

FIXED INCOME FUND

Domestic Fixed Income Securities

Coupon Units Cost Market Value

69.89%

U.S. Government & Federal Agency Obligations

| | | | | |
|--------------------------------|---------|------------|------------|------------|
| AMERICAN MUNI PWR-OHIO INC OH | 7.8340% | 65,000 | 70,453 | 76,663 |
| BAY AREA CA TOLL AUTH TOLL BRI | 6.9070% | 80,000 | 80,010 | 90,542 |
| BAY AREA CA TOLL AUTH TOLL BRI | 3.1260% | 65,000 | 64,999 | 43,129 |
| CALIFORNIA ST | 7.5500% | 940,000 | 1,249,235 | 1,140,763 |
| CALIFORNIA ST | 7.3000% | 65,000 | 68,954 | 75,645 |
| CALIFORNIA ST | 7.3500% | 65,000 | 65,508 | 75,967 |
| CALIFORNIA ST | 7.6250% | 250,000 | 262,047 | 301,408 |
| CALIFORNIA ST | 5.1000% | 4,000,000 | 4,028,584 | 4,148,992 |
| CALIFORNIA ST HLTH FACS FING A | 4.1900% | 20,000 | 19,999 | 19,106 |
| CALIFORNIA ST HLTH FACS FING A | 4.3530% | 20,000 | 19,999 | 18,370 |
| CALIFORNIA ST UNIV REVENUE | 2.8970% | 70,000 | 70,002 | 48,945 |
| CALIFORNIA ST UNIV REVENUE | 2.7190% | 145,000 | 144,997 | 95,009 |
| CHARLOTTE-MECKLENBURG NC HOSP | 3.2040% | 65,000 | 65,003 | 44,563 |
| CHICAGO IL TRANSIT AUTH SALES | 6.2000% | 135,266 | 135,402 | 143,138 |
| COMMIT TO PUR FNMA SF MTG | 5.0000% | 30,100,000 | 29,958,906 | 30,022,515 |
| COMMIT TO PUR FNMA SF MTG | 4.0000% | 18,460,000 | 17,590,711 | 17,521,741 |
| COMMIT TO PUR FNMA SF MTG | 5.5000% | 0 | 27,901 | 0 |
| COMMIT TO PUR GNMA II JUMBOS | 4.0000% | 0 | 110,830 | 0 |
| COMMIT TO PUR GNMA II JUMBOS | 4.5000% | 0 | 8,652 | 0 |
| COMMIT TO PUR GNMA II JUMBOS | 5.0000% | 6,600,000 | 6,561,070 | 6,589,342 |
| COMMIT TO PUR GNMA II JUMBOS | 4.0000% | 9,200,000 | 8,630,391 | 8,689,304 |
| DALLAS TX AREA RAPID TRANSIT S | 5.0220% | 65,000 | 65,003 | 60,293 |
| DALLAS TX AREA RAPID TRANSIT S | 2.6130% | 175,000 | 175,000 | 119,961 |
| DALLAS-FORT WORTH TX INTERNATI | 3.1440% | 25,000 | 24,999 | 19,123 |
| DALLAS-FORT WORTH TX INTERNATI | 2.8430% | 65,000 | 65,000 | 47,064 |
| FEDERAL HOME LN MTG CORP | 6.2500% | 170,000 | 199,538 | 192,446 |
| FEDERAL NATL MTG ASSN | 7.2500% | 305,000 | 364,196 | 348,799 |
| FEDERAL NATL MTG ASSN STRIP | 0.0000% | 1,710,000 | 1,228,386 | 1,003,792 |
| FHLMC POOL #84-7415 | 6.5040% | 1,584 | 1,608 | 1,643 |
| FHLMC POOL #A5-5611 | 6.0000% | 93 | 80 | 97 |
| FHLMC POOL #A6-0064 | 5.5000% | 2,616 | 2,746 | 2,740 |
| FHLMC POOL #C0-0604 | 6.0000% | 66 | 68 | 68 |
| FHLMC POOL #C2-6459 | 6.5000% | 270 | 263 | 282 |
| FHLMC POOL #G0-4593 | 5.5000% | 3,871 | 4,065 | 4,054 |
| FHLMC POOL #Q4-3876 | 3.0000% | 2,423,573 | 2,233,043 | 2,207,146 |
| FHLMC POOL #QE-1302 | 3.0000% | 978,393 | 885,554 | 868,129 |
| FHLMC POOL #QE-1988 | 3.0000% | 821,736 | 743,714 | 729,825 |
| FHLMC POOL #QE-6052 | 4.5000% | 150,753 | 143,476 | 147,889 |
| FHLMC POOL #QE-7028 | 4.5000% | 1,261,548 | 1,134,685 | 1,237,242 |
| FHLMC POOL #RA-7673 | 4.5000% | 868,332 | 780,962 | 853,000 |
| FHLMC POOL #RA-8482 | 5.0000% | 903,591 | 875,323 | 904,322 |
| FHLMC POOL #RA-8573 | 5.0000% | 761,067 | 737,312 | 762,074 |
| FHLMC POOL #RA-9046 | 4.5000% | 377,338 | 357,489 | 369,603 |
| FHLMC POOL #RJ-0135 | 4.0000% | 180,015 | 166,447 | 171,040 |
| FHLMC POOL #RJ-1502 | 5.5000% | 1,223,624 | 1,227,781 | 1,241,754 |
| FHLMC POOL #SD-1218 | 4.0000% | 1,411,390 | 1,366,656 | 1,364,642 |
| FHLMC POOL #SD-2064 | 4.5000% | 220,338 | 209,898 | 216,266 |
| FHLMC POOL #SD-3550 | 4.0000% | 150,853 | 142,763 | 147,634 |
| FHLMC POOL #SD-3587 | 5.0000% | 438,845 | 423,393 | 443,104 |
| FHLMC POOL #SD-5352 | 4.0000% | 473,222 | 458,262 | 459,072 |
| FHLMC POOL #SD-6938 | 4.5000% | 923,277 | 888,850 | 904,736 |
| FHLMC POOL #SD-7230 | 4.5000% | 142,641 | 135,423 | 140,688 |
| FHLMC POOL #SD-7399 | 4.5000% | 1,066,478 | 1,014,569 | 1,053,239 |
| FHLMC POOL #SD-8299 | 5.0000% | 4,617,064 | 4,427,096 | 4,628,414 |
| FHLMC POOL #SD-8420 | 5.5000% | 4,611,004 | 4,596,129 | 4,682,154 |
| FHLMC POOL #SD-8421 | 6.0000% | 7,103,743 | 7,142,964 | 7,303,211 |
| FHLMC POOL #SD-8431 | 5.5000% | 1,431,110 | 1,426,052 | 1,453,120 |
| FHLMC POOL #SL-0207 | 5.0000% | 1,765,706 | 1,778,103 | 1,781,073 |
| FHLMC POOL #SL-2533 | 4.0000% | 3,935,265 | 3,780,840 | 3,778,763 |
| FHLMC POOL #WG-9011 | 4.5000% | 3,914,359 | 3,929,263 | 3,897,684 |
| FHLMC POOL #WN-2142 | 1.8500% | 1,900,000 | 1,886,704 | 1,671,189 |
| FHLMC POOL #WN-2175 | 3.0500% | 1,324,000 | 1,210,657 | 1,228,486 |
| FHLMC POOL #WN-3167 | 1.9700% | 1,221,223 | 1,228,956 | 1,049,003 |
| FHLMC POOL #ZM-5146 | 4.0000% | 137,110 | 132,683 | 132,689 |
| FHLMC POOL #ZS-4667 | 3.0000% | 1,007,969 | 928,693 | 918,225 |
| FHLMC MULTICLASS MT | 2.1436% | 505,000 | 369,982 | 13,357 |
| FHLMC MULTICLASS MT | 1.2222% | 2,893,843 | 157,300 | 29 |
| FHLMC MULTICLASS MT | 1.0135% | 22,246,592 | 1,859,584 | 867,134 |
| FHLMC MULTICLASS MT | 0.8672% | 27,016,381 | 1,136,309 | 946,157 |
| FHLMC MULTICLASS MT | 1.3566% | 23,614,121 | 2,259,554 | 1,060,784 |
| FHLMC MULTICLASS MT | 2.6260% | 265,000 | 56,675 | 28,918 |
| FHLMC MULTICLASS MT | 2.4408% | 830,744 | 120,690 | 36,914 |
| FHLMC MULTICLASS MT | 2.6115% | 375,000 | 77,264 | 40,165 |
| FHLMC MULTICLASS MTG 150 A2 | 3.7100% | 350,000 | 338,158 | 338,772 |
| FHLMC MULTICLASS MTG 1510 A1 | 3.5600% | 1,891,281 | 1,830,020 | 1,872,728 |
| FHLMC MULTICLASS MTG 1517 A1 | 1.1770% | 2,155,345 | 2,155,280 | 1,874,296 |
| FHLMC MULTICLASS MTG 1518 A1 | 1.1920% | 3,375,699 | 3,375,671 | 2,941,631 |
| FHLMC MULTICLASS MTG 1519 A1 | 1.3200% | 5,330,425 | 5,330,166 | 4,659,784 |

| | Coupon | Units | Cost | Market Value |
|-------------------------------|---------------|--------------|-------------|---------------------|
| FHLMC MULTICLASS MTG 152 A1 | 3.7800% | 1,297,642 | 1,256,131 | 1,292,582 |
| FHLMC MULTICLASS MTG 152 A2 | 3.7800% | 2,000,000 | 1,919,792 | 1,942,821 |
| FHLMC MULTICLASS MTG 1520 A1 | 2.0070% | 1,737,187 | 1,737,186 | 1,510,291 |
| FHLMC MULTICLASS MTG 1521 A1 | 1.7240% | 4,454,462 | 4,417,541 | 3,778,280 |
| FHLMC MULTICLASS MTG 154 A1 | 4.3630% | 2,682,130 | 2,682,125 | 2,717,225 |
| FHLMC MULTICLASS MTG 160 A2 | 4.5000% | 350,000 | 354,378 | 353,088 |
| FHLMC MULTICLASS MTG 161 A2 | 4.9000% | 65,000 | 66,857 | 67,219 |
| FHLMC MULTICLASS MTG 163 A1 | 5.1520% | 2,624,859 | 2,624,814 | 2,748,453 |
| FHLMC MULTICLASS MTG 163 A2 | 5.0000% | 2,824,000 | 2,909,379 | 2,938,253 |
| FHLMC MULTICLASS MTG 163 X1 | 0.2818% | 67,649,166 | 1,772,273 | 1,590,418 |
| FHLMC MULTICLASS MTG 164 A1 | 4.7400% | 3,500,814 | 3,500,790 | 3,596,180 |
| FHLMC MULTICLASS MTG 164 A2 | 5.0000% | 2,000,000 | 2,079,161 | 2,080,549 |
| FHLMC MULTICLASS MTG 165 A1 | 4.6100% | 1,287,650 | 1,275,198 | 1,313,553 |
| FHLMC MULTICLASS MTG 165 X1 | 0.5990% | 32,271,264 | 1,579,614 | 1,464,935 |
| FHLMC MULTICLASS MTG 167 A1 | 4.6740% | 1,998,177 | 1,998,106 | 2,043,001 |
| FHLMC MULTICLASS MTG 167 A2 | 4.7600% | 2,882,756 | 2,909,538 | 2,948,295 |
| FHLMC MULTICLASS MTG 168 A2 | 4.1300% | 295,000 | 278,702 | 288,436 |
| FHLMC MULTICLASS MTG 173 A2 | 4.6000% | 2,210,000 | 2,259,564 | 2,227,548 |
| FHLMC MULTICLASS MTG 174 A2 | 4.5300% | 3,000,000 | 3,006,224 | 3,005,588 |
| FHLMC MULTICLASS MTG 2950 FN | 4.2718% | 25,052 | 29,430 | 24,923 |
| FHLMC MULTICLASS MTG 3981 QP | 2.2500% | 79,232 | 79,942 | 76,883 |
| FHLMC MULTICLASS MTG 4328 A | 1.5000% | 19,067 | 18,916 | 18,748 |
| FHLMC MULTICLASS MTG 4480 LA | 3.5000% | 1,834 | 1,827 | 1,830 |
| FHLMC MULTICLASS MTG 4494 KA | 3.7500% | 2,263 | 2,323 | 2,260 |
| FHLMC MULTICLASS MTG 4961 JB | 2.5000% | 131,760 | 135,516 | 121,958 |
| FHLMC MULTICLASS MTG 5050 BG | 1.0000% | 432,942 | 394,995 | 397,936 |
| FHLMC MULTICLASS MTG 57 1A1 | 6.5000% | 15,533 | 16,251 | 16,224 |
| FHLMC MULTICLASS MTG 61 1A1 | 5.0682% | 17,880 | 28,648 | 17,402 |
| FHLMC MULTICLASS MTG K060 AM | 3.3000% | 2,582,000 | 2,567,714 | 2,565,938 |
| FHLMC MULTICLASS MTG K063 A1 | 3.0450% | 412,814 | 413,121 | 410,850 |
| FHLMC MULTICLASS MTG K068 A1 | 2.9520% | 553,667 | 547,379 | 550,229 |
| FHLMC MULTICLASS MTG K090 A2 | 3.4220% | 1,089,000 | 1,144,240 | 1,074,883 |
| FHLMC MULTICLASS MTG K106 X1 | 1.3140% | 16,993,225 | 1,853,987 | 785,605 |
| FHLMC MULTICLASS MTG K111 A1 | 0.8270% | 1,692,165 | 1,692,144 | 1,598,287 |
| FHLMC MULTICLASS MTG K111 XAM | 1.7979% | 16,040,000 | 2,518,344 | 1,138,255 |
| FHLMC MULTICLASS MTG K116 X1 | 1.4086% | 11,890,328 | 1,051,782 | 614,846 |
| FHLMC MULTICLASS MTG K117 A1 | 0.6970% | 1,327,268 | 1,327,253 | 1,245,677 |
| FHLMC MULTICLASS MTG K121 A1 | 0.9950% | 3,745,860 | 3,745,779 | 3,477,708 |
| FHLMC MULTICLASS MTG K121 A2 | 1.5470% | 600,000 | 525,923 | 535,532 |
| FHLMC MULTICLASS MTG K124 A1 | 0.9640% | 442,589 | 410,846 | 413,894 |
| FHLMC MULTICLASS MTG K124 AM | 1.3840% | 3,165,000 | 3,164,964 | 2,782,556 |
| FHLMC MULTICLASS MTG K124 X3 | 2.6191% | 290,000 | 62,695 | 32,000 |
| FHLMC MULTICLASS MTG K125 X1 | 0.5745% | 47,468,750 | 1,533,463 | 1,135,666 |
| FHLMC MULTICLASS MTG K125 X3 | 2.6511% | 445,000 | 96,464 | 50,450 |
| FHLMC MULTICLASS MTG K127 X3 | 2.6494% | 844,384 | 177,492 | 96,073 |
| FHLMC MULTICLASS MTG K129 AM | 1.6470% | 2,726,000 | 2,725,987 | 2,398,622 |
| FHLMC MULTICLASS MTG K135 A2 | 2.1540% | 3,372,000 | 3,320,767 | 3,389,383 |
| FHLMC MULTICLASS MTG K142 A1 | 2.4000% | 3,413,829 | 3,270,870 | 3,206,397 |
| FHLMC MULTICLASS MTG K143 A1 | 2.7110% | 2,583,261 | 2,475,010 | 2,450,821 |
| FHLMC MULTICLASS MTG K144 A1 | 2.8000% | 2,582,256 | 2,513,130 | 2,474,143 |
| FHLMC MULTICLASS MTG K145 A1 | 2.6500% | 2,493,290 | 2,394,047 | 2,377,391 |
| FHLMC MULTICLASS MTG K146 A1 | 3.1100% | 2,531,547 | 2,470,336 | 2,467,987 |
| FHLMC MULTICLASS MTG K147 A1 | 3.3900% | 4,190,805 | 4,167,758 | 4,089,288 |
| FHLMC MULTICLASS MTG K151 A3 | 3.5110% | 915,000 | 883,730 | 897,823 |
| FHLMC MULTICLASS MTG K152 A2 | 3.0800% | 3,000,000 | 2,760,534 | 2,871,180 |
| FHLMC MULTICLASS MTG K1522 A1 | 1.9120% | 7,470,478 | 7,470,074 | 6,473,146 |
| FHLMC MULTICLASS MTG K154 A1 | 3.1760% | 672,215 | 676,214 | 668,519 |
| FHLMC MULTICLASS MTG K156 A2 | 3.7000% | 2,252,500 | 2,252,665 | 2,219,563 |
| FHLMC MULTICLASS MTG K158 A2 | 3.9000% | 400,000 | 399,838 | 396,949 |
| FHLMC MULTICLASS MTG K506 A2 | 4.6500% | 3,557,000 | 3,527,216 | 3,617,564 |
| FHLMC MULTICLASS MTG K510 A2 | 5.0690% | 4,226,000 | 4,218,649 | 4,346,489 |
| FHLMC MULTICLASS MTG K511 A2 | 4.8600% | 3,790,000 | 3,783,411 | 3,881,811 |
| FHLMC MULTICLASS MTG K514 A2 | 4.5720% | 893,000 | 897,279 | 908,459 |
| FHLMC MULTICLASS MTG K518 A2 | 5.4000% | 925,000 | 945,037 | 961,623 |
| FHLMC MULTICLASS MTG K528 A2 | 4.5080% | 4,042,000 | 4,102,693 | 4,112,450 |
| FHLMC MULTICLASS MTG K529 A2 | 4.7910% | 2,582,000 | 2,621,993 | 2,650,473 |
| FHLMC MULTICLASS MTG K530 A2 | 4.7920% | 3,012,000 | 3,024,434 | 3,092,238 |
| FHLMC MULTICLASS MTG K543 A2 | 4.3290% | 4,277,000 | 4,276,932 | 4,325,344 |
| FHLMC MULTICLASS MTG K741 A2 | 1.6030% | 1,547,034 | 1,504,017 | 1,486,397 |
| FHLMC MULTICLASS MTG K741 X1 | 0.5378% | 61,510,796 | 1,169,714 | 574,578 |
| FHLMC MULTICLASS MTG K752 A2 | 4.2840% | 55,000 | 55,384 | 55,532 |
| FHLMC MULTICLASS MTG K759 A2 | 4.8000% | 1,500,000 | 1,498,573 | 1,546,093 |
| FHLMC MULTICLASS MTG K762 A2 | 4.3600% | 3,800,000 | 3,812,661 | 3,821,962 |
| FHLMC MULTICLASS MTG K763 A2 | 4.1700% | 3,440,000 | 3,411,131 | 3,420,232 |
| FHLMC MULTICLASS MTG KC05 A7 | 2.5390% | 3,653,031 | 3,635,209 | 3,629,610 |
| FHLMC MULTICLASS MTG KG01 A10 | 2.9390% | 7,199,000 | 7,545,498 | 6,965,598 |
| FHLMC MULTICLASS MTG KG01 A7 | 2.8750% | 795,641 | 800,093 | 791,771 |
| FHLMC MULTICLASS MTG KG02 A1 | 2.0440% | 1,823,320 | 1,861,336 | 1,801,199 |
| FHLMC MULTICLASS MTG KG04 A2 | 1.4870% | 6,739,000 | 6,654,879 | 5,982,147 |
| FHLMC MULTICLASS MTG KG06 A2 | 1.7770% | 6,529,000 | 6,078,223 | 5,755,790 |
| FHLMC MULTICLASS MTG KG07 A1 | 3.1230% | 2,695,000 | 2,662,270 | 2,598,790 |
| FHLMC MULTICLASS MTG KG07 A2 | 3.1230% | 1,835,000 | 1,801,375 | 1,720,732 |
| FHLMC MULTICLASS MTG KG08 A1 | 4.1340% | 1,823,000 | 1,768,952 | 1,820,927 |
| FHLMC MULTICLASS MTG KG08 A2 | 4.1340% | 2,899,942 | 2,796,056 | 2,858,773 |
| FHLMC MULTICLASS MTG KGX1 AFX | 3.0000% | 3,294,000 | 3,227,909 | 3,244,265 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|------------|-----------|--------------|
| FHLMC MULTICLASS MTG KHG1 A3 | 3.3410% | 1,136,167 | 1,162,414 | 1,125,793 |
| FHLMC MULTICLASS MTG KHG1 A4 | 3.3410% | 3,879,706 | 3,882,269 | 3,837,498 |
| FHLMC MULTICLASS MTG KJ37 A2 | 2.3330% | 4,504,000 | 4,556,072 | 4,239,675 |
| FHLMC MULTICLASS MTG KJ38 A2 | 2.7480% | 2,695,000 | 2,729,817 | 2,590,034 |
| FHLMC MULTICLASS MTG KJ39 A2 | 3.1500% | 2,695,000 | 2,690,818 | 2,619,193 |
| FHLMC MULTICLASS MTG KJ40 A2 | 3.6900% | 2,695,000 | 2,688,728 | 2,657,429 |
| FHLMC MULTICLASS MTG KJ43 A2 | 4.4100% | 2,000,000 | 1,953,944 | 2,020,549 |
| FHLMC MULTICLASS MTG KJ44 A2 | 4.6890% | 4,727,000 | 4,730,472 | 4,793,602 |
| FHLMC MULTICLASS MTG KJ47 A2 | 5.4300% | 5,893,000 | 6,002,802 | 6,148,385 |
| FHLMC MULTICLASS MTG KJ48 A2 | 5.0280% | 4,034,000 | 4,033,880 | 4,158,043 |
| FHLMC MULTICLASS MTG KJ49 A2 | 4.8500% | 2,000,000 | 1,990,719 | 2,040,267 |
| FHLMC MULTICLASS MTG KJ50 A2 | 4.2280% | 3,530,000 | 3,375,951 | 3,514,743 |
| FHLMC MULTICLASS MTG KJ51 A2 | 4.6960% | 842,575 | 841,017 | 854,368 |
| FHLMC MULTICLASS MTG KJ52 A2 | 4.7580% | 4,000,000 | 3,999,941 | 4,068,277 |
| FHLMC MULTICLASS MTG KLO5 X1P | 0.8924% | 30,000,000 | 2,001,889 | 841,326 |
| FHLMC MULTICLASS MTG KLU3 A2 | 1.7580% | 6,814,000 | 6,813,911 | 6,218,965 |
| FHLMC MULTICLASS MTG KS16 A | 4.5830% | 5,000,000 | 4,954,575 | 5,026,461 |
| FHLMC MULTICLASS MTG KSG2 A2 | 2.0910% | 4,679,000 | 4,739,864 | 4,166,964 |
| FHLMC MULTICLASS MTG KSG3 A2 | 2.6500% | 2,850,000 | 2,535,132 | 2,594,702 |
| FHLMC MULTICLASS MTG KSG4 A2 | 3.4000% | 5,602,000 | 5,295,302 | 5,315,779 |
| FHLMC MULTICLASS MTG KW06 A2 | 3.8000% | 2,073,791 | 2,131,773 | 2,063,332 |
| FHLMC MULTICLASS MTG KW07 A1 | 3.6000% | 484,298 | 490,869 | 482,557 |
| FHLMC MULTICLASS MTG Q027 A2 | 4.6560% | 2,020,000 | 2,019,959 | 2,048,608 |
| FHLMC MULTICLASS MTG W5FX AFX | 3.3361% | 4,389,000 | 4,473,760 | 4,335,779 |
| FLORIDA ST BRD OF ADMIN FIN CO | | | | |
| FNMA POOL #0259429 | 2.1540% | 58,000 | 58,000 | 53,366 |
| FNMA POOL #0259453 | 6.5000% | 41,235 | 43,890 | 41,411 |
| FNMA POOL #0259480 | 6.5000% | 71,779 | 76,435 | 72,183 |
| FNMA POOL #0313097 | 6.5000% | 17,313 | 18,446 | 17,437 |
| FNMA POOL #0535497 | 6.5000% | 1 | 1 | 1 |
| FNMA POOL #0745932 | 6.5000% | 303 | 279 | 314 |
| FNMA POOL #0775852 | 6.5000% | 1,304 | 1,388 | 1,380 |
| FNMA POOL #0795297 | 5.1720% | 42,099 | 46,928 | 42,527 |
| FNMA POOL #0846937 | 5.1720% | 3,805 | 4,325 | 3,823 |
| FNMA POOL #0847996 | 5.7880% | 3,838 | 4,288 | 3,913 |
| FNMA POOL #0865959 | 6.1550% | 3,174 | 3,506 | 3,258 |
| FNMA POOL #0873376 | 6.0730% | 10,598 | 11,049 | 10,884 |
| FNMA POOL #0957135 | 6.1600% | 1,573,085 | 1,573,097 | 1,580,683 |
| FNMA POOL #0957142 | 5.4200% | 2,864,963 | 2,865,098 | 2,874,141 |
| FNMA POOL #0AE0443 | 5.5200% | 130,946 | 134,372 | 131,024 |
| FNMA POOL #0AL3544 | 6.5000% | 3,802 | 4,079 | 4,044 |
| FNMA POOL #0AL6924 | 6.2450% | 152 | 151 | 156 |
| FNMA POOL #0AN9381 | 4.0000% | 501,420 | 480,909 | 485,201 |
| FNMA POOL #0AT1156 | 3.7300% | 2,600,000 | 2,467,916 | 2,467,848 |
| FNMA POOL #0AX2488 | 6.3100% | 1,377 | 1,417 | 1,426 |
| FNMA POOL #0BL3435 | 4.0000% | 155,720 | 149,352 | 153,285 |
| FNMA POOL #0BM4774 | 2.9000% | 6,500,735 | 6,586,982 | 6,260,650 |
| FNMA POOL #0BM5400 | 4.0000% | 2,103,822 | 1,944,751 | 2,047,819 |
| FNMA POOL #0BM7183 | 4.0000% | 781,158 | 716,879 | 758,698 |
| FNMA POOL #0BS3910 | 4.7023% | 3,861,544 | 3,993,023 | 3,931,283 |
| FNMA POOL #0BS5506 | 2.0800% | 3,700,000 | 3,319,623 | 3,243,738 |
| FNMA POOL #0BW7327 | 3.1000% | 3,577,000 | 3,481,674 | 3,473,479 |
| FNMA POOL #0BZ1178 | 4.5000% | 249,657 | 237,601 | 244,965 |
| FNMA POOL #0BZ5037 | 5.8100% | 4,261,000 | 4,285,914 | 4,427,882 |
| FNMA POOL #0CB4130 | 4.5400% | 4,600,000 | 4,600,723 | 4,595,396 |
| FNMA POOL #0CB4313 | 4.5000% | 2,582,043 | 2,322,925 | 2,536,185 |
| FNMA POOL #0CB6418 | 4.5000% | 839,522 | 754,278 | 824,525 |
| FNMA POOL #0CB7098 | 5.0000% | 536,064 | 511,716 | 537,382 |
| FNMA POOL #0CB7216 | 5.0000% | 440,945 | 425,323 | 443,996 |
| FNMA POOL #0CB7217 | 4.0000% | 448,854 | 402,823 | 427,635 |
| FNMA POOL #0CB8271 | 4.5000% | 692,076 | 638,901 | 677,533 |
| FNMA POOL #0CB9448 | 5.0000% | 504,465 | 489,875 | 504,508 |
| FNMA POOL #0CB9626 | 4.5000% | 561,161 | 533,068 | 556,412 |
| FNMA POOL #0CB9627 | 4.5000% | 472,750 | 448,860 | 468,090 |
| FNMA POOL #0CB9634 | 4.5000% | 686,200 | 650,677 | 679,209 |
| FNMA POOL #0CB9966 | 4.5000% | 104,259 | 99,408 | 103,894 |
| FNMA POOL #0DD1526 | 5.0000% | 811,979 | 817,553 | 818,538 |
| FNMA POOL #0DD1527 | 4.5000% | 107,234 | 101,882 | 105,514 |
| FNMA POOL #0FA0032 | 4.5000% | 100,220 | 95,125 | 98,572 |
| FNMA POOL #0FA0123 | 5.0000% | 2,270,255 | 2,286,194 | 2,290,008 |
| FNMA POOL #0FA1296 | 4.5000% | 203,963 | 193,641 | 201,171 |
| FNMA POOL #0FA2807 | 4.0000% | 2,284,346 | 2,195,317 | 2,236,775 |
| FNMA POOL #0FM2971 | 4.0000% | 2,826,631 | 2,719,250 | 2,734,908 |
| FNMA POOL #0FM2983 | 4.0000% | 280,262 | 268,792 | 273,849 |
| FNMA POOL #0FM2984 | 4.0000% | 4,477,815 | 4,174,665 | 4,338,866 |
| FNMA POOL #0FM2986 | 4.0000% | 2,585,750 | 2,392,029 | 2,516,654 |
| FNMA POOL #0FM3004 | 4.0000% | 8,252,410 | 7,678,526 | 8,043,127 |
| FNMA POOL #0FM3049 | 4.0000% | 880,088 | 854,877 | 852,960 |
| FNMA POOL #0FM3248 | 4.0000% | 2,724,072 | 2,654,470 | 2,662,664 |
| FNMA POOL #0FM7786 | 4.0000% | 397,611 | 385,863 | 384,900 |
| FNMA POOL #0FS2619 | 4.0000% | 821,708 | 795,805 | 795,539 |
| FNMA POOL #0FS2937 | 5.0000% | 423,264 | 403,889 | 423,887 |
| FNMA POOL #0FS3519 | 4.0000% | 2,337,803 | 2,251,718 | 2,289,370 |
| FNMA POOL #0FS3838 | 4.5000% | 959,014 | 912,665 | 939,904 |
| FNMA POOL #0FS3932 | 4.0000% | 3,559,726 | 3,301,750 | 3,466,142 |
| | 4.0000% | 453,757 | 440,286 | 438,891 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| FNMA POOL #0FS4437 | 4.5000% | 279,457 | 265,956 | 274,292 |
| FNMA POOL #0FS5027 | 4.0000% | 1,225,112 | 1,104,051 | 1,167,616 |
| FNMA POOL #0FS6048 | 5.0000% | 320,255 | 307,588 | 321,091 |
| FNMA POOL #0FS7901 | 4.0000% | 506,723 | 478,183 | 495,595 |
| FNMA POOL #0FS8344 | 4.0000% | 302,418 | 292,901 | 292,716 |
| FNMA POOL #0FS8418 | 4.0000% | 438,610 | 425,960 | 425,404 |
| FNMA POOL #0MA1557 | 3.0000% | 3,323 | 3,341 | 3,288 |
| FNMA POOL #0MA4700 | 4.0000% | 8,683,509 | 7,811,906 | 8,257,051 |
| FNMA POOL #0MA5353 | 5.5000% | 4,204,739 | 4,189,363 | 4,269,405 |
| FNMA GTD REMIC P/T 01-T5 A3 | 7.5000% | 21,751 | 22,317 | 22,614 |
| FNMA GTD REMIC P/T 02-W11 AV1 | 3.9818% | 167 | 150 | 163 |
| FNMA GTD REMIC P/T 03-W6 F | 4.3387% | 20,732 | 21,290 | 20,644 |
| FNMA GTD REMIC P/T 03-W8 3F2 | 4.1618% | 6,515 | 6,652 | 6,493 |
| FNMA GTD REMIC P/T 06-5 3A2 | 6.3088% | 3,198 | 3,624 | 3,276 |
| FNMA GTD REMIC P/T 07-73 A1 | 4.0487% | 19,185 | 17,569 | 18,832 |
| FNMA GTD REMIC P/T 09-3 PD | 5.0000% | 88 | 94 | 87 |
| FNMA GTD REMIC P/T 11-27 P | 2.5000% | 158 | 161 | 157 |
| FNMA GTD REMIC P/T 12-121 DC | 2.0000% | 34,174 | 34,092 | 33,570 |
| FNMA GTD REMIC P/T 12-127 PA | 2.7500% | 69,811 | 70,178 | 65,756 |
| FNMA GTD REMIC P/T 12-128 PD | 1.5000% | 119,110 | 118,071 | 115,061 |
| FNMA GTD REMIC P/T 13-100 PK | 3.5000% | 185,794 | 172,864 | 181,854 |
| FNMA GTD REMIC P/T 13-102 QA | 3.0000% | 52,052 | 51,648 | 48,674 |
| FNMA GTD REMIC P/T 13-104 TY | 3.0000% | 333,311 | 314,178 | 323,271 |
| FNMA GTD REMIC P/T 13-43 XP | 1.5000% | 65,064 | 64,452 | 63,285 |
| FNMA GTD REMIC P/T 13-63 PD | 2.0000% | 227,679 | 220,866 | 210,002 |
| FNMA GTD REMIC P/T 13-M6 1AC | 3.3834% | 4,421,448 | 4,498,185 | 4,337,402 |
| FNMA GTD REMIC P/T 17-15 BC | 3.2500% | 88,057 | 89,704 | 86,770 |
| FNMA GTD REMIC P/T 17-34 JK | 3.0000% | 19,490 | 18,984 | 19,188 |
| FNMA GTD REMIC P/T 17-36 PQ | 2.5500% | 35,167 | 34,416 | 34,513 |
| FNMA GTD REMIC P/T 17-84 KA | 3.5000% | 19,042 | 19,530 | 18,946 |
| FNMA GTD REMIC P/T 17-M12 A2 | 3.0626% | 1,356,869 | 1,342,212 | 1,341,826 |
| FNMA GTD REMIC P/T 17-M14 A2 | 2.8099% | 1,113,525 | 1,135,157 | 1,094,592 |
| FNMA GTD REMIC P/T 17-M15 A2 | 2.9656% | 595,795 | 581,829 | 589,055 |
| FNMA GTD REMIC P/T 17-M15 AT52 | 3.1630% | 2,663,999 | 2,621,081 | 2,635,608 |
| FNMA GTD REMIC P/T 17-M3 A2 | 2.4777% | 443,987 | 434,944 | 438,378 |
| FNMA GTD REMIC P/T 18-M10 A2 | 3.3527% | 43,268 | 42,594 | 42,928 |
| FNMA GTD REMIC P/T 18-M12 A2 | 3.6246% | 5,260,742 | 5,672,018 | 5,173,491 |
| FNMA GTD REMIC P/T 18-M14 A2 | 3.5773% | 1,965,039 | 1,982,454 | 1,947,312 |
| FNMA GTD REMIC P/T 18-M15 1A2 | 3.7000% | 300,000 | 285,241 | 286,130 |
| FNMA GTD REMIC P/T 18-M15 A1 | 3.2500% | 1,822,014 | 1,835,446 | 1,788,217 |
| FNMA GTD REMIC P/T 18-M3 A2 | 3.0742% | 1,760,774 | 1,714,814 | 1,702,298 |
| FNMA GTD REMIC P/T 18-M7 A2 | 3.0304% | 2,350,747 | 2,321,995 | 2,316,505 |
| FNMA GTD REMIC P/T 18-M8 A2 | 3.3112% | 2,441,843 | 2,375,550 | 2,415,170 |
| FNMA GTD REMIC P/T 19-37 CA | 3.0000% | 310,862 | 287,455 | 300,286 |
| FNMA GTD REMIC P/T 19-6 GJ | 3.0000% | 55,920 | 57,079 | 54,767 |
| FNMA GTD REMIC P/T 19-7 CA | 3.5000% | 285,678 | 273,730 | 278,546 |
| FNMA GTD REMIC P/T 19-M4 A2 | 3.6100% | 724,782 | 703,187 | 707,133 |
| FNMA GTD REMIC P/T 19-M9 A2 | 2.9370% | 2,105,791 | 2,076,989 | 2,050,555 |
| FNMA GTD REMIC P/T 20-M1 A2 | 2.4440% | 3,473,000 | 3,501,833 | 3,269,889 |
| FNMA GTD REMIC P/T 20-M20 A2 | 1.4350% | 1,617,000 | 1,505,963 | 1,473,303 |
| FNMA GTD REMIC P/T 20-M42 A2 | 1.2700% | 2,497,000 | 2,500,104 | 2,212,903 |
| FNMA GTD REMIC P/T 21-M1 A2 | 1.3857% | 3,000,000 | 2,994,579 | 2,660,289 |
| FNMA GTD REMIC P/T 21-M13 A2 | 1.5982% | 4,542,000 | 4,523,836 | 4,011,297 |
| FNMA GTD REMIC P/T 21-M23 AB | 0.5000% | 3,298,815 | 3,149,288 | 2,789,805 |
| FNMA GTD REMIC P/T 21-M2S A2 | 1.8072% | 4,399,000 | 4,406,833 | 3,909,558 |
| FNMA GTD REMIC P/T 21-M3G A2 | 1.2445% | 6,000,000 | 5,931,021 | 5,252,023 |
| FNMA GTD REMIC P/T 22-2 TH | 2.5000% | 261,315 | 237,533 | 242,210 |
| FNMA GTD REMIC P/T 22-M1 A1 | 1.6684% | 4,041,919 | 4,019,074 | 3,802,903 |
| FNMA GTD REMIC P/T 22-M1 A2 | 1.6684% | 4,504,000 | 4,412,360 | 3,933,357 |
| FNMA GTD REMIC P/T 22-M13 A1 | 2.5863% | 3,133,345 | 3,135,652 | 3,013,953 |
| FNMA GTD REMIC P/T 22-M1G A2 | 1.5314% | 4,442,000 | 4,280,549 | 3,889,287 |
| FNMA GTD REMIC P/T 22-M1S A2 | 2.0837% | 5,224,000 | 4,699,232 | 4,612,105 |
| FNMA GTD REMIC P/T 22-M2S A2 | 3.7590% | 3,672,000 | 3,455,757 | 3,572,473 |
| FNMA GTD REMIC P/T 22-M5 A1 | 2.3356% | 1,319,742 | 1,226,528 | 1,248,690 |
| FNMA GTD REMIC P/T 22-M8 A2 | 1.9361% | 2,470,000 | 2,293,264 | 2,164,470 |
| FNMA GTD REMIC P/T 23-M1 1A | 3.4343% | 2,608,313 | 2,427,730 | 2,548,165 |
| FNMA GTD REMIC P/T 23-M1 1A1 | 3.4343% | 3,659,196 | 3,565,817 | 3,619,756 |
| FNMA GTD REMIC P/T 23-M1 1A2 | 3.4343% | 4,557,000 | 4,468,931 | 4,415,704 |
| FNMA GTD REMIC P/T 23-M1 1A3 | 3.4343% | 4,000,000 | 3,665,599 | 3,789,597 |
| FNMA GTD REMIC P/T 23-M1 2A1 | 3.9464% | 2,529,840 | 2,470,770 | 2,478,229 |
| FNMA GTD REMIC P/T 23-M4 A2 | 3.7669% | 4,153,000 | 3,944,591 | 4,015,346 |
| FNMA GTD REMIC P/T 23-M5 A2 | 4.4000% | 4,557,000 | 4,360,932 | 4,558,092 |
| FNMA GTD REMIC P/T 23-M6 A2 | 4.1814% | 2,609,730 | 2,558,964 | 2,626,680 |
| FNMA GTD REMIC P/T 23-M8 A2 | 4.4759% | 5,564,272 | 5,599,453 | 5,609,329 |
| FNMA GTD REMIC P/T 25-M1 A2 | 4.7000% | 3,547,000 | 3,565,258 | 3,561,746 |
| FNMA GTD REMIC P/T 25-M4 A2 | 4.3080% | 4,307,000 | 4,264,620 | 4,272,450 |
| GNMA POOL #0422529 | 6.0000% | 10 | 11 | 10 |
| GNMA POOL #0464686 | 6.5000% | 35 | 35 | 36 |
| GNMA POOL #0464820 | 7.0000% | 286 | 290 | 288 |
| GNMA POOL #0550475 | 7.0000% | 131 | 135 | 134 |
| GNMA POOL #0780689 | 6.5000% | 313 | 315 | 316 |
| GNMA POOL #0780770 | 6.0000% | 258 | 265 | 264 |
| GNMA POOL #0781336 | 6.0000% | 2,694 | 2,719 | 2,806 |
| GNMA GTD REMIC P/T 09-78 KB | 3.0000% | 3,705 | 3,815 | 3,597 |
| GNMA GTD REMIC P/T 10-106 PA | 3.5000% | 2,406 | 2,526 | 2,391 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-------------|-------------|--------------|
| GNMA GTD REMIC P/T 17-113 GC | 2.5000% | 318,774 | 285,738 | 290,878 |
| GNMA GTD REMIC P/T 17-91 BA | 3.0000% | 65,250 | 66,368 | 62,712 |
| GNMA GTD REMIC P/T 18-25 V | 2.6000% | 890,255 | 856,664 | 790,039 |
| GNMA GTD REMIC P/T 18-39 IO | 0.2461% | 6,455,565 | 137,181 | 143,048 |
| GNMA GTD REMIC P/T 19-136 BC | 2.0000% | 206,446 | 181,497 | 184,737 |
| GNMA GTD REMIC P/T 20-106 EA | 1.7500% | 2,177,308 | 1,836,911 | 1,867,985 |
| GNMA GTD REMIC P/T 22-202 V | 3.0000% | 3,653,062 | 3,454,769 | 3,346,842 |
| GNMA GTD REMIC P/T 22-21 V | 1.7500% | 1,299,396 | 1,234,743 | 1,030,075 |
| GNMA GTD REMIC P/T 22-216 IO | 0.7502% | 1,459,176 | 80,255 | 82,259 |
| GNMA GTD REMIC P/T 22-54 V | 2.0000% | 2,638,584 | 2,439,280 | 2,231,074 |
| GNMA GTD REMIC P/T 23-44 V | 4.0000% | 1,119,867 | 1,109,588 | 1,077,470 |
| GNMA GTD REMIC P/T 23-50 AC | 3.2500% | 4,584,771 | 4,080,599 | 4,148,223 |
| GNMA GTD REMIC P/T 23-74 V | 4.0000% | 1,026,876 | 976,890 | 975,303 |
| GNMA GTD REMIC P/T 24-150 AB | 4.2500% | 2,539,348 | 2,492,747 | 2,453,692 |
| GNMA GTD REMIC P/T 24-158 AD | 4.2500% | 1,446,380 | 1,378,269 | 1,385,248 |
| GNMA GTD REMIC P/T 24-165 AH | 4.5000% | 2,898,305 | 2,819,017 | 2,872,028 |
| GNMA GTD REMIC P/T 24-29 AD | 4.5000% | 2,354,360 | 2,245,107 | 2,334,677 |
| GNMA GTD REMIC P/T 24-31 KE | 4.2500% | 1,128,375 | 1,073,422 | 1,092,225 |
| GNMA GTD REMIC P/T 24-37 AC | 4.0000% | 2,960,818 | 2,721,410 | 2,700,817 |
| GNMA GTD REMIC P/T 24-74 AC | 5.0000% | 1,931,813 | 1,945,461 | 1,935,418 |
| GNMA GTD REMIC P/T 24-88 A | 3.0000% | 3,308,053 | 3,022,863 | 3,126,796 |
| GNMA GTD REMIC P/T 24-90 AC | 2.0000% | 1,707,341 | 1,408,449 | 1,312,052 |
| GNMA GTD REMIC P/T 25-128 AD | 5.0000% | 1,695,781 | 1,685,647 | 1,708,185 |
| GNMA GTD REMIC P/T 25-130 AL | 4.7500% | 3,283,194 | 3,229,418 | 3,274,024 |
| GNMA GTD REMIC P/T 25-15 AC | 4.5000% | 1,672,183 | 1,611,240 | 1,629,636 |
| GNMA GTD REMIC P/T 25-166 V | 4.5000% | 465,079 | 463,233 | 463,566 |
| GNMA GTD REMIC P/T 25-179 AE | 4.7500% | 499,711 | 494,723 | 493,287 |
| GNMA GTD REMIC P/T 25-19 AB | 4.5000% | 1,698,672 | 1,637,206 | 1,664,052 |
| GNMA GTD REMIC P/T 25-54 V | 4.6500% | 4,541,340 | 4,483,300 | 4,553,513 |
| GNMA GTD REMIC P/T 25-88 AT | 5.0000% | 3,370,533 | 3,348,463 | 3,387,547 |
| GNMA GTD REMIC P/T 25-94 VA | 4.7500% | 1,946,229 | 1,925,303 | 1,957,910 |
| GOLDEN ST TOBACCO SECURITIZATI | 2.7460% | 460,000 | 459,814 | 409,016 |
| ILLINOIS ST | 7.3500% | 210,714 | 211,924 | 229,458 |
| ILLINOIS ST | 5.1000% | 2,225,000 | 2,262,216 | 2,280,335 |
| KANSAS ST DEV FIN AUTH REVENUE | 2.7740% | 25,000 | 24,999 | 17,868 |
| LOS ANGELES CA CMNTY CLG DIST | 6.7500% | 40,000 | 40,285 | 44,358 |
| LOUISIANA ST LOCAL GOVT ENVRNM | 5.1980% | 40,000 | 40,005 | 41,229 |
| MARYLAND ST HLTH & HGR EDUCNTL | 3.0520% | 25,000 | 25,000 | 19,557 |
| MASSACHUSETTS ST | 2.9000% | 45,000 | 44,999 | 30,937 |
| MASSACHUSETTS ST TRANSPRTN FUN | 5.7310% | 40,000 | 40,003 | 41,754 |
| MET TRANSPRTN AUTH NY REVENUE | 6.8140% | 35,000 | 45,684 | 39,062 |
| MET TRANSPRTN AUTH NY REVENUE | 6.6680% | 475,000 | 613,628 | 517,130 |
| MICHIGAN ST FIN AUTH REVENUE | 3.3840% | 560,000 | 559,994 | 473,437 |
| NEW JERSEY ST TRANSPRTN TRUST | 4.6080% | 150,000 | 149,998 | 150,525 |
| NEW JERSEY ST TURNPIKE AUTH TU | 7.1020% | 497,000 | 643,059 | 580,695 |
| NEW YORK CITY NY MUNI WTR FIN | 5.9520% | 155,000 | 169,981 | 159,587 |
| NEW YORK NY | 5.8280% | 115,000 | 114,997 | 118,351 |
| NEW YORK NY | 5.3920% | 500,000 | 499,992 | 483,158 |
| NEW YORK ST DORM AUTH ST PERSO | 5.6280% | 65,000 | 65,094 | 66,810 |
| PENNSYLVANIA ST UNIV | 2.8400% | 25,000 | 24,999 | 16,880 |
| PORT AUTH OF NEW YORK & NEW JE | 5.6470% | 140,000 | 140,009 | 149,161 |
| PORT AUTH OF NEW YORK & NEW JE | 4.4580% | 110,000 | 106,102 | 92,172 |
| RESOLUTION FDG CORP PRIN STRIP | 0.0000% | 3,040,000 | 2,568,672 | 2,605,433 |
| SALES TAX SECURITIZATION CORP | 3.2380% | 165,000 | 165,000 | 135,668 |
| SAN ANTONIO TX ELEC & GAS REVE | 5.8080% | 110,000 | 110,004 | 113,435 |
| SAN ANTONIO TX ELEC & GAS REVE | 5.5690% | 370,000 | 369,981 | 367,603 |
| SAN ANTONIO TX ELEC & GAS REVE | 5.4690% | 290,000 | 289,985 | 291,247 |
| SAN DIEGO CNTY CA REGL TRANSPR | 5.9110% | 60,000 | 60,005 | 60,536 |
| SAN JOAQUIN HILLS CA TRANSPRTN | 3.4920% | 100,000 | 100,001 | 76,547 |
| SOUTH CAROLINA ST PUBLIC SVC A | 6.4540% | 65,000 | 68,286 | 69,125 |
| TENNESSEE VALLEY AUTH BD | 5.2500% | 850,000 | 837,531 | 844,492 |
| TEXAS NATURAL GAS SECURITIZTN | 5.1020% | 1,105,246 | 1,119,987 | 1,134,586 |
| TEXAS NATURAL GAS SECURITIZTN | 5.1690% | 1,100,000 | 1,120,556 | 1,121,835 |
| TEXAS TRANSPRTN COMMISSION ST | 5.1780% | 65,000 | 65,002 | 66,507 |
| U S TREASURY BD CPN STRIP | 0.0000% | 1,800,000 | 742,918 | 806,059 |
| U S TREASURY BOND | | 418,615,700 | 373,889,338 | 362,656,089 |
| U S TREASURY NOTE | 4.0000% | 30,800,000 | 30,589,823 | 30,995,621 |
| U S TREASURY NOTE | 0.5000% | 58,952,000 | 55,759,880 | 55,986,525 |
| U S TREASURY NOTE | 1.2500% | 30,470,000 | 28,628,877 | 28,703,921 |
| U S TREASURY NOTE | 3.6250% | 8,771,900 | 8,765,259 | 8,755,466 |
| U S TREASURY NOTE | 3.7500% | 17,398,000 | 17,278,959 | 17,482,119 |
| U S TREASURY NOTE | 2.8750% | 30,770,000 | 30,836,982 | 30,310,444 |
| U S TREASURY NOTE | 2.7500% | 10,915,000 | 11,024,556 | 10,770,775 |
| U S TREASURY NOTE | 2.6250% | 0 | 0 | 0 |
| U S TREASURY NOTE | 0.7500% | 5,690,000 | 5,368,919 | 5,380,829 |
| U S TREASURY NOTE | 4.5000% | 2,720,000 | 2,733,734 | 2,799,581 |
| U S TREASURY NOTE | 1.7500% | 10,750,000 | 9,989,928 | 10,144,939 |
| U S TREASURY NOTE | 3.2500% | 1,600,000 | 1,590,407 | 1,594,625 |
| U S TREASURY NOTE | 3.5000% | 42,290,000 | 41,491,733 | 42,101,254 |
| U S TREASURY NOTE | 1.5000% | 2,995,000 | 2,946,400 | 2,957,171 |
| U S TREASURY NOTE | 3.8750% | 90,474,000 | 90,508,733 | 90,963,401 |
| U S TREASURY NOTE | 4.2500% | 41,411,000 | 41,838,487 | 41,823,045 |
| U S TREASURY NOTE | 4.1250% | 15,715,000 | 15,875,605 | 15,935,565 |
| U S TREASURY NOTE | 4.3750% | 14,370,000 | 14,430,276 | 14,626,348 |
| U S TREASURY NOTE | 4.6250% | 6,050,000 | 6,258,429 | 6,292,529 |

| | Coupon | Units | Cost | Market Value |
|--|---------|------------|----------------------|----------------------|
| U S TREASURY NOTE | 4.8750% | 5,563,500 | 5,732,979 | 5,762,569 |
| UNIV OF CALIFORNIA CA REVENUES | 1.6140% | 595,000 | 594,998 | 540,525 |
| UNIV OF CALIFORNIA CA RGTS MED | 3.0060% | 60,000 | 59,999 | 40,064 |
| UNIV OF CALIFORNIA CA RGTS MED | 3.2560% | 45,000 | 44,999 | 29,173 |
| UNIV OF CALIFORNIA CA RGTS MED | 6.5480% | 450,000 | 450,106 | 480,679 |
| UNIV OF CALIFORNIA REVENUES | 4.8580% | 100,000 | 112,003 | 82,985 |
| UNIV OF MICHIGAN MI | 3.5990% | 48,000 | 48,000 | 40,214 |
| UNIV OF TEXAS TX UNIV REVENUES | 2.4390% | 60,000 | 59,999 | 37,346 |
| UNIV OF VIRGINIA VA UNIV REVEN | 3.2270% | 60,000 | 60,000 | 34,273 |
| US TREAS-CPI INFLAT | 1.6250% | 2,348,280 | 2,349,549 | 2,362,246 |
| US TREAS-CPI INFLAT | 1.8750% | 1,867,662 | 1,898,711 | 1,877,941 |
| US TREAS-CPI INFLAT | 2.3750% | 1,392,903 | 1,314,680 | 1,324,384 |
| US TREAS-CPI INFLAT | 2.1250% | 61,360,008 | 62,807,141 | 62,556,856 |
| US TREAS-CPI INFLAT | 1.7500% | 3,918,929 | 3,944,853 | 3,902,409 |
| Total of U.S. Government & Federal Agency Obligations | | | 1,555,244,862 | 1,527,608,170 |

Domestic Corporate & Other Bonds

| | | | | |
|--------------------------------|---------|-----------|-----------|-----------|
| EVERTEC 10/23 COV-LITE | 0.0000% | 347,500 | 343,538 | 347,500 |
| 180 MEDICAL INC 144A | 5.3000% | 290,000 | 288,910 | 288,990 |
| 280 PARK AVENUE 20 280P E 144A | 6.0919% | 360,000 | 325,506 | 355,707 |
| A-AP BUYER 9/24 COV-LITE TL | 0.0000% | 99,250 | 99,002 | 99,561 |
| ABBOTT LABORATORIES | 4.9000% | 1,916,000 | 1,840,650 | 1,809,578 |
| ABBVIE INC | 4.9500% | 2,219,000 | 2,233,818 | 2,296,725 |
| ABBVIE INC | 5.0500% | 135,000 | 134,642 | 138,967 |
| ABBVIE INC | 3.2000% | 4,580,000 | 4,419,310 | 4,482,349 |
| ABBVIE INC | 4.2500% | 80,000 | 63,695 | 66,127 |
| ABBVIE INC | 4.4000% | 655,000 | 750,391 | 584,303 |
| ABBVIE INC | 4.0500% | 461,000 | 407,032 | 412,586 |
| ABBVIE INC | 4.8750% | 935,000 | 938,827 | 964,161 |
| ABBVIE INC | 5.3500% | 55,000 | 54,929 | 54,550 |
| ABC SUPPLY 1/24 TLB | 0.0000% | 250,814 | 250,307 | 251,664 |
| ABFC 2007-WMC1 TRUST WMC1 A2B | 4.7871% | 374,233 | 300,006 | 320,071 |
| ABRA AUTO BODY/CALIBER COLLISI | 0.0000% | 155,369 | 154,980 | 155,451 |
| ACADIA HEALTHCARE CO INC 144A | 7.3750% | 2,565,200 | 2,588,229 | 2,590,635 |
| ACCENTURE CAPITAL INC | 4.5000% | 390,000 | 389,635 | 385,299 |
| ACCENTURE CAPITAL INC | 4.2500% | 390,000 | 381,359 | 390,895 |
| ACCO BRANDS CORP 144A | 4.2500% | 1,655,000 | 1,655,000 | 1,534,427 |
| ACE SECURITIES CORP HO HE4 A2A | 3.9071% | 9,391 | 9,635 | 3,652 |
| ACE SECURITIES CORP HOM HE1 M1 | 4.7621% | 64,343 | 63,597 | 66,005 |
| ACE SECURITIES CORP HOM HE3 M4 | 4.7321% | 1,100,000 | 1,065,393 | 1,026,957 |
| ACRISURE 12/24 B6 COV-LITE TL | 0.0000% | 457,431 | 444,551 | 456,576 |
| ACRISURE LLC / ACRISURE F 144A | 6.0000% | 25,000 | 24,047 | 24,686 |
| ACRISURE LLC / ACRISURE F 144A | 6.7500% | 35,000 | 35,002 | 36,139 |
| ACRISURE LLC / ACRISURE F 144A | 7.5000% | 275,000 | 275,219 | 286,348 |
| ACRISURE LLC / ACRISURE F 144A | 8.5000% | 150,000 | 150,834 | 156,944 |
| ADJUSTABLE RATE MORTGAGE 5 2A1 | 5.2779% | 23,023 | 22,240 | 20,043 |
| ADOBE INC | 2.3000% | 243,000 | 244,022 | 227,714 |
| ADP/CDK GLOBAL 5/24 TLB | 0.0000% | 1,974,976 | 1,915,726 | 1,668,025 |
| ADT SECURITY CORP/THE 144A | 5.8750% | 2,050,000 | 2,050,000 | 2,075,407 |
| ADVANCE AUTO PARTS INC 144A | 7.0000% | 230,000 | 230,000 | 231,247 |
| ADVANCE AUTO PARTS INC 144A | 7.3750% | 1,655,000 | 1,674,937 | 1,661,570 |
| ADVISOR GROUP/OSAIC 7/25 COV-L | 0.0000% | 130,000 | 129,675 | 130,463 |
| AECOM 144A | 6.0000% | 265,000 | 265,890 | 271,588 |
| AEGIS ASSET BACKED SECURI 1 A2 | 4.1271% | 926,228 | 810,844 | 706,064 |
| AEP TEXAS INC | 3.9500% | 350,000 | 343,666 | 348,558 |
| AEP TEXAS INC | 5.4000% | 1,500,000 | 1,498,099 | 1,547,896 |
| AEP TEXAS INC | 5.4500% | 90,000 | 89,980 | 93,246 |
| AEP TRANSMISSION CO LLC | 5.3750% | 770,000 | 767,131 | 796,030 |
| AES CORP/THE | 1.3750% | 795,000 | 794,176 | 794,081 |
| AES CORP/THE | 2.4500% | 500,000 | 434,690 | 453,661 |
| AES CORP/THE | 5.4500% | 1,000,000 | 991,437 | 1,022,975 |
| AES CORP/THE 144A | 3.9500% | 3,100,000 | 2,941,731 | 3,026,124 |
| AETHON UNITED BR LP / AET 144A | 7.5000% | 1,095,000 | 1,100,419 | 1,147,203 |
| AG TRUST 2024-NLP NLP A 144A | 5.7666% | 1,663,080 | 1,653,895 | 1,671,437 |
| AGILENT TECHNOLOGIES INC | 2.7500% | 65,000 | 65,401 | 62,094 |
| AGILENT TECHNOLOGIES INC | 2.3000% | 102,000 | 90,895 | 92,373 |
| AHEAD DB HOLDINGS LLC 144A | 6.6250% | 1,130,000 | 1,123,946 | 1,137,353 |
| AIR LEASE CORP | 3.6250% | 2,500,000 | 2,427,510 | 2,471,579 |
| AIR PRODUCTS AND CHEMICALS INC | 2.7000% | 50,000 | 49,893 | 37,610 |
| AIR PRODUCTS AND CHEMICALS INC | 2.8000% | 34,000 | 35,328 | 21,791 |
| ALABAMA POWER CO | 3.0500% | 125,000 | 124,944 | 116,159 |
| ALASKA AIRLINES 2020-1 CL 144A | 4.8000% | 486,447 | 485,545 | 489,285 |
| ALBERTSONS COS INC / SAFE 144A | 5.5000% | 100,000 | 100,001 | 101,112 |
| ALBERTSONS COS INC / SAFE 144A | 5.7500% | 100,000 | 100,001 | 100,405 |
| ALERA GROUP 5/25 COV-LITE TL | 0.0000% | 100,000 | 99,500 | 100,425 |
| ALLEGHANY CORP | 3.6250% | 15,000 | 14,541 | 14,657 |
| ALLEGHANY CORP | 3.2500% | 80,000 | 61,558 | 54,028 |
| ALLEGHANY CORP | 4.9000% | 55,000 | 54,707 | 50,213 |
| ALLEGION US HOLDING CO INC | 3.5500% | 530,000 | 501,855 | 525,364 |
| ALLIANT ENERGY FINANCE LL 144A | 5.4000% | 315,000 | 314,911 | 319,302 |
| ALLIANT ENERGY FINANCE LL 144A | 5.9500% | 235,000 | 234,760 | 245,787 |
| ALLIANT HOLDINGS INTERMED 144A | 7.3750% | 1,345,000 | 1,354,994 | 1,394,547 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| ALLIANT HOLDINGS INTERMED 144A | 6.7500% | 647,000 | 632,523 | 653,770 |
| ALLIANT HOLDINGS INTERMED 144A | 5.8750% | 590,000 | 591,787 | 589,855 |
| ALLIANT INSURANCE 7/25 COV-LIT | 0.0000% | 178,203 | 177,758 | 178,556 |
| ALLIED UNIVERSAL HOLDCO L 144A | 7.8750% | 4,745,000 | 4,798,967 | 5,000,655 |
| ALLIED UNIVERSAL HOLDCO L REGS | 4.8750% | 150,000 | 169,519 | 196,423 |
| ALLINA HEALTH SYSTEM | 2.9020% | 50,000 | 50,000 | 31,561 |
| ALLISON TRANSMISSION 10/25 INC | 0.0000% | 195,000 | 194,513 | 195,813 |
| ALLY FINANCIAL INC | 4.7500% | 422,000 | 413,795 | 425,699 |
| ALLY FINANCIAL INC | 6.9920% | 600,000 | 600,000 | 633,742 |
| ALPHA GENERATION LLC 144A | 6.7500% | 1,840,000 | 1,856,650 | 1,901,669 |
| ALPHABET INC | 4.0000% | 295,000 | 293,493 | 295,862 |
| ALPHABET INC | 5.2500% | 1,705,000 | 1,681,314 | 1,639,956 |
| ALPHABET INC | 2.2500% | 295,000 | 272,206 | 151,816 |
| ALPHABET INC | 4.1000% | 1,010,000 | 1,009,640 | 1,014,239 |
| ALPHABET INC | 4.3750% | 305,000 | 304,657 | 306,490 |
| ALPHABET INC | 5.3000% | 140,000 | 137,860 | 132,102 |
| ALPHABET INC | 4.7000% | 490,000 | 489,344 | 491,084 |
| ALPHABET INC | 5.4500% | 1,185,000 | 1,187,336 | 1,166,192 |
| ALPHABET INC | 5.3500% | 555,000 | 553,782 | 553,134 |
| ALPHABET INC | 5.7000% | 995,000 | 992,580 | 983,311 |
| ALTERA/GRYPHON 6/25 COV-LITE T | 0.0000% | 100,000 | 99,500 | 100,636 |
| ALTERNATIVE LOAN TRU OC10 2A2A | 4.1471% | 15,741 | 14,210 | 21,800 |
| ALTERNATIVE LOAN TRUS 65CB 1A4 | 5.5000% | 505,940 | 479,992 | 325,840 |
| ALTERNATIVE LOAN TRUS OA11 A1B | 4.1671% | 391,727 | 362,755 | 386,846 |
| ALTERNATIVE LOAN TRUS OA9 2A1A | 4.2098% | 477,755 | 258,546 | 414,204 |
| ALTERNATIVE LOAN TRUST 12T1 A5 | 6.0000% | 630,753 | 409,230 | 276,182 |
| ALTERNATIVE LOAN TRUST 2 58 A1 | 4.4298% | 739,978 | 596,589 | 705,552 |
| ALTERNATIVE LOAN TRUST 27 2A1 | 5.0182% | 144,924 | 147,079 | 126,271 |
| ALTERNATIVE LOAN TRUST 61 2A1 | 4.3471% | 57,106 | 47,950 | 54,335 |
| ALTERNATIVE LOAN TRUST 9T1 1A3 | 6.0000% | 711,632 | 612,511 | 323,797 |
| ALTERNATIVE LOAN TRUST OA1 2A1 | 4.2098% | 164,229 | 134,836 | 155,525 |
| ALTERNATIVE LOAN TRUST OA19 A1 | 3.9698% | 176,949 | 164,371 | 144,998 |
| ALTERNATIVE LOAN TRUST OH1 A1D | 3.9971% | 581,872 | 389,116 | 520,320 |
| AMBAC ASSURANCE CORP 144A | 5.1000% | 4 | 6 | 6 |
| AMC NETWORKS INC | 4.2500% | 48,000 | 46,389 | 42,649 |
| AMC NETWORKS INC 144A | 10.5000% | 670,000 | 671,750 | 740,176 |
| AMC NETWORKS INC 144A | 10.2500% | 1,180,000 | 1,259,650 | 1,237,496 |
| AMEREN CORP | 5.0000% | 25,000 | 24,965 | 25,570 |
| AMEREN ILLINOIS CO | 1.5500% | 195,000 | 194,581 | 172,313 |
| AMEREN ILLINOIS CO | 4.5000% | 75,000 | 74,936 | 64,156 |
| AMEREN ILLINOIS CO | 3.2500% | 25,000 | 24,877 | 17,193 |
| AMEREN ILLINOIS CO | 3.8500% | 147,000 | 137,887 | 141,355 |
| AMEREN ILLINOIS CO | 5.6250% | 330,000 | 340,515 | 329,541 |
| AMERICAN AIRLINES 2015-1 CLASS | 3.3750% | 616,312 | 609,236 | 608,370 |
| AMERICAN AIRLINES 2016-2 CLASS | 3.2000% | 742,315 | 742,308 | 725,915 |
| AMERICAN AIRLINES 2016-3 CLASS | 3.2500% | 502,661 | 495,980 | 482,254 |
| AMERICAN AIRLINES 2017-1 CLASS | 3.6500% | 866,181 | 866,207 | 850,948 |
| AMERICAN AIRLINES 2019-1 CLASS | 3.5000% | 771,724 | 734,283 | 712,967 |
| AMERICAN AIRLINES 2019-1 CLASS | 3.1500% | 491,097 | 466,750 | 464,591 |
| AMERICAN AIRLINES INC 144A | 7.2500% | 1,285,000 | 1,274,791 | 1,313,656 |
| AMERICAN AIRLINES INC 144A | 8.5000% | 410,000 | 410,000 | 428,875 |
| AMERICAN ELECTRIC POWER CO INC | 3.2500% | 40,000 | 39,938 | 26,629 |
| AMERICAN ELECTRIC POWER CO INC | 3.8750% | 1,270,000 | 1,204,905 | 1,248,891 |
| AMERICAN EXPRESS CO | 5.6250% | 99,000 | 99,000 | 103,573 |
| AMERICAN EXPRESS CO | 5.3890% | 200,000 | 200,000 | 201,549 |
| AMERICAN EXPRESS CO | 5.0980% | 195,000 | 195,000 | 197,306 |
| AMERICAN EXPRESS CO | 5.4420% | 45,000 | 45,000 | 46,825 |
| AMERICAN EXPRESS CO | 4.7310% | 900,000 | 900,000 | 914,081 |
| AMERICAN HOME MORTGAGE 3 2A11 | 4.6082% | 1,169,510 | 1,149,543 | 776,567 |
| AMERICAN HOME MORTGAGE AS 5 A1 | 4.5882% | 353,611 | 354,149 | 85,007 |
| AMERICAN HOMES 4 RENT LP | 5.5000% | 220,000 | 219,517 | 227,518 |
| AMERICAN HOMES 4 RENT LP | 4.9500% | 1,760,000 | 1,785,134 | 1,796,796 |
| AMERICAN HOMES 4 RENT LP | 5.2500% | 118,000 | 115,841 | 119,978 |
| AMERICAN HOMES 4 RENT LP | 4.2500% | 200,000 | 192,665 | 200,448 |
| AMERICAN INTERNATIONAL GROUP I | 4.8500% | 160,000 | 159,790 | 164,088 |
| AMERICAN INTERNATIONAL GROUP I | 5.4500% | 55,000 | 54,977 | 57,417 |
| AMERICAN NATIONAL GROUP INC | 6.0000% | 330,000 | 332,179 | 335,196 |
| AMERICAN NATIONAL GROUP INC | 5.7500% | 240,000 | 240,822 | 248,514 |
| AMERICAN ROCK SALT 6/21 COV-LI | 0.0000% | 430,875 | 429,798 | 330,481 |
| AMERICAN TOWER CORP | 3.3750% | 770,000 | 769,320 | 765,946 |
| AMERICAN TOWER CORP | 5.2500% | 2,400,000 | 2,396,505 | 2,468,313 |
| AMERICAN TOWER CORP | 3.9500% | 200,000 | 190,583 | 198,429 |
| AMERICAN TOWER CORP | 2.7000% | 3,400,000 | 3,393,538 | 3,125,977 |
| AMERICAN TOWER CORP | 3.5500% | 200,000 | 199,706 | 198,438 |
| AMERICAN TOWER CORP | 4.0500% | 200,000 | 186,015 | 194,979 |
| AMERICAN TOWER CORP | 5.2000% | 480,000 | 478,839 | 494,245 |
| AMERICAN TOWER CORP | 5.8000% | 2,446,000 | 2,443,770 | 2,554,179 |
| AMERICAN TOWER TRUST #1 144A | 5.4900% | 340,000 | 340,001 | 345,760 |
| AMERICAN WATER CAPITAL CORP | 3.2500% | 346,000 | 317,309 | 234,729 |
| AMERICAN WATER CAPITAL CORP | 3.4500% | 346,000 | 335,380 | 247,403 |
| AMERICAN WATER CAPITAL CORP | 4.2000% | 473,000 | 436,353 | 386,198 |
| AMERIGAS PARTNERS LP / AM 144A | 9.5000% | 106,000 | 106,001 | 112,921 |
| AMERIGAS PARTNERS LP / AM 144A | 9.3750% | 2,300,000 | 2,379,074 | 2,384,529 |
| AMERIGAS PARTNERS LP / AMERIGA | 5.7500% | 270,000 | 270,838 | 271,551 |
| AMERIPRISE FINANCIAL INC | 5.7000% | 475,000 | 474,540 | 497,995 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-----------|-----------|--------------|
| AMGEN INC | 3.0000% | 550,000 | 526,014 | 533,226 |
| AMGEN INC | 4.9500% | 170,000 | 173,702 | 161,126 |
| AMGEN INC | 5.2500% | 1,400,000 | 1,448,269 | 1,451,188 |
| AMGEN INC | 3.2000% | 1,535,000 | 1,530,241 | 1,515,784 |
| AMGEN INC | 3.1500% | 144,000 | 124,237 | 113,835 |
| AMGEN INC | 5.1500% | 1,051,000 | 1,046,982 | 1,075,948 |
| AMGEN INC | 5.6000% | 148,000 | 147,241 | 149,352 |
| AMGEN INC | 1.6500% | 1,973,000 | 1,841,118 | 1,860,164 |
| AMGEN INC | 4.4000% | 390,000 | 304,179 | 334,742 |
| AMGEN INC | 3.3500% | 115,000 | 104,077 | 108,449 |
| AMN HEALTHCARE INC 144A | 6.5000% | 385,000 | 385,000 | 385,103 |
| AMNEAL PHARMACEUTICALS 7/25 TL | 0.0000% | 100,000 | 99,750 | 100,750 |
| AMNEAL PHARMACEUTICALS LL 144A | 6.8750% | 1,610,000 | 1,642,766 | 1,698,663 |
| AMPHENOL CORP | 4.4000% | 1,265,000 | 1,263,431 | 1,254,920 |
| AMPHENOL CORP | 5.3000% | 750,000 | 748,767 | 719,447 |
| AMPHENOL CORP | 4.7500% | 75,000 | 74,978 | 75,138 |
| AMPHENOL CORP | 4.6250% | 1,335,000 | 1,333,541 | 1,310,793 |
| AMR 5/25 TLB | 0.0000% | 99,500 | 98,505 | 99,936 |
| AMUR EQUIPMENT FINA 2A A2 144A | 5.3000% | 11,843 | 11,842 | 11,867 |
| ANALOG DEVICES INC | 2.1000% | 275,000 | 238,680 | 244,563 |
| ANALOG DEVICES INC | 2.8000% | 90,000 | 89,421 | 66,576 |
| ANALOG DEVICES INC | 1.7000% | 95,000 | 94,769 | 89,698 |
| ANGEL OAK MORTGAGE R1 A1 144A | 0.9900% | 27,737 | 27,737 | 26,806 |
| ANGEL OAK MORTGAGE T 1 A1 144A | 0.9090% | 115,953 | 115,952 | 102,018 |
| ANGEL OAK MORTGAGE T 1 M1 144A | 2.2150% | 500,000 | 499,998 | 382,642 |
| ANGEL OAK MORTGAGE T 2 M1 144A | 4.0860% | 205,000 | 171,459 | 167,543 |
| ANGEL OAK MORTGAGE T 3 A1 144A | 1.0680% | 81,435 | 81,434 | 70,814 |
| ANGEL OAK MORTGAGE T 4 A1 144A | 1.0350% | 129,463 | 129,466 | 110,270 |
| ANGEL OAK MORTGAGE T 6 A1 144A | 1.4580% | 165,554 | 165,564 | 140,937 |
| ANTARES HOLDINGS LP 144A | 6.3500% | 1,000,000 | 997,001 | 1,020,498 |
| ANTARES HOLDINGS LP 144A | 3.7500% | 750,000 | 747,738 | 733,412 |
| ANTARES HOLDINGS LP 144A | 2.7500% | 2,000,000 | 1,997,199 | 1,954,403 |
| ANTERO MIDSTREAM PARTNERS 144A | 6.6250% | 75,000 | 80,563 | 77,631 |
| ANTERO MIDSTREAM PARTNERS 144A | 5.7500% | 370,000 | 365,597 | 371,309 |
| ANYWHERE REAL ESTATE GROU 144A | 7.0000% | 1,900,000 | 1,752,303 | 1,891,573 |
| ANYWHERE REAL ESTATE GROU 144A | 5.7500% | 450,000 | 372,976 | 437,038 |
| ANYWHERE REAL ESTATE GROU 144A | 5.2500% | 285,000 | 223,725 | 265,491 |
| AON CORP / AON GLOBAL HOLDINGS | 2.8500% | 55,000 | 54,992 | 54,177 |
| AON NORTH AMERICA INC | 5.1500% | 600,000 | 607,918 | 617,539 |
| AON NORTH AMERICA INC | 5.1250% | 1,600,000 | 1,598,761 | 1,619,843 |
| AON NORTH AMERICA INC | 5.4500% | 500,000 | 513,390 | 520,615 |
| APOLLO DEBT SOLUTIONS BDC | 6.5500% | 1,300,000 | 1,299,232 | 1,346,994 |
| APOLLO DEBT SOLUTIONS BDC | 6.7000% | 400,000 | 400,010 | 422,421 |
| APPALACHIAN POWER CO | 4.5000% | 295,000 | 290,242 | 252,632 |
| APPLE INC | 2.5500% | 65,000 | 52,872 | 36,245 |
| APPLE INC | 2.8500% | 35,000 | 34,960 | 20,764 |
| APPLIED MATERIALS INC | 4.0000% | 650,000 | 647,948 | 647,408 |
| APPLIED MATERIALS INC | 4.6000% | 380,000 | 379,037 | 374,976 |
| APPROVIN CORP | 5.5000% | 370,000 | 375,283 | 380,814 |
| APPROVIN CORP | 5.1250% | 2,500,000 | 2,525,394 | 2,566,770 |
| APPROVIN CORP | 5.3750% | 480,000 | 488,159 | 497,944 |
| AQUA FINANCE TRUST 20 A A 144A | 1.5400% | 51,893 | 51,890 | 47,763 |
| ARAMARK 12/25 TL | 0.0000% | 197,923 | 197,923 | 198,339 |
| ARAMARK 3/24 B8 TL | 0.0000% | 0 | 0 | 0 |
| ARBY'S/INSPIRE BRANDS 11/25 CO | 0.0000% | 248,206 | 246,455 | 248,682 |
| ARCHES BUYER INC 144A | 4.2500% | 2,002,000 | 1,815,563 | 1,964,789 |
| ARCHROCK PARTNERS LP / AR 144A | 6.2500% | 825,000 | 802,359 | 829,661 |
| ARCONIC 1/25 COV-LITE TLB | 0.0000% | 619,892 | 619,248 | 620,667 |
| ARCOSA INC 144A | 6.8750% | 975,000 | 975,000 | 1,027,776 |
| ARES CAPITAL CORP | 2.8750% | 300,000 | 282,120 | 286,815 |
| ARES CAPITAL CORP | 5.8750% | 150,000 | 149,190 | 153,969 |
| ARES CAPITAL CORP | 2.1500% | 104,000 | 103,945 | 102,663 |
| ARES CAPITAL CORP | 5.1000% | 150,000 | 148,456 | 148,336 |
| ARES CAPITAL CORP | 5.9500% | 480,000 | 478,482 | 492,992 |
| ARES FINANCE CO II LLC 144A | 3.2500% | 900,000 | 898,107 | 853,891 |
| ARES MANAGEMENT CORP | 5.6000% | 25,000 | 24,813 | 23,811 |
| ARES MANAGEMENT CORP | 6.3750% | 2,100,000 | 2,097,477 | 2,222,916 |
| ARES STRATEGIC INCOME FUN 144A | 4.8500% | 1,700,000 | 1,689,803 | 1,679,855 |
| ARGENT SECURITIES TRUST M1 A2B | 3.9671% | 17,744 | 18,196 | 4,756 |
| ARGENT SECURITIES TRUST M2 A2B | 3.8971% | 1,716,416 | 1,049,213 | 552,689 |
| ARGENT SECURITIES TRUST W3 A2D | 4.3471% | 842,434 | 370,752 | 256,261 |
| ARGENT SECURITIES TRUST W4 A2D | 4.3271% | 535,529 | 316,473 | 127,070 |
| ARI FLEET LEASE TRUS B A3 144A | 5.2600% | 100,000 | 99,989 | 101,969 |
| ARIZONA PUBLIC SERVICE CO | 2.2000% | 200,000 | 199,968 | 175,777 |
| ARIZONA PUBLIC SERVICE CO | 4.5000% | 140,000 | 139,081 | 123,300 |
| ARROYO MORTGAGE TRU 1R A1 144A | 1.1750% | 60,347 | 60,347 | 54,641 |
| ARROYO MORTGAGE TRUS 1 A1 144A | 3.8050% | 15,761 | 15,761 | 15,420 |
| ARROYO MORTGAGE TRUS 3 A1 144A | 2.9620% | 50,858 | 50,858 | 48,945 |
| ARSENAL AIC PARENT LLC 144A | 8.0000% | 1,070,000 | 1,070,000 | 1,135,442 |
| ARTHUR J GALLAGHER & CO | 3.5000% | 32,000 | 22,525 | 22,395 |
| ARTHUR J GALLAGHER & CO | 5.1500% | 490,000 | 489,251 | 496,234 |
| ARTHUR J GALLAGHER & CO | 4.8500% | 25,000 | 24,984 | 25,594 |
| ARTHUR J GALLAGHER & CO | 5.5500% | 455,000 | 452,866 | 438,407 |
| ASBURY AUTOMOTIVE GROUP I 144A | 5.0000% | 150,000 | 131,501 | 145,770 |
| ASBURY AUTOMOTIVE GROUP I 144A | 4.6250% | 184,000 | 168,752 | 181,058 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-----------|-----------|--------------|
| ASCEND LEARNING 1/25 COV-LITE | 0.0000% | 159,250 | 158,453 | 159,619 |
| ASCENSION HEALTH | 4.0780% | 365,000 | 365,273 | 366,622 |
| ASCENSION HEALTH | 4.2940% | 235,000 | 235,000 | 235,557 |
| ASCENSION HEALTH | 4.9230% | 65,000 | 65,000 | 65,233 |
| ASCENT RESOURCES UTICA HO 144A | 6.6250% | 685,000 | 685,000 | 709,005 |
| ASHTREAD CAPITAL INC 144A | 4.2500% | 750,000 | 740,641 | 741,432 |
| ASHTREAD CAPITAL INC 144A | 5.8000% | 1,000,000 | 1,039,699 | 1,049,895 |
| ASHTON WOODS USA LLC / AS 144A | 4.6250% | 128,000 | 119,812 | 122,246 |
| ASP UNIFRAX 9/24 DELAYED TL | 0.0000% | 256,999 | 256,999 | 200,459 |
| ASPEN DENTAL 2/21 COV-LITE TLB | 0.0000% | 253,075 | 251,810 | 238,840 |
| ASPIRE BAKERIES 6/25 TLB | 0.0000% | 99,249 | 98,753 | 99,559 |
| ASSURANT INC | 3.7000% | 280,000 | 248,216 | 271,921 |
| ASSURANT INC | 4.9000% | 89,000 | 86,565 | 90,093 |
| ASSURED GUARANTY US HOLDINGS I | 6.1250% | 1,800,000 | 1,794,537 | 1,891,793 |
| ASURION 1/21 2ND LIEN TLB3 | 0.0000% | 260,000 | 260,000 | 258,742 |
| ASURION 2/23 B11 TLB | 0.0000% | 467,813 | 455,446 | 468,398 |
| ASURION 6/25 B13 TLB | 0.0000% | 112,575 | 112,455 | 112,487 |
| ASURION 7/21 2ND LIEN TLB4 | 0.0000% | 230,000 | 227,700 | 225,400 |
| ASURION LLC AND ASURION C 144A | 8.0000% | 318,000 | 319,929 | 329,924 |
| AT&T INC | 3.8000% | 1,731,000 | 1,845,314 | 1,203,317 |
| AT&T INC | 2.2500% | 660,000 | 656,319 | 579,646 |
| AT&T INC | 2.7500% | 9,449,000 | 8,634,418 | 8,686,060 |
| AT&T INC | 4.5000% | 60,000 | 59,729 | 57,742 |
| AT&T INC | 3.5000% | 676,000 | 457,433 | 454,335 |
| AT&T INC | 3.6500% | 730,000 | 534,231 | 515,050 |
| AT&T INC | 4.6500% | 510,000 | 582,508 | 442,823 |
| AT&T INC | 3.5500% | 750,000 | 529,148 | 501,437 |
| AT&T INC | 1.6500% | 14,000 | 13,383 | 13,348 |
| AT&T INC | 4.7000% | 325,000 | 324,673 | 330,636 |
| AT&T INC | 2.3000% | 1,609,000 | 1,537,926 | 1,572,433 |
| AT&T INC | 1.7000% | 78,000 | 77,949 | 77,606 |
| AT&T INC | 5.7000% | 400,000 | 397,961 | 385,003 |
| ATHENAHEALTH 2/22 COV-LITE TLB | 0.0000% | 1,657,955 | 1,629,100 | 1,659,679 |
| ATHENAHEALTH GROUP INC 144A | 6.5000% | 3,186,000 | 3,186,055 | 3,176,412 |
| ATHENE GLOBAL FUNDING 144A | 4.9500% | 418,000 | 418,000 | 420,995 |
| ATHENE GLOBAL FUNDING 144A | 5.3390% | 225,000 | 224,999 | 227,742 |
| ATHENE GLOBAL FUNDING 144A | 5.5830% | 200,000 | 199,895 | 205,564 |
| ATHENE HOLDING LTD | 6.6250% | 135,000 | 133,792 | 137,955 |
| ATHENE HOLDING LTD | 3.4500% | 20,000 | 13,225 | 12,689 |
| ATI INC | 4.8750% | 172,000 | 163,633 | 171,771 |
| ATKINS NUTRITIONALS/SIMPLY GOO | 0.0000% | 0 | 0 | 0 |
| ATLANTIC AVIATION 2/25 TL | 0.0000% | 115,527 | 115,238 | 116,088 |
| ATLAS WAREHOUSE LENDING C 144A | 6.2500% | 1,400,000 | 1,471,932 | 1,475,030 |
| ATLASSIAN CORP | 5.5000% | 240,000 | 243,452 | 248,834 |
| ATMOS ENERGY CORP | 6.2000% | 32,000 | 31,227 | 34,668 |
| ATMOS ENERGY CORP | 4.1250% | 102,000 | 105,155 | 86,292 |
| AUTHENTIC BRANDS 12/24 TLB | 0.0000% | 251,766 | 248,954 | 251,924 |
| AUTOMATIC DATA PROCESSING INC | 4.4500% | 388,000 | 376,399 | 387,478 |
| AUTOZONE INC | 6.2500% | 800,000 | 829,998 | 845,603 |
| AUTOZONE INC | 5.0500% | 70,000 | 69,984 | 70,398 |
| AUTOZONE INC | 4.5000% | 160,000 | 159,931 | 161,499 |
| AUTOZONE INC | 5.1250% | 260,000 | 259,886 | 268,382 |
| AUTOZONE INC | 5.2000% | 160,000 | 159,793 | 164,427 |
| AUTOZONE INC | 5.4000% | 250,000 | 249,793 | 259,079 |
| AUTOZONE INC | 5.1000% | 210,000 | 212,775 | 216,180 |
| AVANGRID INC | 3.8000% | 85,000 | 84,955 | 83,943 |
| AVANTOR FUNDING INC 144A | 4.6250% | 330,000 | 325,796 | 328,207 |
| AVIATION CAPITAL GROUP LL 144A | 4.8000% | 350,000 | 346,924 | 350,546 |
| AVIENT CORP 144A | 6.2500% | 20,000 | 20,002 | 20,558 |
| AVIENT CORP 144A | 7.1250% | 184,000 | 184,331 | 189,406 |
| AVIS BUDGET CAR RENTAL LL 144A | 8.3750% | 200,000 | 200,329 | 206,519 |
| AVIS BUDGET RENTAL C 1A D 144A | 7.5900% | 125,000 | 128,878 | 128,764 |
| AVIS BUDGET RENTAL C 4A D 144A | 7.3100% | 100,000 | 99,999 | 102,638 |
| AVIS BUDGET RENTAL C 7A A 144A | 5.9000% | 2,300,000 | 2,299,616 | 2,355,377 |
| B&G FOODS INC | 5.2500% | 114,000 | 114,000 | 111,591 |
| B&G FOODS INC 144A | 8.0000% | 115,000 | 115,477 | 113,145 |
| BAKER HUGHES HOLDINGS LLC / BA | 3.3370% | 1,325,000 | 1,325,569 | 1,310,351 |
| BALTIMORE GAS AND ELECTRIC CO | 6.3500% | 65,000 | 72,012 | 72,146 |
| BALTIMORE GAS AND ELECTRIC CO | 3.2000% | 45,000 | 44,659 | 30,513 |
| BALTIMORE GAS AND ELECTRIC CO | 2.9000% | 30,000 | 30,478 | 19,272 |
| BALTIMORE GAS AND ELECTRIC CO | 5.4000% | 50,000 | 50,703 | 48,242 |
| BAMLL COMMERCIAL BPR CNM 144A | 3.7186% | 150,000 | 139,449 | 137,070 |
| BAMLL COMMERCIAL BPR DNM 144A | 3.7186% | 100,000 | 90,241 | 88,380 |
| BAMLL COMMERCIAL MO BOC A 144A | 2.6270% | 3,200,000 | 2,862,195 | 2,828,135 |
| BANC OF AMERICA ALTERNAT 5 CB7 | 6.0000% | 40,501 | 30,876 | 35,620 |
| BANC OF AMERICA FUNDING C 1 A1 | 6.0000% | 65,294 | 64,933 | 61,589 |
| BANC OF AMERICA FUNDING C 5A1 | 5.3273% | 9,139 | 7,774 | 8,529 |
| BANC OF AMERICA FUNDING E 2A1 | 5.4830% | 19,100 | 16,019 | 17,149 |
| BANC OF AMERICA FUNDING E 8A1 | 4.4935% | 105,647 | 64,714 | 91,838 |
| BANK 2024-BNK48 BNK48 A1 | 4.3330% | 97,406 | 97,405 | 97,491 |
| BANK OF AMERICA CORP | 1.7340% | 4,125,000 | 3,984,856 | 4,072,630 |
| BANK OF AMERICA CORP | 2.6870% | 1,517,000 | 1,337,941 | 1,393,483 |
| BANK OF AMERICA CORP | 3.9700% | 785,000 | 753,042 | 783,951 |
| BANK OF AMERICA CORP | 4.6230% | 1,730,000 | 1,730,000 | 1,753,496 |
| BANK OF AMERICA CORP | 5.1620% | 225,000 | 227,031 | 232,459 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| BANK OF AMERICA CORP | 5.0800% | 1,725,000 | 1,724,397 | 1,725,857 |
| BANK OF AMERICA CORP | 4.9480% | 119,000 | 119,550 | 120,700 |
| BANK OF AMERICA CORP | 2.6760% | 339,000 | 339,000 | 250,892 |
| BANK OF AMERICA CORP | 3.3110% | 80,000 | 80,000 | 63,359 |
| BANK OF AMERICA CORP | 5.2880% | 3,312,000 | 3,322,484 | 3,415,519 |
| BANK OF AMERICA CORP | 5.9330% | 2,400,000 | 2,400,476 | 2,431,118 |
| BANK OF AMERICA CORP | 5.8190% | 525,000 | 525,000 | 547,777 |
| BANK OF AMERICA CORP | 4.3760% | 1,600,000 | 1,576,938 | 1,606,550 |
| BANK OF AMERICA CORP | 5.4250% | 1,900,000 | 1,900,000 | 1,945,358 |
| BANK OF AMERICA CORP | 5.5110% | 3,765,000 | 3,788,204 | 3,936,364 |
| BANK OF AMERICA CORP | 6.2500% | 608,000 | 608,002 | 617,445 |
| BANK OF AMERICA CORP | 6.1250% | 230,000 | 232,123 | 233,432 |
| BANK OF AMERICA NA | 5.5260% | 2,700,000 | 2,700,000 | 2,724,608 |
| BANK OF NEW YORK MELLON CORP/T | 3.0000% | 24,000 | 22,184 | 23,381 |
| BANK OF NEW YORK MELLON CORP/T | 4.7060% | 110,000 | 110,000 | 110,570 |
| BANK OF NEW YORK MELLON CORP/T | 6.3170% | 338,000 | 348,365 | 358,976 |
| BANK OF NEW YORK MELLON CORP/T | 4.4410% | 2,150,000 | 2,149,998 | 2,166,351 |
| BANKUNITED TRUST 2005-1 1 1A1 | 4.3871% | 37,371 | 36,146 | 35,707 |
| BANNER HEALTH | 2.9070% | 46,000 | 45,999 | 34,004 |
| BANNER HEALTH | 3.1810% | 16,000 | 15,999 | 10,987 |
| BAPTIST HEALTHCARE SYSTEM OBLI | 3.5400% | 2,200,000 | 2,199,923 | 1,569,941 |
| BARCLAYS MORTGAGE RPL1 B 144A | 4.2500% | 340,000 | 332,750 | 337,008 |
| BASIN ELECTRIC POWER COOP 144A | 5.8500% | 430,000 | 429,336 | 423,104 |
| BASS PRO SHOPS/GREAT AMERICAN | 0.0000% | 426,853 | 424,843 | 428,987 |
| BAYER US FINANCE II LLC 144A | 4.3750% | 4,600,000 | 2,754,697 | 4,605,402 |
| BAYER US FINANCE LLC 144A | 6.2500% | 800,000 | 810,878 | 841,507 |
| BAYER US FINANCE LLC 144A | 6.1250% | 1,100,000 | 1,099,835 | 1,115,765 |
| BAYER US FINANCE LLC 144A | 6.3750% | 600,000 | 605,955 | 642,019 |
| BAYLOR SCOTT & WHITE HOLDINGS | 2.8390% | 59,000 | 58,999 | 37,532 |
| BBCMS MORTGAGE TRUST 20 C30 A1 | 0.0100% | 293,862 | 293,857 | 297,490 |
| BBCMS MORTGAGE TRUST 20 C32 A1 | 4.9680% | 172,507 | 172,504 | 175,216 |
| BBCMS MORTGAGE TRUST 202 C7 A2 | 2.0210% | 99,957 | 102,568 | 95,302 |
| BEACH ACQUISITION BIDCO 144A | 10.0000% | 200,000 | 200,002 | 220,738 |
| BEACON MOBILITY CORP 144A | 7.2500% | 910,000 | 910,000 | 951,747 |
| BEAR STEARNS ALT-A TRUST 1 1A1 | 4.1071% | 172,742 | 129,124 | 150,759 |
| BEAR STEARNS ALT-A TRUST 2 2A3 | 4.9374% | 201,195 | 201,222 | 182,746 |
| BEAR STEARNS ALT-A TRUST 9 2A1 | 4.4436% | 12,756 | 13,758 | 11,431 |
| BEAR STEARNS ARM TRUST 2 5 2A1 | 4.7044% | 7,395 | 6,529 | 6,920 |
| BEAR STEARNS ARM TRUST 2 8 2A1 | 5.7238% | 6,441 | 7,539 | 6,153 |
| BEAR STEARNS ARM TRUST 2 8 4A1 | 6.1905% | 13,036 | 14,783 | 12,958 |
| BEAR STEARNS ASSET BAC HE9 1A3 | 4.2471% | 1,000,000 | 647,881 | 948,967 |
| BEAR STEARNS ASSET BACK HE7 M3 | 5.5871% | 247,444 | 188,637 | 248,420 |
| BEAR STEARNS ASSET BACK2 2 AF2 | 8.4100% | 1,153 | 1,440 | 1,153 |
| BECTON DICKINSON & CO | 4.8740% | 1,000,000 | 995,204 | 1,020,297 |
| BECTON DICKINSON & CO | 5.0810% | 1,100,000 | 1,100,000 | 1,129,916 |
| BECTON DICKINSON & CO | 4.6690% | 885,000 | 797,896 | 772,963 |
| BEIGNET INVESTOR LLC 144A | 6.5810% | 12,576,000 | 12,575,763 | 13,324,769 |
| BELFOR 8/25 TLB | 0.0000% | 117,276 | 116,104 | 117,716 |
| BELLRING BRANDS INC 144A | 7.0000% | 1,405,000 | 1,398,213 | 1,452,596 |
| BENCHMARK 2018-B5 MORTGA B5 A2 | 4.0765% | 3,914,496 | 3,868,988 | 3,891,256 |
| BERKSHIRE HATHAWAY ENERGY CO | 6.1250% | 625,000 | 618,293 | 679,054 |
| BERLIN PACKAGING 7/25 TL | 0.0000% | 428,890 | 427,081 | 429,722 |
| BERRY GLOBAL INC | 5.6500% | 655,000 | 686,014 | 683,521 |
| BETH ISRAEL LAHEY HEALTH INC | 2.2200% | 286,000 | 261,839 | 270,329 |
| BETH ISRAEL LAHEY HEALTH INC | 3.0800% | 373,000 | 372,993 | 245,169 |
| BGC GROUP INC | 6.6000% | 3,500,000 | 3,539,780 | 3,652,345 |
| BGC GROUP INC | 6.1500% | 230,000 | 237,853 | 238,296 |
| BIG RIVER STEEL LLC / BRS 144A | 6.6250% | 1,213,000 | 1,212,702 | 1,221,981 |
| BIMBO BAKERIES USA INC 144A | 5.3750% | 245,000 | 242,647 | 251,177 |
| BINOM SECURITIZAT INV1 A1 144A | 4.4410% | 779,517 | 754,107 | 764,537 |
| BIOGEN INC | 5.7500% | 110,000 | 109,921 | 116,005 |
| BIOGEN INC | 6.4500% | 65,000 | 64,779 | 68,551 |
| BIO-RAD LABORATORIES INC | 3.7000% | 174,000 | 162,597 | 164,486 |
| BLACK HILLS CORP | 6.0000% | 40,000 | 39,932 | 42,713 |
| BLACK HILLS CORP | 4.3500% | 70,000 | 69,813 | 67,565 |
| BLACK HILLS CORP | 5.9500% | 1,300,000 | 1,298,018 | 1,348,329 |
| BLACKFIN PIPELINE 10/25 COV-LI | 0.0000% | 115,000 | 114,425 | 115,095 |
| BLACKHAWK NETWORK 1/25 COV-LIT | 0.0000% | 203,807 | 203,498 | 204,572 |
| BLACKSTONE HOLDINGS FINAN 144A | 2.0000% | 1,300,000 | 1,116,964 | 1,120,354 |
| BLACKSTONE SECURED LENDING FUN | 5.3000% | 235,000 | 234,178 | 233,894 |
| BLOCK COMMUNICATIONS INC 144A | 4.8750% | 3,315,000 | 2,987,908 | 3,096,862 |
| BLOCK INC 144A | 6.0000% | 60,000 | 60,000 | 61,598 |
| BLOCK INC 144A | 5.6250% | 2,090,000 | 2,092,329 | 2,132,550 |
| BLOOMIN' BRANDS INC / OSI 144A | 5.1250% | 1,455,000 | 1,316,775 | 1,324,022 |
| BLUE OWL CAPITAL CORP | 5.9500% | 4,000 | 4,018 | 4,038 |
| BLUE OWL FINANCE LLC | 6.2500% | 951,000 | 967,761 | 982,218 |
| BLUE OWL FINANCE LLC | 4.1250% | 1,500,000 | 1,465,569 | 1,054,395 |
| BLUE OWL TECHNOLOGY FINAN 144A | 6.1000% | 200,000 | 201,091 | 201,256 |
| BLUE OWL TECHNOLOGY FINANCE CO | 6.7500% | 240,000 | 245,377 | 245,553 |
| BLUE RACER MIDSTREAM LLC 144A | 7.0000% | 1,495,000 | 1,495,000 | 1,559,118 |
| BLUE RACER MIDSTREAM LLC 144A | 7.2500% | 835,000 | 835,000 | 886,163 |
| BLUELINX HOLDINGS INC 144A | 6.0000% | 1,865,000 | 1,800,848 | 1,827,384 |
| BMC SOFTWARE 1/25 (USD) TLB | 0.0000% | 373,125 | 372,192 | 371,860 |
| BMC SOFTWARE 7/24 2ND LIEN TL | 0.0000% | 285,000 | 284,288 | 273,814 |
| BMW US CAPITAL LLC 144A | 4.6000% | 1,200,000 | 1,199,946 | 1,212,539 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| BMW US CAPITAL LLC 144A | 4.4564% | 2,400,000 | 2,399,786 | 2,409,404 |
| BOFA AUTO TRUST 202 1A A4 144A | 5.3100% | 180,000 | 179,985 | 183,907 |
| BOOST NEWCO BORROWER LLC 144A | 7.5000% | 180,000 | 180,055 | 191,305 |
| BOSTON GAS CO 144A | 3.0010% | 588,000 | 588,000 | 562,252 |
| BOSTON SCIENTIFIC CORP | 6.2500% | 110,000 | 116,243 | 123,464 |
| BOSTON SCIENTIFIC CORP | 2.6500% | 3,600,000 | 3,383,132 | 3,390,072 |
| BOYD 7/24 TLB | 0.0000% | 222,750 | 219,409 | 223,904 |
| BPR TRUST 2022-SSP SSP D 144A | 10.3112% | 100,000 | 99,368 | 99,828 |
| BPR TRUST 2023-BRK BRK2 C 144A | 8.3350% | 120,000 | 119,997 | 124,646 |
| BPR TRUST 2024-PMD PMDW E 144A | 5.8500% | 20,000 | 17,929 | 19,262 |
| BRANDYWINE OPERATING PARTNERSH | 6.1250% | 35,000 | 34,996 | 34,026 |
| BRANDYWINE OPERATING PARTNERSH | 8.8750% | 165,000 | 174,821 | 177,840 |
| BRANDYWINE OPERATING PARTNERSH | 4.5500% | 80,000 | 73,345 | 76,358 |
| BRANDYWINE OPERATING PARTNERSH | 8.3000% | 10,000 | 10,316 | 10,544 |
| BRAVO RESIDENTIAL NQM1 A1 144A | 1.4490% | 16,999 | 16,999 | 16,673 |
| BRAVO RESIDENTIAL NQM1 A1 144A | 0.9410% | 22,164 | 22,164 | 20,430 |
| BRAZOS/BISON MIDSTREAM 7/25 CO | 0.0000% | 157,390 | 155,816 | 157,464 |
| BRICKMAN GROUP/BRIGHTVIEW LAND | 0.0000% | 203,913 | 203,677 | 203,913 |
| BRISTOL-MYERS SQUIBB CO | 2.3500% | 185,000 | 131,312 | 132,106 |
| BRISTOL-MYERS SQUIBB CO | 2.5500% | 280,000 | 173,685 | 166,294 |
| BRIXMOR OPERATING PARTNERSHIP | 4.1250% | 375,000 | 358,763 | 373,678 |
| BROADCOM INC | 5.0500% | 940,000 | 939,104 | 968,491 |
| BROADCOM INC | 2.6000% | 900,000 | 898,746 | 793,679 |
| BROADCOM INC | 3.4590% | 1,216,000 | 1,207,517 | 1,212,623 |
| BROADCOM INC | 5.1500% | 3,682,000 | 3,696,469 | 3,825,616 |
| BROADCOM INC | 4.6000% | 910,000 | 908,265 | 925,290 |
| BROADCOM INC | 3.4190% | 2,400,000 | 2,399,695 | 2,227,279 |
| BROADCOM INC | 1.9500% | 906,000 | 905,617 | 869,875 |
| BROADCOM INC | 3.4690% | 284,000 | 245,509 | 259,537 |
| BROADCOM INC 144A | 4.1500% | 185,000 | 176,432 | 181,173 |
| BROADCOM INC 144A | 3.1870% | 100,000 | 99,311 | 84,991 |
| BROADCOM INC 144A | 3.1370% | 2,385,000 | 2,373,759 | 2,058,816 |
| BROADRIDGE FINANCIAL SOLUTIONS | 2.6000% | 512,000 | 441,924 | 465,734 |
| BROADSTONE NET LEASE LLC | 5.0000% | 350,000 | 347,133 | 351,013 |
| BROOKFIELD CAPITAL FINANCE LLC | 6.0870% | 1,700,000 | 1,700,000 | 1,820,262 |
| BROOKLYN UNION GAS CO/THE 144A | 6.4150% | 315,000 | 333,933 | 328,781 |
| BROOKLYN UNION GAS CO/THE 144A | 3.8650% | 1,900,000 | 1,842,523 | 1,873,681 |
| BROWN & BROWN INC | 6.2500% | 195,000 | 194,532 | 203,490 |
| BROWN & BROWN INC | 5.2500% | 680,000 | 681,669 | 696,124 |
| BROWN & BROWN INC | 2.3750% | 88,000 | 73,545 | 78,981 |
| BROWN & BROWN INC | 4.7000% | 400,000 | 402,953 | 404,918 |
| BROWN & BROWN INC | 4.2000% | 45,000 | 39,392 | 43,524 |
| BROWN & BROWN INC | 5.6500% | 715,000 | 727,329 | 738,897 |
| BUCKEYE PARTNERS LP | 5.6000% | 815,000 | 708,297 | 738,678 |
| BUCKEYE PARTNERS LP | 4.1250% | 20,000 | 19,707 | 19,757 |
| BUCKEYE PARTNERS LP 144A | 4.5000% | 220,000 | 214,264 | 218,599 |
| BUCKEYE PARTNERS LP 144A | 6.8750% | 1,534,000 | 1,558,417 | 1,595,477 |
| BUILDERS FIRSTSOURCE INC 144A | 5.0000% | 270,000 | 259,914 | 269,213 |
| BUILDERS FIRSTSOURCE INC 144A | 4.2500% | 90,000 | 78,203 | 85,699 |
| BUNKER HILL LOAN DEP 3 A1 144A | 2.7240% | 14,687 | 14,687 | 14,603 |
| BURLINGTON NORTHERN SANTA FE L | 5.4000% | 360,000 | 359,218 | 364,987 |
| BURLINGTON NORTHERN SANTA FE L | 5.5500% | 50,000 | 49,656 | 49,500 |
| BWAY 11/25 COV-LITE TLB | 0.0000% | 131,625 | 129,651 | 128,746 |
| BX TRUST 2025-GW GW E 144A | 7.3300% | 140,000 | 140,001 | 140,782 |
| CABLEVISION LIGHTPATH LLC 144A | 3.8750% | 1,355,000 | 1,198,691 | 1,322,635 |
| CABLEVISION LIGHTPATH LLC 144A | 5.6250% | 2,280,000 | 2,184,851 | 2,228,234 |
| CABLEVISION SYSTEMS/ALTICE USA | 0.0000% | 186,011 | 186,051 | 162,228 |
| CALIFORNIA INSTITUTE OF TECHNO | 4.7000% | 140,000 | 139,296 | 111,773 |
| CALIFORNIA RESOURCES CORP 144A | 7.0000% | 1,070,000 | 1,064,826 | 1,054,002 |
| CAMERON LNG LLC 144A | 3.3020% | 800,000 | 843,261 | 701,037 |
| CAMPBELL'S COMPANY/THE | 5.4000% | 227,000 | 231,471 | 231,516 |
| CANTOR FITZGERALD LP 144A | 4.5000% | 1,400,000 | 1,398,757 | 1,398,014 |
| CANTOR FITZGERALD LP 144A | 7.2000% | 900,000 | 904,162 | 955,747 |
| CAPITAL ONE FINANCIAL CORP | 1.8780% | 225,000 | 225,000 | 220,781 |
| CAPITAL ONE FINANCIAL CORP | 6.7000% | 220,000 | 235,481 | 243,815 |
| CAPITAL ONE FINANCIAL CORP | 7.6240% | 0 | 0 | 0 |
| CAPITAL ONE FINANCIAL CORP | 7.9640% | 675,000 | 767,129 | 796,094 |
| CAPITAL ONE FINANCIAL CORP | 5.2680% | 608,000 | 601,659 | 624,466 |
| CAPITAL ONE FINANCIAL CORP | 6.1830% | 145,000 | 145,000 | 151,737 |
| CAPITAL ONE NA | 4.6500% | 250,000 | 242,833 | 253,773 |
| CAPITAL ONE PRIME AUTO RE 1 A3 | 3.8500% | 85,000 | 84,983 | 85,059 |
| CAPITAL ONE PRIME AUTO RE 1 A4 | 3.9200% | 90,000 | 89,995 | 89,927 |
| CARDINAL HEALTH INC | 5.0000% | 75,000 | 75,198 | 77,085 |
| CARDINAL HEALTH INC | 4.5000% | 45,000 | 39,923 | 38,782 |
| CARDINAL HEALTH INC | 5.4500% | 130,000 | 129,924 | 135,304 |
| CARDINAL HEALTH INC | 5.3500% | 835,000 | 844,244 | 862,329 |
| CARDINAL HEALTH INC | 4.3680% | 290,000 | 235,618 | 240,689 |
| CARLISLE COS INC | 5.5500% | 75,000 | 74,485 | 76,238 |
| CARMAX AUTO OWNER TRUST 2 2 A4 | 5.5100% | 675,000 | 674,945 | 693,775 |
| CARMAX AUTO OWNER TRUST 4 A2A | 4.6700% | 120,333 | 120,334 | 120,518 |
| CARRIER GLOBAL CORP | 4.1250% | 3,543,000 | 3,828,185 | 4,282,996 |
| CARRINGTON MORTGAGE LO FRE1 A3 | 4.0471% | 999,773 | 831,593 | 973,223 |
| CARRINGTON MORTGAGE LO FRE2 A4 | 4.0371% | 922,593 | 574,999 | 719,723 |
| CARVANA AUTO RECEIVABLES N2 C | 1.0700% | 2,840 | 2,840 | 2,779 |
| CAST & CREW ENTERTAINMENT | 0.0000% | 226,470 | 225,337 | 132,372 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|--------------|-----------|--------------|
| CATERPILLAR INC | 5.5000% | 50,000 | 48,561 | 50,639 |
| CATERPILLAR INC | 5.2000% | 500,000 | 498,604 | 519,143 |
| C-BASS 2006-CB9 TRUST CB9 A1 | 3.9071% | 16,369 | 15,637 | 7,433 |
| C-BASS 2006-CB9 TRUST CB9 A2 | 4.0071% | 1,350,944 | 781,678 | 613,456 |
| C-BASS 2007-CB1 TRUST CB1 AF4 | 6.4100% | 1,352,407 | 562,973 | 369,716 |
| CBOE GLOBAL MARKETS INC | 3.0000% | 515,000 | 459,703 | 476,945 |
| CBOE GLOBAL MARKETS INC | 1.6250% | 193,000 | 166,173 | 171,336 |
| CBRE SERVICES INC | 5.5000% | 1,110,000 | 1,118,504 | 1,150,053 |
| CBRE SERVICES INC | 4.8000% | 350,000 | 347,115 | 355,209 |
| CBRE SERVICES INC | 4.9000% | 285,000 | 284,483 | 286,760 |
| CBRE SERVICES INC | 5.9500% | 571,000 | 582,926 | 611,141 |
| CCC INFORMATION/CCC INTELLIGEN | 0.0000% | 178,104 | 177,659 | 178,549 |
| CCO HOLDINGS LLC / CCO HO 144A | 5.0000% | 260,000 | 251,173 | 257,956 |
| CCO HOLDINGS LLC / CCO HO 144A | 7.3750% | 115,000 | 113,048 | 117,356 |
| CCO HOLDINGS LLC / CCO HO 144A | 4.5000% | 210,000 | 210,672 | 197,717 |
| CCO HOLDINGS LLC / CCO HO 144A | 4.2500% | 3,752,000 | 3,134,546 | 3,303,722 |
| CCO HOLDINGS LLC / CCO HO 144A | 6.3750% | 2,960,000 | 2,960,000 | 3,000,688 |
| CCO HOLDINGS LLC / CCO HOLDING | 4.5000% | 75,000 | 65,288 | 67,315 |
| CCP IRS P 3.49800% R USD-SOFR- | 0.0000% | -3,800,000 | -8,740 | 0 |
| CCP IRS P 3.54750% R USD-SOFR- | 0.0000% | -13,000,000 | -31,720 | 0 |
| CCP IRS P 3.55100% R USD-SOFR- | 0.0000% | -1,900,000 | -4,441 | -2 |
| CCP IRS P 3.57750% R USD-SOFR- | 0.0000% | -3,000,000 | -6,600 | -360 |
| CCP IRS P 3.58000% R USD-SOFR- | 0.0000% | -2,000,000 | -4,625 | -8 |
| CCP IRS P 3.62200% R USD-SOFR- | 0.0000% | -7,600,000 | -16,245 | -9,801 |
| CCP IRS P 3.62500% R USD-SOFR- | 0.0000% | -2,200,000 | -5,610 | -238 |
| CCP IRS P 3.63900% R USD-SOFR- | 0.0000% | -3,300,000 | -7,796 | -1,254 |
| CCP IRS P 3.64750% R USD-SOFR- | 0.0000% | -4,100,000 | -11,080 | -2,624 |
| CCP IRS R 3.79800% P USD-SOFR- | 0.0000% | -3,800,000 | -8,740 | -9,809 |
| CCP IRS R 3.83100% P USD-SOFR- | 0.0000% | -1,900,000 | -4,441 | -2,683 |
| CCP IRS R 3.84750% P USD-SOFR- | 0.0000% | -13,000,000 | -31,720 | -4,320 |
| CCP IRS R 3.86000% P USD-SOFR- | 0.0000% | -2,000,000 | -4,625 | -1,511 |
| CCP IRS R 3.87750% P USD-SOFR- | 0.0000% | -3,000,000 | -6,600 | -4,502 |
| CCP IRS R 3.88200% P USD-SOFR- | 0.0000% | -7,600,000 | -16,245 | -25,540 |
| CCP IRS R 3.91900% P USD-SOFR- | 0.0000% | -3,300,000 | -7,796 | -2,669 |
| CCP IRS R 3.92500% P USD-SOFR- | 0.0000% | -2,200,000 | -5,610 | -818 |
| CCP IRS R 3.92750% P USD-SOFR- | 0.0000% | -4,100,000 | -11,080 | -4,113 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 0.0100% | 66,461,000 | 119,949 | 493,809 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.7500% | -22,712,000 | -46,707 | 0 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.7218% | 169,600,000 | 772,495 | -884,974 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.7223% | 58,600,000 | 0 | -1,316,855 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.8499% | 28,200,000 | 661,018 | 411,375 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.1854% | 9,000,000 | 1,207,307 | 1,409,222 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.1761% | 2,200,000 | 0 | -30,060 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.2101% | 2,100,000 | 0 | 81,070 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.0116% | 17,800,000 | 254,717 | 133,354 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.2141% | 1,900,000 | 0 | -31,758 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.9013% | 22,712,000 | 21,890 | -240,247 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.8296% | 1,000,000 | 0 | 19,166 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.7219% | 31,400,000 | 1,408,166 | 2,247,327 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.0000% | -142,900,000 | -557,817 | 0 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.7500% | -58,100,000 | -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% | -15,900,000 | -13,987 | 0 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.9750% | -600,000 | 0 | 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 | 3.7150% | -27,125,000 | 0 | 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 | 3.5510% | -1,000,000 | 0 | 0 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 3.6400% | -15,900,000 | 0 | 0 |
| CCP_IRS_R USD-SOFR-COMPOUND C | 4.0850% | -1,741,000 | -290 | 0 |
| CCP_OIS_P USD-SOFR-COMPOUND C | 4.0000% | 185,900,000 | 654,591 | 972,530 |
| CCP_OIS_P USD-SOFR-COMPOUND C | 4.5000% | 119,400,000 | 795,876 | 1,508,024 |
| CCP_OIS_P USD-SOFR-COMPOUND C | 3.7218% | -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 | 362,497 | 386,277 |
| CDW LLC / CDW FINANCE CORP | 5.1000% | 50,000 | 49,604 | 50,950 |
| CDW LLC / CDW FINANCE CORP | 5.5500% | 600,000 | 609,269 | 612,383 |
| CDW LLC / CDW FINANCE CORP | 3.5690% | 1,383,000 | 1,212,356 | 1,289,747 |
| CEDAR FAIR 4/24 TLB | 0.0000% | 246,875 | 246,258 | 243,685 |
| CELANESE US HOLDINGS LLC | 7.0000% | 40,000 | 40,001 | 40,973 |
| CELANESE US HOLDINGS LLC | 6.7500% | 1,590,000 | 1,590,453 | 1,581,675 |
| CELANESE US HOLDINGS LLC | 6.8500% | 184,000 | 184,070 | 192,491 |
| CENCORA INC | 2.7000% | 130,000 | 110,665 | 119,906 |
| CENCORA INC | 4.2500% | 231,000 | 196,540 | 195,992 |
| CENCORA INC | 4.8500% | 205,000 | 205,059 | 209,714 |
| CENCORA INC | 4.3000% | 53,000 | 57,648 | 44,522 |
| CENTENE CORP | 2.6250% | 2,300,000 | 1,972,459 | 1,978,332 |
| CENTENE CORP | 2.5000% | 1,800,000 | 1,595,332 | 1,553,997 |
| CENTENE CORP | 4.6250% | 200,000 | 193,965 | 194,014 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| CENTERPOINT ENERGY HOUSTON ELE | 3.0000% | 270,000 | 258,711 | 267,722 |
| CENTERPOINT ENERGY HOUSTON ELE | 3.6000% | 40,000 | 37,100 | 29,250 |
| CENTERPOINT ENERGY HOUSTON ELE | 5.1500% | 30,000 | 29,911 | 30,738 |
| CENTERPOINT ENERGY INC | 7.0000% | 370,000 | 370,002 | 385,861 |
| CENTERPOINT ENERGY INC | 2.9500% | 175,000 | 161,845 | 165,977 |
| CENTERPOINT ENERGY INC | 6.7000% | 210,000 | 210,010 | 215,346 |
| CENTERPOINT ENERGY RESOURCES C | 4.4000% | 50,000 | 49,030 | 49,547 |
| CENTURY COMMUNITIES INC 144A | 6.6250% | 1,270,000 | 1,279,419 | 1,283,825 |
| CENTURY COMMUNITIES INC 144A | 3.8750% | 200,000 | 192,384 | 190,257 |
| CENTURYLINK/LUMEN 3/24 TLB1 | 0.0000% | 1,533,247 | 1,455,568 | 1,523,664 |
| CETERA FINANCIAL 11/25 COV-LIT | 0.0000% | 199,286 | 197,194 | 199,910 |
| CF HIPPOLYTA ISSUER 1 B1 144A | 2.2800% | 89,945 | 89,912 | 56,079 |
| CF HIPPOLYTA ISSUER 1A B1 144A | 1.9800% | 94,245 | 94,248 | 57,385 |
| CF INDUSTRIES INC | 5.1500% | 200,000 | 231,040 | 201,143 |
| CFMT 2021-AL1 LLC AL1 B 144A | 1.3900% | 107,403 | 107,365 | 107,062 |
| CHAMBERLAIN/CHARIOT BUYER 7/25 | 0.0000% | 195,707 | 195,218 | 195,993 |
| CHARLES SCHWAB CORP/THE | 6.1960% | 1,800,000 | 1,800,000 | 1,904,472 |
| CHARLES SCHWAB CORP/THE | 4.9140% | 2,500,000 | 2,500,000 | 2,490,007 |
| CHARLES SCHWAB CORP/THE | 4.0000% | 1,395,000 | 1,341,089 | 1,386,475 |
| CHART INDUSTRIES INC 144A | 7.5000% | 2,245,000 | 2,226,974 | 2,339,841 |
| CHART INDUSTRIES INC 144A | 9.5000% | 790,000 | 773,797 | 838,559 |
| CHARTER COMMUNICATIONS OPERATI | 6.1000% | 500,000 | 499,820 | 522,165 |
| CHARTER COMMUNICATIONS OPERATI | 5.7500% | 970,000 | 940,237 | 829,913 |
| CHARTER COMMUNICATIONS OPERATI | 5.8500% | 670,000 | 669,640 | 670,035 |
| CHARTER COMMUNICATIONS OPERATI | 4.8000% | 54,000 | 40,408 | 40,708 |
| CHARTER COMMUNICATIONS OPERATI | 3.7500% | 203,000 | 196,929 | 200,177 |
| CHARTER COMMUNICATIONS OPERATI | 2.2500% | 1,119,000 | 1,015,772 | 1,048,362 |
| CHARTER COMMUNICATIONS OPERATI | 3.5000% | 1,840,000 | 1,339,354 | 1,293,291 |
| CHARTER COMMUNICATIONS OPERATI | 3.9000% | 2,000 | 1,310 | 1,294 |
| CHARTER COMMUNICATIONS OPERATI | 2.8000% | 1,200,000 | 1,270,970 | 1,080,806 |
| CHARTER COMMUNICATIONS OPERATI | 2.3000% | 1,321,000 | 1,069,125 | 1,137,272 |
| CHARTER COMMUNICATIONS OPERATI | 6.7000% | 2,770,000 | 2,778,536 | 2,664,266 |
| CHARTER COMMUNICATIONS OPERATI | 6.8340% | 530,000 | 533,522 | 510,819 |
| CHASE AUTO OWNER TR 2A A4 144A | 5.4800% | 595,000 | 594,968 | 613,441 |
| CHASE AUTO OWNER TR 3A A4 144A | 5.0800% | 305,000 | 304,961 | 312,129 |
| CHENIERE CORPUS CHRISTI HOLDIN | 3.7000% | 3,491,000 | 3,592,192 | 3,412,226 |
| CHENIERE CORPUS CHRISTI HOLDIN | 5.1250% | 440,000 | 449,991 | 444,287 |
| CHENIERE ENERGY INC | 5.6500% | 805,000 | 803,567 | 836,202 |
| CHENIERE ENERGY PARTNERS 144A | 5.5500% | 25,000 | 24,940 | 25,626 |
| CHENIERE ENERGY PARTNERS LP | 4.0000% | 1,803,000 | 1,747,762 | 1,757,545 |
| CHENIERE ENERGY PARTNERS LP | 5.7500% | 1,800,000 | 1,797,724 | 1,882,997 |
| CHENIERE ENERGY PARTNERS LP | 4.5000% | 1,165,000 | 1,161,944 | 1,167,889 |
| CHESAPEAKE FUNDING 1A A1 144A | 5.6500% | 99,062 | 99,059 | 99,524 |
| CHEVRON PHILLIPS CHEMICAL 144A | 4.7500% | 965,000 | 964,248 | 978,192 |
| CHEVY CHASE FUNDING 1A A1 144A | 4.0671% | 32,882 | 36,081 | 32,571 |
| CHILDREN'S HOSPITAL OF PHILADE | 2.7040% | 33,000 | 32,999 | 20,598 |
| CHL MORTGAGE PASS-THROUG 1 1A1 | 4.4271% | 12,814 | 13,366 | 11,255 |
| CHL MORTGAGE PASS-THROUG 22 A3 | 4.7930% | 27,864 | 29,929 | 26,751 |
| CHL MORTGAGE PASS-THROUG 24 A1 | 5.5000% | 49,984 | 45,097 | 24,852 |
| CHS/COMMUNITY HEALTH SYST 144A | 5.2500% | 50,000 | 45,173 | 46,956 |
| CHS/COMMUNITY HEALTH SYST 144A | 6.8750% | 75,000 | 64,534 | 66,750 |
| CHS/COMMUNITY HEALTH SYST 144A | 4.7500% | 1,780,000 | 1,742,651 | 1,585,430 |
| CHS/COMMUNITY HEALTH SYST 144A | 9.7500% | 510,000 | 510,011 | 535,668 |
| CHS/COMMUNITY HEALTH SYST 144A | 10.8750% | 2,385,640 | 2,445,963 | 2,603,783 |
| CHUBB INA HOLDINGS LLC | 6.7000% | 170,000 | 169,362 | 195,062 |
| CIGNA GROUP/THE | 5.0000% | 1,200,000 | 1,199,046 | 1,233,186 |
| CIGNA GROUP/THE | 4.8000% | 905,000 | 843,732 | 869,226 |
| CIGNA GROUP/THE | 5.2500% | 1,570,000 | 1,568,490 | 1,601,908 |
| CIGNA GROUP/THE | 3.4000% | 400,000 | 269,915 | 278,972 |
| CIGNA GROUP/THE | 4.9000% | 135,000 | 120,604 | 120,802 |
| CINEMARK USA 6/25 COV-LITE TLB | 0.0000% | 268,187 | 264,164 | 268,205 |
| CINEMARK USA INC 144A | 7.0000% | 25,000 | 25,000 | 25,948 |
| CINEMARK USA INC 144A | 5.2500% | 215,000 | 210,851 | 214,985 |
| CISCO SYSTEMS INC | 4.8000% | 988,000 | 987,485 | 999,170 |
| CISCO SYSTEMS INC | 5.3000% | 1,231,000 | 1,180,470 | 1,185,020 |
| CISCO SYSTEMS INC | 5.1000% | 310,000 | 312,774 | 319,219 |
| CISCO SYSTEMS INC | 5.3500% | 424,000 | 422,153 | 402,336 |
| CIT MORTGAGE LOAN T 1 1M1 144A | 5.2871% | 765,488 | 771,261 | 777,236 |
| CITADEL LP 144A | 6.0000% | 1,400,000 | 1,392,412 | 1,463,921 |
| CITIBANK NA | 5.8030% | 4,270,000 | 4,379,246 | 4,480,001 |
| CITIBANK NA | 4.9140% | 295,000 | 295,000 | 303,669 |
| CITIGROUP COMMERCIAL C3 D 144A | 3.0000% | 325,000 | 197,529 | 253,660 |
| CITIGROUP INC | 4.6000% | 730,000 | 730,048 | 730,663 |
| CITIGROUP INC | 3.8870% | 1,705,000 | 1,703,574 | 1,701,985 |
| CITIGROUP INC | 1.4620% | 285,000 | 285,000 | 281,743 |
| CITIGROUP INC | 2.5610% | 220,000 | 188,698 | 199,803 |
| CITIGROUP INC | 6.0200% | 1,745,000 | 1,745,000 | 1,831,056 |
| CITIGROUP INC | 4.6430% | 690,000 | 690,000 | 695,621 |
| CITIGROUP INC | 4.5030% | 955,000 | 956,119 | 959,139 |
| CITIGROUP INC | 5.1740% | 225,000 | 225,788 | 227,584 |
| CITIGROUP INC | 6.6250% | 415,000 | 415,009 | 421,223 |
| CITIGROUP MORTGAG AMC1 A1 144A | 4.1071% | 1,348,096 | 1,099,697 | 759,318 |
| CITIGROUP MORTGAGE L NCM2 3CB2 | 6.5000% | 4,477 | 4,477 | 4,475 |
| CITIGROUP MORTGAGE LO AR2 2A2A | 4.6944% | 51,009 | 36,823 | 43,855 |
| CITIGROUP MORTGAGE LOA AR1 2A1 | 6.0500% | 1,193 | 1,068 | 1,211 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| CITIGROUP MORTGAGE LOA HYB3 1A | 4.9483% | 6,247 | 6,777 | 5,649 |
| CITIGROUP MORTGAGE LOA OPX1 A2 | 4.1871% | 1,237,844 | 956,735 | 531,097 |
| CITIGROUP MORTGAGE LOAN 11 A1A | 6.4900% | 1,062 | 1,160 | 1,077 |
| CITIGROUP MORTGAGE LOAN T 6 A3 | 5.8400% | 358 | 367 | 357 |
| CITIGROUP MORTGAGE RP2 A1 144A | 4.1000% | 1,089,992 | 1,029,499 | 1,046,735 |
| CITIGROUP MORTGAGE SHL1 A 144A | 4.1871% | 92,382 | 85,737 | 91,489 |
| CITIZENS AUTO RECEIV 2 A4 144A | 5.7400% | 285,000 | 292,911 | 290,424 |
| CITIZENS FINANCIAL GROUP INC | 5.8410% | 810,000 | 818,902 | 845,335 |
| CITIZENS FINANCIAL GROUP INC | 6.6450% | 284,000 | 284,590 | 312,791 |
| CITRIN COOPERMAN 3/25 COV-LITE | 0.0000% | 175,000 | 174,178 | 175,438 |
| CLARIOS GLOBAL LP / CLARI 144A | 6.7500% | 85,000 | 85,001 | 88,205 |
| CLEAN HARBORS INC 144A | 5.7500% | 235,000 | 236,112 | 241,110 |
| CLEAR CHANNEL 3/24 TLB | 0.0000% | 97,712 | 92,053 | 97,765 |
| CLEAR CHANNEL OUTDOOR HOL 144A | 7.1250% | 160,000 | 160,005 | 167,617 |
| CLEAR CHANNEL OUTDOOR HOL 144A | 7.5000% | 1,790,000 | 1,795,476 | 1,893,414 |
| CLEAR CHANNEL OUTDOOR HOL 144A | 7.8750% | 1,125,000 | 1,126,886 | 1,184,852 |
| CLEARWATER ANALYTICS 4/25 TLB | 0.0000% | 125,000 | 125,000 | 124,766 |
| CLEARWAY ENERGY OPERATING 144A | 3.7500% | 265,000 | 249,517 | 246,903 |
| CLEARWAY ENERGY OPERATING 144A | 4.7500% | 130,000 | 127,119 | 129,734 |
| CLECO CORPORATE HOLDINGS LLC | 3.7430% | 36,000 | 36,021 | 35,901 |
| CLECO POWER LLC 144A | 5.3000% | 400,000 | 399,124 | 404,148 |
| CLEVELAND-CLIFFS INC 144A | 7.0000% | 2,695,000 | 2,695,000 | 2,762,376 |
| CLEVELAND-CLIFFS INC 144A | 7.3750% | 75,000 | 75,000 | 78,002 |
| CLOUD SOFTWARE GROUP INC 144A | 9.0000% | 245,000 | 248,641 | 255,092 |
| CLOUD SOFTWARE GROUP INC 144A | 6.6250% | 1,940,000 | 1,940,000 | 1,922,651 |
| CLOUD SOFTWARE GROUP INC 144A | 6.5000% | 1,255,000 | 1,177,894 | 1,271,425 |
| CLOUD SOFTWARE GROUP INC 144A | 8.2500% | 570,000 | 572,833 | 595,673 |
| CLYDESDALE ACQUISITION HO 144A | 6.6250% | 110,000 | 108,675 | 111,908 |
| CLYDESDALE ACQUISITION HO 144A | 6.7500% | 35,000 | 35,002 | 35,990 |
| CLYDESDALE ACQUISITION HO 144A | 6.8750% | 1,035,000 | 1,035,000 | 1,060,875 |
| CLYDESDALE ACQUISITION HO 144A | 8.7500% | 48,000 | 44,491 | 48,794 |
| CNA FINANCIAL CORP | 5.1250% | 400,000 | 402,153 | 403,216 |
| CNH EQUIPMENT TRUST 2023- A A4 | 4.7700% | 580,000 | 582,835 | 589,035 |
| CNO GLOBAL FUNDING 144A | 4.8750% | 60,000 | 59,986 | 60,779 |
| COCA-COLA CO/THE | 2.7500% | 885,000 | 867,193 | 521,204 |
| COCA-COLA CO/THE | 5.4000% | 200,000 | 198,750 | 195,102 |
| COGENT COMMUNICATIONS GRO 144A | 7.0000% | 1,450,000 | 1,436,539 | 1,449,848 |
| COGENT COMMUNICATIONS GRO 144A | 6.5000% | 10,000 | 9,894 | 9,352 |
| COLGATE-PALMOLIVE CO | 3.7000% | 165,000 | 129,807 | 130,558 |
| COLONIAL PIPELINE 6/25 TLB | 0.0000% | 200,000 | 199,000 | 199,750 |
| COLT 2020-2R MORTGA 2R A1 144A | 1.3250% | 28,198 | 28,197 | 26,746 |
| COLT 2020-RPL1 TR RPL1 A1 144A | 1.3897% | 274,517 | 274,517 | 239,153 |
| COLT 2021-1 MORTGAGE 1 A1 144A | 0.9100% | 89,690 | 89,700 | 78,203 |
| COLT 2021-1RMORTGAG 1R A1 144A | 0.8570% | 67,496 | 67,495 | 61,819 |
| COLT 2021-2 MORTGAGE 2 A1 144A | 0.9240% | 69,105 | 69,105 | 58,731 |
| COLT 2021-2R MORTGA 2R A1 144A | 0.7980% | 23,054 | 23,043 | 20,945 |
| COLT 2021-3 MORTGAGE 3 A1 144A | 0.9560% | 163,584 | 163,598 | 140,915 |
| COLT 2021-4 MORTGAGE 4 A1 144A | 1.3970% | 246,970 | 246,968 | 211,936 |
| COLT 2021-HX1 MORT HX1 A1 144A | 1.1100% | 227,451 | 227,315 | 197,477 |
| COLUMBIA PIPELINES HOLDIN 144A | 6.0550% | 806,000 | 806,978 | 813,443 |
| COLUMBIA PIPELINES HOLDIN 144A | 6.0420% | 2,703,000 | 2,744,392 | 2,809,961 |
| COLUMBIA PIPELINES HOLDIN 144A | 5.0970% | 1,621,000 | 1,582,260 | 1,650,560 |
| COMCAST CORP | 2.9870% | 915,000 | 509,562 | 497,998 |
| COMCAST CORP | 2.8870% | 500,000 | 293,238 | 294,228 |
| COMM 2012-CCRE4 MORTGAG CR4 XA | 1.1437% | 23,681 | 1,731 | 457 |
| COMM 2024-CBM MORTG CBM E 144A | 7.9274% | 91,000 | 87,154 | 92,259 |
| COMMERCIAL METALS CO 144A | 6.0000% | 1,040,000 | 1,040,001 | 1,067,281 |
| COMMERCIAL METALS CO 144A | 5.7500% | 1,015,000 | 1,015,000 | 1,037,870 |
| COMMONSPIRIT HEALTH | 3.9100% | 80,000 | 79,998 | 60,052 |
| COMMONSPIRIT HEALTH | 6.4610% | 36,000 | 36,000 | 38,810 |
| COMMONSPIRIT HEALTH | 4.8250% | 210,000 | 209,994 | 208,136 |
| COMMONSPIRIT HEALTH | 5.5480% | 40,000 | 39,996 | 38,284 |
| COMMONSPIRIT HEALTH | 4.3520% | 395,000 | 394,990 | 393,647 |
| COMMONSPIRIT HEALTH | 5.5800% | 140,000 | 139,994 | 137,277 |
| COMMONSPIRIT HEALTH | 5.6620% | 105,000 | 104,996 | 101,823 |
| COMMONWEALTH EDISON CO | 2.7500% | 15,000 | 14,997 | 9,239 |
| COMMONWEALTH EDISON CO | 3.2000% | 70,000 | 69,525 | 47,508 |
| COMMONWEALTH EDISON CO | 3.6500% | 175,000 | 174,101 | 134,174 |
| COMMONWEALTH EDISON CO | 5.3000% | 50,000 | 53,380 | 47,553 |
| COMMONWEALTH EDISON CO | 5.9500% | 435,000 | 435,022 | 453,419 |
| COMMONWEALTH EDISON CO | 5.6500% | 30,000 | 29,810 | 29,847 |
| COMMSCOPE LLC 144A | 7.1250% | 505,000 | 467,588 | 506,849 |
| COMMSCOPE LLC 144A | 4.7500% | 2,408,000 | 2,037,069 | 2,404,605 |
| COMMUNITY HEALTH NETWORK INC | 3.0990% | 15,000 | 15,000 | 9,596 |
| COMSTOCK RESOURCES INC 144A | 6.7500% | 1,145,000 | 1,082,889 | 1,142,916 |
| COMSTOCK RESOURCES INC 144A | 5.8750% | 1,160,000 | 1,160,021 | 1,128,266 |
| CONAGRA BRANDS INC | 5.0000% | 1,700,000 | 1,694,914 | 1,721,307 |
| CONAGRA BRANDS INC | 5.7500% | 840,000 | 861,744 | 859,796 |
| CONCENTRA HEALTH 1/25 TLB | 0.0000% | 109,176 | 109,040 | 109,859 |
| CONNECTICUT AVENU R01 1B2 144A | 9.6973% | 175,000 | 185,037 | 180,672 |
| CONNECTICUT AVENU R04 1B2 144A | 13.1973% | 400,000 | 440,698 | 435,791 |
| CONNECTICUT AVENU R05 2B2 144A | 10.6973% | 300,000 | 308,975 | 319,590 |
| CONOCOPHILLIPS CO | 5.5500% | 80,000 | 79,808 | 77,307 |
| CONSOLIDATED EDISON CO OF NEW | 5.9000% | 15,000 | 14,863 | 15,338 |
| CONSOLIDATED EDISON CO OF NEW | 3.0000% | 151,000 | 92,161 | 89,340 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| CONSOLIDATED EDISON CO OF NEW | 5.5000% | 924,000 | 931,530 | 910,052 |
| CONSOLIDATED EDISON CO OF NEW | 3.7000% | 170,000 | 121,225 | 119,084 |
| CONSOLIDATED EDISON CO OF NEW | 4.6500% | 296,000 | 251,742 | 256,991 |
| CONSOLIDATED EDISON CO OF NEW | 3.8500% | 644,000 | 498,792 | 506,976 |
| CONSOLIDATED EDISON CO OF NEW | 3.3500% | 50,000 | 49,947 | 48,469 |
| CONSOLIDATED EDISON CO OF NEW | 4.6250% | 245,000 | 244,456 | 207,155 |
| CONSOLIDATED EDISON CO OF NEW | 5.7000% | 35,000 | 34,762 | 35,034 |
| CONSTELLATION ENERGY GENERATIO | 5.8000% | 7,000 | 6,999 | 7,482 |
| CONSTRUCTION PARTNERS 10/24 CO | 0.0000% | 99,250 | 99,002 | 99,870 |
| CONSUMERS 2023 SECURITIZATION | 5.5500% | 732,356 | 732,413 | 740,245 |
| CONSUMERS ENERGY CO | 3.7500% | 170,000 | 178,914 | 127,778 |
| CONSUMERS ENERGY CO | 4.6500% | 40,000 | 39,968 | 40,648 |
| CONSUMERS ENERGY CO | 4.6000% | 40,000 | 39,938 | 40,678 |
| CONSUMERS ENERGY CO | 4.7000% | 405,000 | 407,576 | 414,246 |
| CONTINENTAL RESOURCES INC/OK | 4.9000% | 40,000 | 33,252 | 31,929 |
| COPELAND 5/23 COV-LITE TLB | 0.0000% | 112,301 | 111,178 | 112,520 |
| COPELAND 6/24 TLB | 0.0000% | 272,255 | 271,575 | 272,655 |
| COPT DEFENSE PROPERTIES LP | 2.2500% | 600,000 | 596,914 | 597,357 |
| COREBRIDGE FINANCIAL INC | 3.9000% | 315,000 | 297,809 | 299,679 |
| COREBRIDGE FINANCIAL INC | 3.6500% | 200,000 | 199,928 | 198,777 |
| COREBRIDGE FINANCIAL INC | 6.8750% | 370,000 | 377,667 | 378,943 |
| COREBRIDGE GLOBAL FUNDING 144A | 5.9000% | 160,000 | 159,913 | 167,159 |
| COREBRIDGE GLOBAL FUNDING 144A | 4.2500% | 175,000 | 174,724 | 175,507 |
| COREBRIDGE GLOBAL FUNDING 144A | 5.2000% | 135,000 | 134,955 | 138,553 |
| CORNELL UNIVERSITY | 4.8350% | 1,453,000 | 1,452,917 | 1,479,458 |
| CORNING INC | 5.4500% | 90,000 | 85,092 | 82,515 |
| CORPORATION SERVICE COMPANY/CS | 0.0000% | 114,374 | 110,943 | 114,279 |
| COSTCO WHOLESALE CORP | 1.6000% | 140,000 | 128,200 | 126,927 |
| COTERRA ENERGY INC | 5.6000% | 100,000 | 102,092 | 103,240 |
| COTIVITI 5/24 TL | 0.0000% | 117,711 | 117,122 | 112,905 |
| COUGAR JV SUBSIDIARY LLC 144A | 8.0000% | 2,360,000 | 2,395,775 | 2,523,000 |
| COUSINS PROPERTIES LP | 5.2500% | 1,625,000 | 1,651,592 | 1,668,118 |
| COVANTA/REORLD 12/24 TLB | 0.0000% | 104,621 | 104,360 | 104,696 |
| COX COMMUNICATIONS INC 144A | 3.3500% | 300,000 | 291,369 | 298,428 |
| COX COMMUNICATIONS INC 144A | 5.4500% | 75,000 | 74,992 | 77,179 |
| CP ATLAS BUYER INC 144A | 9.7500% | 215,000 | 220,459 | 222,686 |
| CP ATLAS BUYER INC 144A | 12.7500% | 105,000 | 99,800 | 99,479 |
| CPC 56 CHAMBERS | 6.2500% | 546,895 | 546,895 | 575,032 |
| CPCBAIRD ROAD SENIOR APARTMEN | 6.3200% | 2,318,238 | 2,318,493 | 2,468,499 |
| CPC-HUNTINGTON PLACE APARTMENT | 6.1000% | 475,000 | 475,000 | 497,014 |
| CQP HOLDCO LP / BIP-V CHI 144A | 5.5000% | 1,345,000 | 1,345,034 | 1,330,634 |
| CQP HOLDCO LP / BIP-V CHI 144A | 7.5000% | 1,430,000 | 1,430,000 | 1,531,519 |
| CREDIT ACCEPTANCE CORP 144A | 6.6250% | 60,000 | 60,002 | 60,072 |
| CREDIT ACCEPTANCE CORP 144A | 9.2500% | 157,000 | 159,599 | 164,090 |
| CREDIT SUISSE FIRST BOST 8 1A1 | 5.2500% | 155,700 | 154,894 | 119,945 |
| CRESCENT ENERGY FINANCE L 144A | 7.8750% | 590,000 | 591,573 | 581,318 |
| CRF AFFORDABLE HOUSI 1A D 144A | 4.5354% | 279,829 | 272,452 | 280,193 |
| CRH AMERICA FINANCE INC | 5.8750% | 200,000 | 199,860 | 205,388 |
| CROSSCOUNTRY INTERMEDIATE 144A | 6.7500% | 570,000 | 570,001 | 579,272 |
| CROSSCOUNTRY INTERMEDIATE 144A | 6.5000% | 1,365,000 | 1,369,511 | 1,392,239 |
| CROWN CASTLE INC | 5.0000% | 965,000 | 971,225 | 980,322 |
| CROWN CASTLE INC | 4.8000% | 1,055,000 | 1,060,328 | 1,070,685 |
| CROWN CASTLE INC | 2.2500% | 5,700,000 | 5,691,151 | 5,095,847 |
| CROWN CASTLE INC | 2.9000% | 295,000 | 212,113 | 215,641 |
| CROWN CASTLE INC | 2.1000% | 330,000 | 280,757 | 291,510 |
| CROWN CASTLE INC | 4.9000% | 230,000 | 229,552 | 233,729 |
| CROWN CASTLE INC | 1.0500% | 325,000 | 323,319 | 319,638 |
| CROWN CASTLE INC | 5.2000% | 64,000 | 62,608 | 64,777 |
| CSAIL 2015-C3 COMMERCIAL C3 C | 4.1310% | 165,000 | 140,538 | 150,563 |
| CSC HOLDINGS LLC 144A | 5.5000% | 1,465,000 | 1,319,606 | 1,255,705 |
| CSC HOLDINGS LLC 144A | 5.7500% | 2,080,000 | 2,132,934 | 768,903 |
| CSC HOLDINGS LLC 144A | 4.5000% | 465,000 | 349,282 | 283,650 |
| CSC HOLDINGS LLC 144A | 4.6250% | 1,655,000 | 1,653,441 | 591,151 |
| CSC HOLDINGS LLC 144A | 11.7500% | 200,000 | 189,305 | 148,640 |
| CSMC 2017-TIME TIME B 144A | 3.6531% | 200,000 | 162,769 | 166,608 |
| CSMC 2018-RPL9 TRU RPL9 A 144A | 3.8500% | 383,774 | 398,056 | 371,857 |
| CSMC 2020-NQM1 TR NQM1 A1 144A | 2.2080% | 51,195 | 51,198 | 49,256 |
| CSMC 2020-RPL4 TR RPL4 A1 144A | 2.0000% | 192,589 | 198,180 | 175,260 |
| CSMC 2021-AFC1 TR AFC1 A1 144A | 0.8300% | 88,569 | 88,572 | 75,893 |
| CSMC 2021-NQM1 NQM1 A1 144A | 0.8090% | 77,454 | 77,454 | 70,688 |
| CSMC 2021-NQM6 TR NQM6 A1 144A | 1.1740% | 114,341 | 114,340 | 98,254 |
| CSX CORP | 4.9000% | 80,000 | 79,900 | 71,998 |
| CULLIGAN 12/24 TLB | 0.0000% | 188,106 | 188,106 | 188,450 |
| CUMMINS INC | 5.4500% | 107,000 | 110,394 | 105,774 |
| CUSHMAN & WAKEFIELD US BO 144A | 8.8750% | 1,365,000 | 1,464,683 | 1,458,014 |
| CVR ENERGY INC 144A | 5.7500% | 405,000 | 376,113 | 398,878 |
| CVR ENERGY INC 144A | 8.5000% | 1,100,000 | 1,100,000 | 1,130,632 |
| CVS HEALTH CORP | 5.0000% | 500,000 | 498,712 | 511,106 |
| CVS HEALTH CORP | 6.2500% | 100,000 | 99,604 | 100,690 |
| CVS HEALTH CORP | 6.0500% | 695,000 | 679,504 | 694,465 |
| CVS HEALTH CORP | 6.2000% | 703,000 | 721,404 | 716,509 |
| CVS HEALTH CORP | 4.7800% | 2,800,000 | 2,554,763 | 2,651,170 |
| CVS HEALTH CORP | 5.2500% | 900,000 | 909,843 | 928,285 |
| CVS HEALTH CORP | 5.8750% | 900,000 | 841,812 | 877,372 |
| CVS HEALTH CORP | 4.3000% | 127,000 | 126,745 | 127,454 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| CVS HEALTH CORP | 5.1250% | 1,400,000 | 1,242,188 | 1,267,704 |
| CVS HEALTH CORP | 5.3000% | 190,000 | 192,360 | 196,242 |
| CVS HEALTH CORP | 5.6250% | 192,000 | 168,369 | 180,798 |
| CVS HEALTH CORP | 5.4500% | 3,065,000 | 3,074,355 | 3,142,306 |
| CVS HEALTH CORP | 5.7000% | 560,000 | 560,581 | 588,031 |
| CVS PASS-THROUGH TRUST 144A | 7.5070% | 348,321 | 348,374 | 369,897 |
| CWABS ASSET-BACKED CER 11 3AV3 | 4.3071% | 677,996 | 532,154 | 654,514 |
| CWABS ASSET-BACKED CERT 21 2A4 | 4.2471% | 1,369,170 | 1,272,985 | 1,281,051 |
| CWABS ASSET-BACKED CERTI 24 1A | 4.0671% | 932,917 | 661,277 | 854,645 |
| CWABS ASSET-BACKED CERTI 9 2A4 | 4.0371% | 653,883 | 653,464 | 638,450 |
| CWABS INC ASSET-BACKED 12 1A1 | 4.5271% | 268,137 | 295,575 | 265,175 |
| DAIMLER TRUCK FINANCE NOR 144A | 5.0000% | 275,000 | 274,833 | 277,669 |
| DAIMLER TRUCK FINANCE NOR 144A | 2.3750% | 3,300,000 | 3,295,521 | 3,139,620 |
| DAIMLER TRUCK FINANCE NOR 144A | 4.6500% | 150,000 | 149,797 | 151,194 |
| DAIMLER TRUCKS RETAIL TRU 1 A4 | 5.9300% | 200,000 | 205,475 | 202,354 |
| DARDEN RESTAURANTS INC | 6.3000% | 610,000 | 651,894 | 662,990 |
| DARDEN RESTAURANTS INC | 4.5500% | 370,000 | 369,465 | 373,520 |
| DARDEN RESTAURANTS INC | 4.3500% | 125,000 | 125,985 | 125,600 |
| DARLING INGREDIENTS INC 144A | 6.0000% | 99,000 | 99,390 | 100,627 |
| DAVITA INC 144A | 6.7500% | 1,105,000 | 1,105,000 | 1,145,767 |
| DAVITA INC 144A | 6.8750% | 1,440,000 | 1,468,800 | 1,498,859 |
| DAYFORCE 10/25 TLB | 0.0000% | 215,000 | 214,463 | 214,232 |
| DC COMMERCIAL MORTGA DC A 144A | 6.3143% | 1,000,000 | 999,997 | 1,029,874 |
| DC TRUST 2024-HLTN HLTN E 144A | 8.4830% | 95,000 | 94,992 | 94,629 |
| DC TRUST 2024-HLTN HLTN F 144A | 10.3050% | 115,000 | 114,989 | 114,751 |
| DCLI BIDCO LLC 144A | 7.7500% | 1,290,000 | 1,301,825 | 1,325,603 |
| DCP MIDSTREAM OPERATING LP | 3.2500% | 14,000 | 12,384 | 12,888 |
| DEEP BLUE 9/25 TL | 0.0000% | 100,000 | 99,750 | 100,229 |
| DEEPHAVEN RESIDENTIA 1 A1 144A | 0.7150% | 14,834 | 14,834 | 14,276 |
| DEEPHAVEN RESIDENTIA 2 A1 144A | 0.8990% | 37,998 | 37,998 | 34,088 |
| DEEPHAVEN RESIDENTIA 3 B1 144A | 3.2730% | 200,000 | 149,924 | 152,866 |
| DELL EQUIPMENT FINAN 1 A3 144A | 5.3900% | 134,419 | 134,421 | 135,378 |
| DELL INTERNATIONAL LLC / EMC C | 6.1000% | 625,000 | 651,747 | 642,148 |
| DELTA AIR LINES 2015-1 CLASS A | 3.6250% | 1,195,251 | 1,195,242 | 1,181,496 |
| DELTA AIR LINES 2020-1 CLASS A | 2.0000% | 805,360 | 744,703 | 769,494 |
| DELTA AIR LINES INC / SKY 144A | 4.7500% | 900,000 | 900,023 | 905,558 |
| DELUXE CORP 144A | 8.1250% | 100,000 | 103,147 | 105,348 |
| DEUTSCHE ALT-A SECURITI OA1 A1 | 3.9371% | 650,884 | 585,862 | 367,484 |
| DEVON ENERGY CORP | 5.7500% | 1,250,000 | 1,159,731 | 1,153,111 |
| DEXT ABS 2023-2 LLC 2 A2 144A | 6.5600% | 67,740 | 67,734 | 68,117 |
| DIAMONDBACK ENERGY INC | 5.9000% | 40,000 | 39,982 | 37,914 |
| DIAMONDBACK ENERGY INC | 5.7500% | 910,000 | 880,291 | 863,397 |
| DIAMONDBACK ENERGY INC | 5.1500% | 2,180,000 | 2,182,001 | 2,244,135 |
| DIAMONDBACK ENERGY INC | 5.2000% | 2,029,000 | 2,028,598 | 2,058,523 |
| DIAMONDBACK ENERGY INC | 5.4000% | 2,031,000 | 2,041,219 | 2,083,035 |
| DIAMONDBACK ENERGY INC | 5.5500% | 465,000 | 481,919 | 478,849 |
| DICK'S SPORTING GOODS INC | 3.1500% | 75,000 | 66,191 | 69,018 |
| DIEBOLD NIXDORF INC 144A | 7.7500% | 1,695,000 | 1,724,688 | 1,803,761 |
| DIRECTV FINANCING 1/24 EXTENDE | 0.0000% | 216,816 | 214,648 | 217,295 |
| DIRECTV FINANCING LLC / D 144A | 10.0000% | 302,000 | 300,416 | 308,660 |
| DIRECTV FINANCING LLC / D 144A | 5.8750% | 1,270,000 | 1,261,319 | 1,277,463 |
| DIRECTV FINANCING LLC 144A | 8.8750% | 315,000 | 306,467 | 318,880 |
| DISCOVERY ENERGY/KOHLER ENERGY | 0.0000% | 183,190 | 177,694 | 184,014 |
| DLLAD 2023-1 LLC 1A A3 144A | 4.7900% | 153,918 | 153,902 | 154,807 |
| DLLAD 2024-1 LLC 1A A4 144A | 5.3800% | 90,000 | 89,974 | 93,343 |
| DOC DR LLC | 4.3000% | 100,000 | 102,031 | 100,152 |
| DOMINION ENERGY INC | 5.0000% | 585,000 | 584,585 | 601,537 |
| DOMINION ENERGY INC | 6.0000% | 840,000 | 844,948 | 844,600 |
| DOMINION ENERGY INC | 4.0500% | 115,000 | 114,543 | 93,751 |
| DOMINION ENERGY INC | 4.3500% | 510,000 | 484,922 | 505,737 |
| DOMINION ENERGY SOUTH CAROLINA | 5.4500% | 140,000 | 139,635 | 140,914 |
| DOW CHEMICAL CO/THE | 5.9500% | 1,520,000 | 1,455,597 | 1,387,295 |
| DOW CHEMICAL CO/THE | 5.6500% | 275,000 | 278,195 | 274,484 |
| DR HORTON INC | 5.5000% | 921,000 | 916,849 | 961,269 |
| DT MIDSTREAM INC 144A | 5.8000% | 975,000 | 974,975 | 1,013,746 |
| DTE ELECTRIC CO | 2.6250% | 60,000 | 59,949 | 55,482 |
| DTE ELECTRIC CO | 3.9500% | 50,000 | 49,655 | 39,499 |
| DTE ELECTRIC CO | 4.2500% | 35,000 | 34,981 | 35,245 |
| DTE ELECTRIC CO | 5.4000% | 12,000 | 11,979 | 11,682 |
| DTE ENERGY CO | 4.9500% | 1,300,000 | 1,299,146 | 1,317,303 |
| DTE ENERGY CO | 5.0500% | 445,000 | 443,570 | 445,111 |
| DTE ENERGY CO | 5.8500% | 40,000 | 39,976 | 42,728 |
| DTE ENERGY CO | 3.4000% | 1,813,000 | 1,811,656 | 1,763,582 |
| DTE ENERGY CO | 2.8500% | 35,000 | 34,404 | 34,698 |
| DTE ENERGY CO | 2.9500% | 1,000,000 | 926,809 | 947,825 |
| DUKE ENERGY CAROLINAS LLC | 6.0500% | 220,000 | 219,615 | 238,196 |
| DUKE ENERGY CAROLINAS LLC | 4.8500% | 75,000 | 74,922 | 77,269 |
| DUKE ENERGY CAROLINAS LLC | 5.4000% | 1,735,000 | 1,717,206 | 1,686,499 |
| DUKE ENERGY CAROLINAS LLC | 5.3500% | 305,000 | 305,958 | 293,403 |
| DUKE ENERGY CAROLINAS NC STORM | 4.2260% | 240,000 | 240,008 | 239,640 |
| DUKE ENERGY CORP | 5.0000% | 60,000 | 56,608 | 53,176 |
| DUKE ENERGY CORP | 6.1000% | 35,000 | 33,992 | 36,371 |
| DUKE ENERGY CORP | 4.8000% | 195,000 | 194,480 | 173,495 |
| DUKE ENERGY CORP | 3.7500% | 275,000 | 273,299 | 209,215 |
| DUKE ENERGY CORP | 4.5000% | 449,000 | 448,542 | 448,184 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| DUKE ENERGY CORP | 4.8500% | 20,000 | 19,985 | 20,416 |
| DUKE ENERGY CORP | 4.3000% | 288,000 | 287,820 | 289,616 |
| DUKE ENERGY CORP | 5.7000% | 1,175,000 | 1,172,163 | 1,145,596 |
| DUKE ENERGY FLORIDA LLC | 1.7500% | 1,700,000 | 1,719,184 | 1,533,757 |
| DUKE ENERGY FLORIDA LLC | 4.2000% | 525,000 | 525,011 | 525,756 |
| DUKE ENERGY INDIANA LLC | 5.9000% | 650,000 | 647,800 | 664,755 |
| DUKE ENERGY INDIANA LLC | 6.3500% | 220,000 | 219,530 | 243,365 |
| DUKE ENERGY OHIO INC | 4.3000% | 170,000 | 169,728 | 139,408 |
| DUKE ENERGY PROGRESS LLC | 4.0000% | 45,000 | 40,750 | 35,013 |
| DUKE ENERGY PROGRESS LLC | 4.2000% | 220,000 | 219,127 | 183,169 |
| DUKE ENERGY PROGRESS LLC | 5.1000% | 20,000 | 19,944 | 20,645 |
| DUKE UNIVERSITY | 2.7570% | 35,000 | 35,000 | 22,520 |
| DUPONT PERFORMANCE/AXALTA COAT | 0.0000% | 247,788 | 245,310 | 248,296 |
| DXP ENTERPRISES 12/25 COV-LITE | 0.0000% | 105,000 | 105,000 | 105,761 |
| EAST OHIO GAS CO/THE 144A | 2.0000% | 4,800,000 | 4,786,576 | 4,348,694 |
| ECHOSTAR CORP | 6.7500% | 207,425 | 194,034 | 212,500 |
| ECHOSTAR CORP | 10.7500% | 355,000 | 370,015 | 392,559 |
| ECOLAB INC | 1.3000% | 257,000 | 252,264 | 223,583 |
| ECOLAB INC | 2.1250% | 604,000 | 502,753 | 533,232 |
| ECOLAB INC | 4.3000% | 105,000 | 104,859 | 106,139 |
| EDISON INTERNATIONAL | 5.7500% | 1,100,000 | 1,080,535 | 1,119,635 |
| EDISON INTERNATIONAL | 5.4500% | 200,000 | 199,894 | 203,625 |
| EDWARDS LIFESCIENCES CORP | 4.3000% | 620,000 | 618,919 | 623,847 |
| ELECTRONIC ARTS INC | 2.9500% | 1,640,000 | 1,526,730 | 1,519,163 |
| ELECTRONIC ARTS INC | 1.8500% | 125,000 | 105,533 | 120,298 |
| ELEVANCE HEALTH INC | 4.6250% | 4,100,000 | 4,967,704 | 3,700,728 |
| ELI LILLY & CO | 5.0000% | 1,811,000 | 1,810,836 | 1,811,090 |
| ELI LILLY & CO | 5.5000% | 295,000 | 294,267 | 296,736 |
| ELI LILLY & CO | 5.0500% | 185,000 | 184,112 | 173,870 |
| ELI LILLY & CO | 2.2500% | 935,000 | 523,821 | 539,803 |
| ELI LILLY & CO | 2.5000% | 845,000 | 465,037 | 461,628 |
| ELI LILLY & CO | 4.8750% | 58,000 | 57,964 | 53,169 |
| ELI LILLY & CO | 5.2000% | 75,000 | 74,975 | 70,836 |
| ELI LILLY & CO | 5.5500% | 2,255,000 | 2,301,928 | 2,279,144 |
| ELI LILLY & CO | 5.6500% | 1,090,000 | 1,087,568 | 1,102,612 |
| ELLINGTON FINANCIAL 1 A1 144A | 0.7970% | 23,208 | 23,208 | 20,359 |
| ELLINGTON FINANCIAL 1 M1 144A | 2.2310% | 500,000 | 499,999 | 380,655 |
| ELLINGTON FINANCIAL 2 A1 144A | 0.9310% | 46,050 | 46,055 | 39,235 |
| ELLINGTON FINANCIAL 2 A1 144A | 1.1780% | 12,510 | 12,510 | 11,865 |
| ELLINGTON LOAN ACQUI 1 A1 144A | 4.8871% | 698,751 | 699,412 | 686,313 |
| EMERA US FINANCE LP | 4.7500% | 340,000 | 286,088 | 291,266 |
| ENACT HOLDINGS INC | 6.2500% | 808,000 | 807,729 | 846,333 |
| ENBRIDGE/GRIZZLY ACQUISITIONS | 0.0000% | 188,970 | 188,826 | 189,395 |
| ENCORE CAPITAL GROUP INC 144A | 8.5000% | 600,000 | 602,685 | 644,006 |
| ENDEAVOR/EOC 3/25 COV-LITE TLB | 0.0000% | 149,625 | 148,877 | 150,289 |
| ENDO FINANCE HOLDINGS LP 144A | 8.5000% | 1,295,000 | 1,335,718 | 1,368,763 |
| ENDO PHARMACEUTICALS 10/24 COV | 0.0000% | 188,100 | 186,219 | 186,454 |
| ENDURANCE INTERNATIONAL/ENDURE | 0.0000% | 349,488 | 347,740 | 178,822 |
| ENERFLEX INC 144A | 6.8750% | 110,000 | 110,001 | 112,489 |
| ENERGY TRANSFER LP | 5.0000% | 245,000 | 197,988 | 205,729 |
| ENERGY TRANSFER LP | 6.0000% | 585,000 | 582,187 | 569,172 |
| ENERGY TRANSFER LP | 6.0500% | 900,000 | 868,012 | 879,716 |
| ENERGY TRANSFER LP | 4.9500% | 1,695,000 | 1,703,613 | 1,722,905 |
| ENERGY TRANSFER LP | 5.2500% | 920,000 | 938,164 | 945,912 |
| ENERGY TRANSFER LP | 6.1250% | 335,000 | 313,672 | 329,742 |
| ENERGY TRANSFER LP | 3.7500% | 1,762,000 | 1,673,710 | 1,716,490 |
| ENERGY TRANSFER LP | 3.9000% | 250,000 | 277,553 | 249,793 |
| ENERGY TRANSFER LP | 5.6000% | 3,328,000 | 3,359,348 | 3,431,190 |
| ENERGY TRANSFER LP | 5.3000% | 1,410,000 | 1,403,516 | 1,254,404 |
| ENERGY TRANSFER LP | 5.2000% | 1,215,000 | 1,213,750 | 1,252,610 |
| ENERGY TRANSFER LP | 5.4000% | 555,000 | 509,374 | 500,337 |
| ENERSYS 144A | 6.6250% | 695,000 | 695,000 | 723,161 |
| ENSEMBLE HEALTH 1/24 TLB | 0.0000% | 430,774 | 428,195 | 432,639 |
| ENTERGY ARKANSAS LLC | 4.2000% | 85,000 | 84,563 | 68,850 |
| ENTERGY CORP | 7.1250% | 479,000 | 489,384 | 502,928 |
| ENTERGY CORP | 5.8750% | 236,000 | 235,977 | 236,079 |
| ENTERGY LOUISIANA LLC | 4.7500% | 25,000 | 24,870 | 21,819 |
| ENTERGY LOUISIANA LLC | 4.2000% | 85,000 | 84,475 | 68,083 |
| ENTERGY TEXAS INC | 5.8000% | 15,000 | 14,951 | 15,013 |
| ENTERPRISE FLEET FIN 1 A3 144A | 5.4200% | 705,000 | 704,881 | 712,538 |
| ENTERPRISE FLEET FIN 2 A3 144A | 4.4100% | 100,000 | 99,994 | 101,034 |
| ENTERPRISE FLEET FIN 2 A3 144A | 5.6100% | 700,000 | 699,969 | 711,907 |
| ENTERPRISE FLEET FIN 3 A2 144A | 4.3800% | 3,751 | 3,750 | 3,753 |
| ENTERPRISE PRODUCTS OPERATING | 5.2500% | 495,000 | 480,384 | 494,161 |
| ENTERPRISE PRODUCTS OPERATING | 2.8000% | 100,000 | 92,856 | 95,067 |
| ENTERTAINMENT PARTNERS 10/21 C | 0.0000% | 270,200 | 268,849 | 191,167 |
| ENVESTNET/BCPE PEQUOD 9/24 TLB | 0.0000% | 124,688 | 124,064 | 124,882 |
| EOG RESOURCES INC | 4.9500% | 143,000 | 124,352 | 128,375 |
| EOG RESOURCES INC | 4.4000% | 35,000 | 34,979 | 35,173 |
| EOG RESOURCES INC | 4.3750% | 103,000 | 99,829 | 103,738 |
| EOG RESOURCES INC | 5.9500% | 105,000 | 107,435 | 107,350 |
| EOG RESOURCES INC | 5.6500% | 157,000 | 149,676 | 154,029 |
| EPIC HEALTH 9/25 COV-LITE TLB | 0.0000% | 295,000 | 294,544 | 296,543 |
| EPICOR 5/24 TL | 0.0000% | 471,177 | 470,703 | 472,445 |
| EPR PROPERTIES | 4.9500% | 200,000 | 194,454 | 201,510 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| EPR PROPERTIES | 4.7500% | 100,000 | 98,659 | 100,294 |
| EQT CORP | 4.5000% | 368,000 | 358,615 | 369,036 |
| EQT CORP | 6.3750% | 1,435,000 | 1,475,770 | 1,485,263 |
| EQT CORP | 4.7500% | 1,510,000 | 1,482,526 | 1,521,330 |
| EQUIFAX INC | 4.8000% | 350,000 | 349,930 | 355,885 |
| EQUIFAX INC | 5.1000% | 900,000 | 898,647 | 919,821 |
| EQUIFIRST LOAN SECURITIZ 1 A2B | 4.1671% | 242,101 | 181,061 | 227,210 |
| EQUINIX EUROPE 2 FINANCING COR | 4.6000% | 2,600,000 | 2,598,302 | 2,610,145 |
| EQUINIX INC | 1.8000% | 200,000 | 189,852 | 193,240 |
| EQUINIX INC | 2.9000% | 205,000 | 204,966 | 202,976 |
| EQUINIX INC | 1.4500% | 310,000 | 305,944 | 307,169 |
| EQUINIX INC | 2.1500% | 1,400,000 | 1,396,303 | 1,270,962 |
| EQUIPMENTSHARE.COM INC 144A | 8.0000% | 820,000 | 857,846 | 860,344 |
| EQUITABLE HOLDINGS INC | 4.3500% | 776,000 | 764,449 | 779,283 |
| ERAC USA FINANCE LLC 144A | 5.0000% | 391,000 | 390,810 | 400,675 |
| ERAC USA FINANCE LLC 144A | 4.9000% | 593,000 | 579,850 | 602,849 |
| ERAC USA FINANCE LLC 144A | 4.2000% | 119,000 | 98,866 | 99,030 |
| ERP OPERATING LP | 4.9500% | 460,000 | 458,822 | 471,000 |
| ESSENTIAL PROPERTIES LP | 5.4000% | 800,000 | 798,702 | 803,178 |
| ESSENTIAL UTILITIES INC | 5.3750% | 40,000 | 39,963 | 41,320 |
| ESSENTIAL UTILITIES INC | 3.5660% | 30,000 | 30,000 | 29,417 |
| ESSENTIAL UTILITIES INC | 4.2760% | 65,000 | 64,999 | 52,602 |
| EVERGY INC | 6.6500% | 490,000 | 489,995 | 500,848 |
| EVERSOURCE ENERGY | 5.8500% | 400,000 | 421,841 | 422,378 |
| EVERSOURCE ENERGY | 3.4500% | 18,000 | 20,732 | 12,809 |
| EVERSOURCE ENERGY | 2.5500% | 50,000 | 49,893 | 45,262 |
| EVERSOURCE ENERGY | 2.9000% | 225,000 | 224,946 | 221,905 |
| EVERSOURCE ENERGY | 1.6500% | 50,000 | 49,986 | 44,170 |
| EVERSOURCE ENERGY | 5.1250% | 311,000 | 308,027 | 314,645 |
| EVERSOURCE ENERGY | 4.7500% | 1,533,000 | 1,532,883 | 1,536,914 |
| EVERSOURCE ENERGY | 5.9500% | 190,000 | 194,364 | 198,913 |
| EVERSOURCE ENERGY | 5.4500% | 150,000 | 151,031 | 153,803 |
| EW SCRIPPS 4/25 TLB2 | 0.0000% | 163,325 | 163,223 | 164,725 |
| EW SCRIPPS CO/THE 144A | 9.8750% | 156,000 | 156,161 | 155,795 |
| EXELON CORP | 4.4500% | 45,000 | 44,815 | 37,886 |
| EXELON CORP | 5.1500% | 85,000 | 84,935 | 86,863 |
| EXELON CORP | 3.3500% | 95,000 | 94,960 | 88,915 |
| EXPAND ENERGY CORP | 5.3750% | 400,000 | 400,377 | 405,590 |
| EXPAND ENERGY CORP | 4.7500% | 549,000 | 549,066 | 542,397 |
| EXPAND ENERGY CORP | 5.7000% | 20,000 | 20,403 | 20,735 |
| EXTRA SPACE STORAGE LP | 3.5000% | 144,000 | 142,537 | 143,559 |
| EXTRA SPACE STORAGE LP | 5.4000% | 105,000 | 103,144 | 107,943 |
| EXTRA SPACE STORAGE LP | 5.3500% | 190,000 | 193,792 | 194,754 |
| EXTRA SPACE STORAGE LP | 5.7000% | 851,000 | 855,086 | 879,461 |
| EYECARE PARTNERS 4/24 SECOND O | 0.0000% | 223,304 | 326,090 | 99,929 |
| EYECARE PARTNERS 4/24 THIRD OU | 0.0000% | 17,980 | 32,705 | 3,116 |
| EZCORP INC 144A | 7.3750% | 1,225,000 | 1,279,880 | 1,299,665 |
| F&G GLOBAL FUNDING 144A | 4.6500% | 135,000 | 135,336 | 135,940 |
| FACTSET RESEARCH SYSTEMS INC | 3.4500% | 347,000 | 341,579 | 322,849 |
| FACTSET RESEARCH SYSTEMS INC | 2.9000% | 15,000 | 14,994 | 14,775 |
| FEDEX CORP | 4.9500% | 875,000 | 873,558 | 767,245 |
| FEDEX CORP | 5.2500% | 325,000 | 290,002 | 299,947 |
| FERGUSON ENTERPRISES INC | 5.0000% | 520,000 | 517,637 | 525,574 |
| FIDELITY NATIONAL FINANCIAL IN | 3.2000% | 333,000 | 215,215 | 211,406 |
| FIDELITY NATIONAL FINANCIAL IN | 2.4500% | 2,900,000 | 2,663,653 | 2,592,009 |
| FIDELITY NATIONAL INFORMATION | 1.6500% | 600,000 | 554,603 | 569,735 |
| FIESTA PURCHASER INC 144A | 7.8750% | 1,350,000 | 1,357,125 | 1,408,593 |
| FIESTA PURCHASER INC 144A | 9.6250% | 695,000 | 720,650 | 728,371 |
| FIFTH THIRD BANCORP | 4.0550% | 80,000 | 80,000 | 79,939 |
| FIFTH THIRD BANCORP | 6.3390% | 220,000 | 220,000 | 231,747 |
| FIFTH THIRD BANCORP | 5.6310% | 45,000 | 45,000 | 47,268 |
| FIFTH THIRD BANCORP | 4.8950% | 860,000 | 860,000 | 874,299 |
| FIFTH THIRD BANCORP | 4.7720% | 66,000 | 65,619 | 66,834 |
| FILTRATION GROUP 7/25 TL | 0.0000% | 321,961 | 319,604 | 323,436 |
| FIRST ADVANTAGE 7/25 TLB | 0.0000% | 198,389 | 197,397 | 196,104 |
| FIRST AMERICAN FINANCIAL CORP | 2.4000% | 1,150,000 | 1,147,651 | 1,004,620 |
| FIRST AMERICAN FINANCIAL CORP | 5.4500% | 230,000 | 229,322 | 230,436 |
| FIRST CITIZENS BANCSHARES INC/ | 5.6000% | 1,065,000 | 1,062,522 | 1,064,122 |
| FIRST HORIZON ALTERNAT AA6 2A1 | 5.0753% | 5,923 | 6,641 | 3,977 |
| FIRST RESERVE/BLUE RACER 10/25 | 0.0000% | 1,525,000 | 1,509,750 | 1,528,813 |
| FIRST STUDENT/FIRST TRANSIT 8/ | 0.0000% | 523,446 | 500,162 | 524,846 |
| FIRSTCASH INC 144A | 6.8750% | 735,000 | 740,513 | 764,548 |
| FIRSTCASH INC 144A | 4.6250% | 100,000 | 97,292 | 99,362 |
| FIRSTCASH INC 144A | 5.6250% | 1,695,000 | 1,685,240 | 1,701,273 |
| FIRSTENERGY PENNSYLVANIA 144A | 3.2500% | 400,000 | 422,670 | 392,020 |
| FIRSTENERGY PENNSYLVANIA 144A | 5.2000% | 800,000 | 799,466 | 816,998 |
| FIRSTENERGY TRANSMISSION 144A | 2.8660% | 900,000 | 899,999 | 870,398 |
| FIRSTENERGY TRANSMISSION LLC | 5.0000% | 25,000 | 24,961 | 25,099 |
| FISERV INC | 3.2000% | 1,220,000 | 1,211,091 | 1,214,750 |
| FIVE POINT OPERATING CO L 144A | 8.0000% | 470,000 | 470,000 | 491,078 |
| FLAGSTAR MORTGAGE 1INV B4 144A | 4.4987% | 423,659 | 438,645 | 395,777 |
| FLAGSTAR MORTGAGE TR 2 B4 144A | 4.0044% | 425,243 | 433,445 | 388,058 |
| FLEX INTERMEDIATE HOLDCO 144A | 3.3630% | 2,600,000 | 2,599,922 | 2,395,033 |
| FLORIDA POWER & LIGHT CO | 5.0500% | 100,000 | 99,941 | 102,562 |
| FLORIDA POWER & LIGHT CO | 2.8750% | 90,000 | 68,889 | 57,593 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-------------|-----------|--------------|
| FLORIDA POWER & LIGHT CO | 3.9900% | 185,000 | 195,144 | 147,350 |
| FLORIDA POWER & LIGHT CO | 5.3000% | 195,000 | 207,359 | 187,482 |
| FLORIDA POWER & LIGHT CO | 5.8000% | 25,000 | 24,935 | 25,516 |
| FLORIDA POWER & LIGHT CO | 5.7000% | 1,000,000 | 1,057,137 | 1,017,090 |
| FLYNN RESTAURANT 1/25 INCREMEN | 0.0000% | 169,150 | 168,304 | 169,705 |
| FOCUS FINANCIAL PARTNERS 1/25 | 0.0000% | 148,875 | 148,539 | 149,086 |
| FORD CREDIT AUTO OWNE 2 A 144A | 4.3700% | 570,000 | 574,437 | 575,193 |
| FORD CREDIT AUTO OWNER TR C A3 | 4.0700% | 600,000 | 596,528 | 601,879 |
| FORD CREDIT FLOORPLAN 2 B 144A | 5.5600% | 465,000 | 464,950 | 480,971 |
| FORD FOUNDATION/THE | 2.8150% | 15,000 | 15,000 | 8,494 |
| FORD MOTOR CREDIT CO LLC | 4.9500% | 390,000 | 381,147 | 391,457 |
| FORD MOTOR CREDIT CO LLC | 6.5000% | 1,050,000 | 1,086,716 | 1,090,050 |
| FORD MOTOR CREDIT CO LLC | 4.5420% | 900,000 | 890,978 | 898,824 |
| FORD MOTOR CREDIT CO LLC | 5.8690% | 580,000 | 573,084 | 573,879 |
| FORTINET INC | 2.2000% | 202,000 | 179,126 | 181,030 |
| FORTITUDE GLOBAL FUNDING 144A | 4.6250% | 350,000 | 350,371 | 350,195 |
| FORTRESS INTERMEDIATE 3 I 144A | 7.5000% | 390,000 | 393,527 | 406,759 |
| FOUNDRY JV HOLDCO LLC 144A | 5.9000% | 1,920,000 | 2,011,239 | 2,009,678 |
| FOUNDRY JV HOLDCO LLC 144A | 6.1000% | 1,350,000 | 1,635,483 | 1,414,820 |
| FOUNDRY JV HOLDCO LLC 144A | 6.2500% | 115,000 | 116,731 | 122,238 |
| FOUNDRY JV HOLDCO LLC 144A | 5.5000% | 3,400,000 | 3,485,291 | 3,513,678 |
| FOUNDRY JV HOLDCO LLC 144A | 6.2000% | 905,000 | 928,723 | 953,483 |
| FOX CORP | 6.5000% | 860,000 | 916,995 | 949,969 |
| FOX CORP | 5.4760% | 820,000 | 792,892 | 824,378 |
| FOX CORP | 5.5760% | 56,000 | 52,235 | 54,066 |
| FOX CORP | 4.7090% | 500,000 | 502,603 | 506,641 |
| FRED HUTCHINSON CANCER CENTER | 4.9660% | 42,000 | 42,000 | 38,073 |
| FREDDIE MAC MSCR T MN3 B1 144A | 10.5473% | 175,000 | 187,188 | 185,320 |
| FREDDIE MAC MSCR T MN8 M2 144A | 7.9473% | 15,000 | 14,996 | 15,636 |
| FREDDIE MAC MULTICLASS P003 A2 | 1.7828% | 1,400,000 | 1,424,890 | 1,178,320 |
| FREDDIE MAC MULTICLASS P015 A1 | 4.2962% | 1,256,187 | 1,239,669 | 1,254,649 |
| FREDDIE MAC STACR DNA2 B2 144A | 12.1973% | 300,000 | 327,873 | 321,471 |
| FREDDIE MAC STACR DNA4 B2 144A | 13.9473% | 150,000 | 167,911 | 166,037 |
| FREDDIE MAC STACR HQA3 B2 144A | 9.9473% | 200,000 | 209,002 | 206,000 |
| FREDDIE MAC STACR HQA5 B2 144A | 11.0973% | 170,000 | 203,007 | 207,553 |
| FREEDOM MORTGAGE CORP 144A | 12.2500% | 340,000 | 336,481 | 377,109 |
| FREEDOM MORTGAGE HOLDINGS 144A | 7.8750% | 540,000 | 539,992 | 560,332 |
| FREEDOM MORTGAGE HOLDINGS 144A | 9.2500% | 940,000 | 968,185 | 982,376 |
| FREEDOM MORTGAGE HOLDINGS 144A | 8.3750% | 330,000 | 330,989 | 347,601 |
| FREEDOM MORTGAGE HOLDINGS 144A | 9.1250% | 820,000 | 829,998 | 880,773 |
| FREEPORT-MCMORAN INC | 5.2500% | 3,000 | 3,013 | 3,051 |
| FREEPORT-MCMORAN INC | 4.1250% | 677,000 | 660,659 | 675,198 |
| FREEPORT-MCMORAN INC | 5.4000% | 8,000 | 7,853 | 8,260 |
| FREEPORT-MCMORAN INC | 5.4500% | 438,000 | 420,960 | 425,339 |
| FREMF 17-K68 MORTGA K68 B 144A | 3.8400% | 1,295,758 | 1,207,250 | 1,281,454 |
| FREMF 2016-K53 MORT K53 B 144A | 4.1340% | 145,308 | 143,585 | 144,870 |
| FREMF 2018-K082 MOR K82 B 144A | 4.1328% | 2,765,000 | 2,669,613 | 2,743,994 |
| FREMF 2018-K72 MORT K72 B 144A | 3.9962% | 1,456,000 | 1,462,005 | 1,442,919 |
| FREMF 2018-K733 MOR K73 B 144A | 3.8504% | 2,191,000 | 1,983,988 | 2,163,863 |
| FREMF 2018-K74 MORT K74 B 144A | 4.0933% | 3,408,000 | 3,501,320 | 3,370,357 |
| FREMF 2018-K76 MORT K76 B 144A | 4.2073% | 1,500,000 | 1,369,876 | 1,480,959 |
| FREMF 2018-K77 MORT K77 B 144A | 4.1598% | 1,284,000 | 1,311,326 | 1,275,790 |
| FREMF 2018-K80 MO K80 X2A 144A | 0.1000% | 916,149,119 | 6,441,722 | 1,834,497 |
| FREMF 2018-K83 MORT K83 B 144A | 4.2807% | 1,500,000 | 1,494,291 | 1,494,651 |
| FREMF 2018-K84 MORT K84 B 144A | 4.1864% | 1,806,500 | 1,734,634 | 1,794,495 |
| FREMF 2018-K86 MORT K86 B 144A | 4.2957% | 2,048,000 | 1,909,701 | 2,035,488 |
| FREMF 2019-K87 MORT K87 B 144A | 4.3104% | 3,655,000 | 3,369,990 | 3,638,153 |
| FREMF 2019-K93 MORT K93 B 144A | 4.1194% | 1,800,000 | 1,658,116 | 1,780,335 |
| FREMF 2019-K95 MORT K95 B 144A | 3.9151% | 1,817,000 | 1,899,304 | 1,788,341 |
| FREMF 2019-K99 MORT K99 B 144A | 3.6453% | 918,000 | 865,632 | 884,122 |
| FREMONT HOME LOAN TRUST 3 2A3 | 4.1271% | 1,711,477 | 1,395,939 | 513,096 |
| FREMONT HOME LOAN TRUST B 2A3 | 3.9471% | 1,673,996 | 994,880 | 515,229 |
| FREMONT HOME LOAN TRUST E 2A1 | 3.9071% | 1,022,521 | 804,056 | 468,445 |
| FRESB 2017-SB37 MORT SB37 A10F | 2.7500% | 2,218,897 | 2,192,262 | 2,181,184 |
| FRESB 2018-SB51 MORT SB51 A10F | 3.4001% | 1,349,099 | 1,352,507 | 1,334,297 |
| FRESB 2018-SB54 MORTG SB54 A7H | 4.6011% | 500,639 | 532,991 | 498,382 |
| FRESB 2019-SB68 MORTG SB68 A7F | 2.2800% | 992,592 | 985,113 | 978,905 |
| FRESB 2021-SB93 MORT SB93 A10F | 1.8100% | 3,287,255 | 2,817,174 | 2,942,112 |
| FRESB 2024-SB112 MOR SB112 A5H | 4.7900% | 264,783 | 259,273 | 264,628 |
| FRESB 2024-SB115 MO SB115 A10F | 4.4100% | 1,197,858 | 1,203,051 | 1,177,078 |
| FRESB 2025-SB118 MO SB118 A10F | 4.6000% | 4,222,103 | 4,071,722 | 4,194,116 |
| FRESB 2025-SB120 MO SB120 A10F | 4.1800% | 4,337,516 | 4,119,389 | 4,190,474 |
| FRESB 2025-SB122 MO SB122 A10F | 4.8800% | 1,641,814 | 1,621,734 | 1,656,022 |
| FRESB 2025-SB123 MO SB123 A10F | 5.0100% | 2,787,904 | 2,783,204 | 2,835,614 |
| FRESB 2025-SB124 MO SB124 A10F | 4.6800% | 2,468,498 | 2,479,854 | 2,464,767 |
| FRONTIER COMMUNICATIONS 1/25 C | 0.0000% | 349,895 | 350,184 | 349,350 |
| FRONTIER COMMUNICATIONS H 144A | 6.0000% | 2,090,000 | 1,926,472 | 2,125,367 |
| FRONTIER COMMUNICATIONS H 144A | 6.7500% | 740,000 | 739,959 | 745,604 |
| FS KKR CAPITAL CORP | 6.1250% | 300,000 | 299,291 | 295,542 |
| FS KKR CAPITAL CORP | 3.1250% | 1,500,000 | 1,497,982 | 1,384,631 |
| FS KKR CAPITAL CORP | 6.8750% | 600,000 | 595,104 | 604,978 |
| FTAI AVIATION INVESTORS L 144A | 7.0000% | 490,000 | 490,000 | 515,143 |
| FTAI AVIATION INVESTORS L 144A | 5.5000% | 3,110,000 | 3,083,213 | 3,113,583 |
| FTAI AVIATION INVESTORS L 144A | 7.8750% | 1,363,000 | 1,369,166 | 1,449,658 |
| GA GLOBAL FUNDING TRUST 144A | 5.4000% | 325,000 | 324,570 | 333,360 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| GARRETT MOTION HOLDINGS I 144A | 7.7500% | 2,770,000 | 2,770,000 | 2,944,146 |
| GARTNER INC | 4.9500% | 275,000 | 274,913 | 276,553 |
| GARTNER INC 144A | 3.6250% | 1,300,000 | 1,251,891 | 1,254,281 |
| GARTNER INC 144A | 3.7500% | 531,000 | 502,620 | 502,984 |
| GARTNER INC 144A | 4.5000% | 280,000 | 280,004 | 279,204 |
| GCAT 2020-NQM2 TR NQM2 A1 144A | 2.5550% | 22,197 | 22,202 | 21,457 |
| GCAT 2021-CM1 TRUST CM1 A 144A | 2.4690% | 87,462 | 87,462 | 84,611 |
| GCAT 2021-NQM1 TR NQM1 A1 144A | 0.8740% | 105,871 | 105,882 | 94,935 |
| GCAT 2021-NQM2 TR NQM2 A1 144A | 1.0360% | 81,602 | 81,612 | 71,337 |
| GCAT 2021-NQM4 TR NQM4 A1 144A | 1.0930% | 154,620 | 154,619 | 129,944 |
| GCAT 2021-NQM5 TR NQM5 A1 144A | 1.2620% | 219,488 | 219,484 | 186,831 |
| GENERAL ELECTRIC CO | 4.9000% | 30,000 | 29,881 | 30,523 |
| GENERAL MOTORS CO | 5.2000% | 410,000 | 441,760 | 369,383 |
| GENERAL MOTORS FINANCIAL CO IN | 6.1500% | 370,000 | 369,998 | 390,589 |
| GENERAL MOTORS FINANCIAL CO IN | 1.2500% | 150,000 | 150,000 | 149,926 |
| GENERAL MOTORS FINANCIAL CO IN | 3.6000% | 1,640,000 | 1,687,356 | 1,580,863 |
| GENERAL MOTORS FINANCIAL CO IN | 2.3500% | 1,000,000 | 897,100 | 899,372 |
| GEORGIA POWER CO | 5.5000% | 328,000 | 328,429 | 320,332 |
| GEORGIA POWER CO | 4.9500% | 239,000 | 238,681 | 244,002 |
| GEORGIA POWER CO | 3.7000% | 154,000 | 170,882 | 115,498 |
| GEORGIA POWER CO | 4.6500% | 255,000 | 254,841 | 259,064 |
| GEORGIA POWER CO | 4.3000% | 375,000 | 331,602 | 329,055 |
| GEORGIA POWER CO | 5.1250% | 65,000 | 63,947 | 60,690 |
| GEORGIA POWER CO | 4.5500% | 240,000 | 239,582 | 244,017 |
| GEORGIA POWER CO | 5.0040% | 2,500,000 | 2,500,050 | 2,532,554 |
| GILEAD SCIENCES INC | 5.5000% | 500,000 | 480,720 | 495,342 |
| GILEAD SCIENCES INC | 1.6500% | 955,000 | 829,947 | 855,774 |
| GILEAD SCIENCES INC | 4.7500% | 610,000 | 538,519 | 554,825 |
| GILEAD SCIENCES INC | 5.1000% | 803,000 | 801,854 | 824,796 |
| GLAXOSMITHKLINE CAPITAL INC | 4.5000% | 705,000 | 702,042 | 717,043 |
| GLENORE FUNDING LLC 144A | 2.6250% | 1,770,000 | 1,601,845 | 1,597,563 |
| GLENORE FUNDING LLC 144A | 5.3710% | 1,691,000 | 1,702,387 | 1,746,043 |
| GLOBAL ATLANTIC FIN CO 144A | 7.9500% | 1,500,000 | 1,499,758 | 1,548,845 |
| GLOBAL NET LEASE INC 144A | 4.5000% | 2,910,000 | 2,798,724 | 2,851,644 |
| GLOBAL PARTNERS LP / GLP 144A | 7.1250% | 1,415,000 | 1,428,638 | 1,444,251 |
| GLOBAL PAYMENTS INC | 3.2000% | 600,000 | 568,161 | 572,558 |
| GLOBAL PAYMENTS INC | 5.2000% | 2,400,000 | 2,397,120 | 2,403,655 |
| GLP CAPITAL LP / GLP FINANCING | 6.2500% | 299,000 | 295,602 | 297,323 |
| GLP CAPITAL LP / GLP FINANCING | 5.7500% | 290,000 | 287,545 | 288,589 |
| GM FINANCIAL AUTOMOBILE L 2 A4 | 5.3600% | 210,000 | 209,987 | 212,071 |
| GM FINANCIAL AUTOMOBILE L 3 A4 | 4.2200% | 90,000 | 89,993 | 90,298 |
| GM FINANCIAL CONSUMER AUT 1 A3 | 4.6200% | 835,000 | 844,028 | 843,620 |
| GM FINANCIAL CONSUMER AUT 1 A3 | 4.8500% | 476,662 | 478,860 | 479,571 |
| GM FINANCIAL CONSUMER AUT 4 A3 | 4.4000% | 650,000 | 649,942 | 654,893 |
| GM FINANCIAL CONSUMER AUT 4 A3 | 3.8400% | 60,000 | 59,986 | 60,062 |
| GM FINANCIAL CONSUMER AUT 4 A4 | 3.9300% | 55,000 | 54,982 | 54,938 |
| GOLDEN STATE FOODS 10/24 TLB | 0.0000% | 198,751 | 197,759 | 199,723 |
| GOLDMAN SACHS GROUP INC/THE | 3.8000% | 2,500,000 | 2,935,577 | 2,462,645 |
| GOLDMAN SACHS GROUP INC/THE | 6.7500% | 445,000 | 431,303 | 497,991 |
| GOLDMAN SACHS GROUP INC/THE | 2.6150% | 230,000 | 230,428 | 209,911 |
| GOLDMAN SACHS GROUP INC/THE | 1.9480% | 2,153,000 | 2,086,520 | 2,116,725 |
| GOLDMAN SACHS GROUP INC/THE | 2.3830% | 3,200,000 | 2,754,875 | 2,869,056 |
| GOLDMAN SACHS GROUP INC/THE | 1.5420% | 250,000 | 249,998 | 245,644 |
| GOLDMAN SACHS GROUP INC/THE | 6.4840% | 150,000 | 150,000 | 159,130 |
| GOLDMAN SACHS GROUP INC/THE | 4.3870% | 400,000 | 400,000 | 400,644 |
| GOLDMAN SACHS GROUP INC/THE | 4.4820% | 399,000 | 399,000 | 401,854 |
| GOLDMAN SACHS GROUP INC/THE | 4.3690% | 1,385,000 | 1,385,000 | 1,383,264 |
| GOLDMAN SACHS GROUP INC/THE | 5.7270% | 6,700,000 | 6,700,000 | 7,004,046 |
| GOLDMAN SACHS GROUP INC/THE | 5.5610% | 430,000 | 430,000 | 431,669 |
| GOLDMAN SACHS GROUP INC/THE | 5.5360% | 665,000 | 675,375 | 691,861 |
| GOLDMAN SACHS GROUP INC/THE | 1.4310% | 235,000 | 230,943 | 233,803 |
| GOLDMAN SACHS GROUP INC/THE | 4.9390% | 1,475,000 | 1,475,000 | 1,467,494 |
| GOLUB CAPITAL BDC INC | 2.5000% | 25,000 | 24,984 | 24,621 |
| GOLUB CAPITAL PRIVATE CRE 144A | 5.4500% | 260,000 | 258,511 | 261,682 |
| GOODMAN US FINANCE THREE 144A | 3.7000% | 1,860,000 | 1,855,231 | 1,840,886 |
| GOODYEAR TIRE & RUBBER CO/THE | 5.2500% | 1,445,000 | 1,445,068 | 1,387,053 |
| GRAHAM PACKAGING CO INC 144A | 7.1250% | 1,795,000 | 1,778,692 | 1,796,427 |
| GRAPHIC PACKAGING INTERNA 144A | 3.7500% | 61,000 | 58,793 | 57,663 |
| GRAY MEDIA INC 144A | 7.2500% | 1,415,000 | 1,408,304 | 1,445,888 |
| GRAY MEDIA INC 144A | 9.6250% | 1,375,000 | 1,399,798 | 1,430,722 |
| GREAT LAKES DREDGE & DOCK 144A | 5.2500% | 1,760,018 | 1,760,018 | 1,717,693 |
| GREYSTAR REAL ESTATE PART 144A | 7.7500% | 545,000 | 549,855 | 574,608 |
| GROUNDWORKS 3/24 COV-LITE TL | 0.0000% | 137,610 | 136,234 | 138,184 |
| GROUNDWORKS 3/24 DELAYED TL | 0.0000% | 25,596 | 25,468 | 25,703 |
| GS MORTGAGE SECURI BWTR A 144A | 2.9540% | 109,171 | 84,085 | 95,858 |
| GS MORTGAGE SECURI RIVR A 144A | 4.9270% | 5,390,715 | 4,222,825 | 3,477,011 |
| GS MORTGAGE SECURIT 70P D 144A | 7.5311% | 530,000 | 540,431 | 542,070 |
| GS MORTGAGE SECURIT GS2 D 144A | 2.7530% | 181,784 | 162,858 | 161,802 |
| GS MORTGAGE SECURITIES GC13 XA | 0.0000% | 49,106 | 462 | 0 |
| GS MORTGAGE SECURITIES GC26 B | 4.2150% | 116,773 | 108,035 | 110,934 |
| GSAA HOME EQUITY TRUST 15 1A1 | 4.2971% | 143,415 | 137,594 | 126,979 |
| GSAMP TRUST 2006-FM2 FM2 A1 | 4.0671% | 953,467 | 608,185 | 320,971 |
| GSAMP TRUST 2006-HE8 HE8 A2C | 4.1271% | 290,127 | 285,698 | 286,018 |
| GSAMP TRUST 2006-NC2 NC2 A2D | 4.2671% | 679,764 | 543,753 | 374,698 |
| GSAMP TRUST 2007-FM2 FM2 A2C | 3.9471% | 1,217,351 | 942,066 | 750,456 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| GSR MORTGAGE LOAN TRUS AR2 1A2 | 4.3964% | 6,966 | 8,989 | 6,098 |
| GSR MORTGAGE LOAN TRUS OA1 1A1 | 4.2271% | 1,533,356 | 713,802 | 311,731 |
| GSR MORTGAGE LOAN TRUST 11 1A1 | 6.2936% | 28,463 | 26,250 | 28,730 |
| GUARDIAN LIFE GLOBAL FUND 144A | 3.2460% | 225,000 | 225,000 | 223,388 |
| GULFSIDE SUPPLY/GULFEAGLE SUPP | 0.0000% | 142,222 | 141,867 | 140,001 |
| GULFSTREAM NATURAL GAS SY 144A | 5.6000% | 1,900,000 | 1,937,985 | 1,950,769 |
| HA SUSTAINABLE INFRASTRUCTURE | 6.1500% | 2,100,000 | 2,093,905 | 2,160,537 |
| HA SUSTAINABLE INFRASTRUCTURE | 6.3750% | 1,300,000 | 1,624,378 | 1,326,591 |
| HACKENSACK MERIDIAN HEALTH INC | 2.8750% | 43,000 | 43,000 | 27,784 |
| HALEON US CAPITAL LLC | 3.3750% | 1,500,000 | 1,494,528 | 1,489,275 |
| HARBOR FREIGHT TOOLS 5/24 TLB | 0.0000% | 207,375 | 206,857 | 205,154 |
| HARBORTOUCH 5/25 TL | 0.0000% | 100,000 | 99,750 | 100,521 |
| HARBORVIEW MORTGAGE LO 11 3A1A | 4.4898% | 7,575 | 8,101 | 7,422 |
| HARBORVIEW MORTGAGE LO 12 1A1A | 4.1998% | 488,153 | 450,687 | 397,420 |
| HARBORVIEW MORTGAGE LOA 1 2A1A | 4.3298% | 9,968 | 9,352 | 9,688 |
| HARBORVIEW MORTGAGE LOA 2 2A1A | 4.2298% | 13,208 | 12,345 | 12,875 |
| HARBORVIEW MORTGAGE LOA 6 2A1A | 3.9798% | 728,894 | 724,130 | 658,454 |
| HARBORVIEW MORTGAGE LOA 9 2A1A | 4.4698% | 7,573 | 7,592 | 7,143 |
| HARBORVIEW MORTGAGE LOAN 2 1A | 6.5693% | 18,204 | 16,801 | 4,699 |
| HAT HOLDINGS I LLC / HAT 144A | 3.7500% | 300,000 | 272,419 | 277,904 |
| HAWAIIAN ELECTRIC CO INC 144A | 6.0000% | 650,000 | 650,063 | 659,165 |
| HAYWARD INDUSTRIES 5/21 COV-LT | 0.0000% | 208,630 | 207,587 | 209,608 |
| HCA INC | 6.1000% | 225,000 | 224,817 | 223,813 |
| HCA INC | 5.5000% | 620,000 | 624,308 | 647,039 |
| HCA INC | 5.7500% | 2,900,000 | 2,893,478 | 3,049,656 |
| HCA INC | 5.2500% | 2,325,000 | 2,316,339 | 2,326,816 |
| HCA INC | 3.6250% | 1,408,000 | 1,279,108 | 1,332,058 |
| HCA INC | 4.5000% | 2,410,000 | 2,403,045 | 2,415,369 |
| HCA INC | 3.5000% | 1,200,000 | 1,191,700 | 1,155,158 |
| HCA INC | 5.8750% | 790,000 | 803,882 | 823,635 |
| HCA INC | 5.6000% | 80,000 | 79,900 | 83,553 |
| HCA INC | 4.3000% | 1,815,000 | 1,812,285 | 1,809,918 |
| HCA INC | 4.6000% | 120,000 | 119,726 | 119,095 |
| HCA INC | 4.1250% | 3,440,000 | 3,614,880 | 3,430,870 |
| HCA INC | 5.1250% | 46,000 | 43,326 | 44,547 |
| HCA INC | 4.9000% | 75,000 | 74,738 | 74,114 |
| HCA INC | 5.4500% | 155,000 | 154,809 | 159,777 |
| HCA INC | 5.7000% | 30,000 | 29,910 | 28,701 |
| HD SUPPLY WATERWORKS/CORE & MA | 0.0000% | 163,242 | 162,920 | 163,548 |
| HEALTH CARE SERVICE CORP 144A | 5.2000% | 220,000 | 219,935 | 225,659 |
| HEALTHCARE REALTY HOLDINGS LP | 2.0000% | 429,000 | 366,516 | 376,806 |
| HEALTHCARE REALTY HOLDINGS LP | 2.4000% | 1,038,000 | 910,638 | 944,248 |
| HERC HOLDINGS INC 144A | 6.0000% | 1,590,000 | 1,590,000 | 1,610,606 |
| HERCULES CAPITAL INC | 6.0000% | 280,000 | 277,229 | 283,732 |
| HERSCHEND/HARLEM 5/25 TLB | 0.0000% | 99,750 | 99,501 | 100,373 |
| HERSHEY CO/THE | 4.9500% | 225,000 | 226,103 | 233,568 |
| HERSHEY CO/THE | 4.7500% | 225,000 | 227,235 | 231,263 |
| HERTZ CORP/THE 144A | 12.6250% | 79,000 | 79,200 | 79,676 |
| HERTZ VEHICLE FINANC 1A A 144A | 5.4900% | 950,000 | 949,924 | 953,087 |
| HERTZ VEHICLE FINANC 2A D 144A | 9.4000% | 250,000 | 253,992 | 261,504 |
| HERTZ VEHICLE FINANC 4A A 144A | 6.1500% | 1,900,000 | 1,899,787 | 1,989,630 |
| HEXCEL CORP | 5.8750% | 290,000 | 289,960 | 303,929 |
| HEXCEL CORP | 4.2000% | 335,000 | 330,214 | 334,291 |
| HF SINCLAIR CORP | 6.2500% | 370,000 | 387,074 | 386,509 |
| HIGHTOWER 7/25 COV-LITE TLB | 0.0000% | 392,679 | 390,057 | 392,927 |
| HIGHTOWER HOLDING LLC 144A | 9.1250% | 215,000 | 217,033 | 227,902 |
| HIGHWOODS REALTY LP | 4.2000% | 600,000 | 625,412 | 591,148 |
| HIGHWOODS REALTY LP | 7.6500% | 1,358,000 | 1,471,865 | 1,546,775 |
| HIH TRUST 2024-61P 61P E 144A | 7.8692% | 98,525 | 97,870 | 98,830 |
| HILEX POLY/NOVOLEX 3/22 COV-LI | 0.0000% | 524,600 | 513,295 | 524,689 |
| HILTON DOMESTIC OPERATING 144A | 5.5000% | 2,735,000 | 2,735,000 | 2,756,049 |
| HILTON DOMESTIC OPERATING 144A | 5.8750% | 800,000 | 800,008 | 818,076 |
| HILTON GRAND VACATIONS BO 144A | 5.0000% | 3,135,000 | 3,126,655 | 3,044,844 |
| HINNT 2024-A LLC A E 144A | 8.0000% | 23,122 | 21,574 | 22,737 |
| HLF FINANCING SARL LLC / 144A | 4.8750% | 1,025,000 | 1,025,159 | 962,602 |
| HOAG MEMORIAL HOSPITAL PRESBYT | 3.8030% | 29,000 | 28,999 | 22,041 |
| HOBBS & ASSOCIATES/AIR CONTROL | 0.0000% | 184,496 | 184,076 | 184,322 |
| HOME DEPOT INC/THE | 3.6250% | 410,000 | 287,394 | 300,309 |
| HOME EQUITY MORTGAGE LOAN C M2 | 4.5371% | 360,244 | 357,153 | 358,527 |
| HOMEBANC MORTGAGE TRUST 2 3 M1 | 5.7980% | 0 | 0 | 0 |
| HONDA AUTO RECEIVABLES 20 2 A4 | 5.2100% | 675,000 | 674,979 | 689,191 |
| HORACE MANN EDUCATORS CORP | 4.7000% | 350,000 | 347,455 | 347,317 |
| HORIZON AIRCRAFT FINA 1 A 144A | 4.4580% | 79,953 | 74,284 | 79,180 |
| HORIZON AIRCRAFT FINA 1 B 144A | 5.2700% | 225,200 | 140,958 | 199,908 |
| HORMEL FOODS CORP | 1.7000% | 292,000 | 278,405 | 277,416 |
| HOST HOTELS & RESORTS LP | 5.5000% | 1,570,000 | 1,556,942 | 1,591,832 |
| HOST HOTELS & RESORTS LP | 2.9000% | 1,600,000 | 1,376,447 | 1,451,005 |
| HOST HOTELS & RESORTS LP | 5.7000% | 1,640,000 | 1,664,028 | 1,714,600 |
| HOTWIRE FUNDING LLC 1A A2 144A | 5.8930% | 220,000 | 221,755 | 223,747 |
| HOWARD MIDSTREAM ENERGY P 144A | 7.3750% | 25,000 | 25,980 | 26,379 |
| HOWARD MIDSTREAM ENERGY P 144A | 6.6250% | 1,050,000 | 1,050,950 | 1,078,701 |
| HSI ASSET LOAN OBLIGATI WF1 A1 | 3.9071% | 28,906 | 19,320 | 8,136 |
| HTL COMMERCIAL MORT T53 E 144A | 10.2602% | 175,000 | 181,142 | 180,558 |
| HUB INTERNATIONAL 1/25 TLB | 0.0000% | 645,517 | 645,954 | 648,577 |
| HUB INTERNATIONAL LTD 144A | 7.3750% | 270,000 | 271,832 | 283,323 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-----------|-----------|--------------|
| HUB INTERNATIONAL LTD 144A | 7.2500% | 595,000 | 595,910 | 624,705 |
| HUB INTERNATIONAL LTD 144A | 5.6250% | 60,000 | 60,000 | 59,990 |
| HUBBELL INC | 2.3000% | 428,000 | 377,161 | 390,212 |
| HUDSON PACIFIC PROPERTIES LP | 4.6500% | 300,000 | 249,752 | 277,310 |
| HUDSON PACIFIC PROPERTIES LP | 5.9500% | 850,000 | 771,863 | 837,244 |
| HUMANA INC | 5.8750% | 132,000 | 133,057 | 138,899 |
| HUMANA INC | 5.9500% | 200,000 | 201,387 | 210,215 |
| HUNT COS INC 144A | 5.2500% | 2,207,000 | 2,142,104 | 2,154,891 |
| HUNTER DOUGLAS 1/25 (USD) | 0.0000% | 233,705 | 232,537 | 234,582 |
| HUNTINGTON BANCSHARES INC/OH | 6.2080% | 240,000 | 240,000 | 251,768 |
| HUNTINGTON BANCSHARES INC/OH | 5.2720% | 200,000 | 199,987 | 205,959 |
| HYATT HOTELS CORP | 5.7500% | 400,000 | 399,899 | 411,298 |
| HYATT HOTELS CORP | 5.2500% | 235,000 | 237,175 | 241,994 |
| HYATT HOTELS CORP | 5.3750% | 1,000,000 | 1,007,764 | 1,031,061 |
| HYATT HOTELS CORP | 4.3750% | 100,000 | 97,766 | 100,283 |
| HYUNDAI AUTO LEASE S B A4 144A | 5.3900% | 310,000 | 309,988 | 313,068 |
| HYUNDAI AUTO RECEIVABLES D A4 | 4.0700% | 145,000 | 144,971 | 145,664 |
| HYUNDAI AUTO RECEIVABLES T D B | 4.3600% | 160,000 | 159,999 | 161,080 |
| HYUNDAI CAPITAL AMERICA 144A | 5.2500% | 200,000 | 199,748 | 202,297 |
| HYUNDAI CAPITAL AMERICA 144A | 1.5000% | 5,634,000 | 5,543,693 | 5,568,575 |
| HYUNDAI CAPITAL AMERICA 144A | 5.9500% | 175,000 | 174,951 | 177,255 |
| HYUNDAI FLOORPLAN MA 1A A 144A | 4.0100% | 335,000 | 334,961 | 335,806 |
| IHEARTCOMMUNICATIONS INC 144A | 9.1250% | 579,000 | 548,657 | 557,641 |
| II-VI/COHERENT 9/25 TLB | 0.0000% | 133,071 | 131,741 | 133,155 |
| ILLUMINA INC | 4.6500% | 310,000 | 309,925 | 311,006 |
| IMOLA MERGER CORP 144A | 4.7500% | 2,865,000 | 2,691,887 | 2,827,812 |
| IMPAC SECURED ASSETS TRU 4 A2C | 4.3071% | 2,853,051 | 2,069,276 | 2,513,960 |
| IMPERIAL FUND MOR NQM1 A1 144A | 1.0710% | 80,724 | 80,723 | 70,996 |
| IMPERIAL FUND MOR NQM2 A1 144A | 1.0730% | 80,060 | 80,059 | 68,109 |
| IMPERIAL FUND MOR NQM3 A1 144A | 1.5950% | 120,516 | 120,515 | 104,539 |
| INC RESEARCH / INVENTIV HEALTH | 0.0000% | 0 | 0 | 0 |
| INDIANA UNIVERSITY HEALTH INC | 2.8520% | 60,000 | 59,998 | 38,016 |
| INDYMAC INDX MORTGAG AR12 2A1A | 4.2671% | 387,038 | 393,214 | 364,478 |
| INGERSOLL RAND INC | 5.4000% | 250,000 | 249,458 | 258,504 |
| INSIGHT ENTERPRISES INC 144A | 6.6250% | 240,000 | 242,198 | 246,557 |
| INTEL CORP | 3.1000% | 85,000 | 48,853 | 47,714 |
| INTEL CORP | 4.0000% | 175,000 | 168,850 | 173,315 |
| INTEL CORP | 4.8000% | 985,000 | 885,919 | 875,775 |
| INTEL CORP | 3.7500% | 100,000 | 98,546 | 99,439 |
| INTEL CORP | 3.2000% | 80,000 | 47,537 | 45,837 |
| INTEL CORP | 3.2500% | 155,000 | 106,777 | 99,185 |
| INTEL CORP | 3.9000% | 300,000 | 286,628 | 294,299 |
| INTEL CORP | 4.2500% | 34,000 | 28,324 | 27,648 |
| INTEL CORP | 5.6000% | 1,490,000 | 1,348,081 | 1,380,375 |
| INTEL CORP | 5.1250% | 450,000 | 460,341 | 461,597 |
| INTEL CORP | 2.8000% | 347,000 | 246,120 | 243,110 |
| INTEL CORP | 4.7500% | 545,000 | 458,910 | 447,718 |
| INTEL CORP | 4.8750% | 802,000 | 802,000 | 802,509 |
| INTEL CORP | 5.7000% | 272,000 | 258,066 | 254,592 |
| INTERCONTINENTAL EXCHANGE INC | 3.0000% | 880,000 | 577,804 | 577,247 |
| INTERCONTINENTAL EXCHANGE INC | 3.6250% | 360,000 | 351,011 | 357,380 |
| INTERCONTINENTAL EXCHANGE INC | 4.2000% | 735,000 | 729,367 | 736,397 |
| INTERNATIONAL BUSINESS MACHINE | 4.0000% | 511,000 | 411,465 | 429,370 |
| INTERNATIONAL BUSINESS MACHINE | 3.5000% | 100,000 | 96,195 | 98,133 |
| INTERNET BRANDS 12/24 TLB4 | 0.0000% | 187,326 | 185,450 | 159,783 |
| INTERNET BRANDS 4/23 COV-LITE | 0.0000% | 276,764 | 273,993 | 256,699 |
| INTERSTATE POWER AND LIGHT CO | 3.5000% | 85,000 | 88,122 | 60,850 |
| INVERSION ESCROW ISSUER L 144A | 6.7500% | 320,000 | 320,000 | 318,835 |
| INVITATION HOMES OPERATING PAR | 4.1500% | 2,200,000 | 2,196,147 | 2,142,248 |
| INVITATION HOMES OPERATING PAR | 4.8750% | 475,000 | 464,605 | 469,682 |
| IPALCO ENTERPRISES INC | 5.7500% | 800,000 | 798,164 | 815,139 |
| IQVIA INC | 6.2500% | 500,000 | 499,537 | 527,324 |
| IQVIA INC | 5.7000% | 900,000 | 908,425 | 928,620 |
| IQVIA INC 144A | 6.2500% | 175,000 | 174,998 | 182,861 |
| IRON MOUNTAIN 12/23 TLB | 0.0000% | 280,013 | 277,912 | 279,662 |
| IRON MOUNTAIN INC 144A | 7.0000% | 125,000 | 125,032 | 128,404 |
| IRON MOUNTAIN INC 144A | 6.2500% | 35,000 | 34,997 | 35,293 |
| IRON MOUNTAIN INC 144A | 5.2500% | 150,000 | 138,935 | 148,186 |
| IRON MOUNTAIN INC 144A | 4.5000% | 1,700,000 | 1,602,250 | 1,620,944 |
| ITC HOLDINGS CORP 144A | 4.9500% | 400,000 | 401,397 | 405,390 |
| J M SMUCKER CO/THE | 5.9000% | 75,000 | 74,983 | 78,609 |
| JABIL INC | 1.7000% | 195,000 | 194,997 | 193,646 |
| JABIL INC | 5.4500% | 365,000 | 363,786 | 377,014 |
| JB POINDEXTER & CO INC 144A | 8.7500% | 2,035,000 | 2,050,750 | 2,131,614 |
| JC PENNEY CORP INC | 6.3750% | 0 | 0 | 0 |
| JELD-WEN INC 144A | 7.0000% | 780,000 | 780,000 | 535,922 |
| JERSEY CENTRAL POWER & LIGHT C | 5.1000% | 365,000 | 363,881 | 369,864 |
| JETBLUE 2019-1 CLASS AA PASS T | 2.7500% | 431,739 | 378,162 | 387,703 |
| JETBLUE 8/24 TLB | 0.0000% | 123,438 | 120,969 | 117,945 |
| JETBLUE AIRWAYS CORP / JE 144A | 9.8750% | 164,000 | 161,800 | 165,224 |
| JOHN DEERE CAPITAL CORP | 4.7500% | 700,000 | 699,938 | 702,755 |
| JOHN DEERE OWNER TRUST 20 A A3 | 5.0100% | 125,435 | 125,426 | 126,012 |
| JOHNSON & JOHNSON | 2.2500% | 396,000 | 245,521 | 234,373 |
| JOHNSON & JOHNSON | 3.7000% | 855,000 | 850,305 | 908,660 |
| JOHNSON & JOHNSON | 2.1000% | 20,000 | 13,770 | 14,138 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| JOHNSON & JOHNSON | 0.9500% | 800,000 | 799,865 | 766,110 |
| JOHNSON & JOHNSON | 2.4500% | 364,000 | 213,618 | 200,789 |
| JOHNSTONE SUPPLY 12/24 TLB | 0.0000% | 207,900 | 207,380 | 208,910 |
| JONES LANG LASALLE INC | 6.8750% | 1,320,000 | 1,313,807 | 1,413,307 |
| JOSTENS/CHAMP ACQUISITION 11/2 | 0.0000% | 98,125 | 97,144 | 98,493 |
| JP MORGAN CHASE CO CCDC A 144A | 7.2355% | 2,800,000 | 2,748,045 | 2,949,621 |
| JP MORGAN CHASE COM C16 D 144A | 4.9688% | 71,384 | 62,610 | 67,458 |
| JP MORGAN MORTGAG LTV3 B4 144A | 4.3612% | 419,428 | 423,601 | 386,153 |
| JP MORGAN MORTGAGE 10 B4 144A | 2.8273% | 129,225 | 118,156 | 101,591 |
| JP MORGAN MORTGAGE ACQ WMC3 A3 | 4.0071% | 188,874 | 200,649 | 143,715 |
| JP MORGAN MORTGAGE ACQU HE2 M1 | 4.2371% | 1,300,000 | 1,196,120 | 1,257,803 |
| JP MORGAN MORTGAGE T 7 B1 144A | 2.7925% | 444,093 | 443,721 | 370,164 |
| JP MORGAN MORTGAGE TRUS A1 6A1 | 5.3250% | 9,441 | 10,037 | 9,181 |
| JP MORGAN MORTGAGE TRUS A2 1A1 | 0.0000% | 12,060 | 11,108 | 6,271 |
| JPMBB COMMERCIAL MORTGA C23 XA | 0.3346% | 46,822 | 2,255 | 0 |
| JPMBB COMMERCIAL MORTGAG C22 B | 4.5132% | 155,000 | 152,951 | 150,733 |
| JPMORGAN CHASE & CO | 5.0400% | 1,016,000 | 1,016,000 | 1,026,606 |
| JPMORGAN CHASE & CO | 3.3000% | 950,000 | 950,000 | 948,903 |
| JPMORGAN CHASE & CO | 5.5720% | 295,000 | 295,000 | 310,314 |
| JPMORGAN CHASE & CO | 5.6000% | 407,000 | 405,332 | 425,571 |
| JPMORGAN CHASE & CO | 4.8500% | 222,000 | 241,639 | 210,767 |
| JPMORGAN CHASE & CO | 4.1250% | 1,495,000 | 1,499,610 | 1,497,814 |
| JPMORGAN CHASE & CO | 3.8820% | 1,465,000 | 1,397,847 | 1,317,821 |
| JPMORGAN CHASE & CO | 1.9530% | 49,000 | 42,259 | 43,751 |
| JPMORGAN CHASE & CO | 3.7020% | 1,069,000 | 1,112,572 | 1,053,570 |
| JPMORGAN CHASE & CO | 4.2030% | 872,000 | 894,944 | 874,708 |
| JPMORGAN CHASE & CO | 2.5450% | 3,164,000 | 2,756,290 | 2,858,574 |
| JPMORGAN CHASE & CO | 3.5400% | 187,000 | 182,568 | 185,999 |
| JPMORGAN CHASE & CO | 2.9630% | 1,060,000 | 947,348 | 974,190 |
| JPMORGAN CHASE & CO | 4.3230% | 250,000 | 250,000 | 251,056 |
| JPMORGAN CHASE & CO | 4.8510% | 712,000 | 712,000 | 721,240 |
| JPMORGAN CHASE & CO | 4.9120% | 5,900,000 | 5,773,579 | 6,022,630 |
| JPMORGAN CHASE & CO | 2.5800% | 272,000 | 272,000 | 248,839 |
| JPMORGAN CHASE & CO | 5.1030% | 1,120,000 | 1,120,000 | 1,157,373 |
| JPMORGAN CHASE & CO | 6.0870% | 2,675,000 | 2,683,310 | 2,818,021 |
| JPMORGAN CHASE & CO | 4.8100% | 1,180,000 | 1,180,000 | 1,174,013 |
| JPMORGAN CHASE & CO | 5.2990% | 885,000 | 885,000 | 912,358 |
| JPMORGAN CHASE & CO | 3.9600% | 3,200,000 | 3,155,261 | 3,199,482 |
| JPMORGAN CHASE & CO | 5.3360% | 210,000 | 210,000 | 217,983 |
| JPMORGAN CHASE & CO | 5.5710% | 2,300,000 | 2,300,000 | 2,345,997 |
| JPMORGAN CHASE & CO | 5.5810% | 1,700,000 | 1,702,409 | 1,774,596 |
| JPMORGAN CHASE & CO | 5.2940% | 1,021,000 | 1,021,723 | 1,055,083 |
| JPMORGAN CHASE & CO | 5.5020% | 2,575,000 | 2,622,589 | 2,696,833 |
| JPMORGAN CHASE & CO | 4.9950% | 529,000 | 530,584 | 543,487 |
| JPMORGAN CHASE & CO | 4.9460% | 800,000 | 800,735 | 809,647 |
| JPMORGAN CHASE & CO | 5.1400% | 710,000 | 710,196 | 734,455 |
| JPMORGAN CHASE & CO | 5.5760% | 715,000 | 715,000 | 741,109 |
| JPMORGAN CHASE & CO | 2.5220% | 320,000 | 289,213 | 298,349 |
| JPMORGAN CHASE & CO | 4.2550% | 470,000 | 470,000 | 469,137 |
| JPMORGAN CHASE & CO | 4.5769% | 2,300,000 | 2,300,000 | 2,310,550 |
| JPMORGAN CHASE & CO | 3.6500% | 990,000 | 963,557 | 984,471 |
| JPMORGAN CHASE & CO | 6.8750% | 150,000 | 156,042 | 158,325 |
| JPMORGAN CHASE BANK NA | 5.1100% | 1,750,000 | 1,750,000 | 1,769,006 |
| K HOVNANIAN ENTERPRISES I 144A | 8.0000% | 420,000 | 420,000 | 428,702 |
| K HOVNANIAN ENTERPRISES I 144A | 8.3750% | 640,000 | 640,000 | 650,428 |
| KAISER ALUMINUM CORP 144A | 5.8750% | 217,000 | 216,990 | 217,638 |
| KAISER FOUNDATION HOSPITALS | 3.0020% | 101,000 | 101,000 | 66,324 |
| KAISER FOUNDATION HOSPITALS | 2.8100% | 617,000 | 468,551 | 460,000 |
| KASEYA 3/25 TL | 0.0000% | 134,325 | 133,653 | 134,344 |
| KB HOME | 4.8000% | 120,000 | 116,206 | 119,524 |
| KENNEDY-WILSON INC | 4.7500% | 2,710,000 | 2,340,805 | 2,623,788 |
| KENTUCKY UTILITIES CO | 5.8500% | 55,000 | 54,984 | 55,683 |
| KENVUE INC | 5.0000% | 213,000 | 217,608 | 219,492 |
| KEURIG DR PEPPER INC | 5.0500% | 100,000 | 100,748 | 102,110 |
| KEURIG DR PEPPER INC | 3.9500% | 252,000 | 246,693 | 249,282 |
| KEURIG DR PEPPER INC | 4.6000% | 325,000 | 324,277 | 326,952 |
| KEURIG DR PEPPER INC | 4.5970% | 50,000 | 50,078 | 50,417 |
| KEYSIGHT TECHNOLOGIES INC | 4.9500% | 135,000 | 134,876 | 136,232 |
| KIDDE GLOBAL 7/25 TLB | 0.0000% | 292,208 | 289,286 | 293,759 |
| KILROY REALTY LP | 6.2500% | 790,000 | 774,206 | 818,066 |
| KIMBERLY-CLARK CORP | 3.1000% | 45,000 | 41,633 | 43,355 |
| KIMBERLY-CLARK CORP | 2.8750% | 160,000 | 159,557 | 106,120 |
| KIMBERLY-CLARK CORP | 3.2000% | 299,000 | 287,296 | 291,956 |
| KINDER MORGAN INC | 5.0000% | 330,000 | 329,646 | 337,810 |
| KINDER MORGAN INC | 4.8000% | 625,000 | 587,654 | 627,454 |
| KINDER MORGAN INC | 1.7500% | 205,000 | 204,936 | 201,241 |
| KINDER MORGAN INC | 5.1500% | 215,000 | 214,765 | 222,516 |
| KINDER MORGAN INC | 5.9500% | 220,000 | 219,011 | 219,412 |
| KINETIK HOLDINGS LP 144A | 6.6250% | 455,000 | 460,688 | 468,529 |
| KINETIK HOLDINGS LP 144A | 5.8750% | 1,240,000 | 1,234,891 | 1,250,952 |
| KNOWBE4 7/25 TL | 0.0000% | 155,000 | 154,613 | 154,904 |
| KODIAK BUILDING PARTNERS 11/24 | 0.0000% | 90,659 | 90,205 | 88,307 |
| KODIAK GAS SERVICES LLC 144A | 6.7500% | 1,115,000 | 1,124,263 | 1,146,148 |
| KODIAK GAS SERVICES LLC 144A | 6.5000% | 745,000 | 745,000 | 761,307 |
| KRAFT HEINZ FOODS CO | 5.2000% | 67,000 | 63,227 | 61,621 |

| | Coupon | Units | Cost | Market Value |
|-----------------------------------|----------|-----------|-----------|--------------|
| KRAFT HEINZ FOODS CO | 5.4000% | 2,140,000 | 2,139,480 | 2,202,224 |
| KUBOTA CREDIT OWNER 2A A4 144A | 5.1900% | 210,000 | 209,980 | 215,557 |
| LABORATORY CORP OF AMERICA HOL | 4.8000% | 1,439,000 | 1,390,565 | 1,428,503 |
| LAMAR MEDIA CORP | 3.7500% | 125,000 | 120,024 | 122,735 |
| LAMAR MEDIA CORP 144A | 5.3750% | 152,000 | 151,683 | 151,004 |
| LAZARD GROUP LLC | 6.0000% | 500,000 | 499,846 | 529,818 |
| LAZARD GROUP LLC | 4.3750% | 626,000 | 622,126 | 627,577 |
| LBM ACQUISITION LLC 144A | 6.2500% | 1,442,000 | 1,287,760 | 1,298,678 |
| LBM ACQUISITION LLC 144A | 9.5000% | 149,000 | 153,997 | 155,324 |
| LCM INVESTMENTS HOLDINGS 144A | 8.2500% | 2,200,000 | 2,255,000 | 2,326,926 |
| LEEWARD RENEWABLE ENERGY 144A | 4.2500% | 40,000 | 34,100 | 38,069 |
| LEHMAN BRTH HLD (RICI) ESCROW | 0.0000% | 900,000 | 771,043 | 0 |
| LEHMAN XS TRUST SERIE 12N 1A3A | 4.1871% | 393,778 | 375,351 | 393,278 |
| LENNAR CORP | 5.0000% | 2,500,000 | 2,933,020 | 2,519,851 |
| LENNOX INTERNATIONAL INC | 5.5000% | 250,000 | 249,850 | 258,080 |
| LEVEL 3 FINANCING INC 144A | 7.0000% | 10,000 | 10,000 | 10,306 |
| LEVEL 3 FINANCING INC 144A | 3.7500% | 200,000 | 142,682 | 182,102 |
| LEVEL 3 FINANCING INC 144A | 6.8750% | 95,000 | 95,000 | 97,178 |
| LEVEL 3 FINANCING INC 144A | 4.8750% | 50,000 | 44,713 | 48,625 |
| LEVEL 3 FINANCING INC 144A | 8.5000% | 620,000 | 620,001 | 635,587 |
| LFS TOPCO LLC 144A | 8.7500% | 1,605,000 | 1,583,722 | 1,615,373 |
| LIBERTY UTILITIES FINANCE 144A | 2.0500% | 1,100,000 | 1,097,867 | 998,702 |
| LIFEPOINT HEALTH INC 144A | 11.0000% | 1,723,000 | 1,865,872 | 1,889,502 |
| LIFEPOINT HEALTH INC 144A | 8.3750% | 1,330,000 | 1,366,183 | 1,443,664 |
| LIVE NATION ENTERTAINMENT 144A | 3.7500% | 585,000 | 558,161 | 575,745 |
| LIVE NATION ENTERTAINMENT 144A | 6.5000% | 570,000 | 570,920 | 575,122 |
| LONG BEACH MORTGAGE LOA WL1 M4 | 4.8371% | 1,301,488 | 1,300,411 | 1,287,913 |
| LONG BEACH MORTGAGE LOAN 2 1A | 4.1471% | 1,283,532 | 948,865 | 1,132,751 |
| LONG BEACH MORTGAGE LOAN 3 1A | 4.3071% | 398,688 | 339,968 | 396,119 |
| LONG BEACH MORTGAGE LOAN 4 1A1 | 4.3471% | 15,581 | 16,518 | 15,239 |
| LONG BEACH MORTGAGE LOAN 8 2A3 | 4.1071% | 1,486,781 | 615,466 | 370,544 |
| LONG BEACH MORTGAGE LOAN 8 2A4 | 4.2671% | 1,399,323 | 613,330 | 349,607 |
| LOUISIANA LOCAL GOVERNMENT ELL A2 | 4.1450% | 5,745,000 | 5,643,158 | 5,749,471 |
| LOUISIANA LOCAL GOVERNMENT ELL A3 | 4.2750% | 20,000 | 20,003 | 19,840 |
| LOUISIANA LOCAL GOVERNMENT ELL A4 | 4.4750% | 50,000 | 50,006 | 48,854 |
| LOUISVILLE GAS AND ELECTRIC CO | 5.8500% | 65,000 | 64,981 | 65,707 |
| LPL HOLDINGS INC | 6.7500% | 425,000 | 441,821 | 453,714 |
| LPL HOLDINGS INC | 5.6500% | 215,000 | 214,573 | 220,765 |
| LUMINENT MORTGAGE TRUST 2 A1A | 4.1871% | 1,113,753 | 673,135 | 808,941 |
| LYB INTERNATIONAL FINANCE III | 5.5000% | 5,000 | 5,002 | 4,952 |
| LYB INTERNATIONAL FINANCE III | 3.6250% | 685,000 | 451,229 | 443,540 |
| LYB INTERNATIONAL FINANCE III | 5.8750% | 915,000 | 912,691 | 911,895 |
| M&T BANK CORP | 5.4000% | 400,000 | 400,000 | 404,227 |
| M&T BANK CORP | 7.4130% | 735,000 | 760,688 | 797,736 |
| M&T BANK CORP | 6.0820% | 402,000 | 399,077 | 427,728 |
| M/I HOMES INC | 3.9500% | 140,000 | 132,438 | 134,722 |
| MAD COMMERCIAL MOR 11MD D 144A | 6.5712% | 100,000 | 100,000 | 101,332 |
| MADISON SAFETY 9/25 TLB | 0.0000% | 207,666 | 207,459 | 208,920 |
| MAIN STREET CAPITAL CORP | 5.4000% | 235,000 | 234,977 | 236,107 |
| MAJORDRIVE HOLDINGS COV-LITE T | 0.0000% | 195,075 | 194,100 | 176,543 |
| MARKEL GROUP INC | 6.0000% | 15,000 | 14,947 | 15,151 |
| MARRIOTT INTERNATIONAL INC/MD | 5.0000% | 600,000 | 598,031 | 610,233 |
| MARRIOTT INTERNATIONAL INC/MD | 5.5000% | 450,000 | 440,761 | 461,631 |
| MARRIOTT INTERNATIONAL INC/MD | 5.2500% | 790,000 | 784,707 | 802,052 |
| MARRIOTT INTERNATIONAL INC/MD | 2.8500% | 1,517,000 | 1,487,614 | 1,408,150 |
| MARRIOTT INTERNATIONAL INC/MD | 5.5500% | 175,000 | 174,430 | 181,806 |
| MARRIOTT INTERNATIONAL INC/MD | 5.4500% | 1,300,000 | 1,297,897 | 1,311,703 |
| MARRIOTT INTERNATIONAL INC/MD | 5.3500% | 370,000 | 361,707 | 380,943 |
| MARRIOTT OWNERSHIP RESORT 144A | 4.5000% | 495,000 | 446,396 | 472,927 |
| MARRIOTT OWNERSHIP RESORT 144A | 6.5000% | 290,000 | 290,363 | 278,268 |
| MARRIOTT OWNERSHIP RESORTS INC | 4.7500% | 2,255,000 | 2,006,950 | 2,221,240 |
| MARS INC 144A | 5.0000% | 1,500,000 | 1,497,247 | 1,548,311 |
| MARS INC 144A | 4.8000% | 325,000 | 325,209 | 332,341 |
| MARS INC 144A | 5.2000% | 2,600,000 | 2,595,693 | 2,677,817 |
| MARS INC 144A | 5.8000% | 40,000 | 39,773 | 40,331 |
| MARS INC 144A | 5.7000% | 1,360,000 | 1,347,377 | 1,360,381 |
| MARSH & MCLENNAN COS INC | 3.7500% | 1,150,000 | 1,149,552 | 1,148,999 |
| MARSH & MCLENNAN COS INC | 4.5500% | 1,500,000 | 1,498,923 | 1,517,940 |
| MARSH & MCLENNAN COS INC | 5.7000% | 1,107,000 | 1,103,796 | 1,116,562 |
| MARTIN MARIETTA MATERIALS INC | 5.5000% | 200,000 | 196,086 | 195,323 |
| MARTIN MARIETTA MATERIALS INC | 3.2000% | 99,000 | 69,792 | 67,014 |
| MARVELL TECHNOLOGY INC | 5.7500% | 65,000 | 64,881 | 67,820 |
| MASSACHUSETTS ELECTRIC CO 144A | 1.7290% | 1,045,000 | 1,045,000 | 915,715 |
| MASSACHUSETTS INSTITUTE OF TEC | 4.6780% | 140,000 | 139,596 | 116,456 |
| MASSMUTUAL GLOBAL FUNDING 144A | 4.9500% | 300,000 | 299,881 | 307,322 |
| MASTERCARD INC | 3.8500% | 150,000 | 166,581 | 117,990 |
| MASTERCARD INC | 4.5500% | 690,000 | 688,582 | 691,136 |
| MASTERCARD INC | 4.3500% | 830,000 | 823,028 | 835,444 |
| MASTR ASSET BACKED SECUR NC1 M1 | 4.5071% | 423,260 | 414,615 | 397,309 |
| MASTR ASSET BACKED SECUR NC1 M2 | 4.5371% | 209,147 | 211,862 | 215,194 |
| MASTR ASSET BACKED SECUR NC3 A1 | 4.0471% | 441,285 | 347,747 | 195,882 |
| MATADOR RESOURCES CO 144A | 6.5000% | 115,000 | 115,718 | 116,629 |
| MATADOR RESOURCES CO 144A | 6.8750% | 170,000 | 169,804 | 173,788 |
| MAUSER PACKAGING SOLUTION 144A | 7.8750% | 165,000 | 153,987 | 163,829 |
| MAUSER PACKAGING SOLUTION 144A | 9.2500% | 125,000 | 120,464 | 120,000 |

| | Coupon | Units | Cost | Market Value |
|---------------------------------|---------|-----------|-----------|--------------|
| MAYO CLINIC | 3.1960% | 32,000 | 32,000 | 20,251 |
| MCAFFEE 12/24 TLB | 0.0000% | 420,010 | 417,910 | 386,279 |
| MCAFFEE CORP 144A | 7.3750% | 169,000 | 151,977 | 147,381 |
| MCDONALD'S CORP | 3.6250% | 1,385,000 | 1,418,089 | 1,027,214 |
| MCKESSON CORP | 4.2500% | 100,000 | 98,741 | 100,610 |
| MCKESSON CORP | 5.1000% | 485,000 | 493,405 | 501,936 |
| MCLAREN HEALTH CARE CORP | 4.3860% | 400,000 | 490,942 | 337,210 |
| MEDLINE BORROWER LP 144A | 5.2500% | 2,697,000 | 2,661,966 | 2,712,109 |
| MEDLINE BORROWER LP 144A | 3.8750% | 340,000 | 329,963 | 331,945 |
| MEDLINE INDUSTRIES/MOZART 7/25 | 0.0000% | 61,378 | 61,082 | 61,543 |
| MEMORIAL HEALTH SERVICES | 3.4470% | 75,000 | 74,998 | 53,434 |
| MEMORIAL SLOAN-KETTERING CANCER | 2.9550% | 18,000 | 18,000 | 11,853 |
| MERCEDES-BENZ FINANCE NOR 144A | 4.9000% | 200,000 | 199,859 | 203,675 |
| MERCER INTERNATIONAL INC | 5.1250% | 2,000,000 | 1,947,478 | 1,272,786 |
| MERCK & CO INC | 5.5000% | 540,000 | 539,119 | 540,004 |
| MERCK & CO INC | 4.4500% | 710,000 | 709,416 | 712,265 |
| MERCK & CO INC | 5.7000% | 1,300,000 | 1,367,015 | 1,318,515 |
| MERRILL LYNCH MORTGAGE I A10 A | 4.2071% | 34,506 | 36,015 | 34,152 |
| MERRILL LYNCH MORTGAGE I A4 3A | 7.0000% | 2,666 | 3,108 | 2,620 |
| MERRILL LYNCH MORTGAGE IN 3 5A | 4.2871% | 6,556 | 6,848 | 6,319 |
| MERRILL LYNCH MORTGAGE WMC1 M1 | 4.5371% | 668,828 | 678,635 | 659,951 |
| META PLATFORMS INC | 5.5000% | 815,000 | 813,522 | 794,356 |
| META PLATFORMS INC | 5.7500% | 895,000 | 894,006 | 857,025 |
| META PLATFORMS INC | 4.4500% | 20,000 | 16,634 | 16,326 |
| META PLATFORMS INC | 4.6500% | 570,000 | 478,056 | 462,461 |
| META PLATFORMS INC | 5.6000% | 100,000 | 99,736 | 96,057 |
| META PLATFORMS INC | 3.8500% | 45,000 | 42,360 | 43,708 |
| META PLATFORMS INC | 4.6000% | 680,000 | 679,950 | 686,384 |
| META PLATFORMS INC | 4.5500% | 1,050,000 | 1,050,280 | 1,069,541 |
| META PLATFORMS INC | 4.7500% | 1,300,000 | 1,297,819 | 1,313,748 |
| META PLATFORMS INC | 5.6250% | 1,640,000 | 1,636,911 | 1,577,167 |
| META PLATFORMS INC | 4.8750% | 765,000 | 764,869 | 765,261 |
| METLIFE INC | 6.3500% | 440,000 | 450,259 | 463,970 |
| METLIFE SECURITIZATI 1A A 144A | 3.0000% | 18,831 | 19,001 | 18,227 |
| MFA 2020-NQM1 TRU NQM1 A1 144A | 2.4790% | 13,264 | 13,264 | 12,928 |
| MFA 2020-NQM3 TRU NQM3 A1 144A | 1.0140% | 18,589 | 18,589 | 17,762 |
| MFA 2021-INV1 TRU INV1 A1 144A | 0.8520% | 17,698 | 17,698 | 17,092 |
| MFA 2021-INV2 TRU INV2 A1 144A | 1.9060% | 86,000 | 85,998 | 79,135 |
| MFA 2021-NQM1 TRU NQM1 A1 144A | 1.1530% | 41,849 | 41,857 | 39,602 |
| MFA 2021-NQM2 TRU NQM2 A1 144A | 1.0290% | 57,538 | 57,542 | 51,063 |
| MICHAELS COS INC/THE 144A | 5.2500% | 95,000 | 85,781 | 91,329 |
| MICRON TECHNOLOGY INC | 6.0500% | 1,020,000 | 1,041,359 | 1,090,596 |
| MICRON TECHNOLOGY INC | 5.8000% | 284,000 | 289,341 | 299,791 |
| MICROSOFT CORP | 2.6750% | 570,000 | 570,493 | 329,037 |
| MICROSOFT CORP | 2.5250% | 993,000 | 980,590 | 609,452 |
| MID-AMERICA APARTMENTS LP | 4.9500% | 235,000 | 228,674 | 237,163 |
| MIDAMERICAN ENERGY CO | 3.9500% | 150,000 | 155,870 | 119,089 |
| MIDAMERICAN ENERGY CO | 3.1500% | 40,000 | 39,805 | 27,170 |
| MIDAMERICAN ENERGY CO | 4.2500% | 25,000 | 24,868 | 20,552 |
| MID-ATLANTIC INTERSTATE T 144A | 4.1000% | 1,000,000 | 1,095,473 | 1,000,894 |
| MIDWEST CONNECTOR CAPITAL 144A | 4.6250% | 100,000 | 102,654 | 100,189 |
| MILL CITY MORTGAG NMR1 A1 144A | 1.1250% | 91,397 | 92,009 | 88,180 |
| MILL CITY MORTGAGE GS1 A1 144A | 2.7500% | 121,229 | 121,750 | 119,190 |
| MILL CITY MORTGAGE GS2 A1 144A | 2.7500% | 1,218,289 | 1,225,248 | 1,188,967 |
| MILL CITY MORTGAGE L 3 A1 144A | 3.5000% | 29,856 | 29,606 | 29,553 |
| MKS INSTRUMENTS 1/25 (USD) TL | 0.0000% | 64,126 | 63,966 | 64,353 |
| MMAF EQUIPMENT FINAN A A5 144A | 1.5600% | 200,000 | 176,028 | 193,717 |
| MONDELEZ INTERNATIONAL INC | 4.6250% | 1,800,000 | 1,307,762 | 1,359,881 |
| MORGAN STANLEY | 5.0500% | 250,000 | 249,999 | 250,173 |
| MORGAN STANLEY | 5.2500% | 1,700,000 | 1,655,279 | 1,753,367 |
| MORGAN STANLEY | 1.5930% | 6,400,000 | 6,272,618 | 6,344,506 |
| MORGAN STANLEY | 1.7940% | 294,000 | 250,272 | 258,498 |
| MORGAN STANLEY | 1.9280% | 1,475,000 | 1,472,404 | 1,296,597 |
| MORGAN STANLEY | 3.5910% | 2,425,000 | 2,409,736 | 2,408,492 |
| MORGAN STANLEY | 3.6220% | 10,000 | 9,724 | 9,724 |
| MORGAN STANLEY | 4.8920% | 485,000 | 485,000 | 481,783 |
| MORGAN STANLEY | 1.5120% | 2,989,000 | 2,898,700 | 2,946,711 |
| MORGAN STANLEY | 5.4240% | 695,000 | 714,540 | 724,161 |
| MORGAN STANLEY | 5.4490% | 1,271,000 | 1,286,472 | 1,312,339 |
| MORGAN STANLEY | 2.6990% | 455,000 | 414,071 | 427,126 |
| MORGAN STANLEY | 5.8310% | 835,000 | 835,000 | 888,812 |
| MORGAN STANLEY | 5.6520% | 1,100,000 | 1,099,992 | 1,121,800 |
| MORGAN STANLEY | 5.6560% | 1,155,000 | 1,154,998 | 1,204,130 |
| MORGAN STANLEY | 2.5110% | 1,118,000 | 988,065 | 1,003,846 |
| MORGAN STANLEY | 5.2300% | 325,000 | 325,066 | 335,512 |
| MORGAN STANLEY | 4.9940% | 155,000 | 154,998 | 158,119 |
| MORGAN STANLEY | 5.1920% | 515,000 | 515,000 | 531,425 |
| MORGAN STANLEY | 5.6640% | 225,000 | 225,000 | 236,644 |
| MORGAN STANLEY | 4.6777% | 4,000,000 | 4,000,255 | 4,016,156 |
| MORGAN STANLEY ABS CAP HE2 A2C | 3.9171% | 1,900,278 | 1,018,624 | 873,570 |
| MORGAN STANLEY ABS CAP HE4 A2C | 4.0171% | 1,729,695 | 1,143,407 | 546,722 |
| MORGAN STANLEY ABS CAP HE8 A2C | 3.9271% | 1,812,038 | 1,059,107 | 792,890 |
| MORGAN STANLEY ABS CAP NC2 A2A | 3.8971% | 185,035 | 139,909 | 81,624 |
| MORGAN STANLEY ABS CAP WMC4 M6 | 4.8371% | 571,199 | 566,076 | 540,659 |
| MORGAN STANLEY ABS CAPI HE3 M1 | 4.6421% | 141,232 | 143,548 | 145,192 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| MORGAN STANLEY BANK C9 D 144A | 3.7937% | 205,000 | 184,002 | 189,375 |
| MORGAN STANLEY BANK NA | 4.9680% | 570,000 | 570,945 | 578,052 |
| MORGAN STANLEY CAP 150E A 144A | 3.9120% | 500,000 | 492,189 | 451,125 |
| MORGAN STANLEY IXIS REAL 2 A1 | 3.8371% | 1,941 | 2,091 | 633 |
| MORGAN STANLEY PRIVATE BANK NA | 4.4660% | 3,500,000 | 3,499,946 | 3,524,009 |
| MORTGAGEIT MORTGAGE LOAN 1 1A2 | 4.1871% | 202,900 | 194,033 | 148,126 |
| MORTGAGEIT TRUST 2004-2 2 A1 | 4.5271% | 42,788 | 42,796 | 43,143 |
| MOSAIC CO/THE | 4.6000% | 630,000 | 629,294 | 631,753 |
| MOTOROLA SOLUTIONS INC | 2.7500% | 590,000 | 585,158 | 540,389 |
| MOTOROLA SOLUTIONS INC | 2.3000% | 195,000 | 179,644 | 177,184 |
| MOTOROLA SOLUTIONS INC | 5.4000% | 385,000 | 384,643 | 398,337 |
| MOUNT NITTANY MEDICAL CENTER O | 3.7990% | 40,000 | 40,004 | 29,869 |
| MPLX LP | 5.0000% | 3,200,000 | 3,179,870 | 3,219,877 |
| MPLX LP | 5.5000% | 7,000 | 6,926 | 7,154 |
| MPLX LP | 4.8000% | 310,000 | 309,652 | 313,617 |
| MPLX LP | 4.5000% | 190,000 | 167,797 | 173,695 |
| MPLX LP | 4.1250% | 1,749,000 | 1,747,753 | 1,749,810 |
| MPLX LP | 4.9000% | 225,000 | 220,891 | 185,020 |
| MPLX LP | 4.7000% | 541,000 | 545,768 | 451,266 |
| MPLX LP | 5.2000% | 25,000 | 27,357 | 22,414 |
| MPT OPERATING PARTNERSHIP 144A | 8.5000% | 140,000 | 142,355 | 149,511 |
| MPT OPERATING PARTNERSHIP LP / | 5.0000% | 1,360,000 | 1,300,056 | 1,312,941 |
| MPT OPERATING PARTNERSHIP LP / | 3.5000% | 697,000 | 517,010 | 506,783 |
| MRFC MORTGAGE PASS-THR TBC3 A1 | 4.2347% | 1,761 | 1,809 | 1,725 |
| MSCI INC | 5.2500% | 600,000 | 597,747 | 605,532 |
| MSCI INC | 5.1500% | 275,000 | 274,041 | 273,595 |
| MSCI INC 144A | 4.0000% | 700,000 | 654,756 | 684,968 |
| NABORS INDUSTRIES INC 144A | 7.6250% | 1,410,000 | 1,410,000 | 1,386,664 |
| NABORS INDUSTRIES INC 144A | 9.1250% | 135,000 | 135,121 | 141,151 |
| NATIONAL FUEL GAS CO | 5.9500% | 579,000 | 578,660 | 606,352 |
| NATIONAL HEALTH INVESTORS INC | 3.0000% | 269,000 | 228,956 | 244,393 |
| NATIONAL INTERGOVERNMENTAL PUR | 0.0000% | 138,253 | 136,990 | 138,674 |
| NATIONAL RURAL UTILITIES COOPE | 1.0000% | 165,000 | 164,962 | 162,765 |
| NATIONAL RURAL UTILITIES COOPE | 5.8000% | 1,600,000 | 1,636,715 | 1,717,661 |
| NATIONAL SECURITIES CLEAR 144A | 5.0000% | 1,850,000 | 1,861,129 | 1,894,412 |
| NATIONSTAR MORTGAGE HOLDI 144A | 7.1250% | 45,000 | 44,718 | 45,823 |
| NAVIENT PRIVATE ED DA A2A 144A | 4.0000% | 201,439 | 193,321 | 200,478 |
| NCR ATLEOS 10/24 TLB | 0.0000% | 104,533 | 101,136 | 104,708 |
| NCR ATLEOS 9/25 COV-LITE TLB | 0.0000% | 0 | 0 | 0 |
| NCR ATLEOS CORP 144A | 9.5000% | 205,000 | 216,337 | 222,494 |
| NCR VOYIX CORP 144A | 5.0000% | 485,000 | 501,824 | 481,241 |
| NCR VOYIX CORP 144A | 5.1250% | 603,000 | 603,004 | 598,926 |
| NEP 10/25 (USD) COV-LITE TLB | 0.0000% | 312,796 | 312,612 | 285,523 |
| NEPTUNE BIDCO US INC 144A | 9.2900% | 1,170,000 | 1,127,819 | 1,171,999 |
| NEPTUNE BIDCO US INC 144A | 10.3750% | 930,000 | 930,000 | 953,567 |
| NESTLE CAPITAL CORP 144A | 4.8750% | 900,000 | 899,639 | 927,600 |
| NETAPP INC | 5.5000% | 235,000 | 235,000 | 244,771 |
| NETAPP INC | 5.7000% | 236,000 | 235,765 | 247,519 |
| NETFLIX INC | 3.6250% | 700,000 | 967,071 | 834,010 |
| NETFLIX INC | 4.6250% | 300,000 | 456,069 | 371,582 |
| NETFLIX INC | 4.8750% | 1,367,000 | 1,607,408 | 1,396,594 |
| NETFLIX INC | 5.4000% | 95,000 | 94,808 | 92,366 |
| NETFLIX INC 144A | 4.8750% | 400,000 | 469,596 | 410,364 |
| NETFLIX INC REGS | 3.8750% | 300,000 | 349,082 | 363,650 |
| NEVADA POWER CO | 6.2500% | 265,000 | 264,969 | 267,980 |
| NEVADA POWER CO | 3.1250% | 1,175,000 | 2,077,189 | 768,547 |
| NEW CENTURY HOME EQUITY 2 A2B | 4.1071% | 286,213 | 283,661 | 286,131 |
| NEW CENTURY HOME EQUITY L D M2 | 4.4921% | 3,500,000 | 3,009,426 | 3,189,337 |
| NEW ENGLAND POWER CO 144A | 2.8070% | 535,000 | 433,980 | 328,410 |
| NEW ENTERPRISE STONE & LI 144A | 5.2500% | 2,545,000 | 2,565,961 | 2,545,562 |
| NEW ENTERPRISE STONE & LI 144A | 9.7500% | 580,000 | 638,842 | 584,350 |
| NEW RESIDENTIAL M NQ1R A1 144A | 0.9426% | 40,477 | 40,477 | 37,085 |
| NEW RESIDENTIAL M NQ2R A1 144A | 0.9405% | 17,858 | 17,858 | 17,164 |
| NEW RESIDENTIAL M NQM1 A1 144A | 2.4641% | 34,731 | 34,731 | 32,814 |
| NEW RESIDENTIAL M RPL1 A1 144A | 2.7500% | 1,025,270 | 1,040,269 | 990,221 |
| NEW RESIDENTIAL M RPL1 A1 144A | 3.5000% | 26,888 | 56,707 | 26,274 |
| NEW RESIDENTIAL M RPL3 A1 144A | 2.7500% | 1,301,227 | 1,308,164 | 1,261,588 |
| NEW RESIDENTIAL MO 1A A1A 144A | 4.0000% | 24,244 | 24,719 | 23,771 |
| NEW RESIDENTIAL MO 1A A1B 144A | 3.5000% | 504,409 | 517,625 | 476,391 |
| NEW RESIDENTIAL MO 4A A1S 144A | 4.5371% | 55,072 | 56,595 | 54,115 |
| NEW RESIDENTIAL MOR 2A A3 144A | 4.0000% | 27,470 | 28,716 | 26,767 |
| NEW RESIDENTIAL MOR 3A A1 144A | 4.5000% | 679,123 | 700,776 | 665,571 |
| NEW YORK AND PRESBYTERIAN HOSP | 3.9540% | 41,000 | 41,000 | 28,165 |
| NEW YORK LIFE GLOBAL FUND 144A | 5.0000% | 1,560,000 | 1,557,868 | 1,601,954 |
| NEW YORK LIFE GLOBAL FUND 144A | 4.6000% | 1,580,000 | 1,579,816 | 1,605,327 |
| NEW YORK STATE ELECTRIC & 144A | 2.1500% | 600,000 | 599,227 | 530,492 |
| NEWELL BRANDS INC | 6.6250% | 153,000 | 147,048 | 148,435 |
| NEWLY WEDS FOODS 3/25 COV-LITE | 0.0000% | 189,525 | 188,577 | 189,445 |
| NEWS CORP 144A | 3.8750% | 800,000 | 769,954 | 775,941 |
| NEXTERA ENERGY CAPITAL HOLDING | 5.0000% | 65,000 | 64,967 | 66,669 |
| NEXTERA ENERGY CAPITAL HOLDING | 5.9000% | 95,000 | 94,751 | 96,405 |
| NEXTERA ENERGY CAPITAL HOLDING | 3.0000% | 20,000 | 19,961 | 12,720 |
| NEXTERA ENERGY CAPITAL HOLDING | 4.8000% | 1,310,000 | 1,310,067 | 1,286,756 |
| NEXTERA ENERGY CAPITAL HOLDING | 6.3750% | 520,000 | 520,493 | 536,765 |
| NEXTERA ENERGY CAPITAL HOLDING | 1.9000% | 35,000 | 34,989 | 33,358 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| NEXTERA ENERGY CAPITAL HOLDING | 5.5500% | 115,000 | 114,301 | 111,463 |
| NFE FINANCING LLC 144A | 12.0000% | 0 | 0 | 0 |
| NIAGARA MOHAWK POWER CORP 144A | 2.7590% | 143,000 | 143,092 | 128,281 |
| NIAGARA MOHAWK POWER CORP 144A | 5.7830% | 638,000 | 638,737 | 632,531 |
| NISOURCE INC | 5.8500% | 350,000 | 342,568 | 350,236 |
| NISOURCE INC | 6.3750% | 380,000 | 379,959 | 393,584 |
| NISOURCE INC | 5.3500% | 505,000 | 504,479 | 517,195 |
| NISSAN AUTO RECEIVABLES 2 A A4 | 5.1800% | 290,000 | 289,972 | 296,233 |
| NISSAN MOTOR ACCEPTANCE C 144A | 2.0000% | 100,000 | 100,021 | 99,354 |
| NISSAN MOTOR ACCEPTANCE C 144A | 2.7500% | 4,850,000 | 4,849,283 | 4,608,285 |
| NISSAN MOTOR ACCEPTANCE C 144A | 1.8500% | 675,000 | 674,976 | 658,638 |
| NJ 2025-WBRK WBRK E 144A | 6.0752% | 50,000 | 46,648 | 47,872 |
| NORTHERN OIL & GAS INC 144A | 7.8750% | 1,495,000 | 1,495,001 | 1,455,609 |
| NORTHERN OIL & GAS INC 144A | 8.7500% | 160,000 | 168,623 | 161,519 |
| NORTHERN STATES POWER CO/MN | 5.0500% | 60,000 | 59,959 | 61,245 |
| NORTHERN STATES POWER CO/MN | 4.5000% | 65,000 | 67,290 | 55,389 |
| NORTHERN STATES POWER CO/MN | 3.2000% | 40,000 | 39,862 | 27,405 |
| NORTHERN STATES POWER CO/MN | 5.6500% | 60,000 | 59,677 | 60,377 |
| NORTHWESTERN MUTUAL GLOBA 144A | 4.3500% | 240,000 | 239,965 | 241,874 |
| NORTHWESTERN UNIVERSITY | 2.6400% | 45,000 | 45,000 | 28,366 |
| NOVARTIS CAPITAL CORP | 2.7500% | 424,000 | 319,284 | 272,380 |
| NOVASTAR MORTGAGE FUNDI 1 A2A1 | 3.9871% | 22,799 | 17,532 | 7,131 |
| NOVASTAR MORTGAGE FUNDIN 6 A2C | 4.1271% | 428,145 | 299,538 | 140,912 |
| NOVELIS CORP 144A | 6.8750% | 2,110,000 | 2,105,152 | 2,190,726 |
| NOVELIS CORP 144A | 4.7500% | 95,000 | 92,852 | 91,770 |
| NRG ENERGY INC 144A | 6.0000% | 4,285,000 | 4,285,244 | 4,341,748 |
| NRG ENERGY INC 144A | 4.7340% | 1,095,000 | 1,091,311 | 1,096,557 |
| NRG ENERGY INC 144A | 5.4070% | 275,000 | 274,999 | 274,790 |
| NSTAR ELECTRIC CO | 3.1000% | 50,000 | 49,592 | 33,547 |
| NSTAR ELECTRIC CO | 4.9500% | 15,000 | 14,942 | 13,577 |
| NSTAR ELECTRIC CO | 5.4000% | 15,000 | 14,980 | 15,574 |
| NUVEEN LLC 144A | 5.5500% | 1,500,000 | 1,498,665 | 1,563,355 |
| NVIDIA CORP | 2.0000% | 85,000 | 74,999 | 76,589 |
| NVIDIA CORP | 3.7000% | 40,000 | 47,044 | 29,326 |
| NVR INC | 3.0000% | 3,690,000 | 3,868,423 | 3,495,411 |
| OBX 2020-INV1 TRU INV1 A5 144A | 3.5000% | 47,344 | 48,285 | 42,873 |
| OBX 2021-NQM3 TRU NQM3 A1 144A | 1.0540% | 106,993 | 106,993 | 88,145 |
| OBX 2021-NQM4 TRU NQM4 A1 144A | 1.9570% | 189,518 | 189,515 | 163,715 |
| OCCIDENTAL PETROLEUM CORP | 6.0500% | 1,775,000 | 1,741,752 | 1,698,329 |
| OCEANEERING INTERNATIONAL INC | 6.0000% | 1,850,000 | 1,732,636 | 1,872,927 |
| OGLETHORPE POWER CORP | 5.3750% | 100,000 | 99,831 | 98,944 |
| OHIO POWER CO | 5.6500% | 75,000 | 74,866 | 78,328 |
| OKLAHOMA DEVELOPMENT FI ONG A1 | 3.8770% | 1,002,916 | 967,485 | 986,146 |
| OLD REPUBLIC INTERNATIONAL COR | 3.8500% | 90,000 | 90,227 | 65,357 |
| OLYMPUS WATER US HOLDING 144A | 6.2500% | 295,000 | 294,364 | 287,059 |
| OLYMPUS WATER US HOLDING 144A | 6.1250% | 115,000 | 134,279 | 133,999 |
| OLYMPUS WATER US HOLDING 144A | 7.2500% | 3,645,000 | 3,649,531 | 3,697,790 |
| OMEGA HEALTHCARE INVESTORS INC | 3.3750% | 130,000 | 117,114 | 121,494 |
| OMEGA HEALTHCARE INVESTORS INC | 5.2000% | 200,000 | 198,404 | 203,704 |
| OMNICOM GROUP INC | 5.3000% | 270,000 | 273,707 | 276,136 |
| OMNICOM GROUP INC 144A | 3.3750% | 67,000 | 66,883 | 51,030 |
| ONCOR ELECTRIC DELIVERY CO LLC | 3.8000% | 3,000 | 2,984 | 2,271 |
| ONCOR ELECTRIC DELIVERY CO LLC | 3.1000% | 20,000 | 19,904 | 13,314 |
| ONCOR ELECTRIC DELIVERY CO LLC | 4.3000% | 1,290,000 | 1,288,717 | 1,300,603 |
| ONE 2021-PARK MORT PARK E 144A | 5.5445% | 250,000 | 250,017 | 249,222 |
| ONEMAIN FINANCE CORP | 4.0000% | 40,000 | 37,759 | 37,496 |
| ONEMAIN FINANCE CORP | 6.6250% | 1,435,000 | 1,468,545 | 1,473,359 |
| ONEMAIN FINANCE CORP | 6.1250% | 150,000 | 149,984 | 152,922 |
| ONEMAIN FINANCE CORP | 6.7500% | 1,290,000 | 1,290,000 | 1,308,397 |
| ONEMAIN FINANCE CORP | 3.5000% | 280,000 | 225,400 | 277,267 |
| ONEMAIN FINANCE CORP | 5.3750% | 102,000 | 98,049 | 102,069 |
| ONEMAIN FINANCE CORP | 7.8750% | 1,210,000 | 1,204,532 | 1,279,033 |
| ONEOK INC | 6.2500% | 640,000 | 630,829 | 644,041 |
| ONEOK INC | 6.0500% | 103,000 | 106,574 | 109,716 |
| ONEOK INC | 5.0500% | 2,430,000 | 2,312,251 | 2,305,578 |
| ONEOK INC | 3.4000% | 975,000 | 908,563 | 945,400 |
| ONEOK INC | 4.2500% | 7,075,000 | 7,073,495 | 7,099,635 |
| ONEOK INC | 4.5500% | 1,255,000 | 1,249,730 | 1,266,330 |
| ONEOK INC | 4.7500% | 505,000 | 500,542 | 508,183 |
| ONEOK INC | 5.6500% | 286,000 | 285,814 | 297,130 |
| OPEN TEXT 8/23 TLB | 0.0000% | 239,800 | 232,606 | 239,831 |
| OPTION ONE MORTGAGE LOAN 1 2A3 | 4.0671% | 740,668 | 576,724 | 434,174 |
| OPTION ONE MORTGAGE LOAN 1 2A4 | 4.2271% | 914,942 | 753,940 | 536,314 |
| ORACLE CORP | 6.0000% | 1,775,000 | 1,796,748 | 1,570,659 |
| ORACLE CORP | 5.5000% | 690,000 | 689,896 | 677,582 |
| ORACLE CORP | 6.1500% | 75,000 | 78,181 | 78,358 |
| ORACLE CORP | 4.4500% | 90,000 | 89,947 | 88,112 |
| ORACLE CORP | 4.8000% | 100,000 | 99,966 | 97,022 |
| ORACLE CORP | 6.1250% | 185,000 | 184,480 | 164,418 |
| ORACLE CORP | 2.8750% | 93,000 | 85,005 | 83,508 |
| ORACLE CORP | 4.5000% | 265,000 | 252,611 | 245,250 |
| ORACLE CORP | 3.6000% | 500,000 | 359,572 | 338,793 |
| ORACLE CORP | 3.6500% | 253,000 | 222,301 | 185,127 |
| ORACLE CORP | 5.8750% | 75,000 | 74,965 | 67,913 |
| ORACLE CORP | 2.6500% | 260,000 | 257,143 | 257,869 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| ORACLE CORP | 3.8500% | 175,000 | 112,245 | 107,347 |
| ORACLE CORP | 1.6500% | 5,815,000 | 5,812,085 | 5,778,364 |
| ORACLE CORP | 5.3750% | 375,000 | 344,767 | 304,409 |
| ORACLE CORP | 2.9500% | 1,250,000 | 1,150,627 | 1,155,272 |
| ORACLE CORP | 4.2000% | 800,000 | 799,400 | 784,562 |
| ORACLE CORP | 5.2000% | 790,000 | 789,883 | 758,666 |
| ORACLE CORP | 5.9500% | 3,675,000 | 3,620,652 | 3,269,875 |
| O'REILLY AUTOMOTIVE INC | 5.7500% | 430,000 | 429,938 | 435,812 |
| O'REILLY AUTOMOTIVE INC | 3.6000% | 66,000 | 64,276 | 65,627 |
| O'REILLY AUTOMOTIVE INC | 4.7000% | 13,000 | 12,355 | 13,133 |
| O'REILLY AUTOMOTIVE INC | 4.2000% | 75,000 | 71,048 | 74,849 |
| ORYX MIDSTREAM 1/25 TLB | 0.0000% | 302,256 | 300,968 | 303,420 |
| OSAIC HOLDINGS INC 144A | 6.7500% | 925,000 | 946,969 | 967,525 |
| OTIS WORLDWIDE CORP | 3.3620% | 65,000 | 71,146 | 46,327 |
| OWNIT MORTGAGE LOAN TRUST 5 M1 | 4.6871% | 250,646 | 228,925 | 250,788 |
| PACCAR FINANCIAL CORP | 4.5500% | 365,000 | 364,501 | 372,044 |
| PACIFIC GAS AND ELECTRIC CO | 5.9000% | 45,000 | 44,791 | 43,295 |
| PACIFIC GAS AND ELECTRIC CO | 6.1000% | 947,000 | 950,848 | 943,232 |
| PACIFIC GAS AND ELECTRIC CO | 3.0000% | 3,800,000 | 3,793,045 | 3,684,899 |
| PACIFIC GAS AND ELECTRIC CO | 6.1500% | 282,000 | 272,643 | 280,100 |
| PACIFIC GAS AND ELECTRIC CO | 4.9500% | 1,820,000 | 1,630,267 | 1,542,762 |
| PACIFIC GAS AND ELECTRIC CO | 5.0500% | 1,235,000 | 1,232,736 | 1,243,715 |
| PACIFIC GAS AND ELECTRIC CO | 4.5000% | 140,000 | 157,768 | 122,368 |
| PACIFIC GAS AND ELECTRIC CO | 2.5000% | 4,414,000 | 4,302,895 | 3,977,379 |
| PACIFIC GAS AND ELECTRIC CO | 6.7500% | 15,000 | 15,716 | 16,000 |
| PACIFIC GAS AND ELECTRIC CO | 3.5000% | 98,000 | 77,454 | 66,336 |
| PACIFIC GAS AND ELECTRIC CO | 3.3000% | 25,000 | 24,903 | 18,976 |
| PACIFIC GAS AND ELECTRIC CO | 3.1500% | 285,000 | 285,000 | 285,000 |
| PACIFIC GAS AND ELECTRIC CO | 4.3000% | 700,000 | 743,159 | 556,880 |
| PACIFIC GAS AND ELECTRIC CO | 2.1000% | 2,000,000 | 1,930,700 | 1,939,206 |
| PACIFIC GAS AND ELECTRIC CO | 4.7500% | 755,000 | 629,301 | 639,757 |
| PACIFIC GAS AND ELECTRIC CO | 4.2000% | 1,501,000 | 1,451,398 | 1,492,917 |
| PACIFIC GAS AND ELECTRIC CO | 5.5500% | 1,549,000 | 1,550,953 | 1,599,063 |
| PACIFIC GAS AND ELECTRIC CO | 6.4000% | 725,000 | 749,600 | 783,404 |
| PACIFIC GAS AND ELECTRIC CO | 5.7000% | 530,000 | 529,927 | 545,843 |
| PACIFIC LIFE GLOBAL FUNDI 144A | 4.4500% | 175,000 | 174,992 | 177,005 |
| PACIFIC LIFE GLOBAL FUNDI 144A | 4.9000% | 150,000 | 149,867 | 153,282 |
| PACIFICORP | 6.0000% | 65,000 | 64,581 | 66,230 |
| PACIFICORP | 2.7000% | 400,000 | 353,021 | 367,715 |
| PACIFICORP | 2.9000% | 35,000 | 27,754 | 20,587 |
| PACIFICORP | 4.1000% | 93,000 | 76,777 | 73,668 |
| PANTHER ESCROW ISSUER LLC 144A | 7.1250% | 1,090,000 | 1,109,687 | 1,129,510 |
| PARAMOUNT GLOBAL | 3.3750% | 800,000 | 749,753 | 776,698 |
| PARAMOUNT GLOBAL | 3.7000% | 300,000 | 279,774 | 293,149 |
| PARK INTERMEDIATE HOLDING 144A | 7.0000% | 410,000 | 410,000 | 420,856 |
| PARK PLACE SECURITIES WCW3 M2 | 4.5221% | 699,507 | 656,991 | 704,952 |
| PAYCHEX INC | 5.3500% | 700,000 | 697,497 | 725,776 |
| PEACEHEALTH OBLIGATED GROUP | 3.2180% | 18,000 | 18,001 | 11,658 |
| PEACEHEALTH OBLIGATED GROUP | 4.3350% | 100,000 | 99,997 | 100,500 |
| PEBBLEBROOK HOTEL LP / PE 144A | 6.3750% | 220,000 | 221,485 | 225,161 |
| PECO ENERGY CO | 4.9000% | 40,000 | 39,936 | 40,943 |
| PECO ENERGY CO | 2.8000% | 1,840,000 | 1,838,186 | 1,155,283 |
| PEDIATRIC ASSOCIATES 12/21 COV | 0.0000% | 0 | 0 | 0 |
| PENNYMAC FINANCIAL SERVIC 144A | 5.7500% | 75,000 | 70,242 | 75,310 |
| PENNYMAC FINANCIAL SERVIC 144A | 7.1250% | 100,000 | 101,362 | 105,121 |
| PENNYMAC FINANCIAL SERVIC 144A | 4.2500% | 100,000 | 100,000 | 97,803 |
| PENNYMAC FINANCIAL SERVIC 144A | 6.8750% | 2,310,000 | 2,298,401 | 2,412,924 |
| PENNYMAC FINANCIAL SERVIC 144A | 7.8750% | 105,000 | 107,993 | 111,725 |
| PENSKE TRUCK LEASING CO L 144A | 5.7500% | 2,238,000 | 2,233,397 | 2,248,825 |
| PENSKE TRUCK LEASING CO L 144A | 6.0500% | 720,000 | 731,104 | 750,347 |
| PENSKE TRUCK LEASING CO L 144A | 5.2500% | 525,000 | 524,593 | 540,397 |
| PENSKE TRUCK LEASING CO L 144A | 4.2000% | 830,000 | 829,825 | 830,153 |
| PENSKE TRUCK LEASING CO L 144A | 5.3500% | 2,706,000 | 2,742,098 | 2,757,830 |
| PEPSICO INC | 3.8750% | 125,000 | 130,280 | 95,464 |
| PEPSICO INC | 4.6500% | 845,000 | 844,698 | 836,915 |
| PEPSICO INC | 4.2000% | 72,000 | 62,938 | 59,345 |
| PEPSICO INC | 1.4000% | 215,000 | 184,277 | 188,648 |
| PERATON 2/21 COV-LITE TLB | 0.0000% | 284,975 | 283,550 | 264,061 |
| PERIMETER HOLDINGS LLC 144A | 6.2500% | 885,000 | 885,000 | 880,895 |
| PETCO HEALTH AND WELLNESS 3/21 | 0.0000% | 215,828 | 215,288 | 213,374 |
| PETSMART LLC / PETSMART F 144A | 10.0000% | 100,000 | 100,012 | 102,961 |
| PETSMART LLC / PETSMART F 144A | 7.5000% | 2,810,000 | 2,810,014 | 2,859,693 |
| PFIZER INC | 2.7500% | 470,000 | 467,152 | 467,884 |
| PFIZER INC | 1.7500% | 293,000 | 292,423 | 259,131 |
| PFIZER INC | 2.5500% | 2,000 | 1,498 | 1,473 |
| PFIZER INC | 4.3000% | 215,000 | 221,013 | 188,288 |
| PFIZER INC | 4.4000% | 119,000 | 118,703 | 106,282 |
| PFS FINANCING CORP B A 144A | 4.9500% | 740,000 | 739,978 | 747,706 |
| PG&E RECOVERY FUNDING LLC | 4.8380% | 442,622 | 442,737 | 450,294 |
| PG&E WILDFIRE RECOVERY FUNDING | 4.0220% | 141,434 | 138,498 | 141,245 |
| PHILADELPHIA ENERGY SOLUTIONS | 0.0000% | 265,758 | 1,304,565 | 1,276 |
| PHILLIPS 66 CO | 5.8750% | 1,009,000 | 1,001,390 | 998,204 |
| PIEDMONT NATURAL GAS CO INC | 5.0500% | 60,000 | 54,840 | 53,811 |
| PIEDMONT NATURAL GAS CO INC | 3.3500% | 25,000 | 24,843 | 17,191 |
| PILGRIM'S PRIDE CORP | 6.2500% | 965,000 | 982,347 | 1,031,434 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| PILGRIM'S PRIDE CORP | 3.5000% | 280,000 | 246,093 | 259,130 |
| PINNACLE WEST CAPITAL CORP | 5.1500% | 1,155,000 | 1,155,098 | 1,191,266 |
| PINNACLE WEST CAPITAL CORP | 4.9000% | 690,000 | 690,278 | 702,660 |
| PINNACLE WEST CAPITAL CORP | 4.5095% | 1,300,000 | 1,300,000 | 1,302,279 |
| PLAINS ALL AMERICAN PIPELINE L | 5.6000% | 130,000 | 130,668 | 131,800 |
| PLAINS ALL AMERICAN PIPELINE L | 4.7000% | 350,000 | 350,083 | 352,292 |
| PLANET FINANCIAL GROUP LL 144A | 10.5000% | 225,000 | 228,491 | 235,611 |
| PLY GEM/PISCES MIDCO/CORNERSTO | 0.0000% | 103,950 | 103,430 | 73,111 |
| PNC FINANCIAL SERVICES GROUP I | 6.6150% | 225,000 | 225,000 | 229,503 |
| PNC FINANCIAL SERVICES GROUP I | 5.5750% | 935,000 | 935,000 | 977,302 |
| PNC FINANCIAL SERVICES GROUP I | 5.3730% | 750,000 | 750,000 | 772,977 |
| PNC FINANCIAL SERVICES GROUP I | 6.2000% | 520,000 | 526,320 | 528,490 |
| POST HOLDINGS INC 144A | 6.2500% | 170,000 | 170,002 | 170,944 |
| POST HOLDINGS INC 144A | 6.5000% | 2,043,000 | 2,042,962 | 2,045,986 |
| POST HOLDINGS INC 144A | 6.3750% | 3,295,000 | 3,346,112 | 3,329,047 |
| POTOMAC ELECTRIC POWER CO | 5.2000% | 40,000 | 39,871 | 41,145 |
| POWER SOLUTIONS 6/24 | 0.0000% | 247,195 | 245,959 | 247,227 |
| PPG INDUSTRIES INC | 1.2000% | 120,000 | 119,972 | 119,306 |
| PPL ELECTRIC UTILITIES CORP | 3.0000% | 70,000 | 68,991 | 46,667 |
| PPL ELECTRIC UTILITIES CORP | 5.2500% | 525,000 | 520,781 | 504,698 |
| PPL ELECTRIC UTILITIES CORP | 4.8500% | 305,000 | 303,139 | 308,846 |
| PRA HEALTH SCIENCES INC 144A | 2.8750% | 1,100,000 | 1,084,144 | 1,091,103 |
| PRESIDENT AND FELLOWS OF HARVA | 2.5170% | 26,000 | 26,000 | 15,878 |
| PRESIDIO/FORTRESS INTERMEDIATE | 0.0000% | 1,548,300 | 1,540,559 | 1,546,860 |
| PRET 2024-NPL7 LL NPL7 A2 144A | 8.9559% | 145,000 | 144,999 | 145,131 |
| PRET 2024-NPL9 LL NPL9 A2 144A | 8.5949% | 100,000 | 100,001 | 100,069 |
| PRET 2025-NPL10 NPL10 A2 144A | 7.2640% | 100,000 | 100,000 | 100,980 |
| PRET 2025-NPL11 NPL11 A2 144A | 7.0213% | 100,000 | 100,000 | 100,370 |
| PRET 2025-NPL13 NPL13 A2 144A | 6.7784% | 100,000 | 100,000 | 100,000 |
| PRET 2025-NPL14 NPL14 A2 144A | 6.7786% | 175,000 | 175,000 | 175,000 |
| PRET 2025-NPL3 LL NPL3 A2 144A | 8.8358% | 100,000 | 101,109 | 100,500 |
| PRET 2025-NPL5 LL NPL5 A2 144A | 8.7151% | 100,000 | 100,000 | 100,586 |
| PRET 2025-NPL6 LL NPL6 A2 144A | 8.7150% | 100,000 | 100,000 | 100,684 |
| PRET 2025-NPL7 LL NPL7 A2 144A | 8.3535% | 100,000 | 100,001 | 100,384 |
| PRET 2025-RPL3 TR RPL3 M1 144A | 4.1500% | 325,000 | 284,726 | 300,318 |
| PRET 2025-RPL6 TR RPL6 A2 144A | 3.8500% | 185,000 | 168,413 | 168,406 |
| PRIME SECURITY SERVICES B 144A | 5.7500% | 352,000 | 351,762 | 352,126 |
| PRIMERICA INC | 2.8000% | 545,000 | 468,202 | 495,296 |
| PROCTER & GAMBLE CO/THE | 4.0500% | 350,000 | 349,368 | 352,110 |
| PROGRESS RESIDENTI SF88 D 144A | 2.0820% | 190,000 | 189,998 | 186,595 |
| PROLOGIS EURO FINANCE LLC | 0.5000% | 1,525,000 | 1,473,884 | 1,508,957 |
| PROLOGIS LP | 4.2000% | 1,100,000 | 762,424 | 806,311 |
| PROLOGIS TARGETED US LOGI 144A | 5.2500% | 629,000 | 634,190 | 647,981 |
| PROLOGIS TARGETED US LOGI 144A | 4.7500% | 1,375,000 | 1,358,922 | 1,346,479 |
| PROMETRIC 6/25 COV-LITE TLB | 0.0000% | 115,000 | 114,425 | 115,719 |
| PROTECTIVE LIFE GLOBAL FU 144A | 5.4670% | 250,000 | 250,000 | 259,102 |
| PROVIDENCE ST JOSEPH HEALTH OB | 2.7000% | 76,000 | 76,000 | 45,060 |
| PRPM 2024-7 LLC 7 A2 144A | 8.8350% | 100,000 | 99,998 | 100,059 |
| PRUDENTIAL FINANCIAL INC | 5.7000% | 515,000 | 515,393 | 520,182 |
| PUBLIC SERVICE CO OF COLORADO | 5.7500% | 70,000 | 69,834 | 70,328 |
| PUBLIC SERVICE CO OF COLORADO | 3.6000% | 140,000 | 139,668 | 110,525 |
| PUBLIC SERVICE CO OF COLORADO | 4.0500% | 85,000 | 84,321 | 66,542 |
| PUBLIC SERVICE CO OF NEW HAMPS | 5.3500% | 75,000 | 75,465 | 78,389 |
| PUBLIC SERVICE CO OF OKLAHOMA | 2.2000% | 1,000,000 | 998,136 | 888,200 |
| PUBLIC SERVICE CO OF OKLAHOMA | 5.4500% | 190,000 | 189,854 | 195,247 |
| PUBLIC SERVICE ELECTRIC AND GA | 5.5000% | 40,000 | 39,718 | 39,381 |
| PUBLIC SERVICE ELECTRIC AND GA | 5.0500% | 150,000 | 149,716 | 153,566 |
| PUBLIC SERVICE ELECTRIC AND GA | 2.2500% | 383,000 | 378,548 | 378,782 |
| PUBLIC SERVICE ELECTRIC AND GA | 3.1500% | 125,000 | 133,098 | 85,327 |
| PUBLIC SERVICE ELECTRIC AND GA | 4.8500% | 654,000 | 649,325 | 661,065 |
| PUBLIC SERVICE ELECTRIC AND GA | 5.3000% | 42,000 | 41,039 | 40,289 |
| PUBLIC SERVICE ELECTRIC AND GA | 5.2000% | 70,000 | 69,980 | 72,233 |
| PUBLIC SERVICE ELECTRIC AND GA | 5.4500% | 210,304 | 212,304 | 206,002 |
| PUBLIC SERVICE ENTERPRISE GROU | 5.8500% | 300,000 | 299,874 | 309,313 |
| PUBLIC SERVICE ENTERPRISE GROU | 6.1250% | 35,000 | 34,920 | 37,727 |
| PUBLIC SERVICE ENTERPRISE GROU | 4.9000% | 370,000 | 369,569 | 378,649 |
| PUBLIC SERVICE ENTERPRISE GROU | 1.6000% | 1,860,000 | 1,604,103 | 1,650,141 |
| PUBLIC SERVICE ENTERPRISE GROU | 5.4500% | 15,000 | 14,977 | 15,521 |
| PUGET SOUND ENERGY INC | 4.2230% | 115,000 | 115,000 | 93,941 |
| PUGET SOUND ENERGY INC | 2.8930% | 25,000 | 25,000 | 15,923 |
| PULTEGROUP INC | 6.0000% | 79,000 | 80,633 | 85,098 |
| PULTEGROUP INC | 6.3750% | 175,000 | 182,112 | 192,224 |
| PULTEGROUP INC | 7.8750% | 296,000 | 328,060 | 347,521 |
| PYE-BARKER 12/25 COV-LITE DELA | 0.0000% | 18,850 | 18,850 | 18,960 |
| PYE-BARKER 12/25 COV-LITE TL | 0.0000% | 126,150 | 125,519 | 126,885 |
| QNITY ELECTRONICS INC 144A | 6.2500% | 35,000 | 35,000 | 36,279 |
| QNITY ELECTRONICS INC 144A | 5.7500% | 60,000 | 60,000 | 61,347 |
| QUANTA SERVICES INC | 2.3500% | 33,000 | 27,700 | 29,109 |
| QUANTA SERVICES INC | 2.9000% | 366,000 | 331,013 | 342,848 |
| QUANTA SERVICES INC | 3.0500% | 540,000 | 537,139 | 401,055 |
| QUEST DIAGNOSTICS INC | 4.6250% | 100,000 | 99,174 | 101,773 |
| QUIKRETE 2/25 COV-LITE TLB1 | 0.0000% | 198,421 | 198,401 | 198,927 |
| QUIKRETE HOLDINGS INC 144A | 6.7500% | 1,870,000 | 1,875,055 | 1,952,824 |
| QUIKRETE HOLDINGS INC 144A | 6.3750% | 65,000 | 65,004 | 67,658 |
| QVC INC 144A | 6.8750% | 2,481,000 | 2,341,506 | 1,073,033 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| RADIAN GROUP INC | 6.2000% | 241,000 | 243,216 | 252,782 |
| RAILWORKS HOLDINGS LP / R 144A | 8.2500% | 1,195,000 | 1,144,073 | 1,201,740 |
| RALI SERIES 2005-QO1 TR QO1 A1 | 4.0871% | 67,813 | 66,543 | 46,692 |
| RALI SERIES 2006-QO3 TR QO3 A1 | 4.2071% | 563,787 | 311,881 | 138,689 |
| RALI SERIES 2006-QO6 TR QO6 A1 | 4.1471% | 495,148 | 513,926 | 100,337 |
| RALI SERIES 2007-QH8 TRU QH8 A | 4.9086% | 168,682 | 170,923 | 133,926 |
| RAMP SERIES 2005-EFC7 EFC7 A2 | 4.0747% | 16,706 | 14,360 | 14,083 |
| RASC SERIES 2004-KS7 KS7 A2B3 | 4.6671% | 36,358 | 33,838 | 36,711 |
| RAYMOND JAMES FINANCIAL INC | 3.7500% | 90,000 | 63,618 | 66,309 |
| RAYMOND JAMES FINANCIAL INC | 5.6500% | 160,000 | 159,361 | 157,207 |
| RAYONIER LP | 2.7500% | 36,000 | 30,765 | 32,489 |
| RBSGC MORTGAGE LOAN TRUS B 1A4 | 4.2371% | 39,301 | 29,029 | 18,636 |
| RCO IX MORTGAGE LLC 2 A2 144A | 9.1266% | 160,000 | 158,936 | 160,895 |
| REALTY INCOME CORP | 5.7500% | 1,186,000 | 1,495,881 | 1,659,510 |
| REALTY INCOME CORP | 4.4500% | 200,000 | 199,556 | 200,207 |
| REALTY INCOME CORP | 5.3750% | 65,000 | 63,963 | 62,882 |
| REALTY INCOME CORP | 4.7500% | 410,000 | 407,969 | 417,671 |
| REGENERON PHARMACEUTICALS INC | 2.8000% | 1,140,000 | 728,007 | 698,163 |
| REGIONS FINANCIAL CORP | 5.5020% | 93,000 | 92,729 | 95,962 |
| REGIONS FINANCIAL CORP | 5.7220% | 408,000 | 416,786 | 425,613 |
| REINSURANCE GROUP OF AMERICA I | 5.7500% | 316,000 | 314,430 | 330,257 |
| REINSURANCE GROUP OF AMERICA I | 3.9000% | 300,000 | 287,419 | 296,629 |
| RELX CAPITAL INC | 3.0000% | 1,400,000 | 1,332,928 | 1,333,202 |
| RELX CAPITAL INC | 5.2500% | 385,000 | 384,193 | 398,138 |
| RELX CAPITAL INC | 4.7500% | 465,000 | 463,398 | 474,553 |
| REPUBLIC SERVICES INC | 5.0000% | 400,000 | 401,099 | 411,148 |
| REPUBLIC SERVICES INC | 5.1500% | 340,000 | 337,839 | 351,641 |
| REPUBLIC SERVICES INC | 4.8750% | 600,000 | 592,765 | 615,193 |
| RESIDENTIAL ASSET SECUR A8 2A1 | 6.2500% | 691,322 | 691,686 | 159,513 |
| RESIDENTIAL ASSET SECURI R1 A2 | 4.1871% | 914,318 | 605,664 | 248,066 |
| RESIDENTIAL ASSET SECURI R2 A3 | 5.5000% | 69,076 | 65,332 | 69,759 |
| REVVITY INC | 3.3000% | 100,000 | 93,789 | 96,411 |
| REORLD HOLDING CORP 144A | 4.8750% | 40,000 | 37,570 | 38,448 |
| RFMSI SERIES 2003-S9 TRU S9 A1 | 6.5000% | 395 | 356 | 400 |
| RFR TRUST 2025-SGR SGRM E 144A | 7.2670% | 65,000 | 64,998 | 66,489 |
| RGA GLOBAL FUNDING 144A | 2.0000% | 250,000 | 249,984 | 245,549 |
| RGA GLOBAL FUNDING 144A | 5.4480% | 210,000 | 210,000 | 217,423 |
| RHP HOTEL PROPERTIES LP / 144A | 7.2500% | 1,163,000 | 1,163,347 | 1,199,315 |
| RHP HOTEL PROPERTIES LP / 144A | 6.5000% | 1,635,000 | 1,637,040 | 1,695,635 |
| RLJ LODGING TRUST LP 144A | 4.0000% | 1,410,000 | 1,283,562 | 1,336,668 |
| ROCHE HOLDINGS INC 144A | 2.3140% | 5,100,000 | 5,100,000 | 5,019,244 |
| ROCK TRUST 2024-CN CNTR E 144A | 8.8191% | 100,000 | 104,191 | 106,469 |
| ROCKEFELLER FOUNDATION/THE | 2.4920% | 31,000 | 31,000 | 18,824 |
| ROCKET COS INC 144A | 6.1250% | 150,000 | 150,455 | 155,102 |
| ROCKET COS INC 144A | 7.1250% | 580,000 | 607,782 | 610,159 |
| ROCKET COS INC 144A | 6.3750% | 1,055,000 | 1,055,010 | 1,099,966 |
| ROCKET MORTGAGE LLC / ROC 144A | 4.0000% | 1,465,000 | 1,394,133 | 1,361,126 |
| ROCKET MORTGAGE LLC / ROC 144A | 2.8750% | 400,000 | 391,555 | 394,165 |
| ROCKET SOFTWARE 10/23 (USD) CO | 0.0000% | 1,580,995 | 1,569,464 | 1,580,110 |
| ROCKET SOFTWARE INC 144A | 9.0000% | 1,270,961 | 1,270,961 | 1,309,569 |
| ROCKET SOFTWARE INC 144A | 6.5000% | 250,000 | 235,904 | 245,067 |
| ROCKIES EXPRESS PIPELINE 144A | 6.7500% | 210,000 | 210,731 | 221,617 |
| ROLLINS INC | 5.2500% | 260,000 | 256,199 | 265,932 |
| ROPER TECHNOLOGIES INC | 2.0000% | 77,000 | 64,481 | 69,735 |
| ROPER TECHNOLOGIES INC | 1.7500% | 422,000 | 349,105 | 370,572 |
| ROPER TECHNOLOGIES INC | 4.2000% | 341,000 | 331,612 | 342,064 |
| ROPER TECHNOLOGIES/INDICOR 12/ | 0.0000% | 107,546 | 103,781 | 108,120 |
| RPM INTERNATIONAL INC | 4.2500% | 310,000 | 255,611 | 254,248 |
| RPM INTERNATIONAL INC | 2.9500% | 184,000 | 155,638 | 167,023 |
| RUSSELL INVESTMENT 4/24 PIK TL | 0.0000% | 0 | 0 | 0 |
| RWE FINANCE US LLC 144A | 5.1250% | 1,170,000 | 1,163,813 | 1,166,499 |
| RYAN 11/25 COV-LITE TLB | 0.0000% | 191,832 | 188,363 | 189,114 |
| RYAN SPECIALTY GROUP 9/24 TLB | 0.0000% | 199,052 | 198,105 | 199,178 |
| S&P GLOBAL INC | 5.2500% | 310,000 | 309,739 | 326,160 |
| S&P GLOBAL INC | 2.3000% | 810,000 | 453,083 | 411,343 |
| S&P GLOBAL INC | 4.7500% | 840,000 | 885,673 | 855,889 |
| S&P GLOBAL INC | 2.4500% | 117,000 | 115,487 | 115,150 |
| SABINE PASS LIQUEFACTION LLC | 4.5000% | 2,373,000 | 2,356,006 | 2,384,876 |
| SABINE PASS LIQUEFACTION LLC | 4.2000% | 200,000 | 204,490 | 200,240 |
| SALLY HOLDINGS LLC / SALLY CAP | 6.7500% | 2,355,000 | 2,318,615 | 2,459,370 |
| SAMMONS FINANCIAL GROUP I 144A | 6.8750% | 700,000 | 713,482 | 767,612 |
| SAN DIEGO GAS & ELECTRIC CO | 3.0000% | 1,600,000 | 1,597,039 | 1,472,671 |
| SANDISK 2/25 COV-LITE TLB | 0.0000% | 65,000 | 64,025 | 65,325 |
| SANMINA 10/25 TLB | 0.0000% | 225,000 | 224,438 | 225,281 |
| SANTANDER BANK AUTO C B E 144A | 8.4080% | 122,808 | 123,329 | 125,491 |
| SANTANDER DRIVE AUTO RECEI 2 C | 3.7600% | 345,029 | 334,904 | 344,597 |
| SANTANDER HOLDINGS USA INC | 6.4990% | 900,000 | 899,419 | 938,064 |
| SANTANDER HOLDINGS USA INC | 6.3420% | 552,000 | 589,863 | 593,012 |
| SANTANDER HOLDINGS USA INC | 6.1740% | 340,000 | 354,159 | 354,570 |
| SANTANDER HOLDINGS USA INC | 6.1240% | 385,000 | 385,000 | 387,628 |
| SANTANDER HOLDINGS USA INC | 5.7410% | 465,000 | 480,625 | 481,551 |
| SBA COMMUNICATIONS CORP | 3.1250% | 1,600,000 | 1,600,014 | 1,530,670 |
| SBA TOWER TRUST 144A | 2.3280% | 2,100,000 | 2,107,687 | 2,018,219 |
| SBA TOWER TRUST 144A | 1.8840% | 100,000 | 100,000 | 99,888 |
| SBA TOWER TRUST 144A | 4.8310% | 470,000 | 470,000 | 473,210 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-----------|------------|--------------|
| SBL HOLDINGS INC 144A | 5.9000% | 800,000 | 799,105 | 796,039 |
| SBNA AUTO LEASE TRUS B A4 144A | 5.5500% | 140,000 | 139,982 | 141,743 |
| SEALED AIR CORP 144A | 1.5730% | 2,600,000 | 2,558,888 | 2,544,596 |
| SEALED AIR CORP/SEALED AI 144A | 7.2500% | 1,488,000 | 1,488,000 | 1,549,749 |
| SEATTLE CHILDREN'S HOSPITAL | 2.7190% | 25,000 | 25,000 | 15,490 |
| SECURITIZED ASSET BACKE FR4 M2 | 4.7471% | 192,129 | 175,290 | 180,196 |
| SECURITIZED ASSET BACKE NC1 A3 | 4.3271% | 419,312 | 406,746 | 391,430 |
| SEDGWICK CMS 2/23 TLB | 0.0000% | 438,099 | 438,831 | 439,378 |
| SEMPRA | 3.2500% | 2,500,000 | 2,731,075 | 2,469,368 |
| SEMPRA | 6.3750% | 1,090,000 | 1,090,059 | 1,113,292 |
| SEMPRA | 6.8750% | 267,000 | 261,729 | 274,670 |
| SEQUOIA MORTGAGE T CH3 A1 144A | 4.5000% | 752 | 714 | 749 |
| SEQUOIA MORTGAGE TR 3 A19 144A | 3.0000% | 32,135 | 32,641 | 27,934 |
| SERVICE CORP INTERNATIONAL/US | 5.7500% | 65,000 | 64,462 | 66,153 |
| SERVICE CORP INTERNATIONAL/US | 3.3750% | 175,000 | 152,783 | 163,638 |
| SERVICE PROPERTIES TRUST | 8.8750% | 2,300,000 | 2,254,000 | 2,268,842 |
| SERVICE PROPERTIES TRUST 144A | 8.6250% | 1,975,000 | 2,051,400 | 2,074,506 |
| SERVICENOW INC | 1.4000% | 56,000 | 53,329 | 49,385 |
| SFS AUTO RECEIVABLE 2A A3 144A | 5.3300% | 405,410 | 405,357 | 409,787 |
| SG COMMERCIAL MORT COVE A 144A | 2.6320% | 525,000 | 536,073 | 502,704 |
| SHELL FINANCE US INC | 4.1250% | 1,000,000 | 996,269 | 1,000,775 |
| SHELL FINANCE US INC 144A | 6.3750% | 170,000 | 189,386 | 189,873 |
| SHERWIN-WILLIAMS CO/THE | 4.8000% | 180,000 | 179,568 | 184,460 |
| SHERWIN-WILLIAMS CO/THE | 4.3000% | 1,800,000 | 1,799,898 | 1,811,636 |
| SHIFT4 PAYMENTS LLC / SHI 144A | 6.7500% | 39,000 | 39,238 | 40,265 |
| SHUTTERFLY 6/23 2ND LIEN PIK T | 0.0000% | 178,011 | 177,286 | 169,301 |
| SHUTTERFLY FINANCE LLC 144A | 9.7500% | 20,316 | 20,316 | 20,316 |
| SIERRA PACIFIC POWER CO | 2.6000% | 65,000 | 64,597 | 64,685 |
| SIGNATURE AVIATION/BBA AVIATIO | 0.0000% | 397,539 | 395,622 | 399,348 |
| SIMMONS FOODS INC/SIMMONS 144A | 4.6250% | 1,490,000 | 1,299,100 | 1,435,921 |
| SIMON & SCHUSTER 12/24 COV-LIT | 0.0000% | 326,708 | 325,149 | 325,790 |
| SIMON & SCHUSTER 7/25 TLB | 0.0000% | 0 | 0 | 0 |
| SIMON PROPERTY GROUP LP | 5.8500% | 71,000 | 73,637 | 72,338 |
| SIMON PROPERTY GROUP LP | 1.3750% | 220,000 | 219,944 | 214,348 |
| SIMON PROPERTY GROUP LP | 3.2500% | 32,000 | 23,024 | 22,155 |
| SIMON PROPERTY GROUP LP | 3.3000% | 555,000 | 554,888 | 554,872 |
| SIMON PROPERTY GROUP LP | 4.2500% | 37,000 | 31,311 | 30,980 |
| SIMON PROPERTY GROUP LP | 4.3750% | 350,000 | 348,969 | 352,872 |
| SIMON PROPERTY GROUP LP | 6.6500% | 46,000 | 45,476 | 51,610 |
| SINCLAIR TELEVISION GROUP 144A | 8.1250% | 105,000 | 105,487 | 109,665 |
| SIRIUS XM RADIO LLC 144A | 5.5000% | 1,710,000 | 1,653,829 | 1,723,991 |
| SIRIUS XM RADIO LLC 144A | 3.8750% | 1,385,000 | 1,056,921 | 1,274,930 |
| SIX FLAGS ENTERTAINMENT C 144A | 5.5000% | 340,000 | 348,566 | 337,878 |
| SIX FLAGS ENTERTAINMENT C 144A | 7.2500% | 2,955,000 | 2,950,687 | 2,835,374 |
| SIXTH STREET LENDING PARTNERS | 5.7500% | 1,400,000 | 1,398,181 | 1,419,591 |
| SKECHERS USA 6/25 (USD) TLB | 0.0000% | 100,000 | 99,750 | 100,688 |
| SLM CORP | 3.1250% | 600,000 | 577,188 | 589,801 |
| SLM STUDENT LOAN TRUST 20 REGS | 2.6500% | 154,240 | 201,815 | 170,468 |
| SM ENERGY CO | 6.5000% | 145,000 | 142,932 | 146,568 |
| SM ENERGY CO 144A | 7.0000% | 1,006,000 | 1,012,295 | 988,967 |
| SM ENERGY CO 144A | 6.7500% | 135,000 | 135,068 | 135,991 |
| SNAP-ON INC | 3.1000% | 350,000 | 310,616 | 238,444 |
| SOCIAL VALUE CHOICE FUND | 0.0000% | 8,148,524 | 82,734,591 | 100,696,109 |
| SODEXO INC 144A | 5.1500% | 270,000 | 269,881 | 276,962 |
| SOLERA 6/21 (USD) COV-LITE TL | 0.0000% | 285,332 | 284,024 | 274,740 |
| SOLVENTUM CORP | 5.4000% | 30,000 | 30,239 | 31,090 |
| SOUNDVIEW HOME LO NLC1 A1 144A | 3.9071% | 25,136 | 25,750 | 6,693 |
| SOUNDVIEW HOME LOAN T OPT4 2A4 | 4.2471% | 457,008 | 456,907 | 445,053 |
| SOUTH BOW USA INFRASTRUCTURE H | 4.9110% | 600,000 | 600,018 | 605,582 |
| SOUTHERN CALIFORNIA EDISON CO | 5.9000% | 911,000 | 879,994 | 880,764 |
| SOUTHERN CALIFORNIA EDISON CO | 6.0500% | 1,800,000 | 2,327,298 | 1,845,432 |
| SOUTHERN CALIFORNIA EDISON CO | 6.2000% | 108,000 | 106,175 | 108,900 |
| SOUTHERN CALIFORNIA EDISON CO | 5.8500% | 2,859,000 | 2,861,555 | 2,938,138 |
| SOUTHERN CALIFORNIA EDISON CO | 5.2500% | 1,100,000 | 1,099,430 | 1,129,288 |
| SOUTHERN CALIFORNIA EDISON CO | 2.7500% | 900,000 | 899,800 | 801,833 |
| SOUTHERN CALIFORNIA EDISON CO | 2.5000% | 335,000 | 287,253 | 300,764 |
| SOUTHERN CALIFORNIA EDISON CO | 3.6500% | 1,097,000 | 1,109,012 | 770,186 |
| SOUTHERN CALIFORNIA EDISON CO | 4.7000% | 200,000 | 197,684 | 201,575 |
| SOUTHERN CALIFORNIA EDISON CO | 4.8750% | 365,000 | 467,789 | 306,940 |
| SOUTHERN CALIFORNIA EDISON CO | 5.9500% | 226,000 | 225,049 | 239,399 |
| SOUTHERN CALIFORNIA EDISON CO | 5.3500% | 3,300,000 | 3,300,147 | 3,305,887 |
| SOUTHERN CALIFORNIA GAS CO | 6.0000% | 110,000 | 108,534 | 113,227 |
| SOUTHERN CALIFORNIA GAS CO | 2.6000% | 100,000 | 99,096 | 99,415 |
| SOUTHERN CO GAS CAPITAL CORP | 5.7500% | 181,000 | 180,843 | 192,068 |
| SOUTHERN CO GAS CAPITAL CORP | 4.9500% | 50,000 | 49,847 | 50,214 |
| SOUTHERN CO GAS CAPITAL CORP | 3.2500% | 235,000 | 234,950 | 234,169 |
| SOUTHERN CO GAS CAPITAL CORP | 3.9500% | 85,000 | 90,474 | 66,755 |
| SOUTHERN CO/THE | 5.5000% | 1,246,000 | 1,246,005 | 1,294,236 |
| SOUTHERN CO/THE | 5.7000% | 403,000 | 402,008 | 424,918 |
| SOUTHERN POWER CO | 5.1500% | 220,000 | 219,300 | 212,439 |
| SOUTHWEST GAS CORP | 5.4500% | 700,000 | 699,508 | 717,836 |
| SOUTHWESTERN ELECTRIC POWER CO | 1.6500% | 220,000 | 219,999 | 218,796 |
| SOUTHWESTERN ELECTRIC POWER CO | 5.3000% | 20,000 | 19,978 | 20,579 |
| SOUTHWESTERN PUBLIC SERVICE CO | 3.7500% | 50,000 | 49,454 | 37,068 |
| SPECIALTY BUILDING PRODUC 144A | 7.7500% | 1,029,000 | 1,030,329 | 1,003,984 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| SPEEDWAY MOTORSPORTS LLC 144A | 4.8750% | 267,000 | 261,712 | 265,783 |
| SPRINT CAPITAL CORP | 6.8750% | 468,000 | 486,743 | 502,369 |
| SPRINT CAPITAL CORP | 8.7500% | 815,000 | 967,792 | 986,867 |
| SRAM 2/25 COV-LITE TLB | 0.0000% | 0 | 0 | 0 |
| STANDARD BUILDING SOLUTIO 144A | 6.5000% | 125,000 | 126,388 | 128,684 |
| STANDARD BUILDING SOLUTIO 144A | 5.8750% | 2,310,000 | 2,310,000 | 2,316,708 |
| STANDARD INDUSTRIES 9/21 COV-L | 0.0000% | 82,103 | 81,281 | 82,373 |
| STANDARD INDUSTRIES INC/N 144A | 4.3750% | 375,000 | 310,313 | 361,991 |
| STAPLES 5/24 TLB | 0.0000% | 246,875 | 237,000 | 233,875 |
| STAPLES INC 144A | 10.7500% | 430,000 | 415,665 | 427,498 |
| STAR 2021-1 TRUST 1 A1 144A | 1.2190% | 49,532 | 49,531 | 46,743 |
| STAR PARENT INC 144A | 9.0000% | 125,000 | 126,129 | 133,412 |
| STARM MORTGAGE LOAN TRUS 1 3A1 | 6.0200% | 0 | 0 | 0 |
| STARM MORTGAGE LOAN TRUS 2 3A3 | 6.2190% | 20,534 | 23,059 | 9,427 |
| STARWOOD MORTGAGE RE 3 A1 144A | 1.1270% | 115,276 | 115,272 | 102,327 |
| STARWOOD MORTGAGE RE 3 A1 144A | 1.4860% | 7,812 | 7,812 | 7,652 |
| STATE STREET CORP | 5.2720% | 700,000 | 700,000 | 704,470 |
| STEEL DYNAMICS INC | 3.2500% | 410,000 | 378,982 | 390,185 |
| STEEL DYNAMICS INC | 3.4500% | 550,000 | 518,670 | 531,896 |
| STELLANTIS FINANCIA AA A4 144A | 4.5000% | 100,000 | 99,991 | 100,898 |
| STELLANTIS FINANCIAL SERV 144A | 4.9500% | 1,445,000 | 1,444,280 | 1,465,350 |
| STELLANTIS FINANCIAL SERV 144A | 5.4000% | 3,310,000 | 3,319,571 | 3,363,679 |
| STERIGENICS-NORDION/SOTERA 9/2 | 0.0000% | 2,456,019 | 2,451,423 | 2,466,777 |
| STL HOLDING CO LLC 144A | 8.7500% | 205,000 | 206,292 | 215,326 |
| STONEBRIAR ABF ISSUER LLC 144A | 8.1250% | 945,000 | 945,002 | 970,770 |
| STRUCTURED ADJUSTABLE R 18 6A1 | 4.7610% | 44,359 | 41,068 | 39,145 |
| STRUCTURED ADJUSTABLE RA 13 A2 | 4.0871% | 1,439 | 1,557 | 1,351 |
| STRUCTURED ASSET MORTG AR5 1A1 | 4.2071% | 74,619 | 94,390 | 52,822 |
| STRUCTURED ASSET MORTGA AR4 A1 | 4.4071% | 16,628 | 17,164 | 14,268 |
| STRUCTURED ASSET MORTGA AR5 A1 | 4.2898% | 9,021 | 9,594 | 8,772 |
| STRUCTURED ASSET MORTGA AR5 A2 | 4.2898% | 8,313 | 7,913 | 8,300 |
| STRUCTURED ASSET MORTGA AR5 A3 | 4.2898% | 16,762 | 17,815 | 16,606 |
| STRUCTURED ASSET SEC C 40A 3A1 | 4.7975% | 13,130 | 14,435 | 12,738 |
| STRYKER CORP | 3.5000% | 200,000 | 200,140 | 199,811 |
| STRYKER CORP | 4.2500% | 1,500,000 | 1,497,624 | 1,509,070 |
| STRYKER CORP | 4.8500% | 1,600,000 | 1,597,958 | 1,643,888 |
| STRYKER CORP | 1.9500% | 1,561,000 | 1,397,272 | 1,418,491 |
| STUDENT TRANSPORTATION 6/25 CO | 0.0000% | 99,750 | 99,285 | 99,917 |
| STUDENT TRANSPORTATION OF AMER | 0.0000% | 114,021 | 114,021 | 114,211 |
| SUBCOM 7/25 TLB | 0.0000% | 148,500 | 147,015 | 149,465 |
| SUBURBAN PROPANE PARTNERS 144A | 5.0000% | 1,635,000 | 1,640,217 | 1,569,974 |
| SUBURBAN PROPANE PARTNERS 144A | 6.5000% | 425,000 | 425,000 | 425,151 |
| SUN COMMUNITIES OPERATING LP | 2.7000% | 609,000 | 519,877 | 554,062 |
| SUNLIGHT LANE APARTMENTS | 5.8700% | 8,800,000 | 8,800,000 | 8,603,814 |
| SUNOCO LP 144A | 7.0000% | 135,000 | 135,661 | 140,778 |
| SUNOCO LP 144A | 6.2500% | 740,000 | 741,136 | 758,311 |
| SUNOCO LP 144A | 7.2500% | 2,090,000 | 2,093,376 | 2,209,833 |
| SUNOCO LP 144A | 5.8750% | 1,100,000 | 1,094,800 | 1,099,899 |
| SUNOCO LP 144A | 5.6250% | 50,000 | 50,000 | 50,368 |
| SUPPLYONE 3/24 TLB | 0.0000% | 128,057 | 126,776 | 128,235 |
| SURGERY CENTER HOLDINGS I 144A | 7.2500% | 191,000 | 190,414 | 193,421 |
| SUTTER HEALTH | 3.3610% | 28,000 | 28,000 | 19,659 |
| SYNCHRONY FINANCIAL | 6.0000% | 885,000 | 902,563 | 910,300 |
| SYNCHRONY FINANCIAL | 5.9350% | 415,000 | 430,206 | 432,734 |
| SYNOPSIS INC | 5.1500% | 2,724,000 | 2,711,833 | 2,773,960 |
| SYNOPSIS INC | 4.8500% | 1,385,000 | 1,394,070 | 1,415,589 |
| SYSCO CORP | 2.4000% | 1,000,000 | 989,730 | 931,516 |
| SYSCO CORP | 3.1500% | 805,000 | 805,444 | 538,253 |
| SYSCO CORP | 5.4000% | 725,000 | 724,528 | 752,005 |
| SYSTEM ENERGY RESOURCES INC | 5.3000% | 2,740,000 | 2,679,636 | 2,774,573 |
| TALEN ENERGY 4/23 COV-LITE TLB | 0.0000% | 766,732 | 768,649 | 768,971 |
| TALEN ENERGY SUPPLY LLC 144A | 6.5000% | 695,000 | 695,000 | 718,692 |
| TALEN ENERGY SUPPLY LLC 144A | 8.6250% | 1,315,000 | 1,323,381 | 1,392,262 |
| TALLGRASS ENERGY PARTNERS 144A | 6.7500% | 214,000 | 214,002 | 213,918 |
| TALOS PRODUCTION INC 144A | 9.0000% | 60,000 | 61,424 | 62,319 |
| TALOS PRODUCTION INC 144A | 9.3750% | 185,000 | 190,703 | 192,919 |
| TAMPA ELECTRIC CO | 4.3000% | 85,000 | 84,610 | 70,447 |
| TAPESTRY INC | 5.5000% | 915,000 | 900,555 | 937,250 |
| TAPESTRY INC | 5.1000% | 1,940,000 | 1,977,275 | 1,993,273 |
| TARGA RESOURCES CORP | 6.1250% | 430,000 | 429,187 | 429,021 |
| TARGA RESOURCES CORP | 5.2000% | 2,100,000 | 2,098,951 | 2,134,288 |
| TARGA RESOURCES CORP | 5.4000% | 200,000 | 199,831 | 200,742 |
| TARGET CORP | 4.4000% | 1,425,000 | 1,406,746 | 1,426,959 |
| TAYLOR MORRISON COMMUNITI 144A | 5.7500% | 70,000 | 70,000 | 72,022 |
| TBW MORTGAGE-BACKED TRUS 6 A6B | 6.2800% | 987,480 | 589,918 | 171,257 |
| TD SYNEX CORP | 5.3000% | 220,000 | 220,950 | 218,491 |
| TECTA AMERICA 12/25 TLB | 0.0000% | 0 | 0 | 0 |
| TECTA AMERICA 2/25 TLB | 0.0000% | 204,488 | 203,976 | 205,076 |
| TEMPO ACQUISITION/LIGHT SOLUT | 0.0000% | 237,835 | 232,588 | 228,175 |
| TEMPUR PEDIC/MATTRESS FIRM/SOM | 0.0000% | 205,130 | 204,104 | 206,326 |
| TENET HEALTHCARE CORP | 6.1250% | 190,000 | 187,208 | 194,426 |
| TENET HEALTHCARE CORP 144A | 6.0000% | 3,164,000 | 3,164,000 | 3,257,642 |
| TENNESSEE GAS PIPELINE CO LLC | 7.0000% | 2,600,000 | 3,215,917 | 2,792,037 |
| TEVA PHARMACEUTICAL FINANCE CO | 6.1500% | 50,000 | 50,005 | 52,495 |
| TEXAS ELECTRIC MARKET STA 144A | 4.2650% | 695,963 | 683,469 | 694,028 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-----------|-----------|--------------|
| TEXAS HEALTH RESOURCES | 2.3280% | 35,000 | 35,000 | 20,125 |
| TEXAS INSTRUMENTS INC | 2.7000% | 175,000 | 173,906 | 107,522 |
| TEXAS INSTRUMENTS INC | 4.1500% | 75,000 | 93,882 | 61,975 |
| THERMO FISHER SCIENTIFIC INC | 4.4730% | 750,000 | 750,000 | 753,376 |
| THERMO FISHER SCIENTIFIC INC | 4.7940% | 1,450,000 | 1,450,299 | 1,457,247 |
| THIRD COAST 8/25 TLB | 0.0000% | 230,612 | 228,306 | 232,439 |
| TIBCO SOFTWARE/CITRIX/CLOUD SO | 0.0000% | 1,210,865 | 1,201,784 | 1,211,810 |
| TIC HOME IMPROVEMENT A B 144A | 7.8900% | 100,000 | 99,970 | 100,678 |
| TIC HOME IMPROVEMENT A C 144A | 11.7300% | 250,000 | 249,928 | 253,311 |
| TIME WARNER CABLE LLC | 4.5000% | 712,000 | 712,449 | 549,307 |
| TK ELEVATOR US NEWCO INC 144A | 5.2500% | 200,000 | 200,000 | 200,048 |
| T-MOBILE USA INC | 4.9500% | 150,000 | 149,851 | 152,867 |
| T-MOBILE USA INC | 5.0500% | 2,676,000 | 2,665,763 | 2,735,433 |
| T-MOBILE USA INC | 3.3750% | 1,525,000 | 1,415,090 | 1,487,388 |
| T-MOBILE USA INC | 3.3000% | 260,000 | 188,316 | 174,422 |
| T-MOBILE USA INC | 3.6000% | 2,245,000 | 1,545,350 | 1,497,627 |
| T-MOBILE USA INC | 2.5500% | 4,000,000 | 3,992,463 | 3,657,318 |
| T-MOBILE USA INC | 5.8750% | 105,000 | 104,633 | 105,227 |
| T-MOBILE USA INC | 2.7000% | 4,873,000 | 4,266,057 | 4,386,719 |
| T-MOBILE USA INC | 3.8750% | 2,260,000 | 2,166,626 | 2,224,801 |
| T-MOBILE USA INC | 4.8500% | 2,400,000 | 2,397,727 | 2,452,989 |
| T-MOBILE USA INC | 5.3000% | 4,000 | 3,995 | 4,108 |
| TMS INTERNATIONAL CORP/DE 144A | 6.2500% | 2,990,000 | 2,945,155 | 2,889,482 |
| TMSQ 2014-1500 MOR 1500 D 144A | 3.8349% | 300,000 | 305,401 | 151,353 |
| TOLEDO EDISON CO/THE | 6.1500% | 35,000 | 34,966 | 38,162 |
| TOWD POINT MORTGA HY3 A1A 144A | 4.7871% | 1,203,860 | 1,342,666 | 1,204,741 |
| TOWD POINT MORTGAG HY2 A1 144A | 4.7871% | 528,616 | 742,388 | 538,254 |
| TOWD POINT MORTGAGE 1 A1 144A | 3.0000% | 5,544 | 5,526 | 5,510 |
| TOWD POINT MORTGAGE 4 A1 144A | 2.7500% | 1,061,026 | 1,093,687 | 1,042,900 |
| TOWD POINT MORTGAGE 4 A1 144A | 1.7500% | 109,641 | 111,517 | 100,503 |
| TOWD POINT MORTGAGE 4 A1 144A | 2.9000% | 100,409 | 104,061 | 96,878 |
| TOWD POINT MORTGAGE 6 A1 144A | 2.7500% | 18,950 | 18,883 | 18,704 |
| TOWNSQUARE MEDIA 2/25 COV-LITE | 0.0000% | 246,855 | 234,513 | 172,182 |
| TOYOTA AUTO LOAN EXT 1A A 144A | 4.9300% | 1,400,000 | 1,399,686 | 1,432,742 |
| TOYOTA LEASE OWNER T B A4 144A | 4.2500% | 575,000 | 571,812 | 576,912 |
| TOYOTA MOTOR CREDIT CORP | 4.9500% | 240,000 | 242,036 | 247,317 |
| TOYOTA MOTOR CREDIT CORP | 3.3750% | 50,000 | 47,144 | 48,686 |
| TOYOTA MOTOR CREDIT CORP REGS | 0.7500% | 864,000 | 1,223,138 | 1,131,546 |
| TPG OPERATING GROUP II LP | 5.3750% | 120,000 | 119,047 | 119,862 |
| TR FINANCE LLC | 3.3500% | 360,000 | 358,303 | 358,543 |
| TRANS-ALLEGHENY INTERSTAT 144A | 5.0000% | 325,000 | 326,437 | 334,239 |
| TRANSCONTINENTAL GAS PIPE 144A | 5.7500% | 390,000 | 387,701 | 387,272 |
| TRANSCONTINENTAL GAS PIPE 144A | 5.1000% | 240,000 | 239,841 | 242,220 |
| TRAVELERS COS INC/THE | 5.4500% | 135,000 | 134,485 | 133,419 |
| TRAVERSE MIDSTREAM 9/17 TLB | 0.0000% | 104,156 | 104,156 | 104,260 |
| TRICO GROUP/FIRST BRANDS 3/21 | 0.0000% | 0 | 0 | 0 |
| TRICORBRAUN 3/21 COV-LITE TL | 0.0000% | 344,088 | 341,845 | 332,262 |
| TRIMBLE INC | 6.1000% | 608,000 | 627,981 | 655,683 |
| TRINITY HEALTH CORP | 3.4340% | 14,000 | 14,000 | 10,646 |
| TRINITY HEALTH CORP | 2.6320% | 11,000 | 11,000 | 8,050 |
| TRK 2021-INV1 TRU INV1 A1 144A | 1.1530% | 77,627 | 77,634 | 69,567 |
| TRONOX INC 144A | 9.1250% | 119,000 | 119,297 | 118,322 |
| TRUIST FINANCIAL CORP | 1.2670% | 250,000 | 250,000 | 248,749 |
| TRUIST FINANCIAL CORP | 5.1220% | 267,000 | 255,881 | 272,450 |
| TRUIST FINANCIAL CORP | 5.0710% | 340,000 | 340,000 | 349,593 |
| TRUIST INSURANCE 12/24 COV-LIT | 0.0000% | 861,895 | 859,740 | 862,257 |
| TRUSTEES OF COLUMBIA UNIVERSIT | 4.3550% | 2,820,000 | 2,819,974 | 2,763,973 |
| TRUSTEES OF PRINCETON UNIVERSI | 4.2010% | 25,000 | 24,999 | 20,886 |
| TTF/SOLIANT HEALTH/SOLIANT LOW | 0.0000% | 206,129 | 204,068 | 165,419 |
| TUCSON ELECTRIC POWER CO | 3.2500% | 65,000 | 64,841 | 60,568 |
| TUCSON ELECTRIC POWER CO | 1.5000% | 105,000 | 104,797 | 93,430 |
| TYSON FOODS INC | 5.4000% | 250,000 | 250,902 | 258,362 |
| U.S.I. 12/24 (2029) COV-LITE T | 0.0000% | 357,021 | 354,379 | 357,720 |
| U.S.I. 12/24 (2030) COV-LITE T | 0.0000% | 196,025 | 195,535 | 196,297 |
| UBER TECHNOLOGIES INC | 4.8000% | 635,000 | 632,711 | 631,680 |
| UBER TECHNOLOGIES INC | 4.1500% | 400,000 | 399,587 | 398,520 |
| UBER TECHNOLOGIES INC | 5.3500% | 405,000 | 404,233 | 386,308 |
| UBS COMMERCIAL MORTG C1 D 144A | 4.8468% | 128,000 | 108,208 | 107,043 |
| UGI ENERGY 6/24 TLB | 0.0000% | 229,923 | 229,350 | 230,498 |
| UKG INC 144A | 6.8750% | 1,610,000 | 1,609,996 | 1,654,563 |
| ULTIMATE SOFTWARE 1/24 COV-LIT | 0.0000% | 311,855 | 308,215 | 311,980 |
| UMASS MEMORIAL HEALTH CARE OBL | 5.3630% | 12,000 | 12,000 | 11,277 |
| UNDER ARMOUR INC 144A | 7.2500% | 215,000 | 216,192 | 215,209 |
| UNION ELECTRIC CO | 2.6250% | 15,000 | 14,928 | 9,079 |
| UNION ELECTRIC CO | 3.9000% | 25,000 | 23,220 | 19,180 |
| UNION ELECTRIC CO | 2.9500% | 85,000 | 84,966 | 81,068 |
| UNION ELECTRIC CO | 5.2000% | 580,000 | 590,809 | 598,552 |
| UNION PACIFIC CORP | 4.0500% | 595,000 | 594,674 | 489,137 |
| UNION PACIFIC CORP | 3.7990% | 345,000 | 247,632 | 237,621 |
| UNITED AIRLINES 2014-1 CLASS A | 4.0000% | 521,123 | 504,947 | 521,033 |
| UNITED AIRLINES 2016-2 CLASS A | 2.8750% | 2,047,527 | 2,067,192 | 1,974,421 |
| UNITED AIRLINES 2019-2 CLASS A | 2.7000% | 146,273 | 148,016 | 134,380 |
| UNITED AIRLINES 2023-1 CLASS A | 5.8000% | 653,080 | 653,092 | 683,263 |
| UNITED AIRLINES 2024-1 CLASS A | 5.4500% | 1,448,282 | 1,448,312 | 1,484,443 |
| UNITED PARCEL SERVICE INC | 5.2500% | 100,000 | 99,758 | 103,857 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-----------|-----------|--------------|
| UNITED PARCEL SERVICE INC | 5.9500% | 105,000 | 104,538 | 108,860 |
| UNITED RENTALS NORTH AMERICA I | 4.8750% | 200,000 | 199,730 | 199,995 |
| UNITED WHOLESALE MORTGAGE 144A | 5.5000% | 165,000 | 163,053 | 163,828 |
| UNITEDHEALTH GROUP INC | 5.2500% | 588,000 | 587,872 | 604,328 |
| UNITEDHEALTH GROUP INC | 6.5000% | 860,000 | 937,162 | 965,070 |
| UNITEDHEALTH GROUP INC | 3.0500% | 255,000 | 195,943 | 193,895 |
| UNITEDHEALTH GROUP INC | 4.6500% | 1,225,000 | 1,222,880 | 1,246,015 |
| UNITEDHEALTH GROUP INC | 4.4000% | 730,000 | 729,717 | 738,467 |
| UNITEDHEALTH GROUP INC | 5.9500% | 925,000 | 925,650 | 953,494 |
| UNITI SERVICES LLC 144A | 7.5000% | 335,000 | 335,000 | 343,411 |
| UNIVAR/WINDSOR 2/25 (USD) TLB | 0.0000% | 1,276,770 | 1,256,027 | 1,278,609 |
| UNIVERSAL HEALTH SERVICES INC | 2.6500% | 525,000 | 466,263 | 479,148 |
| UNIVERSAL SERVICES 8/25 (USD) | 0.0000% | 280,000 | 279,650 | 281,274 |
| UNIVERSITY OF CHICAGO/THE | 2.5470% | 47,000 | 47,000 | 30,712 |
| UNIVERSITY OF SOUTHERN CALIFOR | 2.8050% | 92,000 | 91,999 | 58,896 |
| UNIVERSITY OF SOUTHERN CALIFOR | 2.9450% | 40,000 | 40,000 | 26,142 |
| UNIVERSITY OF SOUTHERN CALIFOR | 4.9760% | 30,000 | 29,998 | 27,577 |
| UNIVISION COMMUNICATIONS 144A | 4.5000% | 715,000 | 655,952 | 686,814 |
| UNIVISION COMMUNICATIONS 144A | 8.5000% | 285,000 | 284,163 | 297,664 |
| UNIVISION COMMUNICATIONS 144A | 9.3750% | 1,290,000 | 1,294,288 | 1,385,995 |
| UNUM GROUP | 6.0000% | 151,000 | 149,894 | 149,518 |
| UNUM GROUP | 5.7500% | 75,000 | 64,778 | 74,619 |
| US BANCORP | 4.5480% | 275,000 | 275,000 | 277,318 |
| US BANCORP | 5.4240% | 305,000 | 305,000 | 317,532 |
| US BANCORP | 6.7870% | 250,000 | 250,000 | 255,487 |
| US BANCORP | 5.3840% | 35,000 | 35,000 | 36,272 |
| US FERTILITY 12/25 COV-LITE TL | 0.0000% | 130,263 | 129,612 | 130,589 |
| US FERTILITY 12/25 DELAYED TL | 0.0000% | 19,737 | 19,638 | 19,786 |
| US LBM 5/24 EXTENDED COV-LITE | 0.0000% | 383,824 | 380,033 | 359,394 |
| US LUMBER/SPECIALTY BUILDING 1 | 0.0000% | 876,951 | 873,011 | 815,784 |
| USA COMPRESSION PARTNERS 144A | 6.2500% | 585,000 | 587,276 | 592,139 |
| USA COMPRESSION PARTNERS 144A | 7.1250% | 2,530,000 | 2,531,095 | 2,619,012 |
| VALERO ENERGY CORP | 6.6250% | 725,000 | 771,449 | 799,893 |
| VALERO ENERGY CORP | 5.1500% | 250,000 | 249,634 | 257,528 |
| VB-S1 ISSUER LLC - V 1A F 144A | 8.8710% | 25,000 | 25,000 | 25,880 |
| VELOCITY VEHICLE GROUP LL 144A | 8.0000% | 181,000 | 174,525 | 171,958 |
| VENTAS REALTY LP | 4.1250% | 1,500,000 | 1,494,184 | 1,499,834 |
| VENTAS REALTY LP | 5.6250% | 610,000 | 603,396 | 638,541 |
| VENTURE GLOBAL CALCASIEU 144A | 3.8750% | 2,900,000 | 2,845,037 | 2,486,494 |
| VENTURE GLOBAL LNG INC 144A | 7.0000% | 4,580,000 | 4,583,259 | 4,407,926 |
| VENTURE GLOBAL LNG INC 144A | 8.3750% | 680,000 | 677,132 | 676,433 |
| VENTURE GLOBAL PLAQUEMINE 144A | 6.1250% | 150,000 | 150,000 | 152,801 |
| VENTURE GLOBAL PLAQUEMINE 144A | 6.7500% | 395,000 | 395,002 | 404,595 |
| VENTURE GLOBAL PLAQUEMINE 144A | 6.5000% | 2,845,000 | 2,850,238 | 2,910,768 |
| VENTURE GLOBAL PLAQUEMINE 144A | 7.5000% | 835,000 | 835,000 | 902,218 |
| VERALTO CORP | 5.5000% | 1,033,000 | 1,032,967 | 1,041,803 |
| VERALTO CORP | 5.4500% | 502,000 | 500,763 | 524,859 |
| VERALTO CORP | 5.3500% | 934,000 | 933,667 | 963,450 |
| VERISIGN INC | 5.2500% | 540,000 | 546,680 | 555,725 |
| VERISIGN INC | 2.7000% | 254,000 | 254,254 | 231,118 |
| VERISIGN INC | 4.7500% | 518,000 | 518,000 | 518,066 |
| VERISK ANALYTICS INC | 5.5000% | 240,000 | 262,987 | 234,132 |
| VERITIV 11/23 TL | 0.0000% | 99,248 | 98,752 | 99,135 |
| VERIZON COMMUNICATIONS INC | 3.0000% | 8,000 | 5,138 | 4,680 |
| VERIZON COMMUNICATIONS INC | 6.0000% | 245,000 | 244,886 | 242,750 |
| VERIZON COMMUNICATIONS INC | 5.5000% | 8,000 | 7,924 | 7,705 |
| VERIZON COMMUNICATIONS INC | 5.7500% | 290,000 | 288,806 | 288,878 |
| VERIZON COMMUNICATIONS INC | 4.7800% | 93,000 | 90,804 | 91,732 |
| VERIZON COMMUNICATIONS INC | 2.8750% | 8,000 | 5,371 | 4,980 |
| VERIZON COMMUNICATIONS INC | 2.5500% | 1,807,000 | 1,802,866 | 1,652,602 |
| VERIZON COMMUNICATIONS INC | 5.8750% | 155,000 | 154,392 | 153,585 |
| VERIZON COMMUNICATIONS INC | 2.1000% | 610,000 | 582,756 | 585,821 |
| VERIZON COMMUNICATIONS INC | 4.1250% | 1,318,000 | 1,295,828 | 1,321,259 |
| VERIZON COMMUNICATIONS INC | 4.7500% | 220,000 | 243,900 | 201,010 |
| VERIZON COMMUNICATIONS INC | 2.9870% | 1,095,000 | 666,835 | 654,564 |
| VERIZON COMMUNICATIONS INC | 4.8620% | 660,000 | 597,173 | 588,054 |
| VERIZON COMMUNICATIONS INC | 4.0160% | 150,000 | 148,221 | 148,991 |
| VERSANT MEDIA 10/25 COV-LITE T | 0.0000% | 120,000 | 118,800 | 119,926 |
| VERSANT MEDIA GROUP INC 144A | 7.2500% | 60,000 | 60,006 | 61,901 |
| VERUS SECURITIZATIO R3 A1 144A | 1.0200% | 41,191 | 41,191 | 39,433 |
| VERUS SECURITIZATION 1 A1 144A | 0.8150% | 40,427 | 40,441 | 36,543 |
| VERUS SECURITIZATION 5 A1 144A | 1.0130% | 156,115 | 156,114 | 136,300 |
| VERUS SECURITIZATION 5 B1 144A | 3.0370% | 165,000 | 121,162 | 121,570 |
| VICI PROPERTIES LP | 5.6250% | 420,000 | 427,619 | 429,846 |
| VICTORIA'S SECRET & CO 144A | 4.6250% | 125,000 | 116,640 | 121,187 |
| VICTRA HOLDINGS LLC / VIC 144A | 8.7500% | 100,000 | 104,608 | 105,520 |
| VIRGINIA ELECTRIC AND POWER CO | 6.0000% | 270,000 | 264,197 | 290,734 |
| VIRGINIA ELECTRIC AND POWER CO | 3.3000% | 25,000 | 27,362 | 17,278 |
| VISA INC | 4.3000% | 395,000 | 342,989 | 345,794 |
| VISA INC | 2.0500% | 760,000 | 690,552 | 704,910 |
| VISTAJET 3/25 TLB | 0.0000% | 113,850 | 113,996 | 114,798 |
| VISTRA OPERATIONS CO LLC 144A | 6.0000% | 2,300,000 | 2,278,418 | 2,420,122 |
| VISTRA OPERATIONS CO LLC 144A | 6.8750% | 855,000 | 855,000 | 900,674 |
| VMWARE LLC | 2.2000% | 3,000,000 | 2,996,538 | 2,669,130 |
| VMWARE LLC | 3.9000% | 1,590,000 | 1,587,273 | 1,590,558 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-----------|-----------|--------------|
| VMWARE LLC | 4.7000% | 700,000 | 820,814 | 711,812 |
| VOLKSWAGEN GROUP OF AMERI 144A | 4.9500% | 4,000,000 | 3,999,065 | 4,033,786 |
| VOLKSWAGEN GROUP OF AMERI 144A | 4.4500% | 1,115,000 | 1,115,616 | 1,118,481 |
| VOLKSWAGEN GROUP OF AMERI 144A | 4.7500% | 500,000 | 505,225 | 505,270 |
| VOLT CV LLC CF2 A2 144A | 5.3160% | 0 | 0 | 0 |
| VOLT CVI LLC NP12 A2 144A | 9.4381% | 311,448 | 298,996 | 312,167 |
| VOLTAGRID LLC 144A | 7.3750% | 1,318,000 | 1,328,840 | 1,306,011 |
| VOLVO FINANCIAL EQU 2A A4 144A | 4.0600% | 200,000 | 199,958 | 199,695 |
| VP HOLDING/VAN POOL 6/25 DELAY | 0.0000% | 15,060 | 14,947 | 15,126 |
| VP HOLDING/VAN POOL 6/25 TL | 0.0000% | 109,940 | 109,115 | 110,421 |
| WACHOVIA MORTGAGE LOAN T B 3A1 | 6.0566% | 0 | 0 | 0 |
| WAKEMED | 3.2860% | 39,000 | 38,999 | 26,902 |
| WALKER & DUNLOP INC 144A | 6.6250% | 490,000 | 491,225 | 502,553 |
| WALMART INC | 4.9000% | 1,430,000 | 1,437,905 | 1,472,700 |
| WAMU MORTGAGE PASS-T AR19 A1A1 | 4.3271% | 3,687 | 3,433 | 3,713 |
| WAMU MORTGAGE PASS-TH AR10 1A2 | 4.4418% | 19,071 | 17,236 | 16,680 |
| WAMU MORTGAGE PASS-TH AR18 1A1 | 3.5668% | 43,498 | 43,004 | 37,749 |
| WAMU MORTGAGE PASS-TH AR18 2A3 | 3.4148% | 6,115 | 6,062 | 5,267 |
| WAMU MORTGAGE PASS-TH AR2 2A1A | 4.4071% | 12,646 | 14,815 | 12,696 |
| WAMU MORTGAGE PASS-THR AR17 1A | 4.8682% | 7,022 | 8,947 | 6,803 |
| WAMU MORTGAGE PASS-THR HY1 1A1 | 4.2315% | 22,751 | 18,696 | 20,309 |
| WAMU MORTGAGE PASS-THR HY7 4A1 | 4.6494% | 7,707 | 6,762 | 7,007 |
| WAMU MORTGAGE PASS-THRO AR9 1A | 4.6682% | 22,928 | 30,206 | 21,271 |
| WAMU MORTGAGE PASS-THROU AR2 A | 4.1210% | 17,189 | 14,257 | 16,783 |
| WAND NEWCO 3 INC 144A | 7.6250% | 1,805,000 | 1,832,031 | 1,910,399 |
| WARNERMEDIA HOLDINGS INC | 5.0500% | 4,820,000 | 3,507,756 | 3,376,464 |
| WARNERMEDIA HOLDINGS INC | 3.7550% | 277,000 | 277,011 | 275,136 |
| WARNERMEDIA HOLDINGS INC | 5.1410% | 21,000 | 13,126 | 13,836 |
| WARNERMEDIA HOLDINGS INC | 4.2790% | 74,000 | 62,777 | 64,959 |
| WASH MULTIFAMILY 8/25 TLB | 0.0000% | 135,000 | 134,663 | 136,013 |
| WASHINGTON GAS LIGHT CO | 3.6500% | 15,000 | 14,933 | 10,941 |
| WASHINGTON MUTUAL MORT OA3 4A1 | 4.4382% | 697,032 | 784,895 | 586,181 |
| WASHINGTON MUTUAL MORTG 5 2CB1 | 6.0000% | 277,552 | 224,057 | 199,077 |
| WASHINGTON MUTUAL MORTG OA3 2A | 4.4182% | 167,203 | 170,452 | 158,540 |
| WASHINGTON MUTUAL MORTG OC1 A1 | 4.2671% | 103,636 | 87,408 | 94,872 |
| WASHINGTON MUTURAL ASS HE5 2A1 | 3.9071% | 38,073 | 37,223 | 13,218 |
| WASSERMAN MEDIA 6/25 TL | 0.0000% | 100,000 | 99,500 | 100,375 |
| WASTE MANAGEMENT INC | 2.0000% | 11,000 | 9,907 | 10,302 |
| WASTE MANAGEMENT INC | 4.9500% | 675,000 | 671,663 | 699,490 |
| WASTE MANAGEMENT INC | 4.6500% | 395,000 | 396,423 | 402,981 |
| WASTE MANAGEMENT INC | 4.6250% | 165,000 | 158,213 | 167,527 |
| WASTE MANAGEMENT INC | 4.8750% | 285,000 | 287,480 | 292,967 |
| WASTE MANAGEMENT INC | 5.3500% | 180,000 | 177,556 | 175,918 |
| WASTE PRO USA INC 144A | 7.0000% | 1,285,000 | 1,290,031 | 1,323,209 |
| WATCO COS LLC / WATCO FIN 144A | 7.1250% | 2,590,000 | 2,614,869 | 2,711,342 |
| WATLOW 3/21 TLB | 0.0000% | 271,982 | 271,061 | 273,426 |
| WAYSTAR/NAVICURE 8/25 TLB | 0.0000% | 181,577 | 181,136 | 182,485 |
| WBI OPERATING LLC 144A | 6.5000% | 1,075,000 | 1,071,953 | 1,065,357 |
| WEC ENERGY GROUP INC | 5.6000% | 19,000 | 18,998 | 19,190 |
| WEC ENERGY GROUP INC | 4.7500% | 25,000 | 24,999 | 25,003 |
| WEEKLEY HOMES LLC / WEEKL 144A | 6.7500% | 2,020,000 | 2,020,000 | 2,045,594 |
| WELLS FARGO & CO | 4.6500% | 850,000 | 851,910 | 746,974 |
| WELLS FARGO & CO | 5.1500% | 240,000 | 240,000 | 247,945 |
| WELLS FARGO & CO | 3.0680% | 1,255,000 | 942,649 | 976,040 |
| WELLS FARGO & CO | 2.3930% | 7,228,000 | 6,977,518 | 7,063,229 |
| WELLS FARGO & CO | 3.5260% | 268,000 | 265,260 | 266,284 |
| WELLS FARGO & CO | 4.8970% | 2,223,000 | 2,173,844 | 2,261,027 |
| WELLS FARGO & CO | 5.3890% | 2,341,000 | 2,350,840 | 2,438,823 |
| WELLS FARGO & CO | 5.5740% | 4,256,000 | 4,322,242 | 4,409,801 |
| WELLS FARGO & CO | 5.5570% | 527,000 | 527,000 | 553,379 |
| WELLS FARGO & CO | 6.3030% | 1,969,000 | 1,969,000 | 2,081,139 |
| WELLS FARGO & CO | 6.4910% | 202,000 | 202,000 | 223,947 |
| WELLS FARGO & CO | 5.4990% | 1,474,000 | 1,474,029 | 1,540,617 |
| WELLS FARGO & CO | 5.7070% | 1,725,000 | 1,725,000 | 1,760,976 |
| WELLS FARGO & CO | 5.2110% | 195,000 | 195,000 | 199,559 |
| WELLS FARGO & CO | 5.6050% | 2,640,000 | 2,645,741 | 2,772,268 |
| WELLS FARGO & CO | 5.2440% | 225,000 | 227,639 | 233,138 |
| WELLS FARGO & CO | 4.7269% | 7,300,000 | 7,300,000 | 7,340,126 |
| WELLS FARGO & CO | 6.8500% | 958,000 | 984,609 | 1,001,135 |
| WELLS FARGO & CO REGS | 2.0000% | 568,000 | 615,781 | 666,617 |
| WELLS FARGO BANK NA | 5.4500% | 775,000 | 774,987 | 781,466 |
| WELLS FARGO COMMER 1745 A 144A | 3.7487% | 2,600,000 | 2,363,268 | 2,442,194 |
| WELLS FARGO MORTGAGE B AR5 2A1 | 6.6669% | 25,177 | 31,300 | 24,964 |
| WELLTOWER OP LLC | 3.1000% | 554,000 | 514,779 | 531,838 |
| WELLTOWER OP LLC | 4.5000% | 700,000 | 699,635 | 708,340 |
| WELLTOWER OP LLC | 4.2500% | 1,060,000 | 1,051,636 | 1,067,536 |
| WELLTOWER OP LLC | 3.8500% | 245,000 | 227,229 | 236,819 |
| WELLTOWER OP LLC | 2.8000% | 390,000 | 352,456 | 361,581 |
| WELLTOWER OP LLC | 2.0500% | 350,000 | 323,863 | 330,117 |
| WESCO DISTRIBUTION INC 144A | 6.6250% | 1,550,000 | 1,550,000 | 1,618,524 |
| WESTERN MIDSTREAM OPERATING LP | 5.5000% | 900,000 | 849,846 | 793,739 |
| WESTERN MIDSTREAM OPERATING LP | 6.1500% | 690,000 | 715,043 | 731,577 |
| WESTERN MIDSTREAM OPERATING LP | 6.3500% | 118,000 | 121,217 | 124,259 |
| WESTERN MIDSTREAM OPERATING LP | 4.8000% | 420,000 | 419,962 | 420,156 |
| WESTERN MIDSTREAM OPERATING LP | 5.2500% | 1,147,000 | 984,069 | 984,427 |

| | Coupon | Units | Cost | Market Value |
|--|---------|-----------|----------------------|----------------------|
| WESTERN MIDSTREAM OPERATING LP | 4.0500% | 822,000 | 788,420 | 805,991 |
| WESTERN MIDSTREAM OPERATING LP | 5.3000% | 1,135,000 | 1,036,819 | 982,506 |
| WESTINGHOUSE AIR BRAKE TECHNOL | 5.5000% | 1,455,000 | 1,452,943 | 1,519,647 |
| WESTINGHOUSE AIR BRAKE TECHNOL | 3.4500% | 325,000 | 320,219 | 323,366 |
| WESTINGHOUSE AIR BRAKE TECHNOL | 4.9000% | 45,000 | 44,977 | 46,024 |
| WESTINGHOUSE AIR BRAKE TECHNOL | 4.7000% | 100,000 | 99,610 | 101,246 |
| WESTINGHOUSE AIR BRAKE TECHNOL | 5.6110% | 305,000 | 305,000 | 321,060 |
| WESTLAKE CORP | 6.3750% | 555,000 | 551,398 | 547,357 |
| WESTLAKE CORP | 5.5500% | 350,000 | 349,023 | 350,750 |
| WEYERHAEUSER CO | 4.0000% | 3,700,000 | 3,746,131 | 3,665,855 |
| WEYERHAEUSER CO | 7.3750% | 1,247,000 | 1,396,931 | 1,421,963 |
| WHEELS FLEET LEASE 3A A1 144A | 4.8000% | 218,268 | 218,262 | 220,577 |
| WHITE CAP 6/24 TLB | 0.0000% | 99,000 | 98,753 | 99,379 |
| WHITEWATER MATTERHORN 5/25 TLB | 0.0000% | 125,000 | 124,375 | 125,370 |
| WILLIAM CARTER CO/THE 144A | 7.3750% | 1,510,000 | 1,510,000 | 1,561,219 |
| WILLIAMS COS INC/THE | 3.7500% | 169,000 | 172,068 | 168,372 |
| WILLIAMS COS INC/THE | 4.9000% | 105,000 | 104,851 | 107,256 |
| WILLIAMS COS INC/THE | 5.3000% | 300,000 | 299,811 | 308,938 |
| WILLIAMS COS INC/THE | 5.4000% | 1,000,000 | 1,001,592 | 1,002,182 |
| WILLIAMS COS INC/THE | 5.8000% | 2,000 | 2,415 | 1,993 |
| WILLIAMS SCOTSMAN INC 144A | 7.3750% | 1,140,000 | 1,140,000 | 1,190,950 |
| WILLS NORTH AMERICA INC | 4.6500% | 2,473,000 | 2,462,217 | 2,492,685 |
| WINDSOR HOLDINGS III LLC 144A | 8.5000% | 885,000 | 884,499 | 935,141 |
| WINDSTREAM SERVICES LLC / 144A | 8.2500% | 760,000 | 769,057 | 797,825 |
| WISCONSIN ELECTRIC POWER CO | 4.7500% | 30,000 | 29,955 | 30,595 |
| WISCONSIN POWER AND LIGHT CO | 3.0000% | 170,000 | 169,809 | 163,598 |
| WISCONSIN PUBLIC SERVICE CORP | 3.3000% | 85,000 | 91,498 | 59,269 |
| WMG ACQUISITION CORP 144A | 3.7500% | 476,000 | 445,716 | 458,160 |
| WOLVERINE WORLD WIDE INC 144A | 4.0000% | 250,000 | 231,693 | 231,124 |
| WORLDPAY/BOOST NEWCO 1/25 (USD | 0.0000% | 208,428 | 207,385 | 208,559 |
| WORLDWIDE PLAZA TRU WWP A 144A | 3.5263% | 400,000 | 299,742 | 319,961 |
| WP CAREY INC | 4.2500% | 1,380,000 | 1,375,330 | 1,381,670 |
| WR GRACE HOLDINGS LLC 144A | 5.6250% | 670,000 | 661,744 | 637,737 |
| WRIGHT EXPRESS 11/24 COV-LITE | 0.0000% | 211,753 | 210,694 | 212,183 |
| WULF COMPUTE LLC 144A | 7.7500% | 202,000 | 204,989 | 208,110 |
| WW GRAINGER INC | 4.4500% | 495,000 | 494,542 | 491,464 |
| WYETH LLC | 5.9500% | 73,000 | 79,486 | 78,704 |
| XCEL ENERGY INC | 3.3500% | 2,100,000 | 2,057,998 | 2,086,965 |
| XCEL ENERGY INC | 4.7500% | 500,000 | 498,991 | 506,625 |
| XPLR INFRASTRUCTURE OPERA 144A | 7.2500% | 1,695,000 | 1,695,000 | 1,736,700 |
| XPLR INFRASTRUCTURE OPERA 144A | 8.6250% | 675,000 | 674,819 | 710,110 |
| XPLR INFRASTRUCTURE OPERA 144A | 7.7500% | 190,000 | 190,000 | 193,096 |
| XPLR INFRASTRUCTURE OPERA 144A | 8.3750% | 85,000 | 85,000 | 89,226 |
| XYLEM INC/NY | 1.9500% | 800,000 | 760,654 | 767,974 |
| YALE UNIVERSITY | 2.4020% | 16,000 | 16,000 | 9,639 |
| YALE-NEW HAVEN HEALTH SERVICES | 2.4960% | 30,000 | 30,000 | 17,591 |
| YUM! BRANDS INC | 3.6250% | 67,000 | 58,472 | 63,382 |
| YUM! BRANDS INC | 4.6250% | 46,000 | 41,296 | 45,080 |
| ZAYO 9/25 (USD) TL | 0.0000% | 734,299 | 715,948 | 694,904 |
| ZAYO GROUP HOLDINGS INC 144A | 9.2500% | 129,088 | 123,418 | 122,634 |
| ZF NORTH AMERICA CAPITAL 144A | 7.1250% | 655,000 | 652,334 | 659,772 |
| ZF NORTH AMERICA CAPITAL 144A | 6.8750% | 760,000 | 760,000 | 743,201 |
| ZIMMER BIOMET HOLDINGS INC | 5.5000% | 100,000 | 99,937 | 103,898 |
| ZIMMER BIOMET HOLDINGS INC | 2.6000% | 95,000 | 82,220 | 85,901 |
| ZIMMER BIOMET HOLDINGS INC | 5.2000% | 360,000 | 357,683 | 367,821 |
| ZIMMER BIOMET HOLDINGS INC | 5.3500% | 245,000 | 244,947 | 253,302 |
| ZIPRECRUITER INC 144A | 5.0000% | 1,990,000 | 1,922,258 | 1,562,351 |
| ZOETIS INC | 4.1500% | 350,000 | 349,749 | 352,057 |
| ZOETIS INC | 4.7000% | 534,000 | 570,492 | 491,612 |
| ZUFFA/TKO GROUP 9/25 TL | 0.0000% | 213,390 | 213,123 | 214,248 |
| Total of Domestic Corporate & Other Bonds | | | 1,773,555,978 | 1,771,872,020 |

Positive Social Purpose Investments

3.53%

| | | | | |
|--------------------------------|---------|-----------|-----------|-----------|
| 143 WASHINGTON | 6.2800% | 1,009,600 | 1,009,600 | 999,537 |
| CCRC-2802 PICO (AHF) | 5.8200% | 631,044 | 631,044 | 602,577 |
| CCRC-BOYLE HOTEL (AHF) | 5.8100% | 873,808 | 873,808 | 835,123 |
| CCRC-ENCANTO DEL MAR APA (AHF) | 6.4400% | 548,090 | 551,633 | 580,762 |
| CCRC-NORMANDIE TERRACE (AHF) | 5.6900% | 2,578,172 | 2,578,172 | 2,530,385 |
| CCRC-ORANGE TREE VILLAGE (AHF) | 5.3900% | 255,511 | 255,511 | 256,706 |
| CCRC-VERMONT (AHF) | 5.6800% | 1,406,088 | 1,406,088 | 1,404,668 |
| CDT AZALEA PARK | 5.9400% | 4,365,000 | 4,365,000 | 4,153,072 |
| CDT-BRADENTON VILLAGE (AHF) | 7.5500% | 1,460,295 | 1,460,295 | 1,465,070 |
| CDT-COLUMBUS PARK LOFTS (AHF) | 5.0400% | 4,874,384 | 4,874,384 | 4,702,458 |
| CDT-FAIR HAVEN APTS (AHF) | 4.9500% | 5,272,054 | 5,272,054 | 5,098,358 |
| CDT-GARDEN COURT APTS (AHF) | 4.7700% | 2,436,611 | 2,436,611 | 2,329,440 |
| CDT-HERITAGE PLACE (AHF) | 6.1100% | 935,494 | 935,494 | 935,506 |
| CDT-KATHLEEN CORNERS (AHF) | 6.1100% | 745,905 | 745,905 | 747,752 |
| CDT-MADISON HEIGHTS II (AHF) | 4.9500% | 1,204,393 | 1,204,393 | 1,167,868 |
| CDT-MINTBROOK SR APTS (AHA) | 4.7800% | 4,908,780 | 4,908,780 | 4,625,882 |
| CDT-PARKSIDE TERRACE (AHF) | 5.0400% | 1,480,507 | 1,480,507 | 1,431,099 |
| CDT-SANTA FE COMMUNITY (AHF) | 4.7200% | 2,346,650 | 2,346,650 | 2,271,415 |
| CDT-SOCORRO PALMS APTS (AHF) | 4.9500% | 3,725,764 | 3,725,764 | 3,628,944 |
| CDT-STERLING PLACE (AHA) | 4.8000% | 2,190,191 | 2,190,191 | 2,140,304 |

| | Coupon | Units | Cost | Market Value |
|---|---------|------------|--------------------|--------------------|
| CDT-TRENT CENTER EAST (AHA) | 4.7700% | 6,125,238 | 6,125,238 | 5,826,019 |
| CDT-VALLEY PARK (AHF) | 6.1000% | 2,204,588 | 2,204,588 | 2,204,728 |
| CDT-VERANDAS PUNTA GOR I(AHA) | 4.9500% | 594,731 | 594,731 | 577,898 |
| CDT-WISDOM VLG CROSSING (AHF) | 4.9500% | 2,756,643 | 2,756,643 | 2,692,917 |
| CIC NON-RECOURSE COLLATERAL TR | 5.0270% | 978 | 978 | 978 |
| CIC-05-02 | 4.5250% | 488 | 488 | 488 |
| CIN-A PLACE FOR US (AHA) | 5.0500% | 841,833 | 841,833 | 818,540 |
| CIN-BISHOP GARDENS (AHF) | 4.9500% | 2,178,710 | 2,178,710 | 2,130,366 |
| CIN-BRISTOL PLACE RESID (AHF) | 5.4900% | 4,668,462 | 4,668,462 | 4,180,888 |
| CIN-CLARK ESTES APTS (AHF) | 5.2800% | 2,166,421 | 2,166,421 | 2,090,376 |
| CIN-GREENHILL POINT (AHF) | 4.5600% | 833,310 | 833,310 | 696,939 |
| CIN-LANDINGS AT BELLE (AHF) | 4.8900% | 927,864 | 927,864 | 838,490 |
| CIN-MAIN STREET APTS (AHF) | 5.5700% | 3,599,748 | 3,599,748 | 3,504,779 |
| CIN-NEW PARKRIDGE HOMES (AHF) | 5.0400% | 1,096,682 | 1,096,682 | 1,076,784 |
| CIN-PABLO DAVIS ELDER CTR | 5.4600% | 1,757,308 | 1,758,236 | 1,738,803 |
| CIN-PARADISE POINT SRS(AHA) | 4.9700% | 1,880,905 | 1,880,905 | 1,830,523 |
| CIN-THIRTEEN31 PLACE APTS | 4.1100% | 4,378,532 | 4,381,806 | 3,455,747 |
| CIN-VILLAGE OF HILLSIDE (AHA) | 4.9500% | 954,437 | 954,437 | 910,093 |
| CIN-WEST ARBOR APTS (AHF) | 4.9500% | 1,877,932 | 1,877,932 | 1,831,891 |
| CPC - 850 LONGWOOD AVE (AHF) | 4.5400% | 2,402,982 | 2,402,982 | 2,335,615 |
| CPC - HANDS ACROSS LONG IS (AH) | 4.5400% | 2,323,058 | 2,323,058 | 2,238,853 |
| CPC - SILVER GARDENS | 6.4700% | 1,400,000 | 1,400,000 | 1,504,108 |
| CPC 1762 MAIN STREET | 6.1000% | 970,000 | 970,000 | 943,381 |
| CPC THE TAFT | 5.9900% | 4,500,000 | 4,500,000 | 4,384,751 |
| CPC-233 LANDING ROAD (CF) | 4.7200% | 16,283,900 | 16,283,900 | 15,061,282 |
| CPC-260 WEST MAIN STREET (AHF) | 4.4500% | 6,461,996 | 6,461,996 | 6,249,108 |
| CPC-35 BROADWAY | 6.6700% | 3,740,993 | 3,740,993 | 4,048,033 |
| CPC-ERIE POINT | 5.0000% | 2,313,795 | 2,319,602 | 2,221,710 |
| CPC-LAKEVIEW MACEDON (AHF) | 4.4500% | 5,210,052 | 5,210,052 | 4,813,267 |
| CPC-LOFTS ON MAIN (AHF) | 4.5400% | 6,102,870 | 6,102,870 | 5,779,595 |
| CPC-MONROE COMMONS (AHA) | 7.5200% | 188,761 | 188,761 | 190,228 |
| CPC-THE TRAILS AT MALONE (AHF) | 4.5200% | 2,764,516 | 2,764,516 | 2,635,017 |
| CPC-WATERS EDGE (AHA) | 5.9200% | 468,144 | 468,144 | 470,657 |
| CPC-WYNWOOD OAKS (AHA) | 6.0000% | 777,132 | 777,132 | 788,464 |
| CREEKVIEW APARTMENTS PHASE II | 5.8500% | 3,595,400 | 3,595,400 | 3,574,214 |
| CRF AFFORDABLE HOUSING NO 1 | 7.3750% | 38,984 | 38,984 | 38,991 |
| CRF-BLANTON GREEN II (AHF) | 6.5500% | 141,530 | 151,228 | 141,913 |
| CRF-CANYON VIEW APTS. (AHA) | 5.0925% | 86,145 | 81,755 | 85,455 |
| CRF-ESCALANTE III (AHA) | 3.8580% | 532,764 | 515,747 | 527,120 |
| CRF-KAMUELA SENIOR (AHA) | 6.1500% | 378,103 | 378,103 | 387,871 |
| CRF-LEGION MANOR (AHA) | 6.5500% | 141,651 | 152,932 | 142,044 |
| CRF-PALMER GREEN (AHF) | 6.5500% | 116,571 | 129,026 | 116,982 |
| CRF-RIVER'S EDGE (AHF) | 4.2700% | 749,648 | 749,648 | 701,497 |
| CRF-RIVERVIEW GREEN (AHF) | 6.5500% | 259,433 | 273,088 | 260,395 |
| CRF-SHERYL L PARMLEE (AHA) | 5.7500% | 224,444 | 224,444 | 224,864 |
| GSC-ARBORPOINT APARTMENT (AHF) | 5.0000% | 1,207,733 | 1,207,874 | 1,215,870 |
| GSC-ASPENS AT SOUTHLAKE (AHF) | 4.6200% | 984,462 | 984,474 | 978,525 |
| GSC-HENDERSON VILLAGE (AHF) | 4.8200% | 1,578,195 | 1,578,332 | 1,527,327 |
| GSC-RIVERVIEW APTS (AHF) | 4.7700% | 1,461,157 | 1,461,157 | 1,422,515 |
| GSC-ST JOHN PLAZA APARTMENTS | 5.0400% | 4,291,600 | 4,291,600 | 4,075,636 |
| GSC-STFRANCIS & KING HILL(AH) | 4.7700% | 2,735,433 | 2,735,433 | 2,547,767 |
| GSC-SUTTERVIEW APTS (AHA) | 4.6700% | 3,496,394 | 3,496,394 | 3,416,335 |
| LIIF-FAC CENTER (CF) | 6.2000% | 2,134,434 | 2,134,434 | 2,150,109 |
| LIIF-FRIENDSHIP HOUSE AM (CF) | 7.2300% | 1,062,576 | 1,062,576 | 1,065,314 |
| LIIF-PROJECT HOSPITALITY (AHS) | 6.2700% | 478,203 | 478,203 | 478,106 |
| MOUNT MORIAH SENIORS | 5.9900% | 4,770,000 | 4,770,000 | 4,482,581 |
| NAVAREZ PALMS II | 5.9900% | 5,580,000 | 5,580,000 | 5,243,774 |
| NHHFA - ROOSEVELT WEST | 5.1000% | 1,900,000 | 1,900,000 | 1,760,677 |
| NHHFA-PARKHURST PLACE (AHF) | 4.3200% | 3,997,851 | 3,997,851 | 3,632,306 |
| NHHFA-WOODLAND VILLAGE-1 (AHF) | 6.0700% | 2,744,729 | 2,744,730 | 2,497,238 |
| SHARED INTEREST GUARANTEE FUND | 5.5300% | 1,000,000 | 999,797 | 1,001,020 |
| Total of Positive Social Purpose Investments | | | 183,728,112 | 175,674,688 |

Total of Domestic Fixed Income Securities

3,512,528,952 3,475,154,877

26.87%

International Fixed Income Securities

International Securities

ALBANIA

ALBANIA GOVERNMENT INTERN 144A 4.7500% 2,850,000 2,902,576 3,385,875

ANGOLA

ANGOLAN GOVERNMENT INTERN 144A 8.0000% 1,700,000 1,704,862 1,660,664

ANGOLAN GOVERNMENT INTERN 144A 8.7500% 600,000 601,093 585,236

ANGOLAN GOVERNMENT INTERN REGS 8.0000% 605,000 422,248 591,001

ANGOLAN GOVERNMENT INTERN REGS 8.2500% 325,000 311,294 325,979

ANGOLAN GOVERNMENT INTERN REGS 8.7500% 440,000 388,367 429,173

ARGENTINA

ARGENTINE REPUBLIC GOVERNMENT 1.0000% 171,158 95,312 152,330

ARGENTINE REPUBLIC GOVERNMENT 0.7500% 1,339,009 883,992 1,141,505

YPF SA 144A 8.2500% 600,000 592,008 613,177

AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS 1.0000% 5,371,000 3,061,792 3,058,265

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|--------------|------------|--------------|
| AUSTRALIA GOVERNMENT BOND REGS | 2.7500% | 1,320,000 | 723,715 | 748,038 |
| AUSTRALIA GOVERNMENT BOND REGS | 1.7500% | 15,472,000 | 5,655,524 | 5,275,339 |
| AUSTRALIA GOVERNMENT BOND REGS | 4.7500% | 10,606,000 | 6,760,784 | 6,580,145 |
| BHP BILLITON FINANCE USA LTD | 5.0000% | 265,000 | 264,872 | 273,650 |
| BHP BILLITON FINANCE USA LTD | 5.2500% | 67,000 | 65,589 | 69,849 |
| CCP_IRS_P AUD-BBR-BBSW 3M CME | 3.8438% | 2,919,000 | 0 | -28,596 |
| CCP_IRS_P AUD-BBR-BBSW 6M CME | 4.0000% | 14,700,000 | 0 | -607,572 |
| CCP_IRS_P AUD-BBR-BBSW 6M CME | 4.2500% | 49,000,000 | 345,096 | -203,492 |
| CCP_IRS_R AUD-BBR-BBSW 6M CME | 0.0100% | 2,103,000 | 21,961 | 43,912 |
| CCP_IRS_P AUD-BBR-BBSW 3M CME | 0.0100% | -2,919,000 | -888 | 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 |
| CCP_IRS_P AUD-BBR-BBSW 6M CME | 4.0811% | -14,700,000 | -167,674 | 0 |
| CCP_IRS_R AUD-BBR-BBSW 6M CME | 3.8125% | -2,103,000 | 0 | 0 |
| COMMONWEALTH BANK OF AUST REGS | 1.6250% | 2,050,000 | 2,278,211 | 2,275,938 |
| FORTESCUE TREASURY PTY LT 144A | 4.5000% | 145,000 | 139,745 | 144,645 |
| FORTESCUE TREASURY PTY LT 144A | 5.8750% | 153,000 | 150,736 | 157,248 |
| FORTESCUE TREASURY PTY LT 144A | 4.3750% | 6,000 | 5,294 | 5,801 |
| MACQUARIE GROUP LTD 144A | 1.3400% | 155,000 | 155,000 | 154,874 |
| NBN CO LTD 144A | 4.0000% | 3,100,000 | 3,096,544 | 3,093,407 |
| NICKEL INDUSTRIES LTD 144A | 9.0000% | 475,000 | 475,000 | 492,976 |
| QUEENSLAND TREASURY CORP 144A | 5.2500% | 1,751,000 | 1,120,402 | 1,147,944 |
| QUEENSLAND TREASURY CORP REGS | 3.2500% | 810,000 | 937,539 | 937,796 |
| RIO TINTO FINANCE USA LTD | 2.7500% | 190,000 | 140,320 | 118,344 |
| RIO TINTO FINANCE USA LTD | 7.1250% | 75,000 | 79,365 | 80,719 |
| SANTOS FINANCE LTD 144A | 3.6490% | 1,700,000 | 1,703,054 | 1,592,754 |
| SANTOS FINANCE LTD REGS | 4.1250% | 700,000 | 691,815 | 695,935 |
| TREASURY CORP OF VICTORIA | 5.0000% | 2,205,000 | 1,357,442 | 1,340,318 |
| WESTPAC BANKING CORP | 2.9630% | 275,000 | 187,745 | 210,111 |
| WOODSIDE FINANCE LTD | 6.0000% | 320,000 | 316,932 | 333,863 |
| WOODSIDE FINANCE LTD | 5.1000% | 2,500,000 | 2,494,325 | 2,476,588 |
| AUSTRIA | | | | |
| REPUBLIC OF AUSTRIA GOVER 144A | 3.4500% | 751,400 | 793,712 | 916,107 |
| REPUBLIC OF AUSTRIA GOVER 144A | 2.1000% | 374,000 | 258,385 | 251,214 |
| REPUBLIC OF AUSTRIA GOVER 144A | 2.9500% | 1,293,000 | 1,342,893 | 1,500,775 |
| REPUBLIC OF AUSTRIA GOVER 144A | 1.8500% | 446,000 | 382,686 | 371,176 |
| SUZANO AUSTRIA GMBH | 3.7500% | 457,000 | 433,175 | 431,221 |
| BELARUS | | | | |
| REPUBLIC OF BELARUS INTER REGS | 7.6250% | 0 | 0 | 0 |
| BELGIUM | | | | |
| KINGDOM OF BELGIUM GOVERN 144A | 3.1000% | 2,013,000 | 2,073,968 | 2,317,251 |
| KINGDOM OF BELGIUM GOVERN 144A | 2.6000% | 904,000 | 1,012,672 | 1,056,460 |
| KINGDOM OF BELGIUM GOVERN 144A | 3.5000% | 1,135,991 | 1,208,517 | 1,151,506 |
| KINGDOM OF BELGIUM GOVERN 144A | 3.4500% | 505,000 | 573,340 | 554,443 |
| BERMUDA | | | | |
| AIRCATTLE LTD / AIRCASTLE 144A | 5.7500% | 600,000 | 600,065 | 626,260 |
| AIRCATTLE LTD 144A | 6.5000% | 2,500,000 | 2,514,714 | 2,629,256 |
| AIRCATTLE LTD 144A | 2.8500% | 100,000 | 95,035 | 97,184 |
| ARCH CAPITAL GROUP LTD | 3.6350% | 445,000 | 445,902 | 331,652 |
| BERMUDA GOVERNMENT INTERN 144A | 5.0000% | 275,000 | 281,953 | 277,613 |
| CHINA OIL & GAS GROUP LTD REGS | 4.7000% | 1,190,000 | 1,170,548 | 1,171,532 |
| ESSENT GROUP LTD | 6.2500% | 600,000 | 598,383 | 626,604 |
| NCL CORP LTD 144A | 6.2500% | 110,000 | 110,000 | 109,924 |
| NCL CORP LTD 144A | 6.7500% | 205,000 | 205,820 | 209,904 |
| NCL CORP LTD 144A | 5.8750% | 110,000 | 109,992 | 109,584 |
| RENAISSANCERE HOLDINGS LTD | 5.7500% | 380,000 | 377,994 | 397,876 |
| TRANSOCEAN INTERNATIONAL 144A | 7.8750% | 70,000 | 70,000 | 73,108 |
| TRANSOCEAN INTERNATIONAL 144A | 8.7500% | 311,250 | 315,863 | 324,982 |
| VIKING CRUISES LTD 144A | 5.8750% | 69,000 | 69,001 | 70,055 |
| VIKING CRUISES LTD 144A | 9.1250% | 67,000 | 68,150 | 71,747 |
| VOC ESCROW LTD 144A | 5.0000% | 500,000 | 474,836 | 499,935 |
| WEATHERFORD INTERNATIONAL 144A | 6.7500% | 1,835,000 | 1,839,633 | 1,878,965 |
| BOSNIA-HERZEGOVINA | | | | |
| REPUBLIC OF SRPSKA TREASU 144A | 4.7500% | 580,000 | 698,304 | 674,996 |
| BRAZIL | | | | |
| BRAZIL LETRAS DO TESOURO NACIO | 0.0000% | 15,800,000 | 1,770,052 | 1,744,117 |
| BRAZIL NOTAS DO TESOURO NACION | 10.0000% | 131,881,000 | 21,334,438 | 20,592,786 |
| BRAZIL NOTAS DO TESOURO NACION | 6.0000% | 6,395,175 | 6,682,887 | 4,794,874 |
| BRAZILIAN GOVERNMENT INTERNATI | 7.2500% | 998,000 | 968,390 | 987,521 |
| CCP_ZCS_P BRL-CDI 1D CME | 13.3200% | 6,700,000 | 0 | -3,229 |
| CCP_ZCS_P BRL-CDI 1D CME | 12.0300% | 83,600,000 | 11 | -412,028 |
| CCP_ZCS_P BRL-CDI 1D CME | 13.2914% | 62,700,000 | 0 | -37,764 |
| CCP_ZCS_P BRL-CDI 1D CME | 13.4016% | 74,300,000 | 0 | -649 |
| CCP_ZCS_P BRL-CDI 1D CME | 13.3585% | 35,900,000 | 0 | -1,631 |
| CCP_ZCS_P BRL-CDI 1D CME | 13.1900% | 3,960,025 | 0 | -2,328 |
| 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% | -176,860,025 | 0 | 0 |
| SAMARCO MINERACAO SA 144A | 9.5000% | 185,209 | 183,690 | 187,608 |
| SAMARCO MINERACAO SA REGS | 9.5000% | 719,151 | 714,789 | 728,468 |
| BULGARIA | | | | |
| BULGARIA GOVERNMENT INTER REGS | 5.0000% | 722,000 | 694,889 | 719,731 |
| CANADA | | | | |
| 1011778 BC ULC / NEW RED 144A | 4.3750% | 375,000 | 372,481 | 372,631 |
| 1261229 BC LTD 144A | 10.0000% | 2,231,000 | 2,212,243 | 2,320,916 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------------|--------------|-------------|---------------------|
| AIR CANADA 2015-1 CLASS A 144A | 3.6000% | 315,601 | 303,091 | 312,039 |
| BANK OF MONTREAL | 6.8750% | 350,000 | 350,019 | 360,160 |
| BANK OF NOVA SCOTIA/THE | 8.6250% | 450,000 | 476,370 | 477,923 |
| BAUSCH + LOMB 6/25 | 0.0000% | 99,750 | 99,251 | 100,648 |
| BAUSCH + LOMB 9/23 INCREMENTAL | 0.0000% | 186,200 | 184,369 | 186,200 |
| BAUSCH HEALTH COS INC 144A | 11.0000% | 139,000 | 167,987 | 143,982 |
| BAUSCH HEALTH COS INC 144A | 6.2500% | 53,000 | 44,627 | 42,665 |
| BAUSCH HEALTH COS INC 144A | 14.0000% | 67,000 | 62,284 | 67,670 |
| BOMBARDIER INC 144A | 7.0000% | 1,550,000 | 1,550,575 | 1,637,759 |
| BOMBARDIER INC 144A | 6.0000% | 315,000 | 315,002 | 315,976 |
| BOMBARDIER INC 144A | 6.7500% | 585,000 | 585,000 | 618,410 |
| BOMBARDIER INC 144A | 8.7500% | 1,455,000 | 1,468,256 | 1,572,144 |
| BURGER KING/RESTAURANT 6/24 TL | 0.0000% | 262,903 | 262,271 | 262,984 |
| CANADA HOUSING TRUST NO 1 | 4.1500% | 1,060,000 | 782,679 | 811,765 |
| CANADIAN GOVERNMENT BOND | 3.0000% | 3,500,000 | 2,476,224 | 2,495,378 |
| CANADIAN IMPERIAL BANK OF COMM | 4.5080% | 1,555,000 | 1,555,000 | 1,559,983 |
| CANADIAN NATURAL RESOURCES LTD | 5.0000% | 221,000 | 221,390 | 226,748 |
| CANADIAN NATURAL RESOURCES LTD | 6.2500% | 2,266,056 | 2,369,056 | 2,408,372 |
| CANADIAN NATURAL RESOURCES LTD | 4.9500% | 515,000 | 545,445 | 454,913 |
| CANADIAN PACIFIC RAILWAY CO | 5.9500% | 309,000 | 394,223 | 333,159 |
| CASCADES INC/CASCADES USA 144A | 6.7500% | 2,445,000 | 2,445,000 | 2,539,744 |
| CCP_IRS_P CAD-CORRA-OIS-COMPO | 2.5625% | 1,788,000 | 0 | -16,498 |
| CCP_IRS_P CAD-CORRA-OIS-COMPO | 3.0313% | 851,000 | 4,784 | -7,024 |
| CCP_IRS_R CAD-CORRA-OIS-COMPO | 2.2819% | 6,300,000 | 5,166 | -110,239 |
| CCP_IRS_R CAD-CORRA-OIS-COMPO | 2.8601% | 0 | 0 | 0 |
| CCP_IRS_P CAD-CORRA-OIS-COMPO | 0.0100% | -1,788,000 | -3,046 | 0 |
| CCP_IRS_P CAD-CORRA-OIS-COMPO | 2.2835% | -851,000 | 0 | 0 |
| CCP_IRS_R CAD-CORRA-OIS-COMPO | 3.0000% | -1,200,000 | 0 | 0 |
| CCP_IRS_R CAD-CORRA-OIS-COMPO | 3.7500% | 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 | 2.7404% | -300,000 | 0 | 0 |
| CDP FINANCIAL INC | 2.7500% | 4,394,000 | 5,030,197 | 5,073,327 |
| CENOVUS ENERGY INC | 4.6500% | 400,000 | 399,208 | 399,013 |
| CGI INC 144A | 4.9500% | 1,815,000 | 1,806,052 | 1,840,882 |
| CI FINANCIAL CORP 144A | 7.5000% | 1,200,000 | 1,191,160 | 1,273,932 |
| CPPIB CAPITAL INC REGS | 2.8750% | 1,060,000 | 1,175,264 | 1,236,524 |
| DYE & DURHAM LTD 144A | 8.6250% | 1,720,000 | 1,791,128 | 1,622,152 |
| ELEMENT FLEET MANAGEMENT 144A | 5.6430% | 245,000 | 245,000 | 249,194 |
| ENBRIDGE INC | 3.2000% | 988,000 | 708,900 | 721,185 |
| ENBRIDGE INC | 5.9000% | 3,915,000 | 3,914,741 | 3,971,890 |
| ENBRIDGE INC | 6.2000% | 60,000 | 59,926 | 64,501 |
| ENBRIDGE INC | 5.2500% | 1,605,000 | 1,604,592 | 1,627,346 |
| ENBRIDGE INC | 4.5000% | 350,000 | 349,664 | 350,060 |
| ENBRIDGE INC | 3.4000% | 745,000 | 516,439 | 510,815 |
| ENBRIDGE INC | 4.9000% | 400,000 | 400,065 | 409,255 |
| ENBRIDGE INC | 5.3000% | 140,000 | 139,979 | 144,416 |
| ENBRIDGE INC | 5.6250% | 910,000 | 908,818 | 951,422 |
| ENBRIDGE INC | 5.9500% | 420,000 | 407,171 | 426,559 |
| ENBRIDGE INC | 8.2500% | 813,000 | 867,570 | 869,935 |
| FAIRFAX FINANCIAL HLDG LTD | 2.7500% | 1,200,000 | 1,471,064 | 1,398,910 |
| FEDERATION DES CAISSES DE 144A | 5.7000% | 425,000 | 424,948 | 440,183 |
| FORD AUTO SECURITIZATION TR II | 5.0530% | 869,859 | 633,874 | 642,744 |
| GARDA WORLD SECURITY CORP 144A | 8.2500% | 205,000 | 205,559 | 208,280 |
| GARDA WORLD SECURITY CORP 144A | 8.3750% | 175,000 | 176,415 | 178,249 |
| GILDAN ACTIVEWEAR INC 144A | 5.4000% | 484,000 | 483,709 | 483,580 |
| GOEASY LTD 144A | 7.6250% | 860,000 | 876,125 | 850,716 |
| GOEASY LTD 144A | 6.8750% | 1,005,000 | 1,005,000 | 951,623 |
| GOVERNMENT OF CANADA | 1.2500% | 2,805,000 | 1,993,710 | 2,018,188 |
| GOVERNMENT OF CANADA | 2.7500% | 6,061,000 | 4,341,415 | 4,394,792 |
| GOVERNMENT OF CANADA | 1.7500% | 5,886,000 | 2,796,657 | 2,756,022 |
| GOVERNMENT OF CANADA | 3.2500% | 4,621,000 | 3,307,189 | 3,342,846 |
| MUSKRAT FALLS/LABRADOR | 3.6300% | 1,495,000 | 1,414,105 | 1,115,928 |
| OMERS FINANCE TRUST 144A | 5.5000% | 1,807,000 | 1,802,664 | 1,940,586 |
| OMERS FINANCE TRUST 144A | 4.3750% | 320,000 | 319,281 | 325,787 |
| OMERS FINANCE TRUST 144A | 3.1250% | 1,189,000 | 1,285,759 | 1,414,308 |
| ONTARIO TEACHERS FINANC | 0.1000% | 2,738,000 | 2,788,155 | 3,044,061 |
| OPEN TEXT CORP 144A | 3.8750% | 108,000 | 102,829 | 105,722 |
| OPEN TEXT CORP 144A | 6.9000% | 420,000 | 422,595 | 436,932 |
| PRECISION DRILLING CORP 144A | 6.8750% | 1,875,000 | 1,865,625 | 1,896,038 |
| PROV OF ALBERTA | 3.1000% | 732,000 | 611,720 | 415,835 |
| PROV OF BRITISH COLUMBIA | 4.1500% | 400,000 | 282,686 | 301,460 |
| PROV OF ONTARIO | 3.8000% | 1,100,000 | 801,629 | 805,767 |
| PROV OF ONTARIO | 4.0000% | 2,577,000 | 1,819,309 | 1,943,386 |
| PROV OF ONTARIO | 3.4500% | 1,634,000 | 1,362,987 | 1,026,759 |
| PROV OF QUEBEC | 4.4500% | 3,800,000 | 2,768,758 | 2,912,897 |
| PROV OF QUEBEC | 2.7500% | 1,399,000 | 1,067,375 | 1,022,985 |
| PROV OF QUEBEC | 3.5000% | 1,415,000 | 1,221,239 | 881,094 |
| PROVINCE OF BRITISH COLUMBIA C | 4.8000% | 4,588,000 | 4,644,329 | 4,690,015 |
| PROVINCE OF BRITISH COLUMBIA C | 5.2500% | 4,230,000 | 2,866,032 | 2,804,810 |
| PROVINCE OF BRITISH COLUMBIA C | 3.9000% | 3,335,000 | 3,324,877 | 3,337,671 |
| PROVINCE OF MANITOBA CANADA | 4.8500% | 1,036,000 | 697,662 | 660,169 |
| PROVINCE OF MANITOBA CANADA | 4.3000% | 1,160,000 | 1,157,325 | 1,156,830 |
| PROVINCE OF ONTARIO CANAD REGS | 0.2500% | 2,789,000 | 3,836,043 | 3,631,038 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|---------------|-----------|--------------|
| PROVINCE OF ONTARIO CANADA | 4.4500% | 580,000 | 579,127 | 577,788 |
| PROVINCE OF ONTARIO CANADA | 5.0500% | 545,000 | 544,562 | 571,087 |
| PROVINCE OF ONTARIO CANADA | 2.5000% | 539,000 | 538,183 | 536,562 |
| PROVINCE OF ONTARIO CANADA | 3.9000% | 1,505,000 | 1,505,000 | 1,507,155 |
| PROVINCE OF QUEBEC CANADA | 5.2500% | 7,865,000 | 5,071,785 | 5,193,901 |
| PROVINCE OF QUEBEC CANADA | 2.7500% | 539,000 | 538,321 | 532,514 |
| PROVINCE OF QUEBEC CANADA | 4.5000% | 250,000 | 249,229 | 253,494 |
| PROVINCE OF QUEBEC CANADA | 4.2500% | 275,000 | 274,505 | 272,061 |
| PSP CAPITAL INC | 5.2500% | 3,810,000 | 2,511,822 | 2,507,161 |
| PSP CAPITAL INC 144A | 3.2500% | 2,044,000 | 2,184,026 | 2,377,399 |
| ROCKPOINT GAS STORAGE 10/25 TL | 0.0000% | 148,626 | 147,140 | 149,184 |
| ROYAL BANK OF CANADA | 5.2000% | 200,000 | 199,952 | 206,258 |
| ROYAL BANK OF CANADA | 4.9650% | 550,000 | 550,000 | 560,338 |
| SECURITIZED TERM AUTO A D 144A | 6.7460% | 9,336 | 9,336 | 9,515 |
| TORONTO-DOMINION BANK/THE | 8.1250% | 397,000 | 417,063 | 418,100 |
| TORONTO-DOMINION BANK/THE | 4.6930% | 100,000 | 100,235 | 101,317 |
| TORONTO-DOMINION BANK/THE 144A | 4.7010% | 3,100,000 | 3,100,025 | 3,110,510 |
| TRANSALTA CORP | 5.8750% | 1,485,000 | 1,475,867 | 1,497,994 |
| TRANSCANADA PIPELINES LTD | 7.0000% | 680,000 | 679,904 | 700,901 |
| TRANSCANADA TRUST | 5.3000% | 320,000 | 318,722 | 319,955 |
| VALEANT/BAUSCH HEALTH 3/25 | 0.0000% | 1,087,275 | 1,060,093 | 1,059,691 |
| WASTE CONNECTIONS INC | 3.2000% | 205,000 | 204,894 | 191,038 |
| WASTE CONNECTIONS INC | 3.0500% | 210,000 | 226,020 | 140,802 |
| CAYMAN ISLANDS | | | | |
| AGL CLO 7 LTD 7A BR2 144A | 5.2722% | 250,000 | 250,621 | 250,900 |
| ALIBABA GROUP HOLDING LTD | 2.1250% | 988,000 | 987,145 | 897,780 |
| ALIBABA GROUP HOLDING LTD | 5.6250% | 200,000 | 199,447 | 202,828 |
| AVOLON HOLDINGS FUNDING L 144A | 4.9500% | 3,000,000 | 2,957,388 | 2,972,282 |
| AVOLON HOLDINGS FUNDING L 144A | 6.3750% | 900,000 | 908,790 | 937,995 |
| AVOLON HOLDINGS FUNDING L 144A | 2.5280% | 3,109,000 | 3,107,247 | 3,014,641 |
| AZORRA FINANCE LTD 144A | 7.2500% | 120,000 | 120,213 | 125,740 |
| BATTALION CLO XV L 15A DR 144A | 6.9176% | 170,000 | 169,994 | 164,288 |
| BEECHWOOD PARK CL 1A B2RR 144A | 5.3494% | 575,000 | 575,000 | 575,518 |
| BENEFIT STREET PA 21A BR2 144A | 5.2722% | 515,000 | 515,000 | 516,906 |
| BSPRT 2022-FL8 ISSU FL8 A 144A | 5.2074% | 50,901 | 50,906 | 50,886 |
| BUTTERMILK PARK CL 1A A1R 144A | 4.9845% | 344,632 | 344,605 | 344,632 |
| CARLYLE GLOBAL MAR 1A AR3 144A | 4.9092% | 49,868 | 53,708 | 49,853 |
| CARLYLE US CLO 201 2A ER2 144A | 11.2276% | 250,000 | 253,767 | 252,850 |
| CIFC FUNDING 2020- 1A A1R 144A | 5.0838% | 300,000 | 300,416 | 300,150 |
| CK HUTCHISON INTERNATIONA 144A | 4.7500% | 405,000 | 404,600 | 411,369 |
| CK HUTCHISON INTERNATIONA 144A | 4.8750% | 800,000 | 797,087 | 809,782 |
| DIAMOND FOREIGN ASSET CO 144A | 8.5000% | 300,000 | 304,351 | 317,935 |
| ELMWOOD CLO 26 LTD 1A E 144A | 10.1176% | 300,000 | 300,000 | 302,820 |
| FALCON 2019-1 AEROSPA 1 A 144A | 3.5970% | 39,544 | 39,543 | 39,347 |
| 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 | 5.1138% | 56,003 | 56,019 | 56,019 |
| KWG GROUP HOLDINGS LTD REGS | 5.8750% | 0 | 0 | 0 |
| LIMA METRO LINE 2 FINANCE 144A | 4.3500% | 344,129 | 344,163 | 334,999 |
| MADISON PARK FUN 46A B1RR 144A | 5.1722% | 575,000 | 575,003 | 575,230 |
| MEITUAN REGS | 3.0500% | 500,000 | 467,738 | 466,399 |
| MEITUAN REGS | 4.6250% | 200,000 | 200,736 | 200,737 |
| MF1 2021-FL7 LTD FL7 D 144A | 6.3398% | 215,000 | 200,481 | 210,593 |
| NEUBERGER BERMAN 25A AR2 144A | 5.0676% | 470,000 | 470,000 | 471,175 |
| NEUBERGER BERMAN 38A AR2 144A | 4.6276% | 550,000 | 550,000 | 550,000 |
| ODEBRECHT OFFSHORE DRILLI REGS | 7.7200% | 0 | 0 | 0 |
| OHA CREDIT FUNDING 16RA B 144A | 5.2176% | 575,000 | 576,000 | 576,093 |
| RAD CLO 12 LTD 12A DR 144A | 10.3168% | 250,000 | 250,000 | 249,950 |
| RR 28 LTD 28RA DR 144A | 10.6722% | 450,000 | 432,250 | 454,095 |
| RUTAS 2 & 7 FINANCE LTD 144A | 0.0000% | 454,667 | 340,916 | 342,455 |
| TCI-SYMPHONY CLO 2 1A AR2 144A | 4.9334% | 121,830 | 121,830 | 121,903 |
| TENCENT HOLDINGS LTD REGS | 3.2400% | 200,000 | 132,314 | 143,374 |
| TENCENT HOLDINGS LTD REGS | 3.6800% | 200,000 | 161,104 | 168,861 |
| TENCENT HOLDINGS LTD REGS | 3.8400% | 600,000 | 453,246 | 476,294 |
| VALE OVERSEAS LTD | 6.4000% | 3,142,000 | 3,125,771 | 3,206,411 |
| VENTURE XV CLO LT 15A AR3 144A | 5.1138% | 148,671 | 148,671 | 148,715 |
| VOYA CLO 2013-2 LT 2A A1R 144A | 4.8996% | 19,818 | 19,812 | 19,818 |
| CHILE | | | | |
| ALFA DESARROLLO SPA 144A | 4.5500% | 846,651 | 846,712 | 681,163 |
| BONOS DE LA TESORERIA DE 144A | 6.0000% | 530,000,000 | 565,461 | 621,544 |
| BONOS DE LA TESORERIA DE 144A | 5.3000% | 1,015,000,000 | 1,249,507 | 1,132,675 |
| BONOS DE LA TESORERIA DE 144A | 4.7000% | 2,320,000,000 | 2,444,820 | 2,570,701 |
| BONOS DE LA TESORERIA DE 144A | 2.3000% | 450,000,000 | 439,548 | 471,625 |
| BONOS DE LA TESORERIA DE LA RE | 1.9000% | 1,724,496,165 | 1,822,150 | 1,883,027 |
| 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 | 541,826 |
| CHILE GOVERNMENT INTERNATIONAL | 3.8000% | 765,000 | 885,848 | 899,505 |
| CHILE GOVERNMENT INTERNATIONAL | 3.1000% | 1,145,000 | 781,631 | 823,059 |
| CHILE GOVERNMENT INTERNATIONAL | 2.5500% | 200,000 | 194,176 | 179,210 |
| CHILE GOVERNMENT INTERNATIONAL | 4.3400% | 310,000 | 286,546 | 275,590 |
| CHILE GOVERNMENT INTERNATIONAL | 5.3300% | 250,000 | 230,795 | 241,088 |
| CORP NACIONAL DEL COBRE D 144A | 6.3300% | 944,000 | 1,005,288 | 1,007,248 |

| | Coupon | Units | Cost | Market Value |
|---|----------|----------------|-----------|--------------|
| EMPRESA NACIONAL DE TELECOMUNICACIONES 144A | 3.0500% | 600,000 | 601,301 | 536,127 |
| EMPRESA NACIONAL DEL PETROBRAS 144A | 5.9500% | 1,000,000 | 986,826 | 1,046,346 |
| LATAM AIRLINES GROUP SA 144A | 7.8750% | 700,000 | 702,100 | 736,239 |
| CHINA | | | | |
| CCP_IRS_P_CNY-FIXING REPO RAT | 1.6600% | 740,849,000 | 50,388 | 375,350 |
| CCP_IRS_R_CNY-FIXING REPO RAT | 0.0100% | 99,889,000 | 0 | -18,990 |
| 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 | 1,204,866 | 1,180,829 |
| CHINA GOVERNMENT BOND REGS | 4.5000% | 3,500,000 | 572,155 | 599,089 |
| CHINA GOVERNMENT BOND REGS | 3.6000% | 9,000,000 | 1,375,990 | 1,352,624 |
| CHINA GOVERNMENT BOND REGS | 3.9000% | 2,000,000 | 311,997 | 335,972 |
| CHINA GOVERNMENT BOND REGS | 3.9500% | 6,500,000 | 1,138,851 | 1,138,015 |
| CHINA GOVERNMENT BOND REGS | 2.5200% | 24,000,000 | 3,429,768 | 3,515,540 |
| CHINA GOVERNMENT BOND REGS | 2.0800% | 14,500,000 | 2,079,999 | 2,088,698 |
| COLOMBIA | | | | |
| COLOMBIA GOVERNMENT INTERNATIO | 3.1250% | 540,000 | 455,467 | 467,640 |
| COLOMBIA GOVERNMENT INTERNATIO | 3.2500% | 700,000 | 593,523 | 589,750 |
| COLOMBIA GOVERNMENT INTERNATIO | 7.5000% | 4,235,000 | 4,330,578 | 4,412,870 |
| COLOMBIA GOVERNMENT INTERNATIO | 8.0000% | 2,238,000 | 2,226,382 | 2,402,734 |
| COLOMBIA GOVERNMENT INTERNATIO | 5.6250% | 850,000 | 958,294 | 934,427 |
| COLOMBIA GOVERNMENT INTERNATIO | 7.7500% | 1,461,000 | 1,446,788 | 1,522,581 |
| COLOMBIA GOVERNMENT INTERNATIO | 8.5000% | 2,400,000 | 2,531,892 | 2,642,400 |
| COLOMBIAN TES | 7.0000% | 18,967,500,000 | 4,075,333 | 3,907,659 |
| COLOMBIAN TES | 11.0000% | 12,700,000,000 | 3,190,395 | 3,175,633 |
| COLOMBIAN TES | 7.2500% | 16,814,900,000 | 2,900,777 | 2,944,324 |
| COLOMBIAN TES | 9.2500% | 9,235,700,000 | 1,730,858 | 1,813,270 |
| COLOMBIAN TES | 11.7500% | 5,228,200,000 | 1,334,006 | 1,338,694 |
| COLOMBIAN TES | 3.7500% | 7,020,639,510 | 1,684,525 | 1,465,724 |
| ECOPETROL SA | 8.8750% | 1,230,000 | 1,222,115 | 1,309,078 |
| EMPRESAS PUBLICAS DE MEDELLAN REGS | 0.0023% | 1,828,000,000 | 502,152 | 442,868 |
| OLEODUCTO CENTRAL SA 144A | 4.0000% | 540,000 | 539,007 | 532,779 |
| COTE D'IVOIRE | | | | |
| IVORY COAST GOVERNMENT IN 144A | 5.8750% | 1,155,000 | 1,280,143 | 1,365,735 |
| IVORY COAST GOVERNMENT IN 144A | 8.0750% | 380,000 | 353,273 | 410,004 |
| IVORY COAST GOVERNMENT IN REGS | 7.6250% | 220,000 | 201,791 | 237,916 |
| IVORY COAST GOVERNMENT IN REGS | 6.8750% | 900,000 | 827,255 | 1,032,089 |
| CROATIA | | | | |
| CROATIA GOVERNMENT INTERN REGS | 1.1250% | 638,000 | 772,431 | 715,063 |
| CROATIA GOVERNMENT INTERN REGS | 1.5000% | 165,000 | 206,555 | 180,527 |
| CYPRUS | | | | |
| CYPRUS GOVERNMENT INTERNA REGS | 3.2500% | 5,255,000 | 6,206,994 | 6,301,835 |
| CZECH REPUBLIC | | | | |
| CZECH REPUBLIC GOVERNMENT BOND | 1.2500% | 0 | 0 | 0 |
| CZECH REPUBLIC GOVERNMENT BOND | 0.2500% | 34,090,000 | 1,444,455 | 1,599,788 |
| CZECH REPUBLIC GOVERNMENT BOND | 1.7500% | 33,360,000 | 1,379,351 | 1,393,137 |
| CZECH REPUBLIC GOVERNMENT BOND | 3.5000% | 125,810,000 | 5,559,728 | 5,639,017 |
| CZECH REPUBLIC GOVERNMENT BOND | 1.5000% | 42,940,000 | 1,354,076 | 1,369,679 |
| CZECH REPUBLIC GOVERNMENT BOND | 4.9000% | 27,660,000 | 1,364,650 | 1,381,686 |
| CZECH REPUBLIC GOVERNMENT BOND | 1.2000% | 38,960,000 | 1,529,806 | 1,638,914 |
| CZECH REPUBLIC GOVERNMENT BOND | 1.9500% | 45,330,000 | 1,604,997 | 1,667,261 |
| CZECH REPUBLIC GOVERNMENT REGS | 1.0000% | 81,900,000 | 3,546,582 | 3,936,748 |
| CZECH REPUBLIC GOVERNMENT REGS | 2.5000% | 8,010,000 | 317,656 | 377,731 |
| CZECH REPUBLIC GOVERNMENT REGS | 0.9500% | 13,380,000 | 516,638 | 572,085 |
| DENMARK | | | | |
| DANSKE BANK A/S 144A | 1.5490% | 2,655,000 | 2,655,000 | 2,609,748 |
| DANSKE BANK A/S 144A | 5.7050% | 1,707,000 | 1,726,127 | 1,774,799 |
| DANSKE BANK A/S REGS | 3.8750% | 925,000 | 1,005,258 | 1,115,513 |
| DENMARK GOVERNMENT BOND | 4.5000% | 4,249,972 | 836,951 | 786,159 |
| GENMAB 11/25 TLB | 0.0000% | 130,000 | 129,350 | 130,569 |
| JYSKE BANK A/S REGS | 3.6250% | 2,505,000 | 2,987,608 | 2,976,730 |
| JYSKE BANK A/S REGS | 4.1250% | 1,625,000 | 1,728,422 | 1,967,373 |
| JYSKE REALKREDIT A/S | 1.5000% | 8,289,518 | 1,260,098 | 1,025,925 |
| NORDEA KREDIT REALKREDITAKTIES | 1.5000% | 6,196,522 | 942,381 | 776,451 |
| NYKREDIT REALKREDIT A/S REGS | 3.3750% | 730,000 | 758,174 | 865,009 |
| NYKREDIT REALKREDIT A/S REGS | 4.6250% | 1,200,000 | 1,298,641 | 1,475,994 |
| NYKREDIT REALKREDIT A/S REGS | 2.0000% | 1,692,498 | 262,406 | 200,464 |
| NYKREDIT REALKREDIT A/S REGS | 1.5000% | 12,990,837 | 1,971,865 | 1,621,749 |
| REALKREDIT DANMARK A/S REGS | 1.0000% | 1,128,697 | 166,767 | 136,094 |
| REALKREDIT DANMARK A/S REGS | 1.5000% | 2,268,335 | 341,480 | 277,761 |
| DOMINICAN REPUBLIC | | | | |
| DOMINICAN REPUBLIC INTERN 144A | 5.8750% | 937,000 | 900,245 | 834,867 |
| DOMINICAN REPUBLIC INTERN REGS | 5.8750% | 845,000 | 705,987 | 752,895 |
| DOMINICAN REPUBLIC INTERN REGS | 5.3000% | 1,400,000 | 1,220,521 | 1,267,000 |
| EGYPT | | | | |
| EGYPT GOVERNMENT BOND | 24.4580% | 17,075,000 | 344,829 | 363,530 |
| EGYPT GOVERNMENT BOND | 25.3180% | 91,277,000 | 1,881,159 | 1,949,992 |
| EGYPT GOVERNMENT INTERNAT 144A | 7.6250% | 500,000 | 498,308 | 531,325 |
| EGYPT GOVERNMENT INTERNAT 144A | 8.1500% | 900,000 | 916,837 | 845,294 |
| EGYPT GOVERNMENT INTERNAT 144A | 9.4500% | 365,000 | 364,822 | 418,703 |
| EGYPT GOVERNMENT INTERNAT REGS | 7.5000% | 380,000 | 276,298 | 331,326 |
| EGYPT GOVERNMENT INTERNAT REGS | 5.8750% | 910,000 | 757,341 | 909,490 |
| EGYPT GOVERNMENT INTERNAT REGS | 7.6250% | 1,100,000 | 1,033,610 | 1,168,914 |

| | Coupon | Units | Cost | Market Value |
|---------------------------------|---------|-------------|-----------|--------------|
| EGYPT GOVERNMENT INTERNAT REGS | 8.8750% | 460,000 | 334,972 | 466,460 |
| EGYPT GOVERNMENT INTERNAT REGS | 5.6250% | 410,000 | 330,034 | 479,417 |
| EGYPT GOVERNMENT INTERNAT REGS | 5.8000% | 390,000 | 364,486 | 394,033 |
| EGYPT GOVERNMENT INTERNAT REGS | 8.7500% | 825,000 | 573,072 | 824,976 |
| EGYPT GOVERNMENT INTERNAT REGS | 8.1500% | 345,000 | 267,286 | 324,030 |
| EGYPT GOVERNMENT INTERNAT REGS | 8.5000% | 295,000 | 230,825 | 289,984 |
| EGYPT GOVERNMENT INTERNAT REGS | 6.5880% | 352,000 | 297,661 | 361,186 |
| EGYPT GOVERNMENT INTERNAT REGS | 7.0529% | 387,000 | 272,452 | 402,496 |
| EGYPT GOVERNMENT INTERNAT REGS | 8.7002% | 370,000 | 284,415 | 370,269 |
| EGYPT GOVERNMENT INTERNAT REGS | 7.9030% | 251,000 | 194,362 | 232,611 |
| ETHIOPIA | | | | |
| ETHIOPIA INTERNATIONAL BO REGS | 6.6250% | 0 | 0 | 0 |
| EURO CURRENCY GEOGRAPHIC | | | | |
| CCP_CDS_SP UL BARCLAYS PLC CM | 1.0000% | 1,200,000 | 19,240 | 24,243 |
| CCP_CDS_SP UL BARCLAYS PLC CM | 0.0000% | -1,200,000 | 0 | 0 |
| CCP_IRS_P EUR-EURIBOR-REUTERS | 2.5000% | 13,530,000 | 62,747 | -76,831 |
| CCP_IRS_P EUR-EURIBOR-REUTERS | 2.7200% | 6,981,000 | 5,427 | -145,586 |
| CCP_IRS_P EUR-EURIBOR-REUTERS | 2.3438% | 2,873,000 | 617 | -35,368 |
| CCP_IRS_R EUR-EURIBOR 6M CME | 2.1130% | 829,000 | 0 | 10,863 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 0.0100% | 10,362,000 | 255 | 584,505 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.1000% | 3,280,000 | 3,114 | 29,987 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.1240% | 1,943,000 | 0 | 14,373 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.0830% | 865,000 | 21,902 | 168,256 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.1410% | 0 | 0 | 0 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.0870% | 1,950,000 | 0 | 1,374,601 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.1040% | 0 | 0 | 0 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.1100% | 2,475,000 | 18,724 | -36,764 |
| CCP_IRS_P EUR-EURIBOR-REUTERS | 0.0100% | -16,403,000 | 0 | 0 |
| CCP_IRS_P EUR-EURIBOR-REUTERS | 2.1680% | -6,981,000 | 0 | 0 |
| CCP_IRS_R EUR-EURIBOR 6M CME | 2.7500% | -829,000 | -795 | 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 | 2.7813% | -502,000 | 0 | 0 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.3800% | -865,000 | 0 | 0 |
| CCP_IRS_R EUR-EURIBOR-REUTERS | 2.9100% | 0 | 0 | 0 |
| FINLAND | | | | |
| DANSKE KIINNITYSLUOTTOPAN REGS | 3.5000% | 1,411,000 | 1,536,239 | 1,704,946 |
| FINLAND GOVERNMENT BOND 144A | 3.0000% | 1,471,000 | 1,685,099 | 1,704,120 |
| FINLAND GOVERNMENT BOND 144A | 2.9500% | 275,000 | 290,130 | 270,352 |
| FRANCE | | | | |
| ALTICE FRANCE SA 144A | 6.5000% | 263,000 | 257,896 | 252,133 |
| ALTICE FRANCE SA 144A | 9.5000% | 161,721 | 149,864 | 166,381 |
| BANQUE FEDERATIVE DU CRED 144A | 4.8545% | 900,000 | 900,140 | 906,077 |
| BNP PARIBAS SA 144A | 4.4000% | 1,100,000 | 1,082,531 | 1,102,472 |
| BNP PARIBAS SA 144A | 5.1250% | 900,000 | 900,000 | 916,740 |
| BNP PARIBAS SA 144A | 1.9040% | 1,082,000 | 1,086,564 | 1,041,250 |
| BNP PARIBAS SA 144A | 5.1980% | 2,900,000 | 2,961,409 | 2,969,304 |
| BNP PARIBAS SA 144A | 1.6750% | 225,000 | 225,000 | 222,190 |
| BNP PARIBAS SA 144A | 2.1590% | 1,555,000 | 1,424,285 | 1,470,929 |
| BNP PARIBAS SA 144A | 5.3350% | 220,000 | 220,000 | 225,697 |
| BNP PARIBAS SA 144A | 5.1760% | 1,276,000 | 1,276,000 | 1,307,744 |
| BNP PARIBAS SA 144A | 3.4940% | 900,000 | 1,040,297 | 1,043,201 |
| BNP PARIBAS SA REGS | 3.5000% | 800,000 | 788,804 | 791,279 |
| BPCE SA 144A | 5.7160% | 285,000 | 285,000 | 295,190 |
| BPCE SA 144A | 5.8760% | 1,900,000 | 1,900,000 | 1,986,448 |
| BPCE SA 144A | 4.7500% | 375,000 | 374,684 | 379,378 |
| BPCE SA 144A | 6.6120% | 1,230,000 | 1,230,000 | 1,253,161 |
| BPCE SA 144A | 5.2030% | 2,300,000 | 2,300,000 | 2,327,734 |
| BPCE SA 144A | 5.9360% | 500,000 | 511,417 | 522,443 |
| BPCE SA 144A | 6.9150% | 435,000 | 441,187 | 465,339 |
| BPCE SA 144A | 6.5080% | 1,100,000 | 1,152,549 | 1,168,116 |
| BPCE SA REGS | 4.0000% | 900,000 | 1,083,073 | 1,069,245 |
| BPCE SA REGS | 3.6250% | 600,000 | 695,510 | 697,722 |
| BPCE SA REGS | 4.1250% | 700,000 | 746,257 | 842,161 |
| CONSTELLUM SE 144A | 3.7500% | 250,000 | 235,057 | 241,400 |
| CREDIT AGRICOLE SA 144A | 4.6310% | 1,600,000 | 1,600,000 | 1,612,419 |
| CREDIT AGRICOLE SA REGS | 7.2500% | 1,500,000 | 1,712,008 | 1,885,140 |
| ELECTRICITE DE FRANCE SA 144A | 5.7000% | 2,300,000 | 2,298,228 | 2,377,335 |
| FRENCH REPUBLIC GOVERNMENT 144A | 0.5000% | 735,000 | 219,305 | 213,785 |
| FRENCH REPUBLIC GOVERNMENT 144A | 2.7500% | 4,156,685 | 4,366,505 | 4,918,146 |
| FRENCH REPUBLIC GOVERNMENT 144A | 2.5000% | 4,550,368 | 4,925,382 | 5,367,961 |
| FRENCH REPUBLIC GOVERNMENT 144A | 3.2500% | 2,932,963 | 3,001,937 | 2,773,304 |
| FRENCH REPUBLIC GOVERNMENT 144A | 3.5000% | 3,669,000 | 4,263,675 | 4,287,943 |
| FRENCH REPUBLIC GOVERNMENT 144A | 3.6000% | 1,714,000 | 1,799,662 | 1,901,905 |
| FRENCH REPUBLIC GOVERNMENT 144A | 2.7000% | 5,543,000 | 6,406,699 | 6,463,886 |
| ILIAD HOLDING SAS 144A | 6.8750% | 325,000 | 355,846 | 407,156 |
| INDIGO GROUP SAS REGS | 1.6250% | 600,000 | 719,899 | 685,642 |
| NEW IMMO HOLDING SA REGS | 2.7500% | 3,000,000 | 3,013,269 | 3,506,181 |

| | Coupon | Units | Cost | Market Value |
|---------------------------------|---------|----------------|-----------|--------------|
| NUMERICABLE / YPSO / ALTICE 10 | 0.0000% | 152,213 | 152,078 | 151,991 |
| ORANGE SA | 9.0000% | 760,000 | 886,308 | 915,511 |
| ORANGE SA REGS | 3.7500% | 1,400,000 | 1,617,708 | 1,614,065 |
| ORANGE SA REGS | 3.5000% | 1,700,000 | 1,966,228 | 1,966,756 |
| SOCIETE GENERALE SA 144A | 6.7500% | 400,000 | 382,062 | 404,844 |
| SOCIETE GENERALE SA 144A | 5.5000% | 2,125,000 | 2,124,803 | 2,176,849 |
| SOCIETE GENERALE SA REGS | 4.8750% | 2,600,000 | 3,251,264 | 3,243,393 |
| GABON | | | | |
| GABON GOVERNMENT INTERNAT 144A | 7.0000% | 500,000 | 500,000 | 381,535 |
| GABON GOVERNMENT INTERNAT 144A | 6.6250% | 315,000 | 314,995 | 244,110 |
| GABON GOVERNMENT INTERNAT REGS | 7.0000% | 2,860,000 | 2,461,016 | 2,182,378 |
| GERMANY | | | | |
| BUNDESREPUBLIK DEUTSCHLAN REGS | 0.0000% | 1,977,000 | 1,045,683 | 984,012 |
| BUNDESREPUBLIK DEUTSCHLAN REGS | 1.0000% | 6,849,006 | 6,212,870 | 6,331,068 |
| BUNDESREPUBLIK DEUTSCHLAN REGS | 2.5000% | 4,173,000 | 4,393,435 | 4,343,567 |
| BUNDESREPUBLIK DEUTSCHLAN REGS | 2.6000% | 3,855,570 | 4,200,264 | 4,180,573 |
| DEUTSCHE BANK AG/NEW YORK NY | 4.9500% | 1,072,000 | 1,072,000 | 1,083,754 |
| DEUTSCHE BANK AG/NEW YORK NY | 2.3110% | 225,000 | 225,000 | 221,370 |
| DEUTSCHE BANK AG/NEW YORK NY | 7.1460% | 1,500,000 | 1,516,466 | 1,522,984 |
| DEUTSCHE BANK AG/NEW YORK NY | 4.9990% | 350,000 | 350,092 | 355,566 |
| EUROGRID GMBH REGS | 3.7220% | 2,300,000 | 2,774,459 | 2,765,893 |
| KREDITANSTALT FUER WIEDERAUFBA | 4.6250% | 585,000 | 584,891 | 588,229 |
| LAND BERLIN REGS | 1.3000% | 892,000 | 919,670 | 927,113 |
| THYSSENKRUPP ELEVATOR 3/25 (US | 0.0000% | 174,769 | 170,417 | 175,760 |
| VONOVIA SE REGS | 1.6250% | 500,000 | 419,737 | 420,043 |
| VONOVIA SE REGS | 0.7500% | 500,000 | 485,099 | 487,526 |
| GHANA | | | | |
| GHANA GOVERNMENT INTERNAT 144A | 7.7500% | 0 | 0 | 0 |
| GHANA GOVERNMENT INTERNAT REGS | 8.1250% | 0 | 0 | 0 |
| GREECE | | | | |
| HELLENIC REPUBLIC GOVERN 144A | 3.6250% | 711,000 | 731,248 | 847,653 |
| HELLENIC REPUBLIC GOVERN 144A | 4.1250% | 2,154,000 | 2,293,225 | 2,468,545 |
| HELLENIC REPUBLIC GOVERN 144A | 4.3750% | 4,330,000 | 5,227,405 | 5,439,768 |
| GUATEMALA | | | | |
| GUATEMALA GOVERNMENT BOND 144A | 6.1250% | 1,000,000 | 999,995 | 979,000 |
| GUERNSEY CI | | | | |
| AMDOCS LTD | 2.5380% | 160,000 | 153,690 | 147,074 |
| HONDURAS | | | | |
| HONDURAS GOVERNMENT INTER 144A | 6.2500% | 558,000 | 560,001 | 561,906 |
| HONDURAS GOVERNMENT INTER 144A | 5.6250% | 1,611,000 | 1,604,390 | 1,594,890 |
| HONDURAS GOVERNMENT INTER REGS | 6.2500% | 1,290,000 | 1,304,827 | 1,299,030 |
| HONDURAS GOVERNMENT INTER REGS | 5.6250% | 465,000 | 462,951 | 460,350 |
| HONG KONG | | | | |
| FAR EAST HORIZON LTD REGS | 6.0000% | 500,000 | 498,700 | 510,632 |
| HUNGARY | | | | |
| CCP_IRS_R HUF-BUBOR 6M CME | 0.0100% | 340,334,000 | 334 | -18,313 |
| CCP_IRS_R HUF-BUBOR 6M CME | 6.7500% | -340,334,000 | 0 | 0 |
| HUNGARY GOVERNMENT BOND | 2.0000% | 506,520,000 | 1,174,270 | 1,352,153 |
| HUNGARY GOVERNMENT BOND | 7.0000% | 559,150,000 | 1,689,105 | 1,732,670 |
| HUNGARY GOVERNMENT BOND | 3.0000% | 37,420,000 | 72,691 | 75,677 |
| HUNGARY GOVERNMENT BOND | 4.5000% | 183,160,000 | 455,838 | 540,472 |
| HUNGARY GOVERNMENT BOND | 6.7500% | 854,150,000 | 2,631,515 | 2,649,892 |
| HUNGARY GOVERNMENT BOND | 3.2500% | 523,760,000 | 1,384,827 | 1,361,091 |
| HUNGARY GOVERNMENT BOND | 4.7500% | 438,190,000 | 1,161,759 | 1,206,327 |
| HUNGARY GOVERNMENT BOND | 9.5000% | 80,810,000 | 235,884 | 253,242 |
| HUNGARY GOVERNMENT INTERN 144A | 6.2500% | 1,100,000 | 1,084,497 | 1,173,179 |
| HUNGARY GOVERNMENT INTERN 144A | 5.5000% | 2,091,000 | 2,052,424 | 2,089,491 |
| HUNGARY GOVERNMENT INTERN 144A | 5.2500% | 425,000 | 422,224 | 433,632 |
| HUNGARY GOVERNMENT INTERN 144A | 2.1250% | 370,000 | 297,472 | 318,678 |
| HUNGARY GOVERNMENT INTERN 144A | 6.7500% | 200,000 | 191,716 | 212,347 |
| HUNGARY GOVERNMENT INTERN 144A | 5.3750% | 1,745,000 | 1,736,879 | 1,793,406 |
| HUNGARY GOVERNMENT INTERN REGS | 6.1250% | 3,000,000 | 3,111,317 | 3,110,958 |
| MFB MAGYAR FEJLESZTESI BA REGS | 4.3750% | 605,000 | 684,466 | 725,361 |
| INDIA | | | | |
| ADANI TRANSMISSION STEP-O 144A | 4.2500% | 598,500 | 575,520 | 538,318 |
| IRB INFRASTRUCTURE DEVELO 144A | 7.1100% | 685,000 | 684,544 | 707,492 |
| MANAPPURAM FINANCE LTD REGS | 7.3750% | 600,000 | 595,873 | 612,257 |
| INDONESIA | | | | |
| FREEPORT INDONESIA PT REGS | 6.2000% | 200,000 | 181,702 | 203,386 |
| INDOFOOD CBP SUKSES MAKMU REGS | 3.5410% | 800,000 | 706,942 | 744,974 |
| INDONESIA ASAHAN ALUMINIUM REGS | 5.8000% | 1,200,000 | 1,080,463 | 1,170,325 |
| INDONESIA GOVERNMENT INTE REGS | 4.6250% | 350,000 | 349,141 | 325,856 |
| INDONESIA GOVERNMENT INTE REGS | 4.3500% | 475,000 | 476,195 | 476,421 |
| INDONESIA GOVERNMENT INTE REGS | 0.9900% | 100,000,000 | 643,418 | 632,693 |
| INDONESIA GOVERNMENT INTERNATI | 3.0500% | 350,000 | 346,957 | 233,817 |
| INDONESIA GOVERNMENT INTERNATI | 4.1500% | 200,000 | 199,183 | 200,327 |
| INDONESIA GOVERNMENT INTERNATI | 3.5500% | 200,000 | 199,446 | 189,145 |
| INDONESIA GOVERNMENT INTERNATI | 5.6000% | 230,000 | 239,699 | 243,210 |
| INDONESIA GOVERNMENT INTERNATI | 3.3500% | 200,000 | 141,401 | 129,106 |
| INDONESIA GOVERNMENT INTERNATI | 4.9000% | 825,000 | 821,703 | 822,625 |
| INDONESIA TREASURY BOND | 7.0000% | 3,478,000,000 | 219,226 | 219,217 |
| INDONESIA TREASURY BOND | 6.6250% | 24,655,000,000 | 1,539,199 | 1,526,641 |
| INDONESIA TREASURY BOND | 6.1250% | 8,744,000,000 | 598,631 | 533,014 |
| INDONESIA TREASURY BOND | 7.1250% | 65,937,000,000 | 4,227,059 | 4,211,254 |
| INDONESIA TREASURY BOND | 6.7500% | 47,881,000,000 | 2,923,173 | 3,015,311 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|----------------|-----------|--------------|
| INDONESIA TREASURY BOND | 6.5000% | 91,322,000,000 | 5,810,649 | 5,642,960 |
| INDONESIA TREASURY BOND | 7.5000% | 15,477,000,000 | 1,033,687 | 1,013,100 |
| INDONESIA TREASURY BOND | 6.3750% | 49,960,000,000 | 3,251,037 | 3,055,416 |
| INDONESIA TREASURY BOND | 6.8750% | 32,137,000,000 | 2,025,899 | 1,990,924 |
| INDONESIA TREASURY BOND | 8.2500% | 45,400,000,000 | 3,209,155 | 3,015,052 |
| INDONESIA TREASURY BOND | 8.3750% | 15,000,000,000 | 1,110,391 | 1,039,898 |
| INDONESIA TREASURY BOND | 8.7500% | 12,344,000,000 | 770,754 | 838,377 |
| KRAKATAU POSCO PT REGS | 6.3750% | 600,000 | 602,978 | 617,050 |
| PERTAMINA PERSERO PT 144A | 3.1000% | 500,000 | 501,085 | 471,404 |
| PERUSAHAAN PERSEROAN PERS 144A | 4.0000% | 2,400,000 | 2,368,908 | 1,773,424 |
| IRELAND | | | | |
| AERCAP IRELAND CAPITAL DAC / A | 3.0000% | 175,000 | 174,864 | 169,720 |
| AERCAP IRELAND CAPITAL DAC / A | 6.5000% | 186,000 | 193,143 | 191,898 |
| AERCAP IRELAND CAPITAL DAC / A | 3.3000% | 3,293,000 | 2,952,245 | 3,044,838 |
| AERCAP IRELAND CAPITAL DAC / A | 5.3750% | 397,000 | 401,362 | 411,705 |
| AERCAP IRELAND CAPITAL DAC / A | 4.3750% | 345,000 | 344,027 | 344,234 |
| AERCAP IRELAND CAPITAL DAC / A | 2.4500% | 6,060,000 | 6,041,288 | 5,978,059 |
| AERCAP IRELAND CAPITAL DAC / A | 5.1000% | 155,000 | 153,834 | 158,547 |
| AERCAP IRELAND CAPITAL DAC / A | 6.4500% | 274,000 | 275,363 | 281,503 |
| ALLEGION PLC | 3.5000% | 70,000 | 70,738 | 68,296 |
| BMS IRELAND CAPITAL FUNDING DA | 3.3630% | 1,343,000 | 1,543,926 | 1,561,039 |
| BMS IRELAND CAPITAL FUNDING DA | 4.5810% | 590,000 | 677,261 | 676,150 |
| GE CAPITAL INTERNATIONAL FUNDI | 4.4180% | 375,000 | 356,534 | 366,676 |
| IRELAND GOVERNMENT BOND REGS | 0.0000% | 1,731,000 | 1,729,399 | 1,745,157 |
| PERRIGO FINANCE UNLIMITED CO | 5.1500% | 1,375,000 | 1,370,006 | 1,330,073 |
| STERIS IRISH FINCO UNLTD CO | 2.7000% | 340,000 | 302,756 | 314,001 |
| TRANE TECHNOLOGIES FINANCING L | 4.5000% | 65,000 | 76,132 | 56,110 |
| TRUENOORD CAPITAL DAC 144A | 8.7500% | 190,000 | 190,017 | 200,791 |
| VIRGIN MEDIA VENDOR FINAN REGS | 4.8750% | 160,000 | 209,281 | 209,515 |
| ISRAEL | | | | |
| ISRAEL GOVERNMENT INTERNATIONA | 5.3750% | 2,500,000 | 2,490,383 | 2,574,015 |
| STATE OF ISRAEL REGS | 3.8000% | 500,000 | 586,877 | 336,665 |
| ITALY | | | | |
| BANCA MONTE DEI PASCHI DI REGS | 1.8750% | 3,100,000 | 3,672,924 | 3,639,957 |
| BPER BANCA SPA REGS | 3.7500% | 1,510,000 | 1,657,454 | 1,828,943 |
| CASSA DEPOSITI E PRESTITI 144A | 5.8750% | 6,400,000 | 6,362,533 | 6,742,962 |
| CREDIT AGRICOLE ITALIA SP REGS | 3.2500% | 900,000 | 948,650 | 1,046,701 |
| CREDIT AGRICOLE ITALIA SP REGS | 3.5000% | 1,400,000 | 1,518,632 | 1,681,046 |
| ENEL SPA REGS | 4.2500% | 1,450,000 | 1,527,507 | 1,724,100 |
| ENI SPA 144A | 5.5000% | 800,000 | 795,347 | 826,510 |
| ENI SPA 144A | 5.7500% | 2,160,000 | 2,164,499 | 2,264,719 |
| ENI SPA 144A | 5.9500% | 1,645,000 | 1,655,215 | 1,636,086 |
| FIBERCO SPA 144A | 7.2000% | 200,000 | 204,101 | 199,050 |
| INTESA SANPAOLO SPA 144A | 7.2000% | 5,335,000 | 5,700,769 | 6,102,991 |
| INTESA SANPAOLO SPA 144A | 4.1980% | 2,526,000 | 2,223,043 | 2,412,559 |
| INTESA SANPAOLO SPA 144A | 7.8000% | 1,110,000 | 1,258,194 | 1,359,953 |
| ITALY BUONI POLIENNALI DE 144A | 4.5000% | 751,000 | 916,603 | 904,117 |
| ITALY BUONI POLIENNALI DE 144A | 3.2500% | 2,152,000 | 2,512,421 | 2,547,888 |
| ITALY BUONI POLIENNALI DE 144A | 2.7000% | 3,757,000 | 4,287,264 | 4,399,613 |
| ITALY BUONI POLIENNALI DE 144A | 3.8500% | 3,515,000 | 3,611,042 | 4,107,138 |
| ITALY BUONI POLIENNALI DE 144A | 4.1000% | 569,000 | 583,046 | 666,501 |
| REPUBLIC OF ITALY GOVERNMENT I | 1.2500% | 300,000 | 299,931 | 298,992 |
| SNAM SPA 144A | 5.0000% | 1,400,000 | 1,393,831 | 1,428,334 |
| UNICREDIT SPA 144A | 5.4590% | 5,867,000 | 5,676,863 | 5,986,309 |
| UNICREDIT SPA 144A | 1.9820% | 270,000 | 270,000 | 267,534 |
| UNICREDIT SPA REGS | 7.5000% | 800,000 | 986,589 | 956,795 |
| UNICREDIT SPA REGS | 5.3048% | 1,000,000 | 1,339,202 | 1,370,707 |
| JAPAN | | | | |
| CCP_IRS_P JPY-TONA-OIS-COMPOU | 1.4688% | 79,903,000 | 0 | -20,782 |
| CCP_IRS_R JPY-TONA-OIS-COMPOU | 0.0100% | 6,113,190,000 | 115,056 | 210,415 |
| CCP_IRS_P JPY-TONA-OIS-COMPOU | 0.0100% | -79,903,000 | -595 | 0 |
| CCP_IRS_R JPY-TONA-OIS-COMPOU | 1.0000% | -5,880,000,000 | 0 | 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 | 1,555,479 | 1,252,737 |
| JAPAN GOVERNMENT THIRTY YEAR B | 0.7000% | 619,700,000 | 2,435,779 | 2,188,846 |
| JAPAN GOVERNMENT THIRTY YEAR B | 2.4000% | 50,000,000 | 307,403 | 261,996 |
| JAPAN GOVERNMENT TWENTY YEAR B | 2.4000% | 491,400,000 | 3,504,125 | 2,901,939 |
| MITSUBISHI HC CAPITAL INC 144A | 5.0800% | 1,900,000 | 1,900,000 | 1,927,265 |
| MITSUBISHI UFJ FINANCIAL GROUP | 1.5380% | 300,000 | 300,000 | 295,814 |
| MITSUBISHI UFJ FINANCIAL GROUP | 5.3540% | 2,100,000 | 2,100,000 | 2,147,584 |
| MITSUBISHI UFJ FINANCIAL GROUP | 5.6150% | 1,700,000 | 1,730,827 | 1,786,035 |
| MIZUHO FINANCIAL GROUP INC | 1.5540% | 200,000 | 200,000 | 197,387 |
| MIZUHO FINANCIAL GROUP INC | 5.3820% | 400,000 | 400,000 | 413,911 |
| NIPPON LIFE INSURANCE CO 144A | 3.4000% | 1,400,000 | 1,444,957 | 1,327,867 |
| NISSAN MOTOR CO LTD 144A | 7.5000% | 1,255,000 | 1,255,000 | 1,316,094 |
| NISSAN MOTOR CO LTD 144A | 7.7500% | 1,410,000 | 1,410,000 | 1,494,432 |
| NISSAN MOTOR CO LTD 144A | 8.1250% | 1,720,000 | 1,756,619 | 1,829,208 |
| NISSAN MOTOR CO LTD 144A | 4.8100% | 380,000 | 354,350 | 358,278 |
| NOMURA HOLDINGS INC | 1.6530% | 3,000,000 | 3,000,000 | 2,963,098 |
| NOMURA HOLDINGS INC | 5.3860% | 5,900,000 | 5,900,000 | 6,008,662 |
| NTT FINANCE CORP 144A | 4.6200% | 230,000 | 230,000 | 233,137 |
| NTT FINANCE CORP 144A | 5.5020% | 200,000 | 200,000 | 207,470 |
| NTT FINANCE CORP 144A | 5.1710% | 235,000 | 235,000 | 241,600 |
| NTT FINANCE CORP 144A | 4.5670% | 1,190,000 | 1,190,000 | 1,200,258 |
| NTT FINANCE CORP 144A | 4.8760% | 665,000 | 665,665 | 677,831 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-------------|-----------|--------------|
| RAKUTEN GROUP INC 144A | 8.1250% | 200,000 | 200,002 | 206,026 |
| RENEAS ELECTRONICS CORP 144A | 2.1700% | 3,400,000 | 3,379,963 | 3,338,094 |
| SUMITOMO MITSUI FINANCIAL GROU | 1.7100% | 2,400,000 | 2,400,000 | 2,113,210 |
| SUMITOMO MITSUI FINANCIAL GROU | 2.1300% | 6,800,000 | 7,079,902 | 6,201,354 |
| SUMITOMO MITSUI FINANCIAL GROU | 4.9540% | 3,190,000 | 3,190,000 | 3,254,064 |
| JERSEY C I | | | | |
| ADIENT GLOBAL HOLDINGS LT 144A | 7.0000% | 50,000 | 50,495 | 51,384 |
| APIDOS CLO XXXIX 39A A1R 144A | 4.8997% | 250,000 | 250,552 | 250,125 |
| BALLYROCK CLO 19 LT 19A D 144A | 10.7776% | 250,000 | 249,960 | 244,575 |
| GALAXY PIPELINE ASSETS BI REGS | 2.6250% | 492,000 | 434,441 | 434,132 |
| GOLUB CAPITAL PARTN 72A E 144A | 10.4180% | 350,000 | 349,951 | 352,625 |
| OCF AEGIS CLO 2024- 39A E 144A | 9.1711% | 250,000 | 250,000 | 240,850 |
| OCF CLO 2024-33 LT 33A D2 144A | 8.0676% | 250,000 | 249,931 | 250,950 |
| TURQUOISE TOPCO LIMITED 8/25 T | 0.0000% | 140,000 | 139,300 | 138,075 |
| KAZAKHSTAN | | | | |
| DEVELOPMENT BANK OF KAZAK 144A | 0.0258% | 350,000,000 | 780,643 | 658,567 |
| DEVELOPMENT BANK OF KAZAK 144A | 0.0366% | 682,500,000 | 1,260,085 | 1,391,755 |
| KAZAKHSTAN GOVERNMENT INT 144A | 5.5000% | 2,745,000 | 2,745,000 | 2,829,029 |
| KENYA | | | | |
| REPUBLIC OF KENYA GOVERN 144A | 9.5000% | 1,235,000 | 1,201,880 | 1,317,186 |
| REPUBLIC OF KENYA GOVERN REGS | 6.3000% | 800,000 | 641,837 | 731,668 |
| REPUBLIC OF KENYA GOVERN REGS | 8.2500% | 200,000 | 141,427 | 188,916 |
| REPUBLIC OF KENYA GOVERN REGS | 9.5000% | 800,000 | 732,524 | 853,238 |
| LIBERIA | | | | |
| ROYAL CARIBBEAN CRUISES L 144A | 6.0000% | 400,000 | 399,993 | 411,417 |
| ROYAL CARIBBEAN CRUISES L 144A | 5.5000% | 500,000 | 505,007 | 509,112 |
| ROYAL CARIBBEAN CRUISES LTD | 3.7000% | 1,559,000 | 1,521,829 | 1,541,763 |
| ROYAL CARIBBEAN CRUISES LTD | 5.3750% | 1,450,000 | 1,447,788 | 1,459,794 |
| LUXEMBOURG | | | | |
| AEGEA FINANCE SARL 144A | 9.0000% | 610,000 | 610,000 | 645,588 |
| ALBION FINANCING 1 SARL / 144A | 7.0000% | 1,270,000 | 1,280,688 | 1,325,513 |
| CHILE ELECTRICITY LUX MPC 144A | 5.6720% | 529,125 | 529,127 | 549,517 |
| CORESTATE CAPITAL HOLDING REGS | 8.0000% | 74,899 | 87,732 | 43,982 |
| CPI PROPERTY GROUP SA REGS | 7.5000% | 100,000 | 109,179 | 108,875 |
| EAGLE FUNDING LUXCO SARL 144A | 5.5000% | 6,820,000 | 6,803,994 | 6,945,215 |
| EUROPEAN FINANCIAL STABIL REGS | 1.4500% | 1,737,000 | 1,925,555 | 1,543,646 |
| EUROPEAN FINANCIAL STABIL REGS | 0.4000% | 864,000 | 985,328 | 1,013,874 |
| FORESEA HOLDING SA 144A | 7.5000% | 2,505 | 1,056 | 2,460 |
| FORESEA HOLDING SA REGS | 7.5000% | 230,336 | 209,862 | 226,211 |
| GUARA NORTE SARL 144A | 5.1980% | 609,210 | 609,165 | 594,601 |
| HYPERION INSURANCE/HOWDEN 8/25 | 0.0000% | 231,491 | 230,460 | 231,868 |
| MARLINK/VENGA 1/25 (USD) COV-L | 0.0000% | 221,155 | 214,521 | 221,487 |
| MEDTRONIC GLOBAL HOLDINGS SCA | 4.2500% | 60,000 | 59,912 | 60,477 |
| P3 GROUP SARL REGS | 4.0000% | 1,075,000 | 1,275,597 | 1,269,859 |
| RAIZEN FUELS FINANCE SA 144A | 6.4500% | 375,000 | 374,133 | 306,776 |
| REDE D'OR FINANCE SARL REGS | 4.5000% | 485,000 | 482,249 | 470,618 |
| SHURGARD LUXEMBOURG SARL REGS | 3.6250% | 1,700,000 | 1,848,157 | 1,933,713 |
| TELECOM ITALIA CAPITAL SA | 7.2000% | 65,000 | 60,320 | 70,490 |
| TELECOM ITALIA CAPITAL SA | 7.7210% | 54,000 | 50,838 | 59,817 |
| TYCO ELECTRONICS GROUP SA | 5.0000% | 1,040,000 | 1,024,467 | 1,054,979 |
| TYCO ELECTRONICS GROUP SA | 4.5000% | 690,000 | 686,953 | 698,730 |
| UFINET/ZACAPA 10/24 COV-LITE | 0.0000% | 262,401 | 261,092 | 262,417 |
| URSA MINOR/PG POLARIS/ROSEN 11 | 0.0000% | 133,653 | 133,318 | 133,924 |
| MALAYSIA | | | | |
| MALAYSIA GOVERNMENT BOND | 2.6320% | 1,278,000 | 261,488 | 303,941 |
| MALAYSIA GOVERNMENT BOND | 3.7330% | 1,350,000 | 324,412 | 338,038 |
| MALAYSIA GOVERNMENT BOND | 3.8990% | 3,380,000 | 798,050 | 848,615 |
| MALAYSIA GOVERNMENT BOND | 3.8850% | 1,943,000 | 461,992 | 489,755 |
| MALAYSIA GOVERNMENT BOND | 4.8930% | 12,979,000 | 3,061,431 | 3,565,395 |
| MALAYSIA GOVERNMENT BOND | 4.1270% | 1,519,000 | 359,500 | 390,069 |
| MALAYSIA GOVERNMENT BOND | 4.6420% | 15,575,000 | 4,162,879 | 4,141,013 |
| MALAYSIA GOVERNMENT BOND | 4.9210% | 2,700,000 | 720,682 | 764,199 |
| MALAYSIA GOVERNMENT BOND | 3.8280% | 18,238,000 | 4,286,660 | 4,602,197 |
| MALAYSIA GOVERNMENT BOND | 4.2540% | 9,439,000 | 2,168,934 | 2,461,350 |
| MALAYSIA GOVERNMENT BOND | 4.7620% | 327,000 | 82,764 | 88,799 |
| MALAYSIA GOVERNMENT BOND | 4.0650% | 973,000 | 203,238 | 244,329 |
| MALAYSIA GOVERNMENT BOND | 3.5820% | 4,200,000 | 986,157 | 1,045,943 |
| MALAYSIA GOVERNMENT BOND | 4.0540% | 8,000,000 | 1,954,338 | 2,026,318 |
| MALAYSIA GOVERNMENT BOND | 3.5190% | 1,324,000 | 294,832 | 329,845 |
| MALAYSIA GOVERNMENT BOND | 4.4570% | 8,531,000 | 2,129,227 | 2,270,058 |
| MALAYSIA GOVERNMENT BOND | 3.5020% | 2,391,000 | 507,220 | 592,834 |
| MALAYSIA GOVERNMENT BOND | 3.3360% | 2,820,000 | 680,480 | 696,619 |
| MALAYSIA GOVERNMENT INVESTMENT | 3.4220% | 8,000,000 | 1,828,752 | 1,984,671 |
| MALAYSIA GOVERNMENT INVESTMENT | 4.4670% | 3,721,000 | 872,612 | 990,842 |
| MALAYSIA GOVERNMENT INVESTMENT | 4.4170% | 444,000 | 100,145 | 117,384 |
| MALAYSIA GOVERNMENT INVESTMENT | 4.3690% | 3,528,000 | 806,407 | 898,109 |
| MALAYSIA GOVERNMENT INVESTMENT | 5.3570% | 2,298,000 | 569,710 | 698,165 |
| MALAYSIA GOVERNMENT INVESTMENT | 4.2800% | 900,000 | 208,494 | 232,051 |
| PETRONAS CAPITAL LTD 144A | 3.5000% | 700,000 | 701,590 | 681,276 |
| PETRONAS CAPITAL LTD 144A | 5.3400% | 1,000,000 | 1,000,000 | 1,042,017 |
| PETRONAS CAPITAL LTD REGS | 3.4040% | 250,000 | 181,944 | 170,232 |
| MEXICO | | | | |
| ALPEK SAB DE CV 144A | 3.2500% | 900,000 | 899,287 | 765,591 |
| AMERICA MOVIL SAB DE CV | 4.7000% | 705,000 | 689,468 | 707,730 |
| AMERICA MOVIL SAB DE CV | 9.5000% | 2,330,000 | 124,572 | 131,699 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|-------------|------------|--------------|
| AMERICA MOVIL SAB DE CV | 10.1250% | 70,880,000 | 4,131,301 | 4,063,170 |
| AMERICA MOVIL SAB DE CV | 10.3000% | 2,000,000 | 114,865 | 117,127 |
| BBVA MEXICO SA INSTITUCIO 144A | 7.6250% | 1,215,000 | 1,215,000 | 1,275,750 |
| BBVA MEXICO SA INSTITUCIO 144A | 8.4500% | 1,480,000 | 1,526,488 | 1,636,743 |
| BUFFALO ENERGY MEXICO HOL 144A | 7.8750% | 577,048 | 577,004 | 631,079 |
| 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 | 573,182 | 546,236 |
| CORP INMOBILIARIA VESTA S 144A | 3.6250% | 400,000 | 397,188 | 371,946 |
| MEXICAN BONOS | 10.0000% | 12,128,700 | 678,389 | 716,814 |
| MEXICAN BONOS | 7.5000% | 20,091,200 | 962,396 | 1,039,307 |
| MEXICAN BONOS | 8.0000% | 162,833,800 | 7,689,233 | 7,839,179 |
| MEXICAN BONOS | 7.7500% | 149,371,600 | 6,459,907 | 7,229,136 |
| MEXICAN BONOS | 8.5000% | 197,403,800 | 10,365,305 | 10,729,168 |
| MEXICAN UDIBONOS | 4.0000% | 0 | 0 | 0 |
| MEXICAN UDIBONOS | 2.7500% | 20,589,241 | 816,112 | 1,039,425 |
| MEXICO GOVERNMENT INTERNATIONA | 7.3750% | 1,165,000 | 1,169,058 | 1,254,705 |
| MEXICO GOVERNMENT INTERNATIONA | 6.0000% | 2,807,000 | 2,832,015 | 2,887,241 |
| MEXICO GOVERNMENT INTERNATIONA | 6.6250% | 3,155,000 | 3,150,572 | 3,292,243 |
| MEXICO GOVERNMENT INTERNATIONA | 5.7500% | 65,000 | 66,781 | 54,503 |
| MEXICO GOVERNMENT INTERNATIONA | 6.0500% | 357,000 | 392,738 | 355,215 |
| MEXICO GOVERNMENT INTERNATIONA | 5.8500% | 640,000 | 639,692 | 657,542 |
| MEXICO GOVERNMENT INTERNATIONA | 6.3500% | 5,100,000 | 5,153,335 | 5,344,800 |
| MEXICO GOVERNMENT INTERNATIONA | 3.7500% | 880,000 | 793,921 | 517,880 |
| MEXICO GOVERNMENT INTERNATIONA | 4.5000% | 1,890,000 | 2,087,223 | 1,828,032 |
| MEXICO GOVERNMENT INTERNATIONA | 6.7500% | 101,000 | 105,495 | 109,434 |
| MEXICO GOVERNMENT INTERNATIONA | 4.1500% | 230,000 | 229,890 | 229,655 |
| MEXICO GOVERNMENT INTERNATIONA | 4.6000% | 500,000 | 499,183 | 388,750 |
| MEXICO GOVERNMENT INTERNATIONA | 5.1250% | 765,000 | 904,866 | 893,429 |
| MEXICO GOVERNMENT INTERNATIONA | 5.3750% | 830,000 | 827,056 | 822,530 |
| MEXICO GOVERNMENT INTERNATIONA | 6.8750% | 1,425,000 | 1,426,499 | 1,520,475 |
| MEXICO GOVERNMENT INTERNATIONA | 4.7500% | 1,405,000 | 1,432,380 | 1,157,720 |
| MEXICO GOVERNMENT INTERNATIONA | 4.3500% | 145,000 | 160,160 | 109,185 |
| MEXICO GOVERNMENT INTERNATIONA | 3.7710% | 650,000 | 492,532 | 400,075 |
| MEXICO GOVERNMENT INTERNATIONA | 6.4000% | 800,000 | 787,933 | 768,400 |
| MEXICO GOVERNMENT INTERNATIONA | 6.3380% | 475,000 | 436,715 | 452,438 |
| PETROLEOS MEXICANOS | 10.0000% | 2,000,000 | 1,963,507 | 2,316,580 |
| PETROLEOS MEXICANOS | 6.6250% | 1,547,000 | 1,135,622 | 1,467,984 |
| PETROLEOS MEXICANOS | 6.7000% | 400,000 | 399,252 | 398,932 |
| PETROLEOS MEXICANOS | 5.9500% | 2,936,000 | 2,766,035 | 2,841,585 |
| PETROLEOS MEXICANOS | 8.7500% | 1,253,716 | 1,236,581 | 1,344,104 |
| PETROLEOS MEXICANOS | 7.6900% | 1,000,000 | 804,021 | 896,286 |
| PETROLEOS MEXICANOS | 7.4700% | 92,791,200 | 4,870,806 | 5,102,517 |
| TRUST 2401 144A | 6.3900% | 1,000,000 | 999,945 | 963,750 |
| TRUST 2401 144A | 6.9500% | 200,000 | 200,625 | 208,929 |
| MOROCCO | | | | |
| MOROCCO GOVERNMENT INTERN 144A | 3.8750% | 2,565,000 | 2,760,462 | 3,045,160 |
| MOROCCO GOVERNMENT INTERN 144A | 4.7500% | 950,000 | 1,018,004 | 1,138,042 |
| MOROCCO GOVERNMENT INTERN 144A | 5.9500% | 1,225,000 | 1,218,013 | 1,259,984 |
| MOZAMBIQUE | | | | |
| MOZAMBIQUE INTERNATIONAL REGS | 9.0000% | 2,275,000 | 2,169,110 | 1,947,550 |
| NETHERLANDS | | | | |
| ABN AMRO BANK NV 144A | 6.3390% | 300,000 | 300,000 | 304,623 |
| AMERICAN MEDICAL SYSTEMS EUROP | 3.0000% | 1,500,000 | 1,567,055 | 1,747,969 |
| BRASKEM NETHERLANDS FINAN 144A | 8.5000% | 525,000 | 519,749 | 205,577 |
| BRASKEM NETHERLANDS FINAN REGS | 4.5000% | 2,270,000 | 1,626,102 | 889,301 |
| BRASKEM NETHERLANDS FINAN REGS | 7.2500% | 200,000 | 139,467 | 77,058 |
| CALDIC 2/22 (USD) TLB | 0.0000% | 217,213 | 216,670 | 195,492 |
| COOPERATIEVE RABOBANK UA REGS | 0.7500% | 1,000,000 | 940,861 | 1,035,618 |
| DEUTSCHE TELEKOM INTERNATIONAL | 8.7500% | 295,000 | 329,732 | 344,479 |
| EMBRAER NETHERLANDS FINANCE BV | 5.9800% | 900,000 | 916,018 | 956,385 |
| EMF-NL PRIME 2008 APRX A2 REGS | 2.8330% | 79,664 | 115,801 | 93,295 |
| ENEL FINANCE INTERNATIONA 144A | 5.0000% | 1,120,000 | 1,115,669 | 1,114,693 |
| ENEL FINANCE INTERNATIONA 144A | 5.5000% | 1,344,000 | 1,337,526 | 1,395,137 |
| ENEL FINANCE INTERNATIONA 144A | 2.1250% | 2,326,000 | 2,164,930 | 2,211,701 |
| ENEL FINANCE INTERNATIONA 144A | 2.5000% | 400,000 | 398,552 | 360,155 |
| ENEL FINANCE INTERNATIONA 144A | 3.5000% | 4,930,000 | 5,238,497 | 4,865,609 |
| ENEL FINANCE INTERNATIONA 144A | 7.5000% | 1,924,000 | 2,134,418 | 2,220,271 |
| ENEL FINANCE INTERNATIONA 144A | 4.1250% | 680,000 | 678,538 | 679,036 |
| ENEL FINANCE INTERNATIONA 144A | 4.6250% | 4,214,000 | 4,200,462 | 4,243,279 |
| ENEL FINANCE INTERNATIONA REGS | 3.0000% | 830,000 | 927,056 | 966,625 |
| GREENKO DUTCH BV 144A | 3.8500% | 2,083,785 | 2,065,413 | 2,064,621 |
| ING GROEP NV | 1.7260% | 200,000 | 200,000 | 198,754 |
| JBS NV/JBS USA FOODS GROU 144A | 5.9500% | 405,000 | 404,315 | 426,440 |
| KONINKLIJKE KPN NV REGS | 0.8750% | 300,000 | 268,460 | 288,457 |
| KONINKLIJKE KPN NV REGS | 3.8750% | 1,800,000 | 1,916,849 | 2,179,636 |
| NE PROPERTY BV REGS | 3.3750% | 1,000,000 | 1,217,026 | 1,182,891 |
| NETHERLANDS GOVERNMENT BO 144A | 0.0000% | 3,023,761 | 3,053,462 | 2,423,989 |
| NETHERLANDS GOVERNMENT BO 144A | 2.5000% | 1,864,919 | 1,933,701 | 2,195,436 |
| NETHERLANDS GOVERNMENT BO 144A | 3.5000% | 596,000 | 695,609 | 688,206 |
| NORD ANGLIA 7/25 TL | 0.0000% | 294,036 | 291,349 | 294,771 |
| NXP BV / NXP FUNDING LLC / NXP | 5.2500% | 1,075,000 | 1,071,247 | 1,092,853 |
| NXP BV / NXP FUNDING LLC / NXP | 4.3000% | 736,000 | 735,380 | 738,782 |
| PETROBRAS GLOBAL FINANCE BV | 5.1250% | 3,600,000 | 3,566,806 | 3,527,692 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|----------|---------------|-----------|--------------|
| SIEMENS FUNDING BV 144A | 4.9000% | 810,000 | 808,812 | 835,318 |
| SIEMENS FUNDING BV 144A | 5.2000% | 815,000 | 812,543 | 846,782 |
| SIEMENS FUNDING BV 144A | 5.8000% | 215,000 | 213,948 | 224,643 |
| SUNRISE FINCO I BV 144A | 4.8750% | 225,000 | 197,703 | 214,313 |
| SUZANO NETHERLANDS BV | 5.5000% | 580,000 | 576,226 | 575,493 |
| TEVA PHARMACEUTICAL FINANCE NE | 7.8750% | 115,000 | 122,726 | 161,568 |
| TMF GROUP 1/25 (USD) COV-LITE | 0.0000% | 230,911 | 226,293 | 231,874 |
| TRIVIUM PACKAGING FINANCE 144A | 12.2500% | 200,000 | 212,803 | 217,007 |
| UNITED GROUP BV 144A | 6.3140% | 100,000 | 106,269 | 118,179 |
| VODAFONEZIGGO/LIBERTY GLOBAL | 0.0000% | 0 | 0 | 0 |
| VOLKSWAGEN INTERNATIONAL REGS | 4.3750% | 1,800,000 | 2,199,111 | 2,201,692 |
| ZIGGO BV 144A | 4.8750% | 200,000 | 179,610 | 189,054 |
| NEW ZEALAND | | | | |
| CCP_IRS_P NZD-BBR-FRA 3M CME | 3.9375% | 1,035,000 | 0 | -10,155 |
| CCP_IRS_P NZD-BKBM FRA 3M CME | 4.0313% | 3,111,000 | 688 | -4,855 |
| CCP_IRS_P NZD-BKBM FRA 3M CME | 4.7813% | 2,630,000 | 3,688 | -912 |
| CCP_IRS_R NZD-BBR-FRA 3M CME | 2.4950% | 14,942,000 | 3,526 | -118,120 |
| CCP_IRS_P NZD-BBR-FRA 3M CME | 0.0100% | -1,035,000 | -2,446 | 0 |
| CCP_IRS_P NZD-BKBM FRA 3M CME | 0.0100% | -5,741,000 | 0 | 0 |
| CCP_IRS_R NZD-BBR-FRA 3M CME | 3.6300% | -14,942,000 | -61,177 | 0 |
| NEW ZEALAND GOVERNMENT BOND | 5.0000% | 4,575,000 | 2,655,665 | 2,566,431 |
| NEW ZEALAND GOVERNMENT BOND | 2.7500% | 6,121,000 | 2,466,756 | 2,328,445 |
| NEW ZEALAND GOVERNMENT BOND | 4.5000% | 4,879,000 | 2,736,413 | 2,828,134 |
| NEW ZEALAND GOVERNMENT BOND | 1.7500% | 1,125,000 | 440,466 | 428,242 |
| NEW ZEALAND GOVERNMENT BOND | 1.5000% | 8,090,000 | 4,295,457 | 4,115,489 |
| NEW ZEALAND GOVERNMENT BOND | 4.2500% | 7,952,000 | 4,466,258 | 4,525,642 |
| NIGERIA | | | | |
| NIGERIA GOVERNMENT BOND | 18.5000% | 1,336,900,000 | 859,549 | 967,073 |
| NIGERIA GOVERNMENT INTERN 144A | 8.6308% | 610,000 | 610,046 | 656,095 |
| NIGERIA GOVERNMENT INTERN REGS | 8.2500% | 315,000 | 236,195 | 308,903 |
| NIGERIA GOVERNMENT INTERN REGS | 10.3750% | 1,100,000 | 1,156,097 | 1,303,881 |
| NORWAY | | | | |
| AKER BP ASA 144A | 3.1000% | 900,000 | 899,002 | 826,676 |
| AKER BP ASA 144A | 4.0000% | 1,275,000 | 1,200,410 | 1,230,423 |
| AKER BP ASA 144A | 5.6000% | 1,782,000 | 1,793,312 | 1,835,138 |
| AKER BP ASA 144A | 5.1250% | 765,000 | 763,242 | 749,753 |
| CCP_IRS_R NOK-NIBOR 6M CME | 0.0100% | 25,990,000 | 93 | 10,859 |
| CCP_IRS_R NOK-NIBOR-NIBR 6M C | 0.0100% | 42,584,000 | 770 | 46,663 |
| CCP_IRS_R NOK-NIBOR 6M CME | 4.0313% | -6,243,000 | 0 | 0 |
| CCP_IRS_R NOK-NIBOR 6M CME | 3.9688% | -19,747,000 | -495 | 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 |
| EQUINOR ASA | 2.3750% | 350,000 | 349,059 | 326,084 |
| EQUINOR ASA | 4.5000% | 90,000 | 91,223 | 91,381 |
| EQUINOR ASA | 3.2500% | 125,000 | 124,641 | 87,511 |
| KOMMUNALBANKEN AS REGS | 0.0500% | 1,719,000 | 1,836,997 | 1,826,641 |
| NORWAY GOVERNMENT BOND 144A | 3.7500% | 7,152,000 | 684,658 | 686,691 |
| VAR ENERGI ASA 144A | 6.5000% | 1,800,000 | 1,851,777 | 1,902,538 |
| VAR ENERGI ASA 144A | 7.5000% | 800,000 | 837,028 | 847,330 |
| VAR ENERGI ASA 144A | 5.8750% | 2,660,000 | 2,723,555 | 2,768,739 |
| OMAN | | | | |
| OMAN GOVERNMENT INTERNATI REGS | 7.0000% | 250,000 | 277,826 | 284,287 |
| PAKISTAN | | | | |
| PAKISTAN GOVERNMENT INTER REGS | 6.0000% | 200,000 | 196,780 | 199,492 |
| PANAMA | | | | |
| AES PANAMA GENERATION HOL 144A | 4.3750% | 490,144 | 490,153 | 460,502 |
| CARNIVAL CORP 144A | 4.0000% | 4,160,000 | 4,033,588 | 4,098,812 |
| CARNIVAL CORP 144A | 5.7500% | 1,200,000 | 1,199,919 | 1,235,384 |
| PANAMA GOVERNMENT INTERNATIONA | 4.5000% | 1,190,000 | 924,713 | 891,548 |
| PANAMA GOVERNMENT INTERNATIONA | 4.3000% | 200,000 | 221,537 | 150,020 |
| PANAMA GOVERNMENT INTERNATIONA | 8.0000% | 1,795,000 | 1,825,859 | 2,095,842 |
| PANAMA GOVERNMENT INTERNATIONA | 6.8750% | 1,390,000 | 1,382,508 | 1,511,069 |
| PANAMA GOVERNMENT INTERNATIONA | 3.8700% | 335,000 | 367,493 | 221,469 |
| PANAMA GOVERNMENT INTERNATIONA | 2.2520% | 760,000 | 586,882 | 627,836 |
| PANAMA GOVERNMENT INTERNATIONA | 6.4000% | 340,000 | 342,693 | 358,564 |
| PARAGUAY | | | | |
| PARAGUAY GOVERNMENT INTER 144A | 2.7390% | 1,065,000 | 1,065,000 | 949,726 |
| PERU | | | | |
| BANCO DE CREDITO DEL PERU 144A | 3.2500% | 1,115,000 | 1,114,589 | 1,099,585 |
| INRETAIL CONSUMER 144A | 3.2500% | 900,000 | 900,000 | 878,945 |
| PERU GOVERNMENT BOND | 5.4000% | 1,459,000 | 365,019 | 432,096 |
| PERU GOVERNMENT BOND | 5.3500% | 1,629,000 | 381,568 | 429,455 |
| PERU GOVERNMENT BOND 144A | 7.3000% | 9,700,000 | 2,775,159 | 3,288,095 |
| PERU GOVERNMENT BOND 144A | 6.8500% | 1,185,000 | 326,803 | 379,039 |
| PERU GOVERNMENT BOND 144A | 7.6000% | 538,000 | 153,494 | 174,500 |
| PERUVIAN GOVERNMENT INTER 144A | 1.8319% | 2,408,000 | 638,931 | 771,964 |
| PERUVIAN GOVERNMENT INTER REGS | 2.0702% | 6,881,000 | 1,915,384 | 2,273,199 |
| PERUVIAN GOVERNMENT INTER REGS | 1.6085% | 20,900,000 | 5,167,358 | 6,189,749 |
| PERUVIAN GOVERNMENT INTERNATIO | 5.5000% | 4,046,144 | 4,046,144 | 4,140,591 |
| PERUVIAN GOVERNMENT INTERNATIO | 6.5500% | 260,000 | 308,510 | 287,326 |
| PERUVIAN GOVERNMENT INTERNATIO | 3.6000% | 650,000 | 393,240 | 411,353 |
| PERUVIAN GOVERNMENT INTERNATIO | 5.8750% | 100,000 | 99,124 | 98,955 |
| PERUVIAN GOVERNMENT INTERNATIO | 3.5500% | 900,000 | 907,489 | 629,505 |
| PERUVIAN GOVERNMENT INTERNATIO | 2.7800% | 110,000 | 95,020 | 59,576 |
| PERUVIAN GOVERNMENT INTERNATIO | 5.6250% | 200,000 | 188,008 | 194,790 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-------------|------------|--------------|
| PERUVIAN GOVERNMENT INTERNATIO | 8.7500% | 494,000 | 589,653 | 621,180 |
| PERUVIAN GOVERNMENT INTERNATIO | 3.2300% | 60,000 | 49,845 | 32,679 |
| PHILIPPINES | | | | |
| PHILIPPINE GOVERNMENT BOND | 6.2500% | 144,260,000 | 2,585,464 | 2,497,830 |
| PHILIPPINE GOVERNMENT BOND | 6.0000% | 26,765,000 | 473,192 | 457,677 |
| PHILIPPINE GOVERNMENT BOND | 6.7500% | 186,390,000 | 3,352,690 | 3,306,061 |
| PHILIPPINE GOVERNMENT BOND | 6.5000% | 8,740,000 | 162,298 | 152,602 |
| PHILIPPINE GOVERNMENT BOND | 6.3750% | 52,930,000 | 935,581 | 919,473 |
| PHILIPPINE GOVERNMENT INTERNAT | 5.9000% | 290,000 | 295,404 | 304,074 |
| PHILIPPINE GOVERNMENT INTERNAT | 5.5000% | 270,000 | 279,976 | 285,665 |
| PHILIPPINE GOVERNMENT INTERNAT | 6.3750% | 1,750,000 | 2,174,961 | 1,961,730 |
| PHILIPPINE GOVERNMENT INTERNAT | 2.9500% | 2,624,000 | 2,590,738 | 1,837,174 |
| POLAND | | | | |
| BANK GOSPODARSTWA KRAJOWE 144A | 5.3750% | 375,000 | 374,299 | 385,874 |
| BANK GOSPODARSTWA KRAJOWE REGS | 6.2500% | 800,000 | 870,815 | 830,632 |
| REPUBLIC OF POLAND GOVERNMENT | 5.0000% | 12,307,000 | 3,065,106 | 3,407,639 |
| REPUBLIC OF POLAND GOVERNMENT | 6.0000% | 51,801,000 | 13,320,142 | 15,402,382 |
| REPUBLIC OF POLAND GOVERNMENT | 5.5000% | 736,000 | 712,858 | 705,098 |
| REPUBLIC OF POLAND GOVERNMENT | 3.7500% | 15,028,000 | 3,139,637 | 4,188,130 |
| REPUBLIC OF POLAND GOVERNMENT | 1.7500% | 1,903,000 | 376,753 | 445,832 |
| REPUBLIC OF POLAND GOVERNMENT | 2.5000% | 4,240,000 | 1,042,835 | 1,174,291 |
| REPUBLIC OF POLAND GOVERNMENT | 5.1250% | 452,000 | 450,839 | 462,679 |
| PORTUGAL | | | | |
| PORTUGAL OBRIGACOES DO TE 144A | 3.0000% | 1,442,000 | 1,495,781 | 1,673,752 |
| PORTUGAL OBRIGACOES DO TE 144A | 3.8750% | 658,000 | 743,438 | 817,230 |
| QATAR | | | | |
| QATAR GOVERNMENT INTERNAT 144A | 4.4000% | 1,690,000 | 1,710,523 | 1,494,066 |
| QATARENERGY 144A | 2.2500% | 370,000 | 367,712 | 333,224 |
| QATARENERGY REGS | 3.1250% | 500,000 | 402,292 | 385,027 |
| QATARENERGY REGS | 3.3000% | 1,300,000 | 908,003 | 910,910 |
| ROMANIA | | | | |
| ROMANIA GOVERNMENT BOND | 6.3000% | 12,225,000 | 2,678,136 | 2,801,143 |
| ROMANIA GOVERNMENT BOND | 6.7500% | 4,310,000 | 950,816 | 991,462 |
| ROMANIA GOVERNMENT BOND | 4.8500% | 1,985,000 | 402,185 | 431,552 |
| ROMANIA GOVERNMENT BOND | 6.7000% | 4,675,000 | 1,022,977 | 1,073,341 |
| ROMANIA GOVERNMENT BOND | 7.2000% | 4,140,000 | 950,459 | 965,073 |
| ROMANIA GOVERNMENT BOND | 6.8500% | 3,765,000 | 849,772 | 872,133 |
| ROMANIAN GOVERNMENT INTER 144A | 2.0000% | 2,125,000 | 2,467,585 | 2,062,096 |
| ROMANIAN GOVERNMENT INTER 144A | 6.0000% | 700,000 | 777,860 | 791,829 |
| ROMANIAN GOVERNMENT INTER 144A | 5.7500% | 540,000 | 536,532 | 535,738 |
| ROMANIAN GOVERNMENT INTER 144A | 5.2500% | 1,600,000 | 1,699,612 | 1,939,540 |
| ROMANIAN GOVERNMENT INTER 144A | 2.7500% | 307,000 | 361,805 | 238,686 |
| ROMANIAN GOVERNMENT INTER 144A | 2.6250% | 3,400,000 | 4,021,438 | 2,629,986 |
| ROMANIAN GOVERNMENT INTER 144A | 1.7500% | 1,000,000 | 1,179,643 | 1,061,306 |
| ROMANIAN GOVERNMENT INTER 144A | 7.5000% | 702,000 | 699,563 | 777,931 |
| ROMANIAN GOVERNMENT INTER 144A | 5.3750% | 1,762,000 | 1,933,719 | 2,137,923 |
| ROMANIAN GOVERNMENT INTER 144A | 5.6250% | 2,532,000 | 2,736,405 | 2,897,767 |
| ROMANIAN GOVERNMENT INTER REGS | 5.7500% | 302,000 | 268,631 | 299,617 |
| ROMANIAN GOVERNMENT INTER REGS | 2.7500% | 2,507,000 | 1,888,385 | 1,949,138 |
| ROMANIAN GOVERNMENT INTER REGS | 6.3750% | 332,000 | 330,133 | 367,724 |
| ROMANIAN GOVERNMENT INTER REGS | 2.1000% | 300,000,000 | 2,020,156 | 1,882,676 |
| 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 | 1,637,291 | 852,109 |
| SENEGAL GOVERNMENT INTERN REGS | 6.2500% | 260,000 | 213,896 | 150,546 |
| SENEGAL GOVERNMENT INTERN REGS | 6.7500% | 1,100,000 | 806,921 | 591,064 |
| SENEGAL GOVERNMENT INTERN REGS | 5.3750% | 150,000 | 115,890 | 95,599 |
| SINGAPORE | | | | |
| FLEX LTD | 6.0000% | 175,000 | 174,300 | 180,687 |
| IBM INTERNATIONAL CAPITAL PTE | 5.2500% | 590,000 | 551,329 | 571,552 |
| IBM INTERNATIONAL CAPITAL PTE | 5.3000% | 100,000 | 95,370 | 93,549 |
| PFIZER INVESTMENT ENTERPRISES | 4.4500% | 325,000 | 324,461 | 329,411 |
| PFIZER INVESTMENT ENTERPRISES | 4.6500% | 980,000 | 978,849 | 1,000,205 |
| PFIZER INVESTMENT ENTERPRISES | 5.3400% | 66,000 | 64,743 | 61,521 |
| SEAGATE DATA STORAGE TECH 144A | 4.1250% | 37,000 | 34,805 | 35,150 |
| SEAGATE DATA STORAGE TECH 144A | 9.6250% | 50,400 | 56,342 | 57,218 |
| SINGAPORE GOVERNMENT BOND | 2.7500% | 315,000 | 263,032 | 262,319 |
| SLOVAKIA | | | | |
| SLOVAKIA GOVERNMENT BOND REGS | 2.0000% | 433,722 | 337,769 | 343,459 |

| | Coupon | Units | Cost | Market Value |
|---------------------------------------|----------|---------------|------------|--------------|
| SLOVAKIA GOVERNMENT BOND REGS | 3.7500% | 1,300,000 | 1,340,695 | 1,480,182 |
| SOUTH AFRICA | | | | |
| REPUBLIC OF SOUTH AFRICA 144A | 6.1250% | 3,600,000 | 3,554,182 | 3,551,594 |
| REPUBLIC OF SOUTH AFRICA 144A | 7.2500% | 200,000 | 196,998 | 198,308 |
| REPUBLIC OF SOUTH AFRICA 144A | 7.1000% | 600,000 | 600,000 | 644,198 |
| REPUBLIC OF SOUTH AFRICA GOVER | 9.0000% | 7,268,100 | 361,141 | 439,269 |
| REPUBLIC OF SOUTH AFRICA GOVER | 6.5000% | 63,103,144 | 2,852,750 | 3,016,618 |
| REPUBLIC OF SOUTH AFRICA GOVER | 5.8750% | 1,630,000 | 1,556,252 | 1,682,061 |
| REPUBLIC OF SOUTH AFRICA GOVER | 4.3000% | 450,000 | 428,712 | 447,360 |
| REPUBLIC OF SOUTH AFRICA GOVER | 5.3750% | 500,000 | 387,136 | 426,172 |
| REPUBLIC OF SOUTH AFRICA GOVER | 8.8750% | 393,428,311 | 20,788,937 | 24,704,190 |
| REPUBLIC OF SOUTH AFRICA GOVER | 8.2500% | 30,556,400 | 1,469,915 | 1,886,463 |
| REPUBLIC OF SOUTH AFRICA GOVER | 8.7500% | 71,524,943 | 3,051,237 | 4,141,468 |
| REPUBLIC OF SOUTH AFRICA GOVER | 8.5000% | 114,928,837 | 6,037,152 | 6,869,135 |
| REPUBLIC OF SOUTH AFRICA GOVER | 11.6250% | 21,400,000 | 1,240,194 | 1,628,441 |
| SOUTH KOREA | | | | |
| CCP_IRS_P KRW-CD 91D 3M CME | 2.8400% | 0 | 0 | 0 |
| EXPORT-IMPORT BANK OF KOREA | 5.1250% | 270,000 | 265,124 | 283,896 |
| EXPORT-IMPORT BANK OF KOREA | 0.0804% | 12,300,000 | 146,606 | 138,025 |
| EXPORT-IMPORT BANK OF KOREA | 0.0881% | 39,600,000 | 498,317 | 455,184 |
| EXPORT-IMPORT BANK OF KOREA | 0.0870% | 70,700,000 | 836,195 | 806,857 |
| KOREA DEVELOPMENT BANK/TH REGS | 0.0788% | 16,200,000 | 187,110 | 181,236 |
| KOREA DEVELOPMENT BANK/THE | 3.0000% | 4,300,000 | 4,297,738 | 4,298,712 |
| KOREA DEVELOPMENT BANK/THE | 3.7500% | 1,340,000 | 1,331,558 | 1,327,631 |
| KOREA DEVELOPMENT BANK/THE | 0.0804% | 144,000,000 | 1,692,300 | 1,616,549 |
| KOREA TREASURY BOND | 3.7500% | 2,051,290,000 | 1,962,217 | 1,458,111 |
| KOREA TREASURY BOND | 2.7500% | 1,060,920,000 | 1,033,724 | 672,498 |
| KOREA TREASURY BOND | 2.3750% | 2,036,620,000 | 1,848,162 | 1,401,233 |
| KOREA TREASURY BOND | 2.6250% | 2,839,840,000 | 2,297,432 | 1,907,569 |
| KOREA TREASURY BOND | 2.1250% | 1,558,800,000 | 1,333,372 | 1,003,223 |
| KOREA TREASURY BOND | 2.5000% | 4,665,000,000 | 2,901,278 | 2,782,094 |
| LG ENERGY SOLUTION LTD 144A | 5.8750% | 200,000 | 198,162 | 206,345 |
| POSCO HOLDINGS INC 144A | 5.7500% | 690,000 | 686,753 | 723,052 |
| SK HYNIX INC 144A | 5.5000% | 410,000 | 408,814 | 424,259 |
| SPAIN | | | | |
| BANCO BILBAO VIZCAYA ARGENTARI | 6.1380% | 1,000,000 | 1,031,831 | 1,035,751 |
| BANCO SANTANDER SA | 6.9210% | 1,310,000 | 1,310,000 | 1,453,260 |
| BANCO SANTANDER SA | 5.5880% | 2,600,000 | 2,635,561 | 2,695,380 |
| CAIXABANK SA 144A | 6.2080% | 1,875,000 | 1,927,283 | 1,948,154 |
| CAIXABANK SA 144A | 6.6840% | 250,000 | 250,000 | 254,345 |
| CAIXABANK SA 144A | 6.0370% | 1,035,000 | 1,065,986 | 1,105,539 |
| CAIXABANK SA 144A | 5.6730% | 1,200,000 | 1,200,000 | 1,246,439 |
| CAIXABANK SA 144A | 4.8850% | 1,395,000 | 1,395,000 | 1,415,525 |
| ENFRAGEN ENERGIA SUR SA / REGS | 5.3750% | 700,000 | 481,253 | 651,229 |
| ENFRAGEN ENERGIA SUR SAU/ 144A | 8.4990% | 1,930,000 | 1,929,938 | 1,999,087 |
| KAIXO BONDCO TELECOM SA 144A | 5.1250% | 100,000 | 101,976 | 118,872 |
| KAIXO BONDCO TELECOM SA REGS | 5.1250% | 100,000 | 106,118 | 118,872 |
| LORCA TELECOM BONDCO SA REGS | 4.0000% | 168,965 | 166,418 | 198,385 |
| SPAIN GOVERNMENT BOND | 2.4000% | 1,963,000 | 2,225,711 | 2,312,546 |
| SPAIN GOVERNMENT BOND | 2.7000% | 5,031,000 | 5,218,295 | 5,942,987 |
| SPAIN GOVERNMENT BOND 144A | 3.2000% | 3,773,000 | 4,260,657 | 4,402,220 |
| SPAIN GOVERNMENT BOND 144A | 3.5000% | 825,000 | 865,085 | 942,754 |
| SPAIN GOVERNMENT BOND 144A | 3.4500% | 746,000 | 731,235 | 834,327 |
| SPAIN GOVERNMENT BOND 144A | 1.4500% | 362,000 | 194,720 | 191,311 |
| SPAIN GOVERNMENT BOND 144A | 1.9000% | 1,227,000 | 1,040,088 | 940,718 |
| 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 | 224,836 | 227,113 |
| ASIAN DEVELOPMENT BANK | 4.5000% | 925,000 | 924,731 | 946,699 |
| ASIAN DEVELOPMENT BANK | 4.3750% | 650,000 | 650,739 | 660,523 |
| ASIAN DEVELOPMENT BANK | 0.0892% | 108,600,000 | 1,888,452 | 1,837,501 |
| ASIAN INFRASTRUCTURE INVESTMEN | 4.8750% | 610,000 | 609,603 | 614,913 |
| EUROPEAN INVESTMENT BANK | 3.7500% | 950,000 | 930,634 | 953,292 |
| EUROPEAN INVESTMENT BANK | 4.5000% | 995,000 | 992,582 | 1,019,413 |
| EUROPEAN INVESTMENT BANK | 4.7500% | 570,000 | 569,338 | 590,768 |
| EUROPEAN INVESTMENT BANK | 4.6250% | 100,000 | 99,596 | 103,535 |
| EUROPEAN INVESTMENT BANK REGS | 0.0000% | 1,210,000 | 1,370,189 | 1,365,762 |
| EUROPEAN INVESTMENT BANK REGS | 3.0000% | 2,156,000 | 2,147,101 | 2,546,667 |
| EUROPEAN INVESTMENT BANK REGS | 2.8750% | 1,946,000 | 2,097,047 | 2,289,817 |
| EUROPEAN INVESTMENT BANK REGS | 1.1250% | 1,152,000 | 1,385,393 | 1,098,716 |
| EUROPEAN STABILITY MECHAN REGS | 0.0000% | 1,213,925 | 1,374,355 | 1,399,264 |
| EUROPEAN UNION REGS | 0.0000% | 1,633,656 | 1,790,793 | 1,662,024 |
| EUROPEAN UNION REGS | 1.0000% | 1,625,426 | 1,556,064 | 1,705,212 |
| EUROPEAN UNION REGS | 0.2000% | 1,679,000 | 1,990,111 | 1,447,792 |
| EUROPEAN UNION REGS | 3.3750% | 1,006,000 | 1,031,558 | 1,046,097 |
| EUROPEAN UNION REGS | 2.8750% | 4,200,000 | 4,497,522 | 5,001,032 |
| INTER-AMERICAN DEVELOPMENT BAN | 3.6250% | 950,000 | 912,504 | 938,513 |
| INTER-AMERICAN DEVELOPMENT BAN | 4.5000% | 410,000 | 409,955 | 411,044 |

| | Coupon | Units | Cost | Market Value |
|---------------------------------|----------|---------------|------------|--------------|
| INTER-AMERICAN DEVELOPMENT BAN | 0.0761% | 1,464,000,000 | 17,660,846 | 16,464,771 |
| INTER-AMERICAN DEVELOPMENT BAN | 0.0799% | 241,000,000 | 2,902,868 | 2,743,847 |
| INTERNATIONAL BANK FOR RECONST | 4.0000% | 315,000 | 314,878 | 315,551 |
| INTERNATIONAL BANK FOR RECONST | 3.1250% | 525,000 | 524,911 | 521,774 |
| INTERNATIONAL BANK FOR RECONST | 4.6250% | 2,000,000 | 2,037,772 | 2,075,897 |
| INTERNATIONAL BANK FOR RECONST | 0.0707% | 57,000,000 | 689,460 | 621,790 |
| INTERNATIONAL BANK FOR RECONST | 0.0745% | 224,000,000 | 2,712,312 | 2,485,378 |
| INTERNATIONAL BANK FOR RECONST | 0.0734% | 11,000,000 | 120,998 | 121,638 |
| SWEDEN | | | | |
| ASSA ABLOY AB REGS | 3.7500% | 1,667,000 | 1,757,871 | 1,974,857 |
| CCP_IRS_P SEK-STIBOR 3M CME | 3.0000% | 5,531,000 | 0 | -75 |
| CCP_IRS_P SEK-STIBOR-SIDE 3M | 2.2188% | 20,301,000 | 1,952 | -29,678 |
| CCP_IRS_P SEK-STIBOR-SIDE 3M | 2.4400% | 0 | 0 | 0 |
| CCP_IRS_P SEK-STIBOR-SIDE 3M | 2.2813% | 25,081,000 | 1,074 | -40,551 |
| CCP_IRS_R SEK-STIBOR-SIDE 3M | 1.8740% | 76,875,000 | 2,805 | 169,486 |
| CCP_IRS_P SEK-STIBOR 3M CME | 0.0100% | -5,531,000 | -544 | 0 |
| CCP_IRS_P SEK-STIBOR-SIDE 3M | 0.0100% | -45,382,000 | -16,203 | 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 |
| EQT AB 144A | 5.8500% | 800,000 | 821,124 | 822,028 |
| SVENSK EXPORTKREDIT AB | 4.8750% | 1,425,000 | 1,481,541 | 1,490,050 |
| SWEDBANK AB 144A | 5.0830% | 395,000 | 395,000 | 406,754 |
| SWEDEN GOVERNMENT BOND REGS | 0.7500% | 14,600,000 | 1,298,886 | 1,535,107 |
| SWITZERLAND | | | | |
| SWISS CONFEDERATION GOVER REGS | 0.0000% | 1,394,000 | 1,582,062 | 1,758,692 |
| SWISS CONFEDERATION GOVER REGS | 2.2500% | 628,000 | 689,852 | 741,858 |
| SWISS CONFEDERATION GOVER REGS | 3.2500% | 305,000 | 331,389 | 403,882 |
| SWISS CONFEDERATION GOVER REGS | 1.5000% | 510,000 | 599,465 | 743,803 |
| UBS AG/LONDON | 5.6500% | 925,000 | 924,979 | 965,869 |
| UBS GROUP AG 144A | 1.4940% | 305,000 | 305,000 | 300,150 |
| UBS GROUP AG 144A | 3.8690% | 1,200,000 | 1,192,073 | 1,193,480 |
| UBS GROUP AG 144A | 5.9590% | 1,400,000 | 1,400,000 | 1,493,984 |
| UBS GROUP AG 144A | 1.3050% | 3,800,000 | 3,683,436 | 3,788,468 |
| UBS GROUP AG 144A | 5.6170% | 900,000 | 899,998 | 940,455 |
| UBS GROUP AG 144A | 4.1940% | 550,000 | 535,272 | 545,316 |
| UBS GROUP AG 144A | 4.1510% | 1,500,000 | 1,500,005 | 1,499,146 |
| UBS GROUP AG 144A | 4.3980% | 2,700,000 | 2,687,956 | 2,689,425 |
| THAILAND | | | | |
| BANGKOK BANK PCL/HONG KON REGS | 3.7330% | 800,000 | 754,112 | 759,717 |
| BANGKOK BANK PCL/HONG KON REGS | 3.4660% | 500,000 | 412,397 | 454,737 |
| KASIKORN BANK PCL/HONG KON REGS | 3.3430% | 1,200,000 | 1,128,083 | 1,184,397 |
| PTTEP TREASURY CENTER CO REGS | 2.9930% | 219,000 | 204,038 | 208,443 |
| THAILAND GOVERNMENT BOND | 2.0000% | 107,662,000 | 2,987,682 | 3,430,083 |
| THAILAND GOVERNMENT BOND | 4.0000% | 23,789,000 | 864,769 | 995,816 |
| THAILAND GOVERNMENT BOND | 2.8750% | 26,450,000 | 897,651 | 910,197 |
| THAILAND GOVERNMENT BOND | 2.7500% | 5,428,000 | 151,810 | 184,971 |
| THAILAND GOVERNMENT BOND | 2.1250% | 35,380,000 | 1,117,189 | 1,133,692 |
| THAILAND GOVERNMENT BOND | 3.3000% | 11,310,000 | 342,613 | 413,662 |
| THAILAND GOVERNMENT BOND | 3.4500% | 43,624,000 | 1,370,862 | 1,614,639 |
| THAILAND GOVERNMENT BOND | 2.7000% | 7,000,000 | 236,976 | 242,789 |
| THAILAND GOVERNMENT BOND | 3.3500% | 9,020,000 | 264,806 | 325,542 |
| THAILAND GOVERNMENT BOND | 4.6750% | 5,674,000 | 202,759 | 245,054 |
| THAILAND GOVERNMENT BOND | 1.6600% | 11,242,000 | 349,864 | 363,031 |
| THAILAND GOVERNMENT BOND | 3.3900% | 37,334,000 | 1,132,551 | 1,377,722 |
| THAILAND GOVERNMENT BOND | 2.9800% | 39,500,000 | 1,227,700 | 1,393,120 |
| TURKEY | | | | |
| TURKIYE GOVERNMENT BOND | 17.3000% | 121,479,000 | 3,240,889 | 2,166,882 |
| TURKIYE GOVERNMENT BOND | 31.0800% | 12,466,000 | 325,027 | 287,167 |
| TURKIYE GOVERNMENT BOND | 36.0000% | 120,415,000 | 3,111,847 | 2,823,398 |
| TURKIYE GOVERNMENT BOND | 40.0425% | 11,065,000 | 323,797 | 258,314 |
| TURKIYE GOVERNMENT BOND | 37.8400% | 34,000,000 | 813,977 | 822,643 |
| TURKIYE GOVERNMENT INTERNATION | 6.0000% | 980,000 | 757,459 | 884,447 |
| TURKIYE GOVERNMENT INTERNATION | 5.8750% | 1,558,000 | 1,552,604 | 1,562,584 |
| TURKIYE GOVERNMENT INTERNATION | 4.2500% | 395,000 | 394,640 | 395,152 |
| TURKIYE GOVERNMENT INTERNATION | 4.8750% | 2,500,000 | 1,847,162 | 1,928,508 |
| TURKIYE GOVERNMENT INTERNATION | 9.8750% | 300,000 | 304,315 | 330,128 |
| UKRAINE | | | | |
| UKRAINE GOVERNMENT BOND | 15.0900% | 3,605,000 | 86,160 | 85,449 |
| UKRAINE GOVERNMENT BOND | 15.2000% | 3,650,000 | 88,005 | 86,496 |
| UKRAINE GOVERNMENT BOND | 15.1000% | 2,680,000 | 64,781 | 63,419 |
| UNITED ARAB EMIRATES | | | | |
| ABU DHABI GOVERNMENT INTE 144A | 2.5000% | 585,000 | 566,753 | 557,141 |
| ABU DHABI GOVERNMENT INTE REGS | 5.5000% | 2,805,000 | 3,038,810 | 2,864,258 |
| ABU DHABI GOVERNMENT INTE REGS | 3.8750% | 3,850,000 | 3,425,057 | 3,096,239 |
| FINANCE DEPARTMENT GOVERN REGS | 4.6250% | 390,000 | 402,912 | 461,827 |
| MDGH GMTN RSC LTD 144A | 5.0840% | 200,000 | 200,000 | 189,902 |
| UNITED KINGDOM | | | | |
| ANGLO AMERICAN CAPITAL PL 144A | 6.0000% | 305,000 | 300,879 | 306,226 |
| ANGLO AMERICAN CAPITAL PL 144A | 4.5000% | 1,295,000 | 1,289,990 | 1,302,737 |
| ANGLO AMERICAN CAPITAL PL 144A | 3.8750% | 1,415,000 | 1,389,288 | 1,397,057 |
| ASTRAZENECA PLC | 0.7000% | 3,800,000 | 3,786,766 | 3,768,189 |
| ASTRAZENECA PLC | 1.3750% | 415,000 | 359,513 | 369,205 |
| ASTRAZENECA PLC | 2.1250% | 46,000 | 27,790 | 25,659 |
| ASTRAZENECA PLC | 4.3750% | 121,000 | 119,170 | 106,910 |
| BARCLAYS PLC | 5.6900% | 600,000 | 600,000 | 624,844 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|-------------|-----------|--------------|
| BARCLAYS PLC | 4.9720% | 200,000 | 200,003 | 203,382 |
| BARCLAYS PLC | 5.5010% | 4,200,000 | 4,200,000 | 4,291,665 |
| BARCLAYS PLC | 7.1190% | 530,000 | 530,000 | 594,400 |
| BARCLAYS PLC | 6.2240% | 1,169,000 | 1,215,731 | 1,259,744 |
| BARCLAYS PLC | 3.2500% | 260,000 | 261,889 | 309,779 |
| BELLIS ACQUISITION CO PLC 144A | 8.0000% | 100,000 | 115,107 | 113,816 |
| BELRON 7/25 TLB | 0.0000% | 247,505 | 246,886 | 248,742 |
| BELRON UK FINANCE PLC 144A | 5.7500% | 200,000 | 200,000 | 204,242 |
| BRITISH TELECOMMUNICATION REGS | 3.3750% | 840,000 | 976,215 | 980,146 |
| BRITISH TELECOMMUNICATION REGS | 3.8750% | 1,450,000 | 1,630,255 | 1,724,869 |
| BUPA FINANCE PLC REGS | 5.0000% | 979,000 | 1,108,713 | 1,234,788 |
| CANARY WHARF GROUP INVEST REGS | 3.3750% | 205,000 | 217,765 | 259,252 |
| CANARY WHARF GROUP INVEST REGS | 1.7500% | 1,400,000 | 1,618,251 | 1,630,998 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 3.7500% | 46,700,000 | 0 | 295,926 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 3.5000% | 0 | 0 | 0 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 3.9300% | 300,000 | 0 | -56 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 4.4375% | 1,131,000 | 1,396 | 3,948 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 0.0100% | 3,751,000 | 0 | -12,669 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 3.8828% | 15,053,000 | 46,213 | -98,430 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 3.7945% | 1,440,000 | 0 | -7,575 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 0.0100% | -1,131,000 | 0 | 0 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 3.8580% | 0 | 0 | 0 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 3.7946% | -300,000 | 0 | 0 |
| CCP_IRS_P GBP-SONIA-COMPOUND | 3.8586% | -46,700,000 | -235,670 | 0 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 3.7500% | -15,053,000 | -2,501 | 0 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 3.6300% | 0 | 0 | 0 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 3.7200% | 0 | 0 | 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 |
| CCP_IRS_R GBP-SONIA-COMPOUND | 4.1600% | -1,440,000 | -1,542 | 0 |
| CCP_OIS_R GBP-SONIA-OIS COMPO | 0.0100% | 476,000 | 1,461 | 653 |
| CCP_OIS_R GBP-SONIA-OIS COMPO | 4.0313% | -476,000 | 0 | 0 |
| CFC GROUP 5/25 TLB | 0.0000% | 175,000 | 173,250 | 169,969 |
| CSL FINANCE PLC 144A | 3.8500% | 1,200,000 | 1,199,664 | 1,198,771 |
| EURO GARAGES/EG GROUP 7/25 (US | 0.0000% | 122,030 | 120,810 | 122,386 |
| EXPERIAN FINANCE PLC 144A | 5.2500% | 500,000 | 499,889 | 512,450 |
| FERGUSON FINANCE PLC 144A | 3.2500% | 400,000 | 398,359 | 382,062 |
| FRESNILLO PLC 144A | 4.2500% | 900,000 | 892,687 | 717,599 |
| GAZPROM PJSC VIA GAZ FINA REGS | 1.5000% | 500,000 | 606,531 | 455,099 |
| HSBC HOLDINGS PLC | 5.2100% | 378,000 | 380,589 | 384,439 |
| HSBC HOLDINGS PLC | 4.0410% | 800,000 | 782,138 | 798,969 |
| HSBC HOLDINGS PLC | 4.5830% | 1,780,000 | 1,784,111 | 1,797,052 |
| HSBC HOLDINGS PLC | 2.8480% | 620,000 | 557,256 | 580,065 |
| HSBC HOLDINGS PLC | 4.7550% | 200,000 | 200,054 | 201,776 |
| HSBC HOLDINGS PLC | 5.8870% | 210,000 | 210,000 | 212,218 |
| HSBC HOLDINGS PLC | 5.5460% | 100,000 | 100,000 | 103,750 |
| HSBC HOLDINGS PLC | 2.0130% | 500,000 | 471,168 | 482,628 |
| HSBC HOLDINGS PLC | 3.9730% | 1,025,000 | 985,905 | 1,013,202 |
| HSBC HOLDINGS PLC | 5.2860% | 560,000 | 560,000 | 578,255 |
| HSBC HOLDINGS PLC | 4.6190% | 660,000 | 660,000 | 662,613 |
| IVC/INDEPENDENT VETCARE 1/25 B | 0.0000% | 196,508 | 192,577 | 197,441 |
| LLOYDS BANKING GROUP PLC | 1.6270% | 4,681,000 | 4,538,757 | 4,638,547 |
| LLOYDS BANKING GROUP PLC | 5.9850% | 200,000 | 200,000 | 202,213 |
| LLOYDS BANKING GROUP PLC | 5.8710% | 200,000 | 205,877 | 207,415 |
| LLOYDS BANKING GROUP PLC | 5.0870% | 400,000 | 400,108 | 407,668 |
| LLOYDS BANKING GROUP PLC | 4.8180% | 430,000 | 430,000 | 437,173 |
| LLOYDS BANKING GROUP PLC | 6.0680% | 1,395,000 | 1,398,123 | 1,469,960 |
| MAREX GROUP PLC | 6.4040% | 2,100,000 | 2,119,837 | 2,179,298 |
| NATIONAL GRID PLC | 5.8090% | 272,000 | 272,000 | 289,718 |
| NATIONAL GRID PLC | 5.4180% | 1,000,000 | 1,000,000 | 1,036,357 |
| NATIONAL GRID PLC | 5.6020% | 700,000 | 721,952 | 722,955 |
| NATIONWIDE BUILDING SOCIE 144A | 6.5570% | 3,425,000 | 3,425,000 | 3,489,742 |
| NATIONWIDE BUILDING SOCIE REGS | 3.6250% | 145,000 | 160,530 | 174,621 |
| NATIONWIDE BUILDING SOCIE REGS | 6.1780% | 440,000 | 525,202 | 602,836 |
| NATWEST GROUP PLC | 1.6420% | 3,444,000 | 3,329,800 | 3,408,660 |
| NATWEST GROUP PLC | 5.1150% | 1,775,000 | 1,775,000 | 1,823,228 |
| NATWEST GROUP PLC | 5.0760% | 2,700,000 | 2,702,006 | 2,761,240 |
| NORTHUMBRIAN WATER FINANC REGS | 1.6250% | 2,200,000 | 2,912,120 | 2,905,199 |
| R&R ICE CREAM/FRONERI 9/24 | 0.0000% | 190,542 | 190,066 | 190,329 |
| R&R ICE CREAM/FRONERI 9/24 TL | 0.0000% | 225,000 | 248,288 | 264,494 |
| RIO TINTO FINANCE USA PLC | 5.0000% | 1,055,000 | 1,051,273 | 1,090,668 |
| RIO TINTO FINANCE USA PLC | 5.7500% | 595,000 | 578,930 | 608,657 |
| RIO TINTO FINANCE USA PLC | 4.5000% | 245,000 | 244,965 | 247,900 |
| RIO TINTO FINANCE USA PLC | 5.8750% | 35,000 | 34,703 | 36,279 |
| RIO TINTO FINANCE USA PLC | 4.8750% | 825,000 | 824,873 | 848,513 |
| ROLLS-ROYCE PLC REGS | 5.7500% | 300,000 | 454,688 | 412,134 |
| ROYALTY PHARMA PLC | 4.4500% | 1,285,000 | 1,271,659 | 1,282,799 |
| ROYALTY PHARMA PLC | 1.7500% | 300,000 | 279,787 | 288,980 |
| ROYALTY PHARMA PLC | 5.2000% | 815,000 | 818,998 | 820,795 |
| ROYALTY PHARMA PLC | 5.9500% | 280,000 | 268,351 | 279,164 |
| SANTANDER UK GROUP HOLDINGS PL | 1.6730% | 3,424,000 | 3,307,722 | 3,385,892 |
| SANTANDER UK GROUP HOLDINGS PL | 5.1360% | 900,000 | 899,518 | 896,918 |

| | Coupon | Units | Cost | Market Value |
|---|---------|------------|----------------------|----------------------|
| SEVERN TRENT UTILITIES FI REGS | 4.0000% | 445,000 | 472,763 | 533,924 |
| SEVERN TRENT UTILITIES FI REGS | 5.8750% | 247,000 | 322,601 | 337,220 |
| SMITH & NEPHEW PLC | 5.1500% | 145,000 | 144,934 | 146,667 |
| SMITH & NEPHEW PLC | 2.0320% | 265,000 | 239,155 | 238,530 |
| SOUTH WEST WATER FINANCE REGS | 5.2500% | 1,210,000 | 1,604,375 | 1,639,280 |
| SW FINANCE I PLC REGS | 7.7500% | 1,275,000 | 1,793,805 | 1,826,263 |
| TESCO PROPERTY FINANCE 3 REGS | 5.7440% | 376,693 | 518,054 | 510,401 |
| THAMES WATER SUPER SENIOR 144A | 9.7500% | 254,634 | 312,073 | 393,858 |
| UNITED KINGDOM GILT REGS | 4.0000% | 0 | 0 | 0 |
| UNITED KINGDOM GILT REGS | 1.1250% | 7,429,000 | 3,050,066 | 3,210,790 |
| UNITED KINGDOM GILT REGS | 4.2500% | 3,729,013 | 5,755,154 | 4,450,178 |
| UNITED KINGDOM GILT REGS | 4.3750% | 18,749,697 | 21,704,780 | 22,108,860 |
| UNITED KINGDOM GILT REGS | 4.7500% | 1,802,000 | 2,450,934 | 2,329,282 |
| UNITED KINGDOM GILT REGS | 3.7500% | 2,651,174 | 3,150,362 | 3,239,833 |
| UNITED KINGDOM GILT REGS | 3.2500% | 10,006,000 | 12,809,509 | 12,641,945 |
| UNITED KINGDOM GILT REGS | 4.0000% | 2,872,000 | 3,807,818 | 3,879,235 |
| UNITED KINGDOM INFLATION- REGS | 0.7500% | 0 | 0 | 0 |
| UNITED KINGDOM INFLATION- REGS | 1.1250% | 5,683,596 | 7,353,739 | 7,275,726 |
| UNITED KINGDOM INFLATION- REGS | 1.7500% | 1,791,920 | 2,374,675 | 2,380,090 |
| UNITED UTILITIES WATER FI REGS | 3.7500% | 1,815,000 | 1,919,245 | 2,121,267 |
| VIRGIN MEDIA SECURED FINA 144A | 5.5000% | 2,910,000 | 2,757,072 | 2,866,806 |
| VIRGIN MEDIA SECURED FINA 144A | 4.5000% | 240,000 | 227,082 | 222,225 |
| VMED O2 UK FINANCING I PL 144A | 5.6250% | 1,100,000 | 1,310,772 | 1,298,913 |
| YORKSHIRE WATER FINANCE P REGS | 6.0000% | 1,205,000 | 1,624,671 | 1,649,440 |
| YORKSHIRE WATER FINANCE P REGS | 1.7500% | 2,600,000 | 2,930,971 | 3,141,262 |
| URUGUAY | | | | |
| ORIENTAL REPUBLIC OF URUGUAY | 5.2500% | 250,000 | 226,237 | 233,375 |
| VENEZUELA | | | | |
| VENEZUELA GOVERNMENT INTE REGS | 9.0000% | 133,300 | 47,623 | 37,324 |
| VENEZUELA GOVERNMENT INTE REGS | 6.0000% | 225,500 | 170,267 | 59,194 |
| Total of International Fixed Income Securities | | | 1,316,459,536 | 1,336,212,147 |

0.07%

Futures Contracts & Derivatives

| | | | | |
|--|---------|-------|---------|------------------|
| AUST 10Y BOND FUTURE (SFE) | 0.0000% | 162 | 0 | 49,488 |
| AUST 3YR BOND FUTURE (SFE) | 0.0000% | -265 | 0 | -43,970 |
| CANADA 10YR BOND FUTURE (MSE) | 0.0000% | -342 | 0 | 241,710 |
| EURO - BOBL FUTURE (EUX) | 0.0000% | 126 | 0 | 15,103 |
| EURO-BTP FUTURE (EUX) | 0.0000% | -83 | 0 | 36,159 |
| EURO-BUND FUTURE (EUX) | 0.0000% | -188 | 0 | 67,725 |
| EURO-BUXL 30Y BND FUTURE (EUX) | 0.0000% | -95 | 0 | 122,300 |
| EURO-OAT FUTURE (EUX) | 0.0000% | -69 | 0 | 48,364 |
| EURO-SCHATZ FUTURE (EUX) | 0.0000% | 146 | 0 | -9,595 |
| SHORT EURO-BTP FUTURE (EUX) | 0.0000% | 5 | 0 | -822 |
| JPN 10Y BOND FUTURE (OSE) | 0.0000% | -58 | 0 | 290,280 |
| KOREA 10YR BND FUTURE (KFE) | 0.0000% | 114 | 0 | 38,777 |
| LONG GILT FUTURE (ICF) | 0.0000% | -308 | 0 | -104,533 |
| 3 MONTH SOFR FUT (CME) | 0.0000% | 2,031 | 0 | 3,167,291 |
| ULTRA 10YR US TREAS NT FUT CBT | 0.0000% | 35 | 0 | -50,878 |
| US 10YR NOTE FUTURE (CBT) | 0.0000% | -179 | -37,375 | -19,578 |
| US 10YR NOTE FUTURE (CBT)MAR 2 | 0.0000% | -49 | -10,500 | -8,125 |
| US 10YR NOTE FUTURE MAR 26 | 0.0000% | -130 | -22,189 | -34,531 |
| US 10YR TREAS NTS FUTURE (CBT) | 0.0000% | 353 | 0 | -100,978 |
| US 2YR TREAS NTS FUT (CBT) | 0.0000% | 141 | 0 | -12,283 |
| US 5YR TREAS NTS FUTURE (CBT) | 0.0000% | 2,530 | 0 | -685,876 |
| US TREAS BD FUTURE (CBT) | 0.0000% | 94 | 0 | -152,818 |
| US ULTRA BOND (CBT) | 0.0000% | -323 | 0 | 671,049 |
| Total Futures Contracts & Derivatives | | | | 3,526,259 |

0.00%

Credit Default Swaps

| | | | | |
|--------------------------------|---------|------------|----------|---------|
| CCP_CDS_SP UL AT&T INC. CME | 1.0000% | 6,200,000 | 78,425 | 35,978 |
| CCP_CDS_SP UL GE CME | 1.0000% | 2,300,000 | 20,110 | 10,235 |
| 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 |
| CDS SP UL REPUBLIC OF COLOMBI | 1.0000% | 2,200,000 | 0 | -4,198 |
| 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 | 2,893 |
| CDX SP UL CMBX.NA.AAA.10_1 | 0.5000% | 100,000 | 0 | 289 |
| CDX SP UL CMBX.NA.AAA.9_1 | 0.5000% | 14,510 | 38 | 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% | -14,510 | -436 | 0 |
| CDX SP UL CMBX.NA.AAA.9 | 0.5000% | 11,608 | 0 | 0 |
| CDX_SP UL CMBX.NA.AAA.9 | 0.0000% | -11,608 | 0 | 0 |
| CCP_CD_X_SP UL CDX.EM.43_V1 CM | 1.0000% | 400,000 | 0 | -2,036 |
| CCP_CD_X_SP UL CDX.EM.43_V1 CM | 0.0000% | -400,000 | -8,741 | 0 |
| CCP_CDS_SP UL ORACLE CORPORAT | 1.0000% | 4,200,000 | 24,104 | -76,654 |
| CCP_CDS_SP UL ORACLE CORPORAT | 0.0000% | -4,200,000 | -34,065 | 0 |

| | Coupon | Units | Cost | Market Value |
|-----------------------------------|---------|------------|-----------------|----------------|
| CCP_CD_X. SP UL CDX.EM.44 CME | 1.0000% | 2,900,000 | 0 | -31,216 |
| CCP_CD_X._SP UL CDX.EM.44 CME | 0.0000% | -2,900,000 | -63,195 | 0 |
| Total Credit Default Swaps | | | -162,614 | -64,708 |

0.45%

Convertible Securities

| | | | | |
|--------------------------------|---------|---------|---------|---------|
| IREN LTD 144A | 0.0000% | 55,000 | 55,000 | 40,728 |
| JAZZ INVESTMENTS I LTD | 2.0000% | 200,000 | 237,529 | 231,200 |
| JAZZ INVESTMENTS I LTD | 3.1250% | 200,000 | 217,716 | 266,200 |
| NCL CORP LTD 144A | 0.7500% | 422,000 | 430,720 | 406,977 |
| NCL CORP LTD 144A | 0.8750% | 128,000 | 135,005 | 142,480 |
| ENERGY FUELS INC/CANADA 144A | 0.7500% | 54,000 | 54,000 | 55,782 |
| IMAX CORP 144A | 0.7500% | 55,000 | 55,324 | 60,143 |
| ALIBABA GROUP HOLDING LTD | 0.5000% | 65,000 | 113,156 | 100,945 |
| ALIBABA GROUP HOLDING LTD REGS | 0.0000% | 50,000 | 58,438 | 51,500 |
| JD.COM INC | 0.2500% | 272,000 | 307,807 | 271,864 |
| SEAGATE HDD CAYMAN | 3.5000% | 25,000 | 31,399 | 83,963 |
| ASCENDIS PHARMA A/S | 2.2500% | 55,000 | 76,492 | 77,919 |
| SGL CARBON SE REGS | 3.0000% | 0 | 0 | 0 |
| CYBERARK SOFTWARE LTD 144A | 0.0000% | 100,000 | 101,191 | 106,850 |
| WIX.COM LTD 144A | 0.0000% | 125,000 | 121,927 | 110,438 |
| NEBIUS GROUP NV 144A | 1.0000% | 275,000 | 360,567 | 269,363 |
| QIAGEN NV REGS | 2.5000% | 200,000 | 200,200 | 207,872 |
| IMMUNOCORE HOLDINGS PLC | 2.5000% | 123,000 | 125,708 | 111,161 |
| 3D SYSTEMS CORP | 0.0000% | 55,000 | 55,000 | 49,638 |
| ADVANCED ENERGY INDUSTRIES INC | 2.5000% | 40,000 | 62,771 | 65,580 |
| AFFIRM HOLDINGS INC | 0.7500% | 50,000 | 49,437 | 55,325 |
| AKAMAI TECHNOLOGIES INC | 1.1250% | 190,000 | 202,214 | 187,720 |
| ALARM.COM HOLDINGS INC | 2.2500% | 100,000 | 99,147 | 95,200 |
| ALLIANT ENERGY CORP | 3.8750% | 215,000 | 217,507 | 223,385 |
| ALLIANT ENERGY CORP 144A | 3.2500% | 50,000 | 50,000 | 51,020 |
| ALNYLAM PHARMACEUTICALS I 144A | 0.0000% | 215,000 | 216,626 | 207,206 |
| AMERICAN WATER CAPITAL CORP | 3.6250% | 245,000 | 246,594 | 243,971 |
| ARES MANAGEMENT CORP | 0.0000% | 2,700 | 141,804 | 135,837 |
| AST SPACEMOBILE INC 144A | 2.0000% | 93,000 | 92,837 | 92,656 |
| AST SPACEMOBILE INC 144A | 4.2500% | 10,000 | 20,945 | 29,431 |
| BANDWIDTH INC | 0.2500% | 75,000 | 100,271 | 73,688 |
| BANK OF AMERICA CORP | 0.0000% | 75 | 82,247 | 93,900 |
| BENTLEY SYSTEMS INC | 0.1250% | 110,000 | 109,991 | 109,725 |
| BILL HOLDINGS INC | 0.0000% | 70,000 | 72,443 | 64,288 |
| BOSTON PROPERTIES LP 144A | 2.0000% | 271,000 | 270,288 | 261,651 |
| BRIDGEBIO PHARMA INC 144A | 1.7500% | 165,000 | 230,103 | 286,481 |
| CLOUDFLARE INC | 0.0000% | 100,000 | 109,304 | 117,390 |
| CLOUDFLARE INC 144A | 0.0000% | 584,000 | 615,093 | 634,808 |
| CMS ENERGY CORP | 3.3750% | 116,000 | 117,623 | 124,062 |
| COINBASE GLOBAL INC | 0.2500% | 220,000 | 273,770 | 225,060 |
| COINBASE GLOBAL INC 144A | 0.0000% | 278,000 | 303,564 | 248,671 |
| COMMVault SYSTEMS INC 144A | 0.0000% | 100,000 | 100,057 | 88,450 |
| COPT DEFENSE PROPERTIES L 144A | 5.2500% | 70,000 | 70,783 | 78,243 |
| CORE SCIENTIFIC INC 144A | 0.0000% | 119,000 | 140,384 | 125,033 |
| CRACKER BARREL OLD COUNTRY STO | 0.6250% | 160,000 | 158,967 | 155,008 |
| CYTOKINETICS INC 144A | 1.7500% | 84,000 | 84,000 | 104,546 |
| DATADOG INC | 0.0000% | 418,000 | 400,246 | 416,955 |
| DIGITAL REALTY TRUST LP 144A | 1.8750% | 250,000 | 252,835 | 253,500 |
| DOORDASH INC 144A | 0.0000% | 438,000 | 468,896 | 457,491 |
| DROPBOX INC | 0.0000% | 185,000 | 182,362 | 186,480 |
| DUKE ENERGY CORP | 4.1250% | 449,000 | 451,869 | 462,470 |
| ENPHASE ENERGY INC | 0.0000% | 30,000 | 28,623 | 26,100 |
| ETSY INC 144A | 1.0000% | 250,000 | 262,073 | 253,250 |
| EURONET WORLDWIDE INC 144A | 0.6250% | 160,000 | 160,000 | 145,900 |
| EVERGY INC | 4.5000% | 225,000 | 263,805 | 273,825 |
| FEDERAL REALTY OP LP 144A | 3.2500% | 105,000 | 110,840 | 106,785 |
| FIRSTENERGY CORP | 4.0000% | 125,000 | 125,798 | 127,688 |
| FORD MOTOR CO | 0.0000% | 210,000 | 211,182 | 218,085 |
| GAMESTOP CORP 144A | 0.0000% | 240,000 | 268,506 | 237,312 |
| GLOBAL PAYMENTS INC | 1.5000% | 266,000 | 265,065 | 238,602 |
| GRANITE CONSTRUCTION INC | 3.2500% | 84,000 | 97,604 | 133,980 |
| GUIDEWIRE SOFTWARE INC | 1.2500% | 205,000 | 212,293 | 225,398 |
| HAEMONETICS CORP | 2.5000% | 60,000 | 59,742 | 62,142 |
| HAT HOLDINGS I LLC / HAT 144A | 3.7500% | 153,000 | 181,952 | 194,494 |
| INTEGER HOLDINGS CORP 144A | 1.8750% | 200,000 | 202,604 | 184,600 |
| IONIS PHARMACEUTICALS INC | 1.7500% | 147,000 | 154,922 | 233,480 |
| IONIS PHARMACEUTICALS INC 144A | 0.0000% | 163,000 | 163,680 | 173,595 |
| ITRON INC | 1.3750% | 225,000 | 254,202 | 227,391 |
| JBT MAREL CORP 144A | 0.3750% | 105,000 | 105,640 | 108,728 |
| JPMORGAN CHASE FINANCIAL CO LL | 0.5000% | 100,000 | 104,997 | 115,970 |
| KKR & CO INC | 0.0000% | 3,875 | 220,594 | 200,260 |
| LANTHEUS HOLDINGS INC | 2.6250% | 149,000 | 185,883 | 170,531 |
| LUMENTUM HOLDINGS INC | 1.5000% | 24,000 | 30,148 | 127,488 |
| MARA HOLDINGS INC 144A | 0.0000% | 150,000 | 164,152 | 101,940 |
| MARRIOTT VACATIONS WORLDWIDE C | 3.2500% | 95,000 | 93,424 | 90,250 |
| MERIT MEDICAL SYSTEMS INC 144A | 3.0000% | 212,000 | 271,931 | 255,884 |
| MERITAGE HOMES CORP | 1.7500% | 409,000 | 418,354 | 402,250 |

| | Coupon | Units | Cost | Market Value |
|--------------------------------|---------|---------|---------|--------------|
| MICROCHIP TECHNOLOGY INC | 0.7500% | 93,000 | 93,275 | 91,149 |
| MKS INC | 1.2500% | 150,000 | 145,280 | 191,325 |
| MP MATERIALS CORP 144A | 3.0000% | 19,000 | 20,756 | 47,377 |
| NEXTERA ENERGY CAPITAL HOLDING | 3.0000% | 95,000 | 107,476 | 117,895 |
| NORTHERN OIL & GAS INC | 3.6250% | 307,000 | 341,176 | 295,795 |
| NUTANIX INC | 0.5000% | 335,000 | 350,483 | 323,108 |
| ON SEMICONDUCTOR CORP | 0.5000% | 128,000 | 129,039 | 121,088 |
| OSI SYSTEMS INC 144A | 0.5000% | 118,000 | 118,000 | 116,018 |
| PARSONS CORP | 2.6250% | 256,000 | 268,624 | 263,168 |
| PEBBLEBROOK HOTEL TRUST | 1.7500% | 117,000 | 116,855 | 112,905 |
| PG&E CORP | 4.2500% | 494,000 | 506,625 | 507,634 |
| PG&E CORP | 0.0000% | 1,100 | 54,335 | 45,100 |
| POST HOLDINGS INC | 2.5000% | 154,000 | 160,213 | 165,704 |
| PPL CAPITAL FUNDING INC 144A | 3.0000% | 442,000 | 439,690 | 443,129 |
| PROGRESS SOFTWARE CORP | 1.0000% | 75,000 | 77,703 | 74,475 |
| REPLIGEN CORP | 1.0000% | 124,000 | 123,460 | 135,470 |
| REXFORD INDUSTRIAL REALTY 144A | 4.1250% | 295,000 | 297,334 | 294,027 |
| REXFORD INDUSTRIAL REALTY 144A | 4.3750% | 100,000 | 100,427 | 99,450 |
| RIVIAN AUTOMOTIVE INC | 3.6250% | 315,000 | 308,209 | 352,800 |
| RIVIAN AUTOMOTIVE INC | 4.6250% | 126,000 | 119,019 | 158,288 |
| SEMTECH CORP | 1.6250% | 85,000 | 119,630 | 172,890 |
| SEMTECH CORP 144A | 0.0000% | 208,000 | 214,026 | 223,579 |
| SHIFT4 PAYMENTS INC | 0.5000% | 145,000 | 145,567 | 139,345 |
| SNOWFLAKE INC | 0.0000% | 61,000 | 83,532 | 94,184 |
| SOLARIS ENERGY INFRASTRUCTURE | 0.2500% | 133,000 | 146,265 | 143,806 |
| SOUTHERN CO/THE | 4.5000% | 225,000 | 244,145 | 240,075 |
| SOUTHERN CO/THE 144A | 3.2500% | 429,000 | 430,514 | 428,142 |
| SPOTIFY USA INC | 0.0000% | 71,000 | 97,613 | 80,585 |
| STEM INC 144A | 0.5000% | 50,000 | 40,922 | 19,500 |
| STRATEGY INC 144A | 0.0000% | 115,000 | 132,616 | 99,188 |
| 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% | 108,000 | 104,195 | 95,980 |
| SUPER MICRO COMPUTER INC 144A | 0.0000% | 311,000 | 322,426 | 262,173 |
| TERAWULF INC 144A | 0.0000% | 220,000 | 223,526 | 190,300 |
| TERAWULF INC 144A | 2.7500% | 30,000 | 55,987 | 48,969 |
| TYLER TECHNOLOGIES INC | 0.2500% | 105,000 | 126,476 | 106,155 |
| UBER TECHNOLOGIES INC | 0.8750% | 331,000 | 384,005 | 429,307 |
| UNITY SOFTWARE INC 144A | 0.0000% | 188,000 | 183,980 | 271,660 |
| UPSTART HOLDINGS INC | 1.0000% | 75,000 | 65,967 | 65,344 |
| VENTAS REALTY LP | 3.7500% | 150,000 | 157,457 | 211,800 |
| WEC ENERGY GROUP INC | 4.3750% | 246,000 | 294,481 | 286,959 |
| WEC ENERGY GROUP INC 144A | 3.3750% | 250,000 | 251,250 | 253,250 |
| WELLS FARGO & CO | 0.0000% | 194 | 228,784 | 235,328 |
| WELLTOWER OP LLC 144A | 3.1250% | 75,000 | 90,627 | 113,250 |
| WELLTOWER OP LLC 144A | 2.7500% | 77,000 | 80,069 | 150,805 |
| WESTERN DIGITAL CORP | 3.0000% | 25,000 | 30,389 | 114,595 |
| ZOETIS INC 144A | 0.2500% | 289,000 | 290,752 | 296,948 |
| ZSCALER INC 144A | 0.0000% | 174,000 | 165,583 | 162,777 |
| MAKEMYTRIP LTD 144A | 0.0000% | 250,000 | 243,326 | 244,750 |

Total of Convertible Bonds **22,482,421** **22,373,721**

1.17%

Alternatives

Total of Alternatives **58,112,539** **31,967,325** **58,112,539**

1.43%

Cash Equivalent Securities

Master Notes/Money Markets

| | | | | |
|--------------------------------|---------|-----------|-----------|-----------|
| AUST NZ BANK CASH COLLATERAL | 1.5500% | 0 | 0 | 0 |
| BNY MELLON CASH RESERVE | 0.0000% | 80,000 | 80,000 | 80,000 |
| 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% | 1,703,000 | 1,703,000 | 1,703,000 |
| CASH COLLATERAL LCH CCP WELLS | 0.0100% | 3,566,000 | 3,566,000 | 3,566,000 |
| CASH HELD AT BARCLAYS | 0.0000% | 200,000 | 200,000 | 200,000 |
| CASH HELD AT BNP | 0.0000% | -220,000 | -220,000 | -220,000 |
| CASH HELD AT BOA | 0.0000% | -96 | -96 | -96 |
| CASH HELD AT CITIBANK | 0.0000% | -319,963 | -319,963 | -319,963 |
| CASH HELD AT MORGAN STANLEY | 0.0000% | -10,000 | -10,000 | -10,000 |
| 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 | 3.8700% | 5,600,000 | 5,600,000 | 5,600,000 |
| DOM MFA CASH COLL BCY | 1.5500% | 0 | 0 | 0 |
| DOM MFA CASH COLL UBS | 0.0100% | 0 | 0 | 0 |

| | Coupon | Units | Cost | Market Value |
|--|---------|-------------|----------------------|----------------------|
| DREYFUS GOVT CAS MGMT INST 289 | 3.5581% | 3,396,967 | 3,396,967 | 3,396,967 |
| FUTURES CASH COLLATERAL HELD | 0.0000% | 3,661,000 | 3,661,000 | 3,661,000 |
| FX STATE STREET CASH COLLATERA | 0.0100% | 0 | 0 | 0 |
| GOLDMAN CAP MKT (GLM) CASH COL | 1.5500% | -30,000 | -30,000 | -30,000 |
| MSI CASH COLLATERAL | 0.0100% | 0 | 0 | 0 |
| NOMURA FIN. CASH COLLATERAL | 0.0100% | 0 | 0 | 0 |
| OTC COLLATERAL WITH HSBC | 0.0000% | -260,000 | -260,000 | -260,000 |
| ROYAL BANK OF CA CASH COLL | 1.5500% | 0 | 0 | 0 |
| SOUTHERN CAL EDIS DISC | 0.0000% | 1,450,000 | 1,440,470 | 1,440,470 |
| 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% | -70,000 | -70,000 | -70,000 |
| SWAP COLLATERAL WITH JP MORGAN | 0.0000% | 150,000 | 150,000 | 150,000 |
| SWAP COLLATERAL WITH MORGAN | 0.0000% | 690,000 | 690,000 | 690,000 |
| SWAP COLLATERAL WITH STANDARD | 0.0000% | -300,000 | -300,000 | -300,000 |
| SWAP/ISDA BANCO SANTANDER CASH | 0.0100% | 260,000 | 260,000 | 260,000 |
| SWAP/ISDA BARCLAYS CASH COLLAT | 1.5500% | 0 | 0 | 0 |
| SWAP/ISDA BNP PARIBAS CASH COL | 1.5500% | 0 | 0 | 0 |
| SWAP/ISDA CITI CASH COLLATERAL | 1.5500% | 310,000 | 310,000 | 310,000 |
| SWAP/ISDA DB CASH COLLATERAL | 1.5500% | 0 | 0 | 0 |
| SWAP/ISDA JPM CASH COLLATERAL | 1.5500% | 0 | 0 | 0 |
| SWAP/ISDA MORGAN STANLEY (MYC) | 1.5500% | 0 | 0 | 0 |
| SWAP/ISDA STANDARD CHARTERED C | 0.0100% | -10,000 | -10,000 | -10,000 |
| SWAP/ISDA UBS AG CASH COLLATER | 1.5500% | 150,000 | 150,000 | 150,000 |
| SWAPS HSBC CASH COLLATERAL | 0.0100% | 840,000 | 840,000 | 840,000 |
| TBA CASH COLL BCY | 1.5500% | 0 | 0 | 0 |
| TBA CASH COLL BOA | 0.0100% | 0 | 0 | 0 |
| TBA CASH COLL GSC | 1.5500% | 0 | 0 | 0 |
| TBA CASH COLL JP MORGAN | 0.0100% | 0 | 0 | 0 |
| TBA CASH COLL MSC | 1.5500% | 0 | 0 | 0 |
| TBA CASH COLL SAL | 1.5500% | 0 | 0 | 0 |
| TORONTO DOM CASH COLLATERAL | 1.5500% | 0 | 0 | 0 |
| U S TREASURY BILL | 0.0000% | 10,936,000 | 10,903,689 | 10,903,689 |
| UMC CASH SWEEP ACCOUNT | 2.9815% | 128,316,160 | 128,316,160 | 128,316,160 |
| WELLS FARGO CASH COLLATERAL | 0.0100% | 540,000 | 540,000 | 540,000 |
| WELLS FARGO CCP COLLATERAL | 0.0100% | 0 | 0 | 0 |
| 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% | 158,025,000 | 2,689,651 | 2,786,965 |
| Others (Payables, Receivables, Etc.) | | | -86,354,849 | -92,520,701 |
| Total of Cash Equivalent Securities | | | 77,402,359 | 71,333,821 |
| | | | | 0.04% |
| Preferred Securities | | | | |
| AGFC CAPITAL TRUST I 144A | 5.6838% | 700,000 | 464,289 | 462,000 |
| BANK OF NEW YORK MELLON CORP/T | 4.6250% | 1,270,000 | 1,246,629 | 1,261,772 |
| CITIGROUP CAPITAL XIII | 0.0000% | 1,700 | 45,449 | 51,340 |
| Total of Preferred Securities | | | 1,756,367 | 1,775,112 |
| | | | | 0.07% |
| Domestic Equities | | | | |
| SHOPIFY INC | 0.0000% | 3 | 2 | 484 |
| APTIV PLC | 0.0000% | 244 | 35,728 | 18,566 |
| DRILLCO HLDG LUX S A | 0.0000% | 243 | 0 | 5,483 |
| FORSEA HLDG S A NPV | 0.0000% | 32,396 | 621,776 | 724,034 |
| FORSEA HLDGS S A | 0.0000% | 3,599 | 69,075 | 80,436 |
| MAXEON SOLAR TECHNOLOGIES LTD | 0.0000% | 2,000 | 0 | 360 |
| AFG INC COM | 0.0000% | 4,003 | 135,141 | 40 |
| BECTON DICKINSON & CO | 0.0000% | 138 | 36,323 | 26,782 |
| DODGE CENTER INDS INC | 0.0000% | 3 | 0 | 0 |
| MIDDLEBY CORP/THE | 0.0000% | 16 | 28,248 | 2,379 |
| PHI GROUP INC/DE | 0.0000% | 85,609 | 1,692,208 | 2,813,112 |
| Total of Domestic Equities | | | 2,618,501 | 3,671,674 |
| | | | 4,965,052,846 | 4,972,095,442 |
| Total of FIXED INCOME FUND | | | | |