	600,000	595,473	613,862
INDONESIA				
FREEPORT INDONESIA PT REGS	6.2000%	200,000	181,640	204,078
INDOFOOD CBP SUKSES MAKMU REGS	3.5410%	800,000	703,865	741,690
INDONESIA ASAHAN ALUMINIU REGS	5.8000%	1,200,000	1,079,963	1,176,992
INDONESIA GOVERNMENT INTE REGS	4.6250%	350,000	349,132	323,663
INDONESIA GOVERNMENT INTE REGS	4.3500%	475,000	476,480	477,320
INDONESIA GOVERNMENT INTE REGS	0.9900%	100,000,000	643,418	670,660
INDONESIA GOVERNMENT INTERNATI	3.0500%	350,000	346,937	234,993
INDONESIA GOVERNMENT INTERNATI	4.1500%	200,000	199,067	200,264
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,426	188,591
INDONESIA GOVERNMENT INTERNATI	5.6000%	230,000	239,913	243,185
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,313	130,961
INDONESIA TREASURY BOND	7.0000%	4,917,000,000	320,092	307,669
INDONESIA TREASURY BOND	6.6250%	24,655,000,000	1,538,818	1,504,931
INDONESIA TREASURY BOND	6.1250%	8,744,000,000	598,237	536,808
INDONESIA TREASURY BOND	7.1250%	25,823,000,000	1,642,575	1,595,297
INDONESIA TREASURY BOND	6.7500%	70,388,000,000	4,272,727	4,333,265
INDONESIA TREASURY BOND	6.5000%	72,605,000,000	4,696,744	4,534,516
INDONESIA TREASURY BOND	6.3750%	80,666,000,000	5,214,799	4,979,925
INDONESIA TREASURY BOND	6.8750%	19,080,000,000	1,226,731	1,199,830
INDONESIA TREASURY BOND	8.2500%	100,090,000,000	7,165,827	6,604,208
INDONESIA TREASURY BOND	8.3750%	22,000,000,000	1,625,724	1,502,293
INDONESIA TREASURY BOND	8.7500%	12,344,000,000	767,323	845,303
KRAKATAU POSCO PT REGS	6.3750%	600,000	603,245	615,420
PERTAMINA PERSERO PT 144A	3.1000%	500,000	501,150	472,419
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	300,000	300,000	279,876
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	2,400,000	2,368,908	1,775,738
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	175,000	174,852	168,646
AERCAP IRELAND CAPITAL DAC / A	6.5000%	186,000	193,452	191,885
AERCAP IRELAND CAPITAL DAC / A	3.3000%	3,793,000	3,386,287	3,492,949
AERCAP IRELAND CAPITAL DAC / A	5.3750%	397,000	401,496	410,592
AERCAP IRELAND CAPITAL DAC / A	4.3750%	345,000	343,972	343,278
AERCAP IRELAND CAPITAL DAC / A	2.4500%	6,060,000	6,035,539	5,953,858
AERCAP IRELAND CAPITAL DAC / A	5.1000%	155,000	153,746	158,652
AERCAP IRELAND CAPITAL DAC / A	6.4500%	274,000	275,635	282,567
AIB GROUP PLC 144A	5.8710%	982,000	998,715	1,033,049
AIB GROUP PLC 144A	5.3200%	690,000	700,518	710,405
ALLEGION PLC	3.5000%	70,000	70,787	67,709
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	375,000	356,172	367,138
IRELAND GOVERNMENT BOND REGS	0.2000%	2,006,000	2,056,019	2,104,916
PERRIGO FINANCE UNLIMITED CO	4.9000%	1,375,000	1,373,827	1,341,949
STERIS IRISH FINCO UNLTD CO	2.7000%	340,000	301,169	309,790
TRANE TECHNOLOGIES FINANCING L	4.5000%	65,000	76,214	56,290
TRUENOORD CAPITAL DAC 144A	8.7500%	190,000	190,018	201,875
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	2,500,000	2,489,711	2,569,261
STATE OF ISRAEL REGS	3.8000%	500,000	586,877	331,731
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	3,100,000	3,671,610	3,634,377
BPER BANCA SPA REGS	3.7500%	1,510,000	1,658,634	1,839,318
CASSA DEPOSITI E PRESTITI 144A	5.8750%	6,400,000	6,359,975	6,748,195
CREDIT AGRICOLE ITALIA SP REGS	3.2500%	900,000	948,800	1,056,823
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	1,400,000	1,518,837	1,691,985
ENEL SPA REGS	4.2500%	1,450,000	1,528,036	1,728,854
ENI SPA 144A	5.5000%	800,000	795,237	822,977
ENI SPA 144A	5.7500%	2,360,000	2,363,306	2,458,223
ENI SPA 144A	5.9500%	1,645,000	1,655,251	1,644,458
FIBERCOP SPA 144A	7.2000%	200,000	204,168	201,476
INTESA SANPAOLO SPA 144A	7.2000%	5,335,000	5,709,779	6,079,714
INTESA SANPAOLO SPA 144A	4.1980%	2,526,000	2,213,527	2,387,688
INTESA SANPAOLO SPA 144A	7.8000%	1,110,000	1,258,652	1,371,435
ITALY BUONI POLIENNALI DE 144A	3.2500%	2,152,000	2,512,424	2,542,811
ITALY BUONI POLIENNALI DE 144A	2.7000%	3,757,000	4,286,850	4,394,716
ITALY BUONI POLIENNALI DE 144A	3.8500%	3,515,000	3,610,739	4,082,265
ITALY BUONI POLIENNALI DE 144A	4.1000%	569,000	583,021	665,647
ITALY BUONI POLIENNALI DE REGS	3.1000%	5,368,000	5,978,073	6,365,945
REPUBLIC OF ITALY GOVERNMENT I	1.2500%	300,000	299,798	296,736
SNAM SPA 144A	5.0000%	1,400,000	1,393,519	1,419,640
UNICREDIT SPA 144A	5.4590%	5,867,000	5,673,147	5,914,937
UNICREDIT SPA 144A	1.9820%	270,000	270,000	265,743
UNICREDIT SPA REGS	7.5000%	800,000	996,476	968,200
JAPAN				
CCP_IRS_P JPY-TONA-OIS-COMPOU	1.4688%	79,903,000	0	-5,161
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0100%	233,190,000	33	20,198
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0100%	-79,903,000	-595	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.9063%	-233,190,000	0	0
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	270,000,000	1,554,602	1,402,241

	Coupon	Units	Cost	Market Value
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	50,000,000	307,181	295,104
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	491,400,000	3,504,696	3,239,610
MITSUBISHI HC CAPITAL INC 144A	5.0800%	1,900,000	1,900,000	1,924,604
MITSUBISHI UFJ FINANCIAL GROUP	1.5380%	300,000	300,000	293,583
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	2,100,000	2,100,000	2,146,651
MITSUBISHI UFJ FINANCIAL GROUP	5.6150%	1,700,000	1,731,437	1,783,415
MIZUHO FINANCIAL GROUP INC	1.5540%	200,000	200,000	195,940
MIZUHO FINANCIAL GROUP INC	5.3820%	400,000	400,000	413,943
NIPPON LIFE INSURANCE CO 144A	3.4000%	1,400,000	1,444,957	1,317,913
NISSAN MOTOR CO LTD 144A	7.5000%	1,255,000	1,255,000	1,317,119
NISSAN MOTOR CO LTD 144A	7.7500%	1,410,000	1,410,000	1,492,151
NISSAN MOTOR CO LTD 144A	8.1250%	1,720,000	1,756,619	1,846,411
NISSAN MOTOR CO LTD 144A	4.8100%	380,000	354,350	357,992
NOMURA HOLDINGS INC	1.6530%	3,000,000	3,000,000	2,942,498
NOMURA HOLDINGS INC	2.3290%	370,000	370,002	360,832
NOMURA HOLDINGS INC	5.3860%	5,900,000	5,900,000	6,007,136
NORINCHUKIN BANK/THE 144A	4.6740%	395,000	395,000	397,063
NTT FINANCE CORP 144A	4.6200%	1,062,000	1,067,174	1,072,501
NTT FINANCE CORP 144A	5.1360%	525,000	525,000	539,230
NTT FINANCE CORP 144A	5.5020%	1,390,000	1,390,000	1,437,799
NTT FINANCE CORP 144A	5.1710%	3,190,000	3,194,722	3,267,094
NTT FINANCE CORP 144A	4.5670%	1,190,000	1,190,000	1,198,581
NTT FINANCE CORP 144A	4.8760%	665,000	665,697	675,688
RAKUTEN GROUP INC 144A	8.1250%	200,000	200,002	207,899
RENESAS ELECTRONICS CORP 144A	2.1700%	3,400,000	3,374,438	3,313,280
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	2,400,000	2,400,000	2,093,034
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	6,800,000	7,079,902	6,157,636
SUMITOMO MITSUI FINANCIAL GROU	4.9540%	3,190,000	3,190,000	3,246,706
JERSEY C I				
ADIENT GLOBAL HOLDINGS LT 144A	7.0000%	50,000	50,588	51,237
BALLYROCK CLO 19 LT 19A D 144A	11.4355%	250,000	249,960	249,825
GALAXY PIPELINE ASSETS BI 144A	2.1600%	419,514	419,499	380,899
GOLUB CAPITAL PARTN 72A E 144A	11.0685%	350,000	349,951	354,095
OCF AEGIS CLO 2024- 39A E 144A	9.8178%	250,000	250,000	244,850
TURQUOISE TOPCO LIMITED 8/25 T	0.0000%	140,000	139,300	140,088
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0238%	350,000,000	780,643	605,548
KAZAKHSTAN GOVERNMENT INT 144A	5.5000%	2,745,000	2,745,000	2,806,338
KENYA				
REPUBLIC OF KENYA GOVERNM 144A	9.5000%	1,235,000	1,201,398	1,265,244
REPUBLIC OF KENYA GOVERNM REGS	6.3000%	1,100,000	878,154	966,638
REPUBLIC OF KENYA GOVERNM REGS	8.2500%	200,000	141,290	180,554
REPUBLIC OF KENYA GOVERNM REGS	9.5000%	800,000	731,505	818,895
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000%	200,000	199,670	198,261
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	400,000	399,993	410,193
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	500,000	505,701	509,731
ROYAL CARIBBEAN CRUISES LTD	3.7000%	1,559,000	1,517,768	1,534,034
ROYAL CARIBBEAN CRUISES LTD	5.3750%	1,450,000	1,447,854	1,458,456
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	610,000	610,000	646,635
ALBION FINANCING 1 SARL / 144A	7.0000%	1,270,000	1,280,688	1,313,561
CHILE ELECTRICITY LUX MPC 144A	5.6720%	545,000	544,998	561,676
CORESTATE CAPITAL HOLDING REGS	8.0000%	74,899	87,733	33,442
EAGLE FUNDING LUXCO SARL 144A	5.5000%	6,820,000	6,803,218	6,919,299
EUROPEAN FINANCIAL STABIL REGS	0.0000%	934,000	1,064,971	1,096,670
EUROPEAN FINANCIAL STABIL REGS	1.4500%	1,737,000	1,925,502	1,565,240
EUROPEAN FINANCIAL STABIL REGS	0.4000%	864,000	985,570	1,010,035
FORESEA HOLDING SA 144A	7.5000%	2,505	1,020	2,442
FORESEA HOLDING SA REGS	7.5000%	230,336	208,946	224,572
GUARA NORTE SARL 144A	5.1980%	635,376	635,328	622,248
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	232,071	231,038	232,027
MARLINK/VENGA 1/25 (USD) COV-L	0.0000%	221,712	215,061	222,211
MEDTRONIC GLOBAL HOLDINGS SCA	4.2500%	60,000	59,902	60,423
P3 GROUP SARL REGS	4.0000%	635,000	757,361	758,618
RAIZEN FUELS FINANCE SA 144A	6.4500%	375,000	374,112	363,755
REDE D'OR FINANCE SARL REGS	4.5000%	485,000	482,096	467,746
ROSEN GROUP 2/24 TLB	0.0000%	133,989	133,654	134,257
SHURGARD LUXEMBOURG SARL REGS	3.6250%	1,700,000	1,847,854	1,963,707
TELECOM ITALIA CAPITAL SA	7.2000%	65,000	60,251	70,153
TELECOM ITALIA CAPITAL SA	7.7210%	54,000	50,802	59,821
TYCO ELECTRONICS GROUP SA	5.0000%	1,040,000	1,024,142	1,055,205
TYCO ELECTRONICS GROUP SA	4.5000%	690,000	686,822	698,460
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	263,120	261,808	263,383
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	1,278,000	260,841	292,900
MALAYSIA GOVERNMENT BOND	3.7330%	1,350,000	324,593	325,618
MALAYSIA GOVERNMENT BOND	3.8990%	3,380,000	799,770	816,665
MALAYSIA GOVERNMENT BOND	3.8850%	1,443,000	337,722	351,025
MALAYSIA GOVERNMENT BOND	4.8930%	12,979,000	3,065,068	3,477,618
MALAYSIA GOVERNMENT BOND	4.1270%	1,519,000	359,542	375,432
MALAYSIA GOVERNMENT BOND	4.6420%	15,575,000	4,173,024	3,991,909
MALAYSIA GOVERNMENT BOND	4.9210%	3,300,000	881,569	906,593
MALAYSIA GOVERNMENT BOND	3.8280%	18,238,000	4,288,450	4,446,879

	Coupon	Units	Cost	Market Value
MALAYSIA GOVERNMENT BOND	4.2540%	9,439,000	2,169,393	2,387,912
MALAYSIA GOVERNMENT BOND	4.7620%	327,000	82,866	85,981
MALAYSIA GOVERNMENT BOND	4.1800%	2,300,000	545,973	571,795
MALAYSIA GOVERNMENT BOND	4.0650%	973,000	203,180	236,232
MALAYSIA GOVERNMENT BOND	3.5820%	2,400,000	548,251	575,635
MALAYSIA GOVERNMENT BOND	4.0540%	8,000,000	1,955,223	1,975,165
MALAYSIA GOVERNMENT BOND	3.5190%	1,324,000	294,828	317,499
MALAYSIA GOVERNMENT BOND	4.4570%	8,531,000	2,129,945	2,179,974
MALAYSIA GOVERNMENT BOND	3.5020%	2,391,000	507,103	572,331
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	8,000,000	1,828,925	1,913,327
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	3,721,000	873,303	955,996
MALAYSIA GOVERNMENT INVESTMENT	4.4170%	444,000	100,150	113,970
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	5,128,000	1,174,153	1,260,664
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	2,298,000	570,096	666,256
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	900,000	208,517	223,661
PETRONAS CAPITAL LTD 144A	3.5000%	700,000	701,681	680,552
PETRONAS CAPITAL LTD 144A	5.3400%	1,000,000	1,000,000	1,043,041
PETRONAS CAPITAL LTD 144A	5.8480%	325,000	325,000	344,061
PETRONAS CAPITAL LTD REGS	3.4040%	250,000	181,768	172,406
MEXICO				
ALPEK SAB DE CV 144A	3.2500%	900,000	899,255	789,196
AMERICA MOVIL SAB DE CV	4.7000%	705,000	688,973	704,379
AMERICA MOVIL SAB DE CV	9.5000%	2,330,000	124,589	130,322
AMERICA MOVIL SAB DE CV	10.1250%	37,050,000	2,211,441	2,101,851
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	1,215,000	1,215,000	1,278,180
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	1,480,000	1,527,635	1,642,402
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	577,048	576,996	624,141
CCP_IRS_P MXN-TIIE ON-OIS COM	8.2375%	19,444,000	0	36,684
CCP_IRS_P MXN-TIIE ON-OIS COM	8.0125%	19,180,000	0	19,778
CCP_IRS_P MXN-TIIE ON-OIS COM	7.7825%	19,410,000	0	923
CCP_IRS_P MXN-TIIE ON-OIS COM	0.0100%	-19,410,000	0	0
CCP_IRS_P MXN-TIIE ON-OIS COM	7.6903%	-38,624,000	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7575%	0	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	572,963	541,906
CORP INMOBILIARIA VESTA S 144A	3.6250%	400,000	397,069	371,748
MEXICAN BONOS	10.0000%	13,803,700	773,676	814,774
MEXICAN BONOS	7.5000%	34,091,200	1,589,107	1,755,597
MEXICAN BONOS	8.0000%	126,631,500	5,875,606	6,018,153
MEXICAN BONOS	7.7500%	190,731,100	8,235,249	9,180,748
MEXICAN BONOS	8.5000%	182,460,000	9,528,896	9,836,669
MEXICAN UDIBONOS	4.0000%	50,278,739	1,843,472	2,500,850
MEXICAN UDIBONOS	2.7500%	20,406,927	794,720	1,017,127
MEXICAN UDIBONOS	4.5000%	16,393,849	978,291	898,212
MEXICO GOVERNMENT INTERNATIONA	7.3750%	1,708,000	1,705,020	1,874,547
MEXICO GOVERNMENT INTERNATIONA	6.0000%	3,582,000	3,587,435	3,695,204
MEXICO GOVERNMENT INTERNATIONA	6.6250%	3,155,000	3,150,387	3,315,937
MEXICO GOVERNMENT INTERNATIONA	5.7500%	65,000	66,781	55,510
MEXICO GOVERNMENT INTERNATIONA	6.0500%	357,000	393,173	358,535
MEXICO GOVERNMENT INTERNATIONA	5.8500%	640,000	639,683	660,736
MEXICO GOVERNMENT INTERNATIONA	6.3500%	5,100,000	5,154,400	5,385,702
MEXICO GOVERNMENT INTERNATIONA	3.7500%	880,000	793,761	533,632
MEXICO GOVERNMENT INTERNATIONA	1.1250%	4,900,000	6,034,259	5,235,002
MEXICO GOVERNMENT INTERNATIONA	4.5000%	1,890,000	2,087,503	1,861,087
MEXICO GOVERNMENT INTERNATIONA	6.7500%	101,000	105,595	109,989
MEXICO GOVERNMENT INTERNATIONA	4.1500%	230,000	229,868	229,391
MEXICO GOVERNMENT INTERNATIONA	4.6000%	500,000	499,178	396,410
MEXICO GOVERNMENT INTERNATIONA	5.1250%	765,000	905,007	915,485
MEXICO GOVERNMENT INTERNATIONA	5.3750%	1,445,000	1,439,726	1,440,665
MEXICO GOVERNMENT INTERNATIONA	6.8750%	1,425,000	1,426,515	1,536,863
MEXICO GOVERNMENT INTERNATIONA	4.7500%	2,105,000	2,130,060	1,861,079
MEXICO GOVERNMENT INTERNATIONA	4.3500%	145,000	160,279	111,607
MEXICO GOVERNMENT INTERNATIONA	4.8750%	255,000	251,332	246,695
MEXICO GOVERNMENT INTERNATIONA	3.7710%	850,000	683,681	534,608
MEXICO GOVERNMENT INTERNATIONA	6.4000%	800,000	787,896	780,808
MEXICO GOVERNMENT INTERNATIONA	6.3380%	475,000	436,596	461,463
PETROLEOS MEXICANOS	10.0000%	2,000,000	1,962,642	2,321,000
PETROLEOS MEXICANOS	6.6250%	1,547,000	1,129,519	1,475,145
PETROLEOS MEXICANOS	6.8750%	355,000	343,914	359,557
PETROLEOS MEXICANOS	5.9500%	2,936,481	2,759,481	2,843,838
PETROLEOS MEXICANOS	8.7500%	1,253,716	1,235,518	1,350,482
PETROLEOS MEXICANOS	7.6900%	1,000,000	803,512	909,216
PETROLEOS MEXICANOS	7.4700%	92,791,200	4,835,380	4,884,537
PETROLEOS MEXICANOS	6.4900%	320,000	303,948	323,643
PETROLEOS MEXICANOS	5.3500%	1,400,000	1,312,707	1,394,034
TRUST FIBRA UNO REGS	6.3900%	1,000,000	1,058,071	923,078
TRUST FIBRA UNO REGS	6.9500%	200,000	252,168	198,500
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	2,565,000	2,760,092	3,077,640
MOROCCO GOVERNMENT INTERN 144A	4.7500%	950,000	1,017,858	1,150,682
MOROCCO GOVERNMENT INTERN 144A	5.9500%	1,225,000	1,217,256	1,268,453
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	2,275,000	2,165,607	2,024,793
NETHERLANDS				

	Coupon	Units	Cost	Market Value
ABN AMRO BANK NV 144A	6.3390%	300,000	300,000	305,832
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	1,500,000	1,567,000	1,755,539
AXALTA COATING SYSTEMS DU 144A	7.2500%	185,000	185,000	193,551
BRASKEM NETHERLANDS FINAN 144A	8.5000%	525,000	519,545	204,750
BRASKEM NETHERLANDS FINAN REGS	4.5000%	2,270,000	1,594,153	865,423
BRASKEM NETHERLANDS FINAN REGS	7.2500%	200,000	138,231	78,596
CALDIC 2/22 (USD) TLB	0.0000%	217,757	217,213	204,328
COOPERATIEVE RABOBANK UA REGS	0.7500%	1,000,000	935,835	1,037,263
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	295,000	331,440	347,719
DSV FINANCE BV REGS	0.5000%	645,000	604,735	661,433
EMBRAER NETHERLANDS FINANCE BV	5.9800%	1,500,000	1,527,269	1,591,320
EMF-NL PRIME 2008 APRX A2 REGS	2.8420%	88,061	127,972	103,057
ENEL FINANCE INTERNATIONAL 144A	5.0000%	645,000	639,596	635,594
ENEL FINANCE INTERNATIONAL 144A	5.5000%	1,344,000	1,337,378	1,391,501
ENEL FINANCE INTERNATIONAL 144A	2.1250%	2,326,000	2,150,162	2,197,042
ENEL FINANCE INTERNATIONAL 144A	2.5000%	400,000	398,491	357,154
ENEL FINANCE INTERNATIONAL 144A	3.5000%	4,930,000	5,238,497	4,840,130
ENEL FINANCE INTERNATIONAL 144A	7.5000%	1,924,000	2,141,180	2,218,109
ENEL FINANCE INTERNATIONAL 144A	4.1250%	680,000	678,410	678,082
ENEL FINANCE INTERNATIONAL 144A	4.6250%	4,214,000	4,198,221	4,241,577
ENEL FINANCE INTERNATIONAL REGS	3.0000%	830,000	926,664	972,555
GREENKO DUTCH BV 144A	3.8500%	2,083,785	2,045,986	2,062,076
ING GROEP NV	5.5500%	605,000	603,337	628,506
ING GROEP NV	1.7260%	200,000	200,000	197,421
ING GROEP NV	5.5250%	1,455,000	1,453,281	1,509,389
JDE PEET'S NV 144A	1.3750%	300,000	299,516	288,622
KONINKLIJKE KPN NV REGS	0.8750%	300,000	266,840	288,832
KONINKLIJKE KPN NV REGS	3.8750%	1,800,000	1,916,296	2,196,309
LYB INTERNATIONAL FINANCE BV	4.8750%	160,000	134,367	137,154
NE PROPERTY BV REGS	3.3750%	1,000,000	1,217,026	1,190,300
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	5,878,000	6,633,270	6,747,114
NETHERLANDS GOVERNMENT BO 144A	0.0000%	4,154,761	4,185,059	3,358,933
NETHERLANDS GOVERNMENT BO 144A	2.5000%	1,864,919	1,931,350	2,205,153
NORD ANGLIA 7/25 TL	0.0000%	296,254	296,677	296,677
NXP BV / NXP FUNDING LLC / NXP	5.2500%	1,075,000	1,071,156	1,085,975
NXP BV / NXP FUNDING LLC / NXP	4.3000%	736,000	735,362	736,812
PETROBRAS GLOBAL FINANCE BV	5.1250%	3,600,000	3,565,225	3,558,024
SHELL INTERNATIONAL FINANCE BV	3.8750%	12,000	11,884	11,990
SHELL INTERNATIONAL FINANCE BV	6.3750%	170,000	203,467	192,346
SIEMENS FUNDING BV 144A	4.9000%	810,000	808,773	830,828
SIEMENS FUNDING BV 144A	5.2000%	815,000	812,493	845,049
SIEMENS FUNDING BV 144A	5.8000%	215,000	213,945	230,693
SUNRISE FINCO I BV 144A	4.8750%	225,000	196,723	214,346
TEVA PHARMACEUTICAL FINANCE NE	7.8750%	115,000	122,726	161,969
TMF GROUP 1/25 (USD) COV-LITE	0.0000%	230,911	226,293	230,525
UNITED GROUP BV 144A	6.2860%	100,000	106,171	117,805
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	280,000	280,000	279,126
ZIGGO BV 144A	4.8750%	200,000	178,524	188,771
NEW ZEALAND				
CCP_IRS_P NZD-BBR-FRA 3M CME	3.7813%	3,992,000	1,908	38,631
CCP_IRS_P NZD-BBR-FRA 3M CME	3.9375%	1,035,000	0	7,425
CCP_IRS_P NZD-BBR-FRA 3M CME	3.8125%	4,389,000	7,041	77,609
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6875%	3,242,000	6,596	32,260
CCP_IRS_R NZD-BBR-FRA 3M CME	0.0100%	8,439,000	8,016	-81,336
CCP_IRS_R NZD-BBR-FRA 3M CME	2.8350%	26,192,000	8,935	-333,356
CCP_IRS_P NZD-BBR-FRA 3M CME	0.0100%	-12,658,000	-2,446	0
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	-26,192,000	-15,357	0
CCP_IRS_R NZD-BBR-FRA 3M CME	3.4700%	-8,439,000	-71	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	0	0	0
NEW ZEALAND GOVERNMENT BOND	5.0000%	2,909,000	1,726,521	1,673,335
NEW ZEALAND GOVERNMENT BOND	2.0000%	6,630,000	3,304,173	3,448,486
NEW ZEALAND GOVERNMENT BOND	2.7500%	6,121,000	2,460,640	2,390,278
NEW ZEALAND GOVERNMENT BOND	4.5000%	4,879,000	2,735,851	2,902,378
NEW ZEALAND GOVERNMENT BOND	1.5000%	8,090,000	4,270,045	4,200,670
NEW ZEALAND GOVERNMENT BOND	4.2500%	4,962,000	2,786,945	2,915,097
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	1,336,900,000	859,151	966,691
NIGERIA GOVERNMENT INTERN REGS	8.2500%	515,000	385,931	463,129
NIGERIA GOVERNMENT INTERN REGS	10.3750%	1,100,000	1,156,893	1,221,582
NORWAY				
AKER BP ASA 144A	3.1000%	900,000	898,961	823,018
AKER BP ASA 144A	4.0000%	1,275,000	1,197,214	1,228,755
AKER BP ASA 144A	5.6000%	1,782,000	1,794,423	1,837,502
AKER BP ASA 144A	5.1250%	765,000	763,201	751,980
CCP_IRS_R NOK-NIBOR-NIBR 6M C	0.0100%	263,752,000	77,202	295,227
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.7800%	-189,538,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	4.0313%	-15,201,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.7813%	-27,383,000	-3,460	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.9688%	-6,754,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.5938%	-24,876,000	-1,759	0
EQUINOR ASA	2.3750%	350,000	349,008	323,848
EQUINOR ASA	3.2500%	125,000	124,638	89,523
NORWAY GOVERNMENT BOND 144A	3.7500%	1,508,000	138,368	147,553
VAR ENERGI ASA 144A	6.5000%	1,800,000	1,852,766	1,913,952
VAR ENERGI ASA 144A	7.5000%	800,000	841,487	847,845

	Coupon	Units	Cost	Market Value
VAR ENERGI ASA 144A	5.8750%	2,130,000	2,171,799	2,214,765
OMAN				
OMAN GOVERNMENT INTERNATI REGS	7.0000%	250,000	277,938	282,277
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.0000%	200,000	193,740	199,166
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750%	493,940	493,943	466,773
CARNIVAL CORP 144A	4.0000%	2,400,000	2,284,804	2,365,693
CARNIVAL CORP 144A	6.0000%	90,000	87,779	91,343
CARNIVAL CORP 144A	5.7500%	1,200,000	1,199,914	1,225,183
PANAMA GOVERNMENT INTERNATIONA	4.5000%	1,190,000	923,935	868,760
PANAMA GOVERNMENT INTERNATIONA	4.3000%	200,000	221,652	146,100
PANAMA GOVERNMENT INTERNATIONA	8.0000%	1,795,000	1,826,100	2,042,890
PANAMA GOVERNMENT INTERNATIONA	6.8750%	1,390,000	1,382,381	1,476,041
PANAMA GOVERNMENT INTERNATIONA	3.8700%	335,000	367,620	215,338
PANAMA GOVERNMENT INTERNATIONA	2.2520%	760,000	581,659	614,232
PANAMA GOVERNMENT INTERNATIONA	6.4000%	340,000	342,746	351,118
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	2.7390%	1,065,000	1,065,000	940,171
PERU				
BANCO DE CREDITO DEL PERU 144A	3.2500%	1,115,000	1,114,572	1,096,265
INRETAIL CONSUMER 144A	3.2500%	900,000	900,000	874,232
PERU GOVERNMENT BOND	5.4000%	1,459,000	364,389	407,424
PERU GOVERNMENT BOND	5.3500%	1,796,000	424,974	458,761
PERU GOVERNMENT BOND 144A	7.3000%	9,700,000	2,779,123	3,120,369
PERU GOVERNMENT BOND 144A	6.8500%	4,046,000	1,140,712	1,232,070
PERU GOVERNMENT BOND 144A	7.6000%	716,000	202,015	225,736
PERUVIAN GOVERNMENT INTER 144A	1.7760%	2,408,000	638,931	737,378
PERUVIAN GOVERNMENT INTER REGS	2.0070%	6,881,000	1,915,384	2,200,621
PERUVIAN GOVERNMENT INTER REGS	1.5594%	20,900,000	5,167,358	5,838,975
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	4,060,000	4,045,524	4,136,125
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	260,000	309,476	289,120
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	650,000	392,992	412,685
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	100,000	99,122	100,300
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	900,000	907,539	640,935
PERUVIAN GOVERNMENT INTERNATIO	2.7800%	110,000	94,964	61,303
PERUVIAN GOVERNMENT INTERNATIO	5.6250%	200,000	187,955	196,500
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	494,000	592,065	619,427
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	60,000	49,845	33,465
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	144,260,000	2,588,195	2,515,205
PHILIPPINE GOVERNMENT BOND	6.0000%	26,765,000	473,420	462,781
PHILIPPINE GOVERNMENT BOND	6.7500%	124,830,000	2,266,206	2,242,580
PHILIPPINE GOVERNMENT BOND	6.5000%	8,740,000	162,770	153,844
PHILIPPINE GOVERNMENT BOND	6.3750%	21,930,000	392,519	384,074
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	290,000	295,430	308,903
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	270,000	280,192	287,292
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	1,750,000	2,185,769	1,970,913
PHILIPPINE GOVERNMENT INTERNAT	2.9500%	2,624,000	2,590,423	1,879,098
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	5.3750%	375,000	374,280	387,021
BANK GOSPODARSTWA KRAJOWE REGS	6.2500%	800,000	871,067	831,601
CCP_IRS_ P PLN-WIBOR-WIBO 6M C	4.5600%	6,611,000	0	5,239
CCP_IRS_ R PLN-WIBOR-WIBO 6M C	0.0100%	11,898,000	0	-2,602
CCP_IRS_ P PLN-WIBOR-WIBO 6M C	0.0100%	-6,611,000	0	0
CCP_IRS_ R PLN-WIBOR-WIBO 6M C	4.1500%	-11,898,000	0	0
REPUBLIC OF POLAND GOVERNMENT	5.0000%	13,666,000	3,427,541	3,664,621
REPUBLIC OF POLAND GOVERNMENT	6.0000%	51,801,000	13,332,772	14,965,509
REPUBLIC OF POLAND GOVERNMENT	5.5000%	736,000	712,776	712,076
REPUBLIC OF POLAND GOVERNMENT	3.7500%	15,028,000	3,115,275	4,117,297
REPUBLIC OF POLAND GOVERNMENT	1.7500%	4,424,000	872,037	996,338
REPUBLIC OF POLAND GOVERNMENT	2.5000%	5,820,000	1,423,070	1,588,611
REPUBLIC OF POLAND GOVERNMENT	5.1250%	452,000	450,812	462,027
PORTUGAL				
EDP SA REGS	3.8750%	500,000	551,728	606,768
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	1,442,000	1,495,614	1,677,893
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	658,000	746,249	821,843
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	1,690,000	1,710,644	1,510,456
QATARENERGY 144A	3.1250%	1,700,000	1,694,746	1,308,762
QATARENERGY 144A	2.2500%	370,000	367,615	332,993
QATARENERGY REGS	3.1250%	500,000	401,252	384,928
QATARENERGY REGS	3.3000%	1,300,000	906,161	915,091
ROMANIA				
ROMANIA GOVERNMENT BOND	6.3000%	12,225,000	2,671,886	2,758,469
ROMANIA GOVERNMENT BOND	6.7500%	2,010,000	434,456	447,666
ROMANIA GOVERNMENT BOND	4.8500%	2,925,000	594,776	621,227
ROMANIA GOVERNMENT BOND	6.7000%	4,675,000	1,021,265	1,044,506
ROMANIA GOVERNMENT BOND	7.2000%	7,530,000	1,731,316	1,743,194
ROMANIA GOVERNMENT BOND	6.8500%	3,765,000	848,941	851,092
ROMANIAN GOVERNMENT INTER 144A	2.0000%	2,125,000	2,467,897	1,996,003
ROMANIAN GOVERNMENT INTER 144A	6.0000%	700,000	777,851	781,762
ROMANIAN GOVERNMENT INTER 144A	5.7500%	540,000	536,460	519,980
ROMANIAN GOVERNMENT INTER 144A	5.2500%	1,600,000	1,699,407	1,901,479
ROMANIAN GOVERNMENT INTER 144A	2.7500%	307,000	361,770	232,407

	Coupon	Units	Cost	Market Value
ROMANIAN GOVERNMENT INTER 144A	2.6250%	3,400,000	4,021,438	2,556,077
ROMANIAN GOVERNMENT INTER 144A	1.7500%	1,000,000	1,179,627	1,031,955
ROMANIAN GOVERNMENT INTER 144A	7.5000%	702,000	699,516	753,413
ROMANIAN GOVERNMENT INTER 144A	5.3750%	1,327,000	1,427,415	1,586,425
ROMANIAN GOVERNMENT INTER 144A	5.6250%	2,532,000	2,736,194	2,847,065
ROMANIAN GOVERNMENT INTER REGS	5.7500%	302,000	267,987	290,780
ROMANIAN GOVERNMENT INTER REGS	2.7500%	2,507,000	1,879,751	1,897,866
ROMANIAN GOVERNMENT INTER REGS	6.3750%	332,000	329,932	358,217
ROMANIAN GOVERNMENT INTER REGS	2.1000%	300,000,000	2,020,152	1,996,206
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	1,637,420	1,028,906
SENEGAL GOVERNMENT INTERN REGS	6.2500%	260,000	212,825	187,700
SENEGAL GOVERNMENT INTERN REGS	6.7500%	1,100,000	805,943	683,068
SENEGAL GOVERNMENT INTERN REGS	5.3750%	150,000	115,359	115,435
SINGAPORE				
FLEX LTD	6.0000%	175,000	174,221	180,790
IBM INTERNATIONAL CAPITAL PTE	5.2500%	590,000	551,028	580,561
IBM INTERNATIONAL CAPITAL PTE	5.3000%	100,000	95,353	95,701
PFIZER INVESTMENT ENTERPRISES	4.4500%	1,313,000	1,312,152	1,318,639
PFIZER INVESTMENT ENTERPRISES	4.6500%	980,000	978,790	998,378
PFIZER INVESTMENT ENTERPRISES	5.3400%	66,000	64,740	62,644
SEAGATE DATA STORAGE TECH 144A	4.1250%	37,000	34,711	34,250
SEAGATE DATA STORAGE TECH 144A	9.6250%	50,400	56,764	57,087
SINGAPORE GOVERNMENT BOND	2.7500%	315,000	263,232	270,970
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	433,722	336,779	348,062
SLOVAKIA GOVERNMENT BOND REGS	3.7500%	1,300,000	1,340,503	1,495,266
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	600,000	600,000	625,508
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,268,100	360,658	385,514
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	119,503,144	5,384,856	5,007,495
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	1,300,000	1,211,514	1,317,202
REPUBLIC OF SOUTH AFRICA GOVER	4.3000%	650,000	616,684	640,120
REPUBLIC OF SOUTH AFRICA GOVER	5.3750%	500,000	386,449	406,237
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	400,828,311	21,177,322	22,788,670
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	33,956,400	1,626,660	1,941,600
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	71,724,943	3,016,777	3,597,274
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	114,928,837	6,025,750	6,128,663
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	43,400,000	2,515,314	2,847,914
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	2.8400%	0	0	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	270,000	264,995	283,015
EXPORT-IMPORT BANK OF KOREA	0.0834%	12,300,000	146,606	139,979
EXPORT-IMPORT BANK OF KOREA	0.0913%	39,600,000	498,317	463,663
EXPORT-IMPORT BANK OF KOREA	0.0902%	70,700,000	836,195	821,769
KOREA DEVELOPMENT BANK/TH REGS	0.0817%	16,200,000	187,110	183,430
KOREA DEVELOPMENT BANK/THE	3.0000%	4,300,000	4,280,396	4,285,925
KOREA DEVELOPMENT BANK/THE	3.7500%	1,340,000	1,331,143	1,325,725
KOREA DEVELOPMENT BANK/THE	0.0834%	144,000,000	1,692,300	1,635,398
KOREA NATIONAL OIL CORP 144A	4.8750%	1,000,000	994,724	1,022,265
KOREA TREASURY BOND	3.7500%	2,051,290,000	1,967,145	1,543,737
KOREA TREASURY BOND	2.7500%	1,060,920,000	1,034,709	732,634
KOREA TREASURY BOND	2.3750%	2,036,620,000	1,848,446	1,445,432
KOREA TREASURY BOND	2.6250%	2,839,840,000	2,197,402	2,003,842
KOREA TREASURY BOND	2.1250%	1,558,800,000	1,335,235	1,053,737
KOREA TREASURY BOND	2.5000%	4,088,410,000	2,579,116	2,689,111
KOREA TREASURY BOND	1.5000%	2,014,510,000	1,452,673	1,420,576
LG ENERGY SOLUTION LTD 144A	5.8750%	200,000	198,124	206,627
POSCO 144A	5.7500%	270,000	269,344	278,601
POSCO HOLDINGS INC 144A	5.7500%	690,000	686,687	722,643
SK HYNIX INC 144A	5.5000%	410,000	408,725	423,538
SPAIN				
BANCO SANTANDER SA	6.9210%	1,310,000	1,310,000	1,456,829
BANCO SANTANDER SA	5.5880%	2,600,000	2,638,738	2,700,894
CAIXABANK SA 144A	6.2080%	1,875,000	1,933,311	1,950,015
CAIXABANK SA 144A	6.6840%	250,000	250,000	255,445
CAIXABANK SA 144A	6.0370%	1,035,000	1,066,634	1,099,741
CAIXABANK SA 144A	5.6730%	1,200,000	1,200,000	1,244,600

	Coupon	Units	Cost	Market Value
CAIXABANK SA 144A	4.8850%	1,395,000	1,395,000	1,409,316
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	1,200,000	1,217,109	1,117,201
ENFRAGEN ENERGIA SUR SAU/ 144A	8.4990%	1,930,000	1,929,936	2,027,832
KAIXO BONDCO TELECOM SA 144A	5.1250%	100,000	101,538	118,932
KAIXO BONDCO TELECOM SA REGS	5.1250%	100,000	106,246	118,932
LORCA TELECOM BONDCO SA REGS	4.0000%	1,200,000	1,176,849	1,409,887
SPAIN GOVERNMENT BOND	2.4000%	1,963,000	2,225,096	2,315,693
SPAIN GOVERNMENT BOND	2.7000%	5,031,000	5,219,913	5,958,527
SPAIN GOVERNMENT BOND 144A	3.2000%	3,773,000	4,260,475	4,413,724
SPAIN GOVERNMENT BOND 144A	3.5000%	825,000	865,079	944,753
SPAIN GOVERNMENT BOND 144A	3.4500%	746,000	730,643	835,711
SPAIN GOVERNMENT BOND 144A	1.9000%	1,565,000	1,324,517	1,203,518
TELEFONICA EMISIONES SA	7.0450%	873,000	973,317	984,919
TELEFONICA EMISIONES SA REGS	4.1830%	500,000	540,932	607,151
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	224,797	227,246
ASIAN DEVELOPMENT BANK	3.7500%	1,210,000	1,204,588	1,207,897
ASIAN DEVELOPMENT BANK	4.5000%	925,000	924,707	945,836
ASIAN DEVELOPMENT BANK	4.3750%	650,000	650,825	659,961
ASIAN DEVELOPMENT BANK	0.0903%	66,200,000	1,156,514	1,132,270
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	610,000	609,460	615,844
EUROPEAN INVESTMENT BANK	3.7500%	950,000	929,479	950,999
EUROPEAN INVESTMENT BANK	4.5000%	995,000	992,376	1,018,685
EUROPEAN INVESTMENT BANK	4.7500%	570,000	569,293	590,471
EUROPEAN INVESTMENT BANK	4.6250%	100,000	99,588	103,595
EUROPEAN INVESTMENT BANK REGS	0.0000%	1,210,000	1,368,896	1,358,260
EUROPEAN INVESTMENT BANK REGS	3.0000%	2,156,000	2,147,749	2,564,120
EUROPEAN INVESTMENT BANK REGS	2.8750%	1,946,000	2,097,388	2,305,894
EUROPEAN INVESTMENT BANK REGS	1.1250%	1,152,000	1,387,336	1,111,588
EUROPEAN STABILITY MECHAN REGS	0.0000%	1,213,925	1,372,982	1,392,195
EUROPEAN UNION REGS	0.0000%	1,633,656	1,787,788	1,661,019
EUROPEAN UNION REGS	1.0000%	1,625,426	1,549,468	1,704,698
EUROPEAN UNION REGS	0.2000%	1,679,000	1,988,677	1,448,448
EUROPEAN UNION REGS	3.3750%	2,529,500	2,592,455	2,654,352
EUROPEAN UNION REGS	2.8750%	4,200,000	4,500,773	5,018,165
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	950,000	911,037	935,640
INTER-AMERICAN DEVELOPMENT BAN	3.7500%	2,050,000	2,043,679	2,047,457
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	410,000	409,925	411,391
INTER-AMERICAN DEVELOPMENT BAN	0.0789%	1,464,000,000	17,660,846	16,673,767
INTER-AMERICAN DEVELOPMENT BAN	0.0829%	241,000,000	2,902,868	2,779,151
INTERNATIONAL BANK FOR RECONST	4.0000%	315,000	314,831	315,342
INTERNATIONAL BANK FOR RECONST	3.1250%	525,000	524,896	520,018
INTERNATIONAL BANK FOR RECONST	4.3750%	1,930,000	1,927,089	1,955,566
INTERNATIONAL BANK FOR RECONST	4.6250%	2,000,000	2,039,133	2,075,852
INTERNATIONAL BANK FOR RECONST	0.0733%	102,300,000	1,237,399	1,140,310
INTERNATIONAL BANK FOR RECONST	0.0772%	224,000,000	2,712,312	2,535,328
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	1,667,000	1,757,998	1,984,298
CCP_IRS. P SEK-STIBOR-SIDE 3M	2.2188%	20,301,000	1,952	-18,091
CCP_IRS. P SEK-STIBOR-SIDE 3M	2.7813%	5,419,000	0	1,679
CCP_IRS. P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS. P SEK-STIBOR-SIDE 3M	2.2813%	11,593,000	1,074	-9,362
CCP_IRS. R SEK-STIBOR-SIDE 3M	0.0100%	76,875,000	2,805	41,476
CCP_IRS._P SEK-STIBOR-SIDE 3M	0.0100%	-37,313,000	-61	0
CCP_IRS._R SEK-STIBOR-SIDE 3M	2.6300%	0	0	0
CCP_IRS._R SEK-STIBOR-SIDE 3M	2.6900%	-76,875,000	-1,188	0
SVENSK EXPORTKREDIT AB	4.8750%	1,425,000	1,484,270	1,489,168
SWEDBANK AB 144A	5.0830%	395,000	395,000	405,641
SWEDEN GOVERNMENT BOND REGS	0.7500%	14,600,000	1,292,331	1,506,737
VERISURE HOLDING 1/21 TL	0.0000%	635,000	765,954	746,774
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	1,394,000	1,584,309	1,754,325
SWISS CONFEDERATION GOVER REGS	2.2500%	528,000	692,767	746,662
SWISS CONFEDERATION GOVER REGS	3.2500%	305,000	334,135	405,934
SWISS CONFEDERATION GOVER REGS	1.5000%	510,000	600,350	755,265
UBS AG/LONDON	5.6500%	1,125,000	1,124,970	1,176,133
UBS GROUP AG 144A	1.4940%	305,000	305,000	297,815
UBS GROUP AG 144A	3.8690%	1,200,000	1,191,410	1,189,948
UBS GROUP AG 144A	6.5370%	550,000	590,642	606,696
UBS GROUP AG 144A	4.9880%	500,000	500,000	505,484
UBS GROUP AG 144A	5.9590%	1,400,000	1,400,000	1,497,596
UBS GROUP AG 144A	1.3050%	3,800,000	3,657,391	3,760,452
UBS GROUP AG 144A	9.0160%	5,100,000	6,033,034	6,389,620
UBS GROUP AG 144A	5.6170%	900,000	899,997	939,978
UBS GROUP AG 144A	4.1940%	550,000	534,641	543,754
UBS GROUP AG 144A	4.1510%	1,500,000	1,500,000	1,496,447
THAILAND				

	Coupon	Units	Cost	Market Value
BANGKOK BANK PCL/HONG KONG REGS	3.7330%	800,000	753,021	756,165
BANGKOK BANK PCL/HONG KONG REGS	3.4660%	500,000	410,884	454,499
KASIKORNBANK PCL/HONG KONG REGS	3.3430%	1,200,000	1,125,312	1,175,209
PTTEP TREASURY CENTER CO REGS	2.9930%	219,000	203,207	207,618
THAILAND GOVERNMENT BOND	2.0000%	66,376,000	1,622,097	2,081,054
THAILAND GOVERNMENT BOND	4.0000%	19,282,000	677,451	837,371
THAILAND GOVERNMENT BOND	2.8750%	28,450,000	966,155	990,257
THAILAND GOVERNMENT BOND	2.7500%	5,428,000	151,775	187,725
THAILAND GOVERNMENT BOND	2.1250%	35,380,000	1,117,193	1,104,174
THAILAND GOVERNMENT BOND	3.3000%	11,310,000	342,731	414,445
THAILAND GOVERNMENT BOND	3.4500%	43,624,000	1,371,961	1,649,539
THAILAND GOVERNMENT BOND	2.3500%	9,000,000	244,558	280,156
THAILAND GOVERNMENT BOND	3.3500%	9,020,000	265,212	318,631
THAILAND GOVERNMENT BOND	4.6750%	5,674,000	203,099	248,659
THAILAND GOVERNMENT BOND	3.3900%	37,334,000	1,132,559	1,376,508
THAILAND GOVERNMENT BOND	2.9800%	39,500,000	1,228,269	1,408,346
TURKEY				
TURKIYE GOVERNMENT BOND	12.6000%	71,369,900	2,069,153	1,716,868
TURKIYE GOVERNMENT BOND	17.3000%	121,479,000	3,197,872	2,074,522
TURKIYE GOVERNMENT BOND	31.0800%	12,466,000	324,248	281,568
TURKIYE GOVERNMENT BOND	36.0000%	71,415,000	1,965,419	1,699,501
TURKIYE GOVERNMENT BOND	40.0425%	11,065,000	324,078	266,909
TURKIYE GOVERNMENT INTERNATION	6.0000%	980,000	755,675	854,267
TURKIYE GOVERNMENT INTERNATION	5.8750%	1,558,000	1,552,397	1,534,001
TURKIYE GOVERNMENT INTERNATION	4.2500%	395,000	394,319	394,719
TURKIYE GOVERNMENT INTERNATION	4.8750%	2,500,000	1,842,511	1,853,353
TURKIYE GOVERNMENT INTERNATION	9.8750%	300,000	304,789	329,239
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	86,490	87,668
UKRAINE GOVERNMENT BOND	15.2000%	3,650,000	88,350	88,636
UKRAINE GOVERNMENT BOND	15.1000%	2,680,000	64,973	64,878
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 GOVERNMENT INTE 144A	2.5000%	585,000	565,590	556,188
ABU DHABI GOVERNMENT INTE REGS	5.5000%	2,805,000	3,039,770	2,932,774
ABU DHABI GOVERNMENT INTE REGS	2.7000%	1,200,000	1,208,367	698,408
ABU DHABI GOVERNMENT INTE REGS	3.8750%	3,850,000	3,422,940	3,154,094
FINANCE DEPARTMENT GOVERN REGS	4.6250%	500,000	516,448	602,636
MDGH GMTN RSC LTD 144A	5.0840%	200,000	200,000	187,678
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL 144A	6.0000%	305,000	300,865	313,430
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	1,295,000	1,289,441	1,302,266
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	695,000	675,362	682,906
ASTRAZENECA PLC	0.7000%	3,800,000	3,786,766	3,734,949
ASTRAZENECA PLC	3.0000%	170,000	143,444	117,214
ASTRAZENECA PLC	1.3750%	415,000	356,821	365,339
ASTRAZENECA PLC	2.1250%	46,000	27,696	26,274
ASTRAZENECA PLC	4.3750%	121,000	119,156	107,898
BARCLAYS PLC	5.8600%	1,066,000	1,066,558	1,095,248
BARCLAYS PLC	5.6900%	600,000	600,000	623,399
BARCLAYS PLC	4.9720%	200,000	200,003	202,976
BARCLAYS PLC	5.5010%	4,200,000	4,200,000	4,290,258
BARCLAYS PLC	7.3250%	2,216,000	2,219,285	2,221,102
BARCLAYS PLC	7.1190%	530,000	530,000	592,498
BARCLAYS PLC	6.2240%	1,669,000	1,737,567	1,795,475
BARCLAYS PLC	6.6920%	1,205,000	1,290,089	1,333,216
BARCLAYS PLC	3.2500%	260,000	260,560	303,690
BELLIS ACQUISITION CO PLC 144A	8.0000%	100,000	115,086	119,248
BELRON 7/25 TLB	0.0000%	248,125	247,505	249,212
BELRON UK FINANCE PLC 144A	5.7500%	200,000	200,000	202,607
BRITISH TELECOMMUNICATION REGS	3.8750%	1,450,000	1,631,245	1,742,138
BUPA FINANCE PLC REGS	5.0000%	979,000	1,110,531	1,246,385
CANARY WHARF GROUP INVEST REGS	3.3750%	205,000	213,845	257,538
CANARY WHARF GROUP INVEST REGS	1.7500%	1,400,000	1,609,928	1,627,574
CCP_IRS_P GBP-SONIA-COMPOUND	3.7500%	46,700,000	0	-262,087
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.9300%	300,000	0	-5,669
CCP_IRS_P GBP-SONIA-COMPOUND	4.4375%	1,131,000	1,396	-5,708
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	4,205,000	0	24,277
CCP_IRS_R GBP-SONIA-COMPOUND	4.0629%	3,910,000	0	26,664
CCP_IRS_R GBP-SONIA-COMPOUND	4.1304%	13,401,000	10,160	60,644
CCP_IRS_R GBP-SONIA-COMPOUND	4.0464%	28,413,000	87,228	150,976
CCP_IRS_P GBP-SONIA-COMPOUND	0.0100%	-1,131,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.0464%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.3010%	-300,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.0467%	-46,700,000	-235,670	0

	Coupon	Units	Cost	Market Value
CCP_IRS._R GBP-SONIA-COMPOUND	3.7500%	-28,413,000	-4,720	0
CCP_IRS._R GBP-SONIA-COMPOUND	4.1250%	-454,000	-291	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.6300%	-13,401,000	-900	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.7200%	-3,910,000	-2,936	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.6900%	0	0	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.6563%	-1,690,000	-2,683	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.7813%	-2,061,000	-3,776	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.6600%	0	0	0
CCP_IRS._R GBP-SONIA-COMPOUND	3.8800%	0	0	0
CFC GROUP 5/25 TLB	0.0000%	175,000	173,250	166,688
CSL FINANCE PLC 144A	3.8500%	1,200,000	1,199,602	1,196,195
EURO GARAGES/EG GROUP 12/24	0.0000%	122,336	121,113	122,904
EURO GARAGES/EG GROUP 7/25 (US	0.0000%	0	0	0
EXPERIAN FINANCE PLC 144A	5.2500%	500,000	499,886	514,410
FERGUSON FINANCE PLC 144A	3.2500%	400,000	398,359	379,648
FRESNILLO PLC 144A	4.2500%	900,000	892,645	714,009
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	500,000	606,532	455,313
HSBC HOLDINGS PLC	5.2100%	378,000	380,973	384,456
HSBC HOLDINGS PLC	4.0410%	800,000	780,187	797,769
HSBC HOLDINGS PLC	4.5830%	1,780,000	1,784,504	1,792,592
HSBC HOLDINGS PLC	2.8480%	1,370,000	1,304,737	1,273,829
HSBC HOLDINGS PLC	4.7550%	200,000	200,064	201,667
HSBC HOLDINGS PLC	5.8870%	210,000	210,000	212,828
HSBC HOLDINGS PLC	5.5460%	100,000	100,000	103,760
HSBC HOLDINGS PLC	2.0130%	500,000	468,629	479,012
HSBC HOLDINGS PLC	3.9730%	1,025,000	983,908	1,009,482
HSBC HOLDINGS PLC	5.2860%	810,000	810,000	835,518
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	197,006	193,066	197,786
LLOYDS BANKING GROUP PLC	1.6270%	4,681,000	4,513,140	4,605,649
LLOYDS BANKING GROUP PLC	5.9850%	200,000	200,000	202,863
LLOYDS BANKING GROUP PLC	5.8710%	200,000	206,530	207,455
LLOYDS BANKING GROUP PLC	5.0870%	400,000	400,116	407,123
LLOYDS BANKING GROUP PLC	4.8180%	430,000	430,000	436,002
LLOYDS BANKING GROUP PLC	6.0680%	1,395,000	1,398,183	1,464,337
MAREX GROUP PLC	6.4040%	2,100,000	2,120,908	2,165,358
MASMOVIL/MASORANGE 2/25 TLB	0.0000%	0	0	0
NATIONAL GRID PLC	5.8090%	272,000	272,000	289,966
NATIONAL GRID PLC	5.4180%	1,000,000	1,000,000	1,037,171
NATIONWIDE BUILDING SOCIE 144A	6.5570%	3,425,000	3,425,000	3,502,981
NATIONWIDE BUILDING SOCIE REGS	3.6250%	145,000	160,759	175,341
NATIONWIDE BUILDING SOCIE REGS	6.1780%	440,000	525,921	603,160
NATWEST GROUP PLC	1.6420%	3,444,000	3,310,701	3,378,862
NATWEST GROUP PLC	5.1150%	1,775,000	1,775,000	1,820,060
NATWEST GROUP PLC	5.0760%	2,700,000	2,702,006	2,757,610
NORTHUMBRIAN WATER FINANC REGS	1.6250%	2,200,000	2,889,258	2,876,818
R&R ICE CREAM/FRONERI 9/24	0.0000%	191,021	190,544	189,470
R&R ICE CREAM/FRONERI 9/24 TL	0.0000%	225,000	248,288	264,156
RIO TINTO FINANCE USA PLC	5.0000%	1,055,000	1,051,144	1,084,511
RIO TINTO FINANCE USA PLC	5.7500%	595,000	578,878	612,348
RIO TINTO FINANCE USA PLC	4.5000%	245,000	244,962	247,687
RIO TINTO FINANCE USA PLC	5.8750%	35,000	34,703	36,461
RIO TINTO FINANCE USA PLC	4.8750%	825,000	824,866	845,424
ROLLS-ROYCE PLC REGS	5.7500%	300,000	454,688	412,720
ROYALTY PHARMA PLC	4.4500%	1,285,000	1,271,076	1,274,290
ROYALTY PHARMA PLC	1.7500%	300,000	276,866	286,637
ROYALTY PHARMA PLC	5.9500%	280,000	268,313	281,199
SANTANDER UK GROUP HOLDINGS PL	4.3200%	215,000	215,000	214,401
SANTANDER UK GROUP HOLDINGS PL	1.6730%	3,424,000	3,288,293	3,360,213
SANTANDER UK GROUP HOLDINGS PL	6.8330%	455,000	455,625	456,347
SANTANDER UK GROUP HOLDINGS PL	5.1360%	965,000	965,000	956,004
SEVERN TRENT UTILITIES FI REGS	4.0000%	945,000	1,004,535	1,139,915
SEVERN TRENT UTILITIES FI REGS	5.8750%	247,000	322,708	329,825
SMITH & NEPHEW PLC	5.1500%	145,000	144,921	146,956
SMITH & NEPHEW PLC	2.0320%	265,000	237,921	236,892
TESCO PROPERTY FINANCE 3 REGS	5.7440%	379,255	522,255	507,336
THAMES WATER SUPER SENIOR 144A	9.7500%	254,634	308,443	362,626
THAMES WATER UTILITIES FI REGS	4.3750%	2,900,000	2,776,227	2,377,180
THAMES WATER UTILITIES LT 144A	0.0000%	18,311	0	21,077
UNITED KINGDOM GILT REGS	4.0000%	0	0	0
UNITED KINGDOM GILT REGS	1.1250%	5,940,000	2,422,946	2,442,200
UNITED KINGDOM GILT REGS	4.2500%	3,729,013	5,763,154	4,277,930
UNITED KINGDOM GILT REGS	4.3750%	6,845,697	7,758,514	7,710,667
UNITED KINGDOM GILT REGS	4.7500%	2,735,000	3,720,940	3,425,563
UNITED KINGDOM GILT REGS	3.7500%	1,101,174	1,291,157	1,314,448
UNITED KINGDOM GILT REGS	3.2500%	12,758,000	16,318,774	15,886,246
UNITED KINGDOM GILT REGS	4.1250%	1,927,796	2,452,999	2,599,147
UNITED KINGDOM INFLATION- REGS	0.7500%	0	0	0
UNITED KINGDOM INFLATION- REGS	1.1250%	5,666,332	7,324,356	7,207,262
UNITED KINGDOM INFLATION- REGS	1.7500%	1,786,586	2,366,853	2,342,598
UNITED UTILITIES WATER FI REGS	3.7500%	1,815,000	1,919,565	2,137,886
VIRGIN MEDIA SECURED FINA 144A	5.5000%	2,910,000	2,747,037	2,877,102
VIRGIN MEDIA SECURED FINA 144A	4.5000%	240,000	226,476	226,282
VMED O2 UK FINANCING I PL 144A	5.6250%	1,100,000	1,311,261	1,324,953
YORKSHIRE WATER FINANCE P REGS	6.0000%	1,205,000	1,624,455	1,618,147
YORKSHIRE WATER FINANCE P REGS	1.7500%	2,600,000	2,904,825	3,087,822

	Coupon	Units	Cost	Market Value
URUGUAY				
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	250,000	226,184	234,125
URUGUAY GOVERNMENT INTERNATION	5.7500%	329,201	359,907	352,903
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	734,900	262,549	148,891
VENEZUELA GOVERNMENT INTE REGS	7.0000%	135,000	35,357	27,629
VENEZUELA GOVERNMENT INTE REGS	6.0000%	746,000	563,276	132,490
VENEZUELA GOVERNMENT INTE REGS	9.2500%	184,100	44,994	41,223
VENEZUELA GOVERNMENT INTE REGS	8.2500%	648,000	121,111	129,665
VENEZUELA GOVERNMENT INTE REGS	7.7500%	1,318,400	366,335	244,036
Total of International Fixed Income Securities			1,355,549,387	1,369,098,558

0.20%

Futures Contracts & Derivatives

AUSTRALIAN 10YR BOND FUT (SFE)	0.0000%	58	0	-11,222
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000%	-915	0	189,932
CANADA 10YR BOND FUTURE (MSE)	0.0000%	79	0	78,605
EURO-BOBL FUTURE (EUX)	0.0000%	28	0	-5,053
EURO-BTP FUTURE (EUX)	0.0000%	-81	0	-34,354
EURO-BUND FUTURE (EUX)	0.0000%	-87	0	8,303
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-42	0	-77,905
EURO-OAT FUTURE (EUX)	0.0000%	-43	0	-62,111
EURO-SCHATZ FUTURE (EUX)	0.0000%	136	0	4,489
SHORT EURO-BTP FUTURE (EUX)	0.0000%	4	0	-35
JPN 10Y BOND FUTURE (OSE)	0.0000%	-31	0	280,225
KOREA 10YR BND FUTURE (KFE)	0.0000%	-2	0	2,053
LONG GILT FUTURE (ICF)	0.0000%	-161	0	-9,040
3 MONTH SOFR FUT (CME)	0.0000%	2,441	0	5,438,234
US 10YR NOTE FUT (CBT) DEC 25	0.0000%	-69	-13,444	-14,016
US 10YR NOTE FUTURE (CBT)	0.0000%	-91	0	29,188
US 10YR NOTE FUTURE (CBT)DEC25	0.0000%	-69	-17,309	-9,703
US 10YR ULTRA FUTURE (CBT)	0.0000%	208	0	768,086
US 2YR NOTE FUTURE (CBT)	0.0000%	891	0	79,839
US 5YR NOTE FUTURE (CBT)	0.0000%	-584	0	117,492
US TREAS BD FUTURE (CBT)	0.0000%	106	0	212,001
US ULTRA BOND (CBT)	0.0000%	750	0	2,676,691
Total Futures Contracts & Derivatives				9,661,699

0.00%

Credit Default Swaps

CCP_CDS. SP UL AT&T INC. CME	1.0000%	6,200,000	78,425	47,352
CCP_CDS. SP UL GE CME	1.0000%	2,300,000	20,110	15,431
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_CDX. SP UL CDX-EMS34V1-5Y	1.0000%	7,820,000	0	6,741
CCP_CDX. SP UL CDX-EMS34V1-5Y	0.0000%	-7,820,000	-220,030	0
CDS SP UL REPUBLIC OF COLOMBI	1.0000%	2,200,000	0	989
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	3,180
CDX SP UL CMBX.NA.AAA.10_1	0.5000%	100,000	0	318
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	77,746	203	0
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%	-77,746	-2,337	0
CDX SP UL CMBX.NA.AAA.9	0.5000%	62,197	0	0
CDX SP UL CMBX.NA.AAA.9	0.0000%	-62,197	0	0
CCP_CDX. SP UL CDX.EM.43_V1 CM	1.0000%	400,000	0	-6,204
CCP_CDX. SP UL CDX.EM.43_V1 CM	0.0000%	-400,000	-8,741	0
CCP_CDS. SP UL ORACLE CORPORAT	1.0000%	1,100,000	24,104	22,968
CCP_CDS. SP UL ORACLE CORPORAT	0.0000%	-1,100,000	0	0
CCP_CDX. SP UL CDX.EM.44 CME	1.0000%	2,900,000	0	-63,551
CCP_CDX. SP UL CDX.EM.44 CME	0.0000%	-2,900,000	-63,195	0
Total Credit Default Swaps			-350,315	27,224

0.45%

Convertible Securities

JAZZ INVESTMENTS I LTD	2.0000%	200,000	237,529	212,300
JAZZ INVESTMENTS I LTD	3.1250%	200,000	217,716	237,300
NCL CORP LTD 144A	0.7500%	422,000	430,720	425,693
NCL CORP LTD 144A	0.8750%	75,000	77,811	88,266
SHOPIFY INC	0.1250%	105,000	115,500	110,303
JD.COM INC	0.2500%	272,000	307,807	291,584
SEAGATE HDD CAYMAN	3.5000%	38,000	47,726	109,440
SGL CARBON SE REGS	3.0000%	0	0	0
CYBERARK SOFTWARE LTD 144A	0.0000%	200,000	202,381	222,080
QIAGEN NV REGS	2.5000%	200,000	200,200	206,768
CARNIVAL CORP	5.7500%	98,000	133,368	218,877
IMMUNOCORE HOLDINGS PLC	2.5000%	123,000	125,708	110,860

	Coupon	Units	Cost	Market Value
3D SYSTEMS CORP	0.0000%	55,000	55,000	48,510
AFFIRM HOLDINGS INC 144A	0.7500%	50,000	49,402	54,300
AKAMAI TECHNOLOGIES INC	1.1250%	190,000	202,214	178,220
ALARM.COM HOLDINGS INC	2.2500%	100,000	99,087	95,900
ALLIANT ENERGY CORP	3.8750%	215,000	217,507	231,233
ALLIANT ENERGY CORP 144A	3.2500%	50,000	50,000	51,525
ALNYLAM PHARMACEUTICALS I 144A	0.0000%	215,000	216,626	212,984
ALNYLAM PHARMACEUTICALS INC	1.0000%	32,000	33,202	52,592
AMERICAN WATER CAPITAL CORP	3.6250%	245,000	246,594	245,343
ARES MANAGEMENT CORP	0.0000%	2,700	141,804	134,433
AST SPACEMOBILE INC 144A	4.2500%	10,000	20,945	20,945
BANDWIDTH INC	0.2500%	75,000	100,271	72,986
BANK OF AMERICA CORP	0.0000%	75	82,247	96,000
BENTLEY SYSTEMS INC	0.1250%	280,000	279,832	275,940
BILL HOLDINGS INC 144A	0.0000%	70,000	72,443	62,300
BOSTON PROPERTIES LP 144A	2.0000%	215,000	215,000	214,140
BRIDGEBIO PHARMA INC 144A	1.7500%	75,000	95,697	99,975
CLOUDFLARE INC	0.0000%	100,000	109,304	124,570
CLOUDFLARE INC 144A	0.0000%	475,000	495,451	539,363
CMS ENERGY CORP	3.3750%	116,000	117,623	127,020
COINBASE GLOBAL INC	0.2500%	191,000	241,153	239,801
COINBASE GLOBAL INC 144A	0.0000%	278,000	303,564	307,051
COMMVault SYSTEMS INC 144A	0.0000%	100,000	100,057	103,200
COPT DEFENSE PROPERTIES L 144A	5.2500%	70,000	70,783	79,860
CRACKER BARREL OLD COUNTRY STO	0.6250%	160,000	158,398	153,120
CYTOKINETICS INC 144A	1.7500%	84,000	84,000	96,127
DATADOG INC 144A	0.0000%	460,000	433,655	455,400
DIGITAL REALTY TRUST LP 144A	1.8750%	250,000	252,835	262,500
DOORDASH INC 144A	0.0000%	332,000	356,383	377,318
DROPBOX INC	0.0000%	185,000	182,055	190,920
DUKE ENERGY CORP	4.1250%	449,000	451,869	482,002
ECHOSTAR CORP	3.8750%	33,000	37,728	81,180
ENPHASE ENERGY INC	0.0000%	30,000	28,466	25,983
ETSY INC 144A	1.0000%	250,000	262,073	272,500
EURONET WORLDWIDE INC 144A	0.6250%	160,000	160,000	152,400
EVERGY INC	4.5000%	225,000	263,805	282,713
EXACT SCIENCES CORP 144A	2.0000%	300,000	316,490	311,138
FEDERAL REALTY OP LP 144A	3.2500%	105,000	110,840	106,785
FIRSTENERGY CORP	4.0000%	125,000	125,798	129,813
FORD MOTOR CO	0.0000%	210,000	211,182	212,835
GAMESTOP CORP 144A	0.0000%	185,000	211,961	209,883
GLOBAL PAYMENTS INC	1.5000%	266,000	265,021	243,458
GRANITE CONSTRUCTION INC	3.2500%	84,000	97,604	128,478
GUARDANT HEALTH INC	1.2500%	115,000	148,932	149,444
GUIDEWIRE SOFTWARE INC 144A	1.2500%	205,000	212,293	238,420
HAEMONETICS CORP	2.5000%	175,000	174,194	161,465
HAT HOLDINGS I LLC / HAT 144A	3.7500%	153,000	181,952	191,174
INTEGER HOLDINGS CORP 144A	1.8750%	200,000	202,604	193,800
IONIS PHARMACEUTICALS INC	1.7500%	284,000	299,305	392,453
ITRON INC	1.3750%	185,000	211,470	212,010
JBT MAREL CORP 144A	0.3750%	105,000	105,640	102,008
JPMORGAN CHASE FINANCIAL CO LL	0.5000%	100,000	104,997	117,370
LANTHEUS HOLDINGS INC	2.6250%	149,000	185,883	156,525
LIVE NATION ENTERTAINMENT INC	3.1250%	195,000	222,186	314,556
LUMENTUM HOLDINGS INC	1.5000%	225,000	282,637	543,038
MARA HOLDINGS INC 144A	0.0000%	150,000	164,152	160,725
MARRIOTT VACATIONS WORLDWIDE C	3.2500%	95,000	93,231	90,554
MERIT MEDICAL SYSTEMS INC 144A	3.0000%	212,000	271,931	246,344
MERITAGE HOMES CORP	1.7500%	409,000	418,354	418,596
MICROCHIP TECHNOLOGY INC	0.7500%	93,000	93,275	90,164
MKS INC	1.2500%	150,000	145,023	164,250
MP MATERIALS CORP 144A	3.0000%	19,000	20,756	60,477
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	145,000	164,042	171,245
NORTHERN OIL & GAS INC	3.6250%	307,000	341,176	307,461
NUTANIX INC 144A	0.5000%	335,000	350,483	377,110
ON SEMICONDUCTOR CORP	0.5000%	128,000	129,039	118,102
PARSONS CORP	2.6250%	231,000	242,320	263,340
PEBBLEBROOK HOTEL TRUST	1.7500%	117,000	116,824	115,302
PG&E CORP	4.2500%	494,000	506,625	499,582
PG&E CORP	0.0000%	1,100	54,335	43,318
POST HOLDINGS INC	2.5000%	154,000	160,213	172,788
PROGRESS SOFTWARE CORP	1.0000%	75,000	77,703	74,850
REPLIGEN CORP	1.0000%	124,000	123,414	124,372
REXFORD INDUSTRIAL REALTY 144A	4.1250%	295,000	297,334	297,065
REXFORD INDUSTRIAL REALTY 144A	4.3750%	100,000	100,427	99,900
RIVIAN AUTOMOTIVE INC	3.6250%	315,000	307,885	289,361
RIVIAN AUTOMOTIVE INC	4.6250%	126,000	118,521	130,473
SEMTECH CORP	1.6250%	85,000	119,630	167,238
SHIFT4 PAYMENTS INC	0.0000%	18,000	19,478	18,468
SHIFT4 PAYMENTS INC	0.5000%	145,000	145,567	142,692
SNOWFLAKE INC	0.0000%	52,000	55,317	81,406
SOUTHERN CO/THE	4.5000%	225,000	244,145	250,088
SOUTHERN CO/THE	3.8750%	355,000	354,744	399,553
SOUTHERN CO/THE 144A	3.2500%	179,000	178,722	181,148
SPOTIFY USA INC	0.0000%	71,000	97,613	97,022

	Coupon	Units	Cost	Market Value
STEM INC 144A	0.5000%	50,000	40,228	14,250
STRATEGY INC 144A	0.0000%	215,000	247,934	226,288
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	50,950
SUPER MICRO COMPUTER INC 144A	0.0000%	251,000	266,711	276,979
SYNAPTICS INC 144A	0.7500%	225,000	225,493	221,513
TYLER TECHNOLOGIES INC	0.2500%	105,000	126,476	115,238
UBER TECHNOLOGIES INC	0.8750%	416,000	482,616	611,520
UNITY SOFTWARE INC 144A	0.0000%	188,000	183,739	253,918
VENTAS REALTY LP	3.7500%	230,000	241,434	297,045
WAYFAIR INC	3.2500%	61,000	70,057	92,950
WEC ENERGY GROUP INC	4.3750%	156,000	186,218	191,334
WEC ENERGY GROUP INC 144A	3.3750%	250,000	251,250	258,250
WELLS FARGO & CO	0.0000%	194	228,784	239,680
WELLTOWER OP LLC 144A	3.1250%	75,000	90,627	110,138
WELLTOWER OP LLC 144A	2.7500%	257,000	267,244	480,847
WESTERN DIGITAL CORP	3.0000%	45,000	54,701	144,338
Total of Convertible Bonds			20,882,480	22,086,697

1.31%

Alternatives

Total of Alternatives	64,554,135	40,112,791	64,554,135
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3.86%

Cash Equivalent Securities

Master Notes/Money Markets

GOVERNMENT OF CANADA	0.0000%	10,033,000	7,210,722	7,162,267
NIGERIA OMO BILL	0.0000%	373,489,000	214,913	224,430
AUST NZ BANK CASH COLLATERAL	1.5500%	371,000	371,000	371,000
BNY MELLON CASH RESERVE	0.0000%	98,804	98,804	98,804
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%	139,972	139,972	139,972
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%	1,778,000	1,778,000	1,778,000
CASH COLLATERAL LCH CCP WELLS	0.0100%	3,652,000	3,652,000	3,652,000
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%	-350,963	-350,963	-350,963
CASH HELD AT STANDARD	0.0000%	220,035	220,035	220,035
CASH HELD AT UBS	0.0000%	-115,398	-115,398	-115,398
CITIGROUP GLOBAL REV REPO	4.2300%	10,000,000	10,000,000	10,000,000
DOM MFA CASH COLL BCY	1.5500%	0	0	0
DOM MFA CASH COLL UBS	0.0100%	0	0	0
DREYFUS GOVT CAS MGMT INST 289	4.0430%	5,607,979	5,607,979	5,607,979
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%	23,000	23,000	23,000
MSI CASH COLLATERAL	0.0100%	11,000	11,000	11,000
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
RVPO DEUTSCHE BANC REP	4.2700%	108,600,000	108,600,000	108,600,000
RVPO DEUTSCHE BANC REP	4.3000%	100,000	100,000	100,000
SOUTHERN CAL EDIS DISC	0.0000%	600,000	594,720	594,720
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 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%	0	0	0
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	10,000	10,000	10,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	-180,000	-180,000	-180,000
SWAP/ISDA DB CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-130,000	-130,000	-130,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	-70,000	-70,000	-70,000
SWAP/ISDA UBS AG CASH COLLATER	1.5500%	0	0	0
SWAPS HSBC CASH COLLATERAL	0.0100%	-70,000	-70,000	-70,000
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

	Coupon	Units	Cost	Market Value
TBA CASH COLL JP MORGAN	0.0100%	-1,464,000	-1,464,000	-1,464,000
TBA CASH COLL MSC	1.5500%	0	0	0
TBA CASH COLL SAL	1.5500%	378,000	378,000	378,000
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	3,200,000	3,187,027	3,187,027
UMC CASH SWEEP ACCOUNT	9.4316%	127,260,824	127,260,824	127,260,824
WELLS FARGO CASH COLLATERAL	0.0100%	317,000	317,000	317,000
WELLS FARGO CCP COLLATERAL	0.0100%	261,000	261,000	261,000
WELLS FARGO SECURITIES LLC CAS	0.0100%	736,000	736,000	736,000
WESTPAC CASH COLLATERAL	1.5500%	0	0	0
EGYPT TREASURY BILLS	0.0000%	181,300,000	3,008,718	3,159,504
Others (Payables, Receivables, Etc.)			-88,937,454	-88,839,038
Total of Cash Equivalent Securities			189,935,525	190,145,789

0.04%

Preferred Securities

AGFC CAPITAL TRUST I 144A	6.3292%	700,000	464,289	469,000
BANK OF NEW YORK MELLON CORP/T	4.6250%	1,270,000	1,246,495	1,261,189
CITIGROUP CAPITAL XIII	0.0000%	1,700	45,449	51,289
Total of Preferred Securities			1,756,233	1,781,478

0.08%

Domestic Equities

APTIV PLC	0.0000%	244	35,728	21,038
DRILLCO HLDG LUX S A	0.0000%	243	0	5,346
FORSEA HLDG S A NPV	0.0000%	32,396	621,776	762,551
FORSEA HLDGS S A	0.0000%	3,599	69,075	84,715
MAXEON SOLAR TECHNOLOGIES LTD	0.0000%	2,000	0	900
AFG INC COM	0.0000%	4,003	135,141	40
BECTON DICKINSON & CO	0.0000%	138	36,323	25,829
DODGE CENTER INDS INC	0.0000%	3	0	0
MIDDLEBY CORP/THE	0.0000%	16	28,248	2,127
NEXTERA ENERGY INC	0.0000%	1,214	87,736	91,645
PHI GROUP INC/DE	0.0000%	85,609	1,692,208	2,902,145
Total of Domestic Equities			2,706,235	3,896,336

4,910,007,979 4,923,559,943

Total of FIXED INCOME FUND