

FIXED INCOME FUND

Domestic Fixed Income Securities

70.29%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	65,000	70,604	77,849
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	80,000	80,010	92,432
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	65,000	64,999	43,888
BRAZOS TX HGR EDU AUTH STUDENT	1.9810%	265,000	265,002	265,000
CALIFORNIA ST	7.5500%	940,000	1,262,163	1,137,013
CALIFORNIA ST	7.3000%	65,000	69,085	75,495
CALIFORNIA ST	7.3500%	65,000	65,524	75,830
CALIFORNIA ST	7.6250%	250,000	262,413	300,718
CALIFORNIA ST	5.1000%	4,600,000	4,635,001	4,674,565
CALIFORNIA ST HLTH FACS FING A	4.1900%	20,000	19,999	18,535
CALIFORNIA ST HLTH FACS FING A	4.3530%	20,000	19,999	18,104
CALIFORNIA ST UNIV REVENUE	2.8970%	70,000	70,003	48,505
CALIFORNIA ST UNIV REVENUE	2.7190%	145,000	144,994	95,799
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	65,000	65,003	44,533
CHICAGO IL TRANSIT AUTH SALES	6.2000%	140,000	139,958	145,716
COMMIT TO PUR FNMA SF MTG	5.0000%	36,400,000	35,534,789	35,643,978
COMMIT TO PUR FNMA SF MTG	4.0000%	71,550,000	66,333,581	66,560,600
COMMIT TO PUR FNMA SF MTG	5.5000%	20,294,000	20,259,801	20,248,289
COMMIT TO PUR FNMA SF MTG	4.5000%	-165,000	-154,950	-157,662
COMMIT TO PUR GNMA II JUMBOS	4.0000%	5,700,000	5,307,746	5,334,572
COMMIT TO PUR GNMA II JUMBOS	5.0000%	6,600,000	6,458,836	6,487,510
COMMIT TO PUR GNMA II JUMBOS	4.5000%	5,900,000	5,636,969	5,658,238
DALLAS TX AREA RAPID TRANSIT S	5.0220%	65,000	64,987	60,313
DALLAS TX AREA RAPID TRANSIT S	2.6130%	175,000	175,000	117,922
DALLAS-FORT WORTH TX INTERNATI	3.1440%	25,000	24,999	18,748
DALLAS-FORT WORTH TX INTERNATI	2.8430%	65,000	65,000	46,809
FEDERAL HOME LN MTG CORP	6.2500%	170,000	202,548	191,923
FEDERAL NATL MTG ASSN	7.2500%	305,000	373,737	349,676
FEDERAL NATL MTG ASSN STRIP	0.0000%	1,710,000	1,202,206	953,117
FHLMC POOL #84-7415	7.4270%	1,772	1,809	1,829
FHLMC POOL #A5-5611	6.0000%	97	85	100
FHLMC POOL #A6-0064	5.5000%	2,997	3,153	3,066
FHLMC POOL #C0-0604	6.0000%	106	111	109
FHLMC POOL #C2-6459	6.5000%	326	317	336
FHLMC POOL #C8-0342	6.5000%	16	16	17
FHLMC POOL #G0-4593	5.5000%	4,415	4,648	4,524
FHLMC POOL #Q4-3876	3.0000%	2,605,365	2,395,443	2,310,902
FHLMC POOL #QE-1302	3.0000%	1,027,130	927,974	890,668
FHLMC POOL #QE-1988	3.0000%	857,500	774,685	744,842
FHLMC POOL #QE-6052	4.5000%	170,490	162,143	163,379
FHLMC POOL #QE-7028	4.5000%	1,360,345	1,221,728	1,303,363
FHLMC POOL #RA-7673	4.5000%	931,574	836,601	891,441
FHLMC POOL #RA-8482	5.0000%	954,794	924,548	937,791
FHLMC POOL #RA-8573	5.0000%	834,830	808,444	819,962
FHLMC POOL #RA-9046	4.5000%	400,838	379,477	383,803
FHLMC POOL #RJ-0135	4.0000%	182,587	168,635	170,381
FHLMC POOL #RJ-1502	5.5000%	1,386,947	1,391,691	1,385,489
FHLMC POOL #SD-1218	4.0000%	1,524,009	1,474,997	1,438,281
FHLMC POOL #SD-2064	4.5000%	232,269	220,892	222,560
FHLMC POOL #SD-3550	4.0000%	169,706	160,422	162,886
FHLMC POOL #SD-3587	5.0000%	460,227	443,817	453,381
FHLMC POOL #SD-5352	4.0000%	510,332	493,911	483,854
FHLMC POOL #SD-6938	4.5000%	945,823	910,116	906,734
FHLMC POOL #SD-7230	4.5000%	150,674	142,957	144,612
FHLMC POOL #SD-7399	4.5000%	1,093,558	1,039,680	1,051,162
FHLMC POOL #SD-8299	5.0000%	4,999,769	4,791,398	4,910,707
FHLMC POOL #SD-8420	5.5000%	5,124,984	5,108,167	5,119,587
FHLMC POOL #SD-8421	6.0000%	8,453,711	8,500,781	8,587,787
FHLMC POOL #SD-8431	5.5000%	1,602,832	1,597,072	1,601,145
FHLMC POOL #WN-2142	1.8500%	1,900,000	1,885,079	1,619,163
FHLMC POOL #WN-2175	3.0500%	1,324,000	1,198,956	1,202,503
FHLMC POOL #WN-3167	1.9700%	1,237,496	1,246,097	1,035,925
FHLMC POOL #ZM-5146	4.0000%	148,454	143,561	139,965
FHLMC POOL #ZS-4667	3.0000%	1,081,807	994,573	959,417
FHLMC MULTICLASS MT	2.2160%	505,000	314,157	20,589
FHLMC MULTICLASS MT	2.7176%	265,000	56,675	31,944
FHLMC MULTICLASS MT	2.5334%	830,744	120,690	49,867
FHLMC MULTICLASS MT	2.7021%	375,000	77,264	44,723
FHLMC MULTICLASS MT	1.2940%	8,798,011	478,230	61,418
FHLMC MULTICLASS MT	0.9633%	27,222,277	1,144,969	1,079,396
FHLMC MULTICLASS MT	1.1132%	22,436,846	1,875,487	1,001,031
FHLMC MULTICLASS MT	1.4650%	23,949,369	2,291,632	994,292
FHLMC MULTICLASS MTG 1510 A1	3.5600%	2,044,297	1,968,986	1,999,092
FHLMC MULTICLASS MTG 1517 A1	1.1770%	2,194,669	2,194,597	1,843,900
FHLMC MULTICLASS MTG 1518 A1	1.1920%	3,515,111	3,515,078	2,974,041
FHLMC MULTICLASS MTG 1519 A1	1.3200%	5,512,795	5,512,504	4,688,576
FHLMC MULTICLASS MTG 152 A1	3.7800%	4,509,818	4,349,962	4,399,815
FHLMC MULTICLASS MTG 152 A2	3.7800%	2,000,000	1,912,467	1,904,946

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FHLMC MULTICLASS MTG 1520 A1	2.0070%	1,760,594	1,760,594	1,489,876
FHLMC MULTICLASS MTG 1521 A1	1.7240%	9,022,858	8,943,074	7,435,702
FHLMC MULTICLASS MTG 154 A1	4.3630%	2,697,174	2,697,169	2,687,141
FHLMC MULTICLASS MTG 163 A1	5.1520%	2,641,151	2,641,090	2,735,246
FHLMC MULTICLASS MTG 163 X1	0.4747%	67,663,880	1,772,658	1,700,610
FHLMC MULTICLASS MTG 164 A1	4.7400%	3,516,340	3,516,296	3,564,203
FHLMC MULTICLASS MTG 164 A2	5.0000%	1,000,000	1,032,532	1,028,710
FHLMC MULTICLASS MTG 165 A1	4.6100%	1,289,924	1,276,470	1,293,113
FHLMC MULTICLASS MTG 165 X1	0.7854%	64,547,599	3,159,476	3,094,651
FHLMC MULTICLASS MTG 167 A1	4.6740%	1,999,523	1,999,447	2,017,851
FHLMC MULTICLASS MTG 167 A2	4.7600%	3,000,000	3,029,764	3,031,114
FHLMC MULTICLASS MTG 168 A2	4.1300%	4,295,000	4,042,222	4,128,801
FHLMC MULTICLASS MTG 2950 FN	4.9092%	29,668	35,485	29,449
FHLMC MULTICLASS MTG 2996 PB	5.5000%	227	243	226
FHLMC MULTICLASS MTG 3981 QP	2.2500%	100,219	101,155	95,904
FHLMC MULTICLASS MTG 4328 A	1.5000%	34,776	34,402	33,873
FHLMC MULTICLASS MTG 4480 LA	3.5000%	6,423	6,398	6,385
FHLMC MULTICLASS MTG 4494 KA	3.7500%	10,411	10,693	10,370
FHLMC MULTICLASS MTG 4961 JB	2.5000%	143,757	148,006	130,868
FHLMC MULTICLASS MTG 5050 BG	1.0000%	524,659	476,633	470,492
FHLMC MULTICLASS MTG 57 1A1	6.5000%	16,807	17,602	17,321
FHLMC MULTICLASS MTG 61 1A1	5.9746%	19,560	32,727	18,826
FHLMC MULTICLASS MTG K060 AM	3.3000%	2,582,000	2,554,997	2,540,543
FHLMC MULTICLASS MTG K063 A1	3.0450%	862,036	863,414	851,954
FHLMC MULTICLASS MTG K068 A1	2.9520%	965,681	947,811	952,605
FHLMC MULTICLASS MTG K073 A2	3.3500%	1,106,000	1,063,010	1,080,064
FHLMC MULTICLASS MTG K073 AM	3.4500%	1,711,900	1,708,640	1,672,834
FHLMC MULTICLASS MTG K083 A2	4.0500%	3,641,000	3,816,142	3,613,139
FHLMC MULTICLASS MTG K085 A2	4.0600%	2,917,000	2,992,427	2,893,277
FHLMC MULTICLASS MTG K090 A2	3.4220%	1,089,000	1,156,947	1,055,879
FHLMC MULTICLASS MTG K106 A1	1.7830%	2,406,519	2,421,092	2,267,578
FHLMC MULTICLASS MTG K106 X1	1.4388%	17,181,808	1,874,562	918,216
FHLMC MULTICLASS MTG K111 A1	0.8270%	1,958,976	1,958,946	1,806,371
FHLMC MULTICLASS MTG K111 XAM	1.9070%	16,040,000	2,518,344	1,293,783
FHLMC MULTICLASS MTG K116 X1	1.5200%	30,073,634	2,660,221	1,787,703
FHLMC MULTICLASS MTG K117 A1	0.6970%	1,507,300	1,507,283	1,380,654
FHLMC MULTICLASS MTG K121 A1	0.9950%	3,945,737	3,945,638	3,562,608
FHLMC MULTICLASS MTG K124 AM	1.3840%	3,165,000	3,164,959	2,679,020
FHLMC MULTICLASS MTG K124 X3	2.7101%	290,000	62,695	35,509
FHLMC MULTICLASS MTG K125 X1	0.6694%	47,639,220	1,538,970	1,299,903
FHLMC MULTICLASS MTG K125 X3	2.7436%	445,000	96,464	56,378
FHLMC MULTICLASS MTG K127 X3	2.7422%	844,384	177,492	105,541
FHLMC MULTICLASS MTG K129 AM	1.6470%	2,726,000	2,725,987	2,321,761
FHLMC MULTICLASS MTG K141 A1	2.5500%	2,663,512	2,611,776	2,476,647
FHLMC MULTICLASS MTG K142 A1	2.4000%	4,418,919	4,253,975	4,021,696
FHLMC MULTICLASS MTG K143 A1	2.7110%	2,619,045	2,507,508	2,427,995
FHLMC MULTICLASS MTG K144 A1	2.8000%	2,634,685	2,555,985	2,468,026
FHLMC MULTICLASS MTG K145 A1	2.6500%	2,548,874	2,436,639	2,370,786
FHLMC MULTICLASS MTG K146 A1	3.1100%	2,619,423	2,548,910	2,506,083
FHLMC MULTICLASS MTG K147 A1	3.3900%	4,965,577	4,935,286	4,764,937
FHLMC MULTICLASS MTG K147 A2	3.0000%	1,500,000	1,391,408	1,364,019
FHLMC MULTICLASS MTG K152 A2	3.0800%	3,000,000	2,729,826	2,801,928
FHLMC MULTICLASS MTG K1522 A1	1.9120%	7,608,461	7,608,021	6,427,663
FHLMC MULTICLASS MTG K154 A1	3.1760%	1,213,014	1,222,007	1,198,307
FHLMC MULTICLASS MTG K156 A2	3.7000%	2,252,500	2,263,598	2,182,630
FHLMC MULTICLASS MTG K506 A2	4.6500%	3,557,000	3,519,474	3,591,961
FHLMC MULTICLASS MTG K509 A2	4.8500%	3,612,000	3,526,964	3,669,947
FHLMC MULTICLASS MTG K510 A2	5.0690%	4,226,000	4,126,863	4,322,192
FHLMC MULTICLASS MTG K511 A2	4.8600%	3,790,000	3,781,804	3,851,974
FHLMC MULTICLASS MTG K518 A2	5.4000%	400,000	408,087	414,214
FHLMC MULTICLASS MTG K528 A2	4.5080%	4,042,000	4,114,378	4,065,398
FHLMC MULTICLASS MTG K529 A2	4.7910%	2,582,000	2,629,276	2,625,929
FHLMC MULTICLASS MTG K530 A2	4.7920%	3,012,000	3,026,680	3,063,520
FHLMC MULTICLASS MTG K741 A2	1.6030%	1,617,000	1,555,645	1,510,236
FHLMC MULTICLASS MTG K741 X1	0.6459%	65,301,683	1,241,804	835,731
FHLMC MULTICLASS MTG K749 A2	2.1200%	2,592,000	2,461,767	2,398,545
FHLMC MULTICLASS MTG K759 A2	4.8000%	1,500,000	1,498,424	1,527,264
FHLMC MULTICLASS MTG KC02 A2	3.3700%	1,717,154	1,717,710	1,709,458
FHLMC MULTICLASS MTG KC05 A7	2.5390%	3,653,031	3,612,142	3,576,724
FHLMC MULTICLASS MTG KG01 A10	2.9390%	7,199,000	7,621,567	6,829,588
FHLMC MULTICLASS MTG KG01 A7	2.8750%	2,000,000	2,037,548	1,972,564
FHLMC MULTICLASS MTG KG02 A1	2.0440%	2,025,117	2,078,162	1,966,070
FHLMC MULTICLASS MTG KG04 A2	1.4870%	5,882,000	5,909,935	5,044,971
FHLMC MULTICLASS MTG KG06 A2	1.7770%	6,029,000	5,597,344	5,143,883
FHLMC MULTICLASS MTG KG07 A1	3.1230%	2,695,000	2,658,554	2,549,020
FHLMC MULTICLASS MTG KG07 A2	3.1230%	2,695,000	2,640,712	2,462,882
FHLMC MULTICLASS MTG KG08 A1	4.1340%	1,823,000	1,763,764	1,792,025
FHLMC MULTICLASS MTG KG08 A2	4.1340%	3,874,942	3,724,568	3,760,917
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	1,294,000	1,251,821	1,252,058
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	1,167,361	1,204,340	1,139,784
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	3,879,706	3,883,195	3,783,082
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	4,504,000	4,563,583	4,134,188
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	2,695,000	2,733,706	2,533,484
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	2,695,000	2,690,254	2,562,746
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	2,695,000	2,687,865	2,612,708

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FHLMC MULTICLASS MTG KJ43 A2	4.4100%	2,000,000	1,949,207	1,993,232
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	4,557,000	4,556,845	4,581,101
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	3,420,000	3,420,000	3,554,479
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	4,034,000	4,033,866	4,107,714
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	2,000,000	1,990,069	2,022,312
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	3,530,000	3,365,626	3,445,824
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	842,575	840,853	846,780
FHLMC MULTICLASS MTG KJ52 A2	4.7580%	4,000,000	3,999,934	4,023,766
FHLMC MULTICLASS MTG KL05 X1P	1.0244%	30,000,000	2,001,889	1,012,533
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	3,658,817	3,635,366	3,612,792
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	6,814,000	6,813,899	5,959,922
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	4,675,000	4,747,615	4,040,407
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	2,850,000	2,503,986	2,526,733
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	5,602,000	5,265,946	5,205,331
FHLMC MULTICLASS MTG KW06 A2	3.8000%	2,116,000	2,192,374	2,081,793
FHLMC MULTICLASS MTG KW07 A1	3.6000%	3,049,300	3,102,251	3,027,934
FHLMC MULTICLASS MTG Q027 A2	4.6560%	2,020,000	2,019,954	2,025,548
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	4,389,000	4,500,586	4,263,093
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	58,000	57,999	51,353
FNMA POOL #0259429	6.5000%	45,796	49,041	46,390
FNMA POOL #0259453	6.5000%	78,643	84,256	79,745
FNMA POOL #0259480	6.5000%	19,045	20,414	19,332
FNMA POOL #0313097	6.5000%	19	19	20
FNMA POOL #0535497	6.5000%	393	359	406
FNMA POOL #0745932	6.5000%	1,456	1,556	1,526
FNMA POOL #0775852	5.7740%	48,544	54,567	49,037
FNMA POOL #0795297	5.7740%	4,196	4,824	4,238
FNMA POOL #0846937	6.3090%	4,181	4,700	4,214
FNMA POOL #0847996	6.4050%	3,338	3,707	3,384
FNMA POOL #0865959	6.8270%	11,370	11,880	11,583
FNMA POOL #0873376	6.1600%	1,650,470	1,650,481	1,655,615
FNMA POOL #0957054	5.2700%	596,862	604,347	596,875
FNMA POOL #0957135	5.4200%	2,979,668	2,979,767	2,982,524
FNMA POOL #0957142	5.5200%	173,886	180,090	173,937
FNMA POOL #0AE0443	6.5000%	4,223	4,542	4,446
FNMA POOL #0AL3544	6.4210%	1,149	1,141	1,177
FNMA POOL #0AN9381	3.7300%	2,600,000	2,456,866	2,428,354
FNMA POOL #0AT1156	7.1000%	1,427	1,468	1,463
FNMA POOL #0BL3435	2.9000%	6,589,581	6,694,299	6,227,874
FNMA POOL #0BM4774	4.0000%	2,275,149	2,099,784	2,160,777
FNMA POOL #0BM5400	4.0000%	847,099	775,573	804,314
FNMA POOL #0BM7183	4.7100%	4,503,124	4,682,616	4,545,563
FNMA POOL #0BS5506	3.1000%	7,000,000	6,775,746	6,629,548
FNMA POOL #0BS8635	4.4220%	2,901,000	2,854,123	2,902,547
FNMA POOL #0BW1194	4.0000%	0	0	0
FNMA POOL #0BW7327	4.5000%	265,509	252,504	254,430
FNMA POOL #0BZ1178	5.8100%	6,082,000	6,121,680	6,372,224
FNMA POOL #0CB4130	4.5000%	2,777,343	2,494,957	2,661,797
FNMA POOL #0CB4313	4.5000%	913,750	819,745	875,799
FNMA POOL #0CB6418	5.0000%	570,085	543,870	559,933
FNMA POOL #0CB7098	5.0000%	468,730	451,917	462,121
FNMA POOL #0CB7216	4.0000%	465,146	416,807	434,050
FNMA POOL #0CB7217	4.5000%	739,352	681,827	707,982
FNMA POOL #0CB8271	5.0000%	548,544	532,489	538,943
FNMA POOL #0CB9448	4.5000%	588,490	588,667	567,747
FNMA POOL #0CB9626	4.5000%	505,222	479,384	486,700
FNMA POOL #0CB9627	4.5000%	726,254	688,206	699,748
FNMA POOL #0CB9634	4.5000%	110,662	105,451	107,241
FNMA POOL #0DD1526	4.5000%	112,352	106,676	107,892
FNMA POOL #0DD1527	4.5000%	101,658	96,427	97,509
FNMA POOL #0FA0123	4.5000%	214,901	203,893	206,264
FNMA POOL #0FM2983	4.0000%	4,849,862	4,515,486	4,592,901
FNMA POOL #0FM2984	4.0000%	2,804,328	2,589,185	2,670,740
FNMA POOL #0FM2986	4.0000%	8,904,008	8,269,620	8,523,152
FNMA POOL #0FM3004	4.0000%	952,781	924,819	902,301
FNMA POOL #0FM3049	4.0000%	2,960,971	2,883,206	2,836,095
FNMA POOL #0FM3248	4.0000%	425,857	413,013	401,969
FNMA POOL #0FM7786	4.0000%	889,409	860,824	839,748
FNMA POOL #0FS2619	5.0000%	451,123	430,207	443,673
FNMA POOL #0FS3519	4.5000%	1,036,223	985,446	991,699
FNMA POOL #0FS3838	4.0000%	3,890,700	3,603,505	3,726,282
FNMA POOL #0FS3932	4.0000%	486,510	471,811	460,020
FNMA POOL #0FS4437	4.5000%	310,584	295,369	297,592
FNMA POOL #0FS5027	4.0000%	1,271,585	1,144,159	1,186,980
FNMA POOL #0FS6048	5.0000%	353,922	339,745	347,983
FNMA POOL #0FS7901	4.0000%	550,617	518,758	528,202
FNMA POOL #0FS8344	4.0000%	327,294	316,796	308,815
FNMA POOL #0FS8418	4.0000%	475,488	461,493	450,719
FNMA POOL #0MA1557	3.0000%	4,980	5,014	4,883
FNMA POOL #0MA4700	4.0000%	9,288,369	8,342,391	8,670,343
FNMA POOL #0MA5089	4.0000%	0	0	0
FNMA POOL #0MA5353	5.5000%	4,707,025	4,689,558	4,702,069
FNMA GTD REMIC P/T 01-T5 A3	7.5000%	22,098	22,687	22,611
FNMA GTD REMIC P/T 02-W11 AV1	4.6382%	239	214	234
FNMA GTD REMIC P/T 03-W6 F	4.8042%	23,191	23,868	23,060

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 03-W8 3F2	4.8182%	7,511	7,719	7,477
FNMA GTD REMIC P/T 06-5 3A2	6.7941%	3,957	4,521	4,057
FNMA GTD REMIC P/T 07-73 A1	4.5142%	22,643	20,602	22,201
FNMA GTD REMIC P/T 09-3 PD	5.0000%	620	667	617
FNMA GTD REMIC P/T 11-27 P	2.5000%	409	418	402
FNMA GTD REMIC P/T 11-53 QT	5.8000%	582,671	586,917	605,168
FNMA GTD REMIC P/T 12-121 DC	2.0000%	57,811	57,618	56,277
FNMA GTD REMIC P/T 12-127 PA	2.7500%	78,794	79,223	73,226
FNMA GTD REMIC P/T 12-128 PD	1.5000%	153,537	152,143	145,763
FNMA GTD REMIC P/T 13-100 PK	3.5000%	215,289	199,853	208,570
FNMA GTD REMIC P/T 13-102 QA	3.0000%	55,872	55,423	51,346
FNMA GTD REMIC P/T 13-104 TY	3.0000%	380,638	356,970	364,633
FNMA GTD REMIC P/T 13-43 XP	1.5000%	94,875	93,943	91,041
FNMA GTD REMIC P/T 13-63 PD	2.0000%	254,118	246,239	229,272
FNMA GTD REMIC P/T 13-M6 1AC	3.4862%	4,515,708	4,622,572	4,344,876
FNMA GTD REMIC P/T 14-12 ED	2.5000%	35,620	35,369	35,332
FNMA GTD REMIC P/T 16-M1 A2	2.9390%	524,084	517,881	517,686
FNMA GTD REMIC P/T 17-15 BC	3.2500%	132,092	134,639	128,521
FNMA GTD REMIC P/T 17-34 JK	3.0000%	26,547	25,841	25,900
FNMA GTD REMIC P/T 17-36 PQ	2.5500%	48,841	47,765	47,489
FNMA GTD REMIC P/T 17-84 KA	3.5000%	25,582	26,249	25,261
FNMA GTD REMIC P/T 17-M12 A2	3.1624%	1,592,313	1,566,463	1,553,695
FNMA GTD REMIC P/T 17-M14 A2	2.9046%	1,118,716	1,149,154	1,078,391
FNMA GTD REMIC P/T 17-M15 A2	3.0668%	624,295	604,093	607,845
FNMA GTD REMIC P/T 17-M15 AT52	3.2061%	2,863,227	2,799,138	2,793,058
FNMA GTD REMIC P/T 17-M3 A2	2.5463%	529,380	510,627	514,469
FNMA GTD REMIC P/T 17-M5 A2	3.0928%	930,298	893,878	888,609
FNMA GTD REMIC P/T 18-M1 A2	3.0873%	382,917	367,179	371,518
FNMA GTD REMIC P/T 18-M10 A2	3.4666%	2,333,335	2,366,821	2,275,836
FNMA GTD REMIC P/T 18-M12 A2	3.7484%	5,281,000	5,788,246	5,101,364
FNMA GTD REMIC P/T 18-M14 A2	3.6995%	2,030,802	2,053,786	1,989,464
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	2,214,525	2,232,846	2,146,147
FNMA GTD REMIC P/T 18-M3 A2	3.1655%	4,525,907	4,387,446	4,301,936
FNMA GTD REMIC P/T 18-M7 A2	3.1272%	2,216,075	2,182,717	2,147,735
FNMA GTD REMIC P/T 18-M8 A2	3.4133%	2,786,212	2,692,660	2,714,268
FNMA GTD REMIC P/T 19-37 CA	3.0000%	366,530	338,292	348,469
FNMA GTD REMIC P/T 19-6 GJ	3.0000%	65,498	66,887	63,484
FNMA GTD REMIC P/T 19-7 CA	3.5000%	316,054	302,671	303,051
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	4,622,358	4,505,317	4,186,886
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	2,481,298	2,440,392	2,366,014
FNMA GTD REMIC P/T 20-57 TA	2.0000%	181,710	157,293	157,572
FNMA GTD REMIC P/T 20-M1 A2	2.4440%	3,473,000	3,507,218	3,205,773
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	1,617,000	1,485,763	1,422,173
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	2,497,000	2,500,597	2,137,941
FNMA GTD REMIC P/T 21-M1 A2	1.4340%	4,647,000	4,630,630	3,947,015
FNMA GTD REMIC P/T 21-M13 A2	1.6518%	4,542,000	4,521,420	3,854,313
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	3,323,596	3,153,999	2,768,645
FNMA GTD REMIC P/T 21-M2S A2	1.8673%	6,285,000	6,308,188	5,364,748
FNMA GTD REMIC P/T 21-M3G A2	1.2864%	6,000,000	5,910,719	5,055,170
FNMA GTD REMIC P/T 22-2 TH	2.5000%	293,800	266,553	269,657
FNMA GTD REMIC P/T 22-23 AG	4.0000%	619,967	569,980	604,845
FNMA GTD REMIC P/T 22-M1 A1	1.7240%	4,323,909	4,296,335	3,985,984
FNMA GTD REMIC P/T 22-M1 A2	1.7240%	4,504,000	4,396,717	3,782,330
FNMA GTD REMIC P/T 22-M13 A1	2.6802%	4,016,144	3,848,933	3,762,192
FNMA GTD REMIC P/T 22-M1G A2	1.5827%	4,442,000	4,260,276	3,753,638
FNMA GTD REMIC P/T 22-M1S A2	2.1528%	5,169,000	4,604,061	4,421,440
FNMA GTD REMIC P/T 22-M2S A2	3.8756%	3,672,000	3,434,741	3,503,712
FNMA GTD REMIC P/T 22-M5 A1	2.4249%	1,394,189	1,287,461	1,296,286
FNMA GTD REMIC P/T 22-M8 A2	2.0008%	2,470,000	2,272,813	2,110,351
FNMA GTD REMIC P/T 23-M1 1A	3.5475%	2,615,565	2,415,763	2,504,789
FNMA GTD REMIC P/T 23-M1 1A1	3.5475%	3,693,650	3,582,422	3,578,800
FNMA GTD REMIC P/T 23-M1 1A2	3.5475%	4,557,000	4,459,496	4,344,287
FNMA GTD REMIC P/T 23-M1 1A3	3.5475%	4,000,000	3,649,398	3,730,499
FNMA GTD REMIC P/T 23-M1 2A1	4.0440%	2,718,272	2,664,259	2,635,043
FNMA GTD REMIC P/T 23-M4 A2	3.8927%	4,153,000	3,926,418	3,961,455
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	4,557,000	4,345,290	4,490,308
FNMA GTD REMIC P/T 23-M6 A2	4.1900%	2,611,531	2,546,634	2,596,471
FNMA GTD REMIC P/T 24-66 MB	5.0000%	590,000	589,383	568,458
GNMA POOL #0422529	6.0000%	36	37	36
GNMA POOL #0464686	6.5000%	89	91	90
GNMA POOL #0464820	7.0000%	436	442	441
GNMA POOL #0550475	7.0000%	147	150	148
GNMA POOL #0780689	6.5000%	460	463	470
GNMA POOL #0780770	6.0000%	455	470	465
GNMA POOL #0781336	6.0000%	3,247	3,279	3,363
GNMA GTD REMIC P/T 09-78 KB	3.0000%	4,231	4,361	4,005
GNMA GTD REMIC P/T 10-106 PA	3.5000%	3,593	3,781	3,551
GNMA GTD REMIC P/T 17-113 GC	2.5000%	347,832	310,898	311,722
GNMA GTD REMIC P/T 17-91 BA	3.0000%	79,146	80,540	75,284
GNMA GTD REMIC P/T 18-25 V	2.6000%	955,773	917,602	831,930
GNMA GTD REMIC P/T 19-136 BC	2.0000%	226,063	197,956	196,596
GNMA GTD REMIC P/T 20-106 EA	1.7500%	2,268,800	1,909,259	1,928,137
GNMA GTD REMIC P/T 22-202 V	3.0000%	3,876,480	3,656,452	3,493,895
GNMA GTD REMIC P/T 22-21 V	1.7500%	1,374,602	1,303,982	1,068,655
GNMA GTD REMIC P/T 22-54 V	2.0000%	2,807,640	2,583,787	2,326,052

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 23-44 V	4.0000%	1,186,009	1,174,864	1,126,329
GNMA GTD REMIC P/T 23-50 AC	3.2500%	4,691,677	4,171,064	4,257,350
GNMA GTD REMIC P/T 23-74 V	4.0000%	1,074,475	1,020,879	1,009,654
GNMA GTD REMIC P/T 24-150 AB	4.2500%	2,566,213	2,518,753	2,455,805
GNMA GTD REMIC P/T 24-158 AD	4.2500%	1,486,274	1,415,520	1,426,582
GNMA GTD REMIC P/T 24-165 AH	4.5000%	2,918,776	2,838,367	2,861,861
GNMA GTD REMIC P/T 24-29 AD	4.5000%	2,376,205	2,265,167	2,335,121
GNMA GTD REMIC P/T 24-31 KE	4.2500%	1,137,552	1,081,677	1,091,428
GNMA GTD REMIC P/T 24-37 AC	4.0000%	2,984,781	2,741,689	2,769,121
GNMA GTD REMIC P/T 24-74 AC	5.0000%	1,983,833	1,997,907	1,969,111
GNMA GTD REMIC P/T 24-88 A	3.0000%	3,513,962	3,208,049	3,287,479
GNMA GTD REMIC P/T 24-90 AC	2.0000%	1,758,971	1,447,882	1,482,957
GNMA GTD REMIC P/T 25-15 AC	4.5000%	1,715,720	1,652,750	1,664,609
GNMA GTD REMIC P/T 25-19 AB	4.5000%	1,714,556	1,651,818	1,669,061
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	700,000	699,986	605,857
ILLINOIS ST	7.3500%	231,786	233,187	251,382
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	25,000	24,999	17,079
LOS ANGELES CA CMNTY CLG DIST	6.7500%	40,000	40,289	45,002
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	40,000	40,005	40,283
MARYLAND ST HLTH & HGR EDUCNTL	3.0520%	25,000	25,000	19,089
MASSACHUSETTS ST	2.9000%	45,000	44,999	30,878
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	40,000	40,003	41,324
MET TRANSPRTN AUTH NY REVENUE	6.8140%	130,000	152,700	142,779
MET TRANSPRTN AUTH NY REVENUE	6.5480%	550,000	664,281	581,800
MET TRANSPRTN AUTH NY REVENUE	6.6680%	475,000	619,216	518,887
MICHIGAN ST FIN AUTH REVENUE	3.3840%	560,000	559,994	458,066
NEW JERSEY ST TRANSPRTN TRUST	4.6080%	150,000	149,994	150,533
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	497,000	648,281	569,311
NEW YORK CITY NY MUNI WTR FIN	5.9520%	155,000	170,414	162,668
NEW YORK NY	5.8280%	115,000	114,997	121,269
NEW YORK ST DORM AUTH ST PERSO	5.6280%	65,000	65,097	66,317
PENNSYLVANIA ST UNIV	2.8400%	25,000	24,999	16,793
PORT AUTH OF NEW YORK & NEW JE	5.6470%	140,000	139,917	147,355
PORT AUTH OF NEW YORK & NEW JE	4.4580%	110,000	106,072	93,452
RESOLUTION FDG CORP PRIN STRIP	0.0000%	3,040,000	2,489,421	2,488,268
SALES TAX SECURITIZATION CORP	3.2380%	165,000	165,001	133,240
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	110,000	109,992	112,478
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	60,000	60,005	61,891
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	100,000	100,002	76,364
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	65,000	68,331	69,915
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	1,085,000	1,089,017	1,081,829
TENNESSEE VALLEY AUTH BD	5.2500%	3,200,000	3,152,607	3,175,204
TEXAS NATURAL GAS SECURITIZTN	5.1020%	1,223,515	1,240,868	1,240,030
TEXAS NATURAL GAS SECURITIZTN	5.1690%	1,100,000	1,121,226	1,112,134
TEXAS TRANSPRTN COMMISSION ST	5.1780%	65,000	65,002	66,026
U S TREASURY BD CPN STRIP	0.0000%	1,800,000	742,918	796,070
U S TREASURY BOND		246,318,800	205,588,651	196,667,367
U S TREASURY NOTE	4.0000%	39,945,000	39,469,855	39,913,280
U S TREASURY NOTE	0.5000%	51,247,000	47,206,229	47,066,738
U S TREASURY NOTE	1.2500%	29,870,000	27,588,481	27,322,900
U S TREASURY NOTE	3.3750%	178,800	172,893	169,364
U S TREASURY NOTE	3.6250%	20,655,700	20,266,552	20,505,624
U S TREASURY NOTE	3.7500%	9,025,000	8,953,647	8,929,849
U S TREASURY NOTE	2.8750%	38,897,000	38,354,668	36,906,819
U S TREASURY NOTE	2.7500%	14,165,000	14,295,907	13,782,960
U S TREASURY NOTE	1.6250%	8,090,000	8,015,833	7,877,954
U S TREASURY NOTE	1.3750%	3,445,000	2,882,401	2,909,410
U S TREASURY NOTE	2.6250%	0	0	0
U S TREASURY NOTE	0.7500%	5,690,000	5,258,560	5,215,463
U S TREASURY NOTE	0.6250%	14,400,000	11,967,788	12,183,188
U S TREASURY NOTE	4.5000%	4,450,000	4,499,824	4,550,327
U S TREASURY NOTE	1.7500%	15,470,000	14,175,668	14,239,497
U S TREASURY NOTE	2.5000%	2,050,000	2,037,704	1,995,547
U S TREASURY NOTE	3.2500%	2,850,000	2,825,523	2,811,703
U S TREASURY NOTE	3.5000%	47,939,400	46,855,931	47,260,259
U S TREASURY NOTE	1.5000%	9,935,000	9,582,054	9,608,620
U S TREASURY NOTE	3.8750%	22,240,500	21,893,310	21,983,671
U S TREASURY NOTE	4.2500%	26,423,200	26,237,489	26,542,004
U S TREASURY NOTE	4.1250%	19,189,000	19,284,288	19,266,436
U S TREASURY NOTE	4.3750%	27,170,000	27,212,918	27,430,712
U S TREASURY NOTE	4.6250%	22,630,000	23,331,747	23,379,619
U S TREASURY NOTE	4.8750%	5,140,500	5,302,695	5,304,153
UNIV OF CALIFORNIA CA REVENUES	1.6140%	595,000	594,993	520,305
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	60,000	59,999	39,353
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	45,000	44,999	28,798
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	450,000	450,106	487,671
UNIV OF CALIFORNIA REVENUES	4.8580%	100,000	112,003	86,015
UNIV OF MICHIGAN MI	3.5990%	48,000	48,000	39,687
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	60,000	59,999	37,019
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	60,000	60,000	35,126
US TREAS-CPI INFLAT	2.1250%	5,411,341	5,473,175	5,571,393
US TREAS-CPI INFLAT	0.2500%	2,507,781	1,514,064	1,530,039
US TREAS-CPI INFLAT	1.7500%	3,301,790	3,255,053	3,296,078
US TREAS-CPI INFLAT	1.5000%	3,034,426	2,960,471	2,523,980
Total of U.S. Government & Federal Agency Obligations			1,405,592,022	1,367,188,187

	Coupon	Units	Cost	Market Value
Domestic Corporate & Other Bonds				
EVERTEC 10/23 COV-LITE	0.0000%	247,500	243,788	248,119
280 PARK AVENUE 20 280P E 144A	6.7199%	360,000	323,458	346,627
8TH AVENUE FOOD 9/18 2ND LIEN	0.0000%	100,000	99,861	91,531
A-AP BUYER 9/24 COV-LITE TL	0.0000%	100,000	99,750	99,500
AASET 2018-1 US LTD 1A A 144A	3.8440%	88,729	65,417	80,300
ABBOTT LABORATORIES	4.9000%	1,031,000	1,021,051	975,644
ABBVIE INC	4.9500%	3,355,000	3,370,755	3,408,595
ABBVIE INC	5.0500%	135,000	134,617	135,957
ABBVIE INC	3.2000%	4,580,000	4,391,225	4,385,316
ABBVIE INC	3.6000%	780,000	780,000	779,023
ABBVIE INC	5.6000%	310,000	310,779	313,735
ABBVIE INC	4.4000%	655,000	753,552	578,301
ABBVIE INC	4.0500%	430,000	378,351	377,089
ABBVIE INC	4.7000%	228,000	280,406	205,914
ABBVIE INC	4.8750%	325,000	324,708	329,684
ABBVIE INC	5.4000%	10,000	10,022	9,822
ABBVIE INC	5.3500%	55,000	54,929	54,391
ABC SUPPLY 1/24 TLB	0.0000%	418,140	417,296	417,191
ABFC 2007-WMC1 TRUST WMC1 A2B	5.4411%	390,258	321,054	321,768
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	159,634	159,235	157,076
ACADIA HEALTHCARE CO INC 144A	7.3750%	1,025,000	1,025,189	1,023,990
ACCENTURE CAPITAL INC	4.5000%	390,000	389,611	376,843
ACCENTURE CAPITAL INC	4.2500%	900,000	898,631	883,598
ACCO BRANDS CORP 144A	4.2500%	1,655,000	1,655,000	1,495,066
ACE SECURITIES CORP HO HE4 A2A	4.5611%	9,686	9,952	3,635
ACE SECURITIES CORP HOM HE1 M1	5.4161%	71,974	71,922	71,918
ACE SECURITIES CORP HOM HE3 M4	5.3861%	1,100,000	1,065,393	1,000,884
ACRISURE 12/24 B6 COV-LITE TL	0.0000%	460,888	447,910	457,182
ACRISURE LLC / ACRISURE F 144A	6.0000%	25,000	23,876	23,955
ACRISURE LLC / ACRISURE F 144A	7.5000%	275,000	275,245	279,774
ACRISURE LLC / ACRISURE F 144A	8.5000%	150,000	151,058	156,255
ADJUSTABLE RATE MORTGAGE 5 2A1	5.7459%	29,069	28,208	25,679
ADOBE INC	2.3000%	243,000	244,211	220,590
ADP/CDK GLOBAL 5/24 TLB	0.0000%	1,989,938	1,930,240	1,702,889
ADVANCED DRAINAGE SYSTEMS 144A	5.0000%	83,000	81,548	81,421
ADVANCED DRAINAGE SYSTEMS 144A	6.3750%	112,000	110,569	112,487
ADVISOR GROUP / OSAIC 11/24 TL	0.0000%	163,766	162,128	162,411
AEGIS ASSET BACKED SECURI 1 A2	4.7811%	981,307	853,241	731,554
AEP TEXAS INC	3.9500%	350,000	341,833	343,038
AEP TEXAS INC	5.4000%	1,500,000	1,497,945	1,509,289
AEP TEXAS INC	5.4500%	90,000	89,977	92,114
AES CORP/THE	1.3750%	795,000	778,031	773,173
AES CORP/THE	2.4500%	1,600,000	1,364,429	1,367,731
AES CORP/THE	5.4500%	1,000,000	989,004	1,017,355
AES CORP/THE 144A	3.9500%	3,100,000	2,918,933	2,907,259
AETHON UNITED BR LP / AET 144A	7.5000%	840,000	840,000	854,403
AG TRUST 2024-NLP NLP A 144A	6.3375%	1,663,080	1,654,731	1,663,127
AGILENT TECHNOLOGIES INC	2.7500%	65,000	65,483	59,890
AGILENT TECHNOLOGIES INC	2.3000%	102,000	89,495	88,629
AHEAD 7/24 TLB3	0.0000%	810,925	802,816	808,517
AIR LEASE CORP	3.6250%	2,500,000	2,400,926	2,444,487
AIR PRODUCTS AND CHEMICALS INC	2.7000%	50,000	49,889	36,392
AIR PRODUCTS AND CHEMICALS INC	2.8000%	34,000	35,358	21,668
ALABAMA POWER CO	3.0500%	125,000	124,938	111,684
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	517,802	516,628	515,966
ALEXANDRIA REAL ESTATE EQUITIE	2.0000%	1,925,000	1,561,234	1,569,055
ALEXANDRIA REAL ESTATE EQUITIE	4.7500%	1,192,000	1,129,831	1,135,191
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	157,896	157,501	157,720
ALLEGHANY CORP	3.6250%	15,000	14,470	14,375
ALLEGHANY CORP	3.2500%	80,000	61,285	53,361
ALLEGHANY CORP	4.9000%	55,000	54,699	50,452
ALLEGION US HOLDING CO INC	3.5500%	530,000	501,855	515,546
ALLIANT ENERGY FINANCE LL 144A	5.4000%	315,000	314,866	318,590
ALLIANT ENERGY FINANCE LL 144A	5.9500%	235,000	234,711	243,470
ALLIANT HOLDINGS INTERMED 144A	7.3750%	1,245,000	1,255,491	1,250,468
ALLIANT HOLDINGS INTERMED 144A	6.7500%	1,804,000	1,768,356	1,807,701
ALLIANT HOLDINGS INTERMED 144A	5.8750%	590,000	591,787	570,256
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	179,550	179,101	178,327
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	3,410,000	3,410,685	3,453,478
ALLINA HEALTH SYSTEM	2.9020%	50,000	50,000	31,628
ALLY FINANCIAL INC	4.7500%	422,000	409,777	421,779
ALLY FINANCIAL INC	6.9920%	600,000	600,000	625,841
ALPHA GENERATION LLC 144A	6.7500%	1,840,000	1,856,650	1,841,195
ALPHABET INC	2.2500%	295,000	271,901	163,723
ALTERNATIVE LOAN TRU OC10 2A2A	4.8011%	20,460	18,513	25,828
ALTERNATIVE LOAN TRUS 65CB 1A4	5.5000%	530,725	502,051	350,257
ALTERNATIVE LOAN TRUS OA11 A1B	4.8211%	413,502	391,549	400,046
ALTERNATIVE LOAN TRUS OA9 2A1A	4.8544%	542,673	287,018	455,319
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	631,202	402,761	280,627
ALTERNATIVE LOAN TRUST 2 58 A1	5.0744%	805,139	646,937	753,471

	Coupon	Units	Cost	Market Value
ALTERNATIVE LOAN TRUST 27 2A1	5.9246%	156,395	158,857	134,263
ALTERNATIVE LOAN TRUST 61 2A1	5.0011%	62,693	62,090	56,473
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000%	712,336	609,054	345,437
ALTERNATIVE LOAN TRUST OA1 2A1	4.8544%	176,574	145,022	152,122
ALTERNATIVE LOAN TRUST OA19 A1	4.6144%	189,795	177,744	152,219
ALTERNATIVE LOAN TRUST OH1 A1D	4.6511%	613,838	408,536	533,000
AMBAC ASSURANCE CORP 144A	5.1000%	4	6	6
AMC NETWORKS INC	4.2500%	2,028,000	1,945,291	1,521,318
AMC NETWORKS INC 144A	10.2500%	1,180,000	1,259,650	1,222,775
AMEREN CORP	5.0000%	25,000	24,957	25,234
AMEREN CORP	5.3750%	620,000	618,904	618,651
AMEREN ILLINOIS CO	5.9000%	15,000	16,341	15,489
AMEREN ILLINOIS CO	1.5500%	195,000	194,519	165,972
AMEREN ILLINOIS CO	4.5000%	75,000	74,934	63,671
AMEREN ILLINOIS CO	3.2500%	25,000	24,877	17,119
AMEREN ILLINOIS CO	3.8500%	147,000	137,031	137,540
AMEREN ILLINOIS CO	5.6250%	830,000	842,088	826,304
AMERICAN AIRLINES 2015-1 CLASS	3.3750%	682,094	672,321	661,021
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	799,465	799,454	761,349
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	546,152	537,724	510,017
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	900,975	901,006	868,306
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	801,582	759,483	719,461
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	510,098	482,676	467,262
AMERICAN AXLE & MANUFACTURING	5.0000%	1,175,000	1,172,457	1,011,385
AMERICAN BATH 1/21 COV-LITE TL	0.0000%	243,157	242,189	224,373
AMERICAN ELECTRIC POWER CO INC	3.2500%	40,000	39,938	26,150
AMERICAN ELECTRIC POWER CO INC	3.8750%	1,270,000	1,204,323	1,202,181
AMERICAN EXPRESS CO	5.6250%	494,000	494,000	504,949
AMERICAN EXPRESS CO	4.9900%	140,000	140,000	140,016
AMERICAN EXPRESS CO	5.0430%	480,000	480,000	479,679
AMERICAN EXPRESS CO	5.3890%	200,000	200,000	202,131
AMERICAN EXPRESS CO	6.3380%	78,000	78,660	78,754
AMERICAN EXPRESS CO	5.0980%	195,000	195,000	197,331
AMERICAN EXPRESS CO	5.4420%	45,000	45,000	45,484
AMERICAN EXPRESS CREDIT AC 1 A	5.2300%	2,312,000	2,347,759	2,354,827
AMERICAN HOME MORTGAGE 3 2A11	5.5146%	1,199,801	1,185,602	785,034
AMERICAN HOME MORTGAGE AS 5 A1	5.4946%	353,611	333,775	87,096
AMERICAN HOMES 4 RENT LP	5.5000%	345,000	344,187	345,365
AMERICAN HOMES 4 RENT LP	5.2500%	660,000	647,173	647,548
AMERICAN HOMES 4 RENT LP	4.2500%	200,000	192,665	197,912
AMERICAN HONDA FINANCE CORP	5.0000%	700,000	699,964	700,421
AMERICAN NATIONAL GROUP INC	5.7500%	240,000	240,970	241,959
AMERICAN ROCK SALT 6/21 COV-LI	0.0000%	434,250	433,164	354,782
AMERICAN TOWER CORP	3.8000%	493,000	467,334	473,366
AMERICAN TOWER CORP	1.3000%	4,000,000	3,990,852	3,940,383
AMERICAN TOWER CORP	3.3750%	770,000	768,684	756,136
AMERICAN TOWER CORP	5.2500%	2,400,000	2,395,557	2,443,013
AMERICAN TOWER CORP	3.9500%	200,000	188,597	194,303
AMERICAN TOWER CORP	2.7000%	3,400,000	3,393,538	3,005,736
AMERICAN TOWER CORP	1.4500%	60,000	59,907	57,374
AMERICAN TOWER CORP	3.5500%	200,000	199,706	195,525
AMERICAN TOWER CORP	4.0500%	200,000	184,610	188,768
AMERICAN TOWER CORP	1.6000%	225,000	224,961	218,239
AMERICAN TOWER CORP	5.2000%	480,000	478,586	487,666
AMERICAN TOWER CORP	5.8000%	2,446,000	2,443,246	2,536,091
AMERICAN TOWER TRUST #1 144A	5.4900%	340,000	340,001	345,412
AMERICAN WATER CAPITAL CORP	3.2500%	346,000	316,807	232,292
AMERICAN WATER CAPITAL CORP	3.4500%	346,000	335,178	243,486
AMERICAN WATER CAPITAL CORP	4.1500%	184,000	183,137	147,488
AMERICAN WATER CAPITAL CORP	2.3000%	40,000	39,922	34,611
AMERICAN WATER CAPITAL CORP	4.2000%	473,000	435,683	382,311
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	571,146	571,141	572,899
AMERIGAS PARTNERS LP / AM 144A	9.3750%	2,035,805	2,103,805	2,013,429
AMERIPRISE FINANCIAL INC	5.7000%	475,000	474,436	494,072
AMGEN INC	4.9500%	170,000	173,820	156,357
AMGEN INC	3.2000%	1,535,000	1,528,372	1,490,486
AMGEN INC	3.1500%	144,000	123,492	110,039
AMGEN INC	5.1500%	1,051,000	1,045,694	1,069,901
AMGEN INC	5.6000%	148,000	147,222	146,702
AMGEN INC	4.4000%	390,000	302,510	329,873
AMGEN INC	3.3500%	115,000	102,957	104,896
AMPHENOL CORP	4.7500%	75,000	74,911	75,255
AMR/AADVANTAGE 3/21 TL	0.0000%	217,750	215,573	222,038
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	41,131	41,128	41,222
ANALOG DEVICES INC	3.4500%	250,000	241,507	245,636
ANALOG DEVICES INC	2.8000%	90,000	89,399	65,148
ANALOG DEVICES INC	1.7000%	95,000	94,708	86,862
ANGEL OAK MORTGAGE R1 A1 144A	0.9900%	34,760	34,768	32,969
ANGEL OAK MORTGAGE T 1 A1 144A	0.9090%	126,547	126,546	107,765
ANGEL OAK MORTGAGE T 1 M1 144A	2.2150%	500,000	499,998	351,890
ANGEL OAK MORTGAGE T 3 A1 144A	1.0680%	91,116	91,114	78,251
ANGEL OAK MORTGAGE T 4 A1 144A	1.0350%	144,069	144,072	120,610
ANGEL OAK MORTGAGE T 6 A1 144A	1.4580%	178,246	178,256	147,587
ANTARES HOLDINGS LP 144A	6.3500%	1,000,000	996,488	1,000,777
ANTARES HOLDINGS LP 144A	3.7500%	750,000	746,682	716,906

	Coupon	Units	Cost	Market Value
ANTARES HOLDINGS LP 144A	2.7500%	2,000,000	1,995,221	1,903,344
ANTERO MIDSTREAM PARTNERS 144A	6.6250%	75,000	82,813	76,252
ANTERO MIDSTREAM PARTNERS 144A	5.7500%	225,000	219,115	223,887
ANYWHERE REAL ESTATE GROU 144A	7.0000%	1,900,000	1,752,303	1,689,530
ANYWHERE REAL ESTATE GROU 144A	5.7500%	450,000	372,976	367,897
ANYWHERE REAL ESTATE GROU 144A	5.2500%	285,000	223,725	213,030
AON CORP / AON GLOBAL HOLDINGS	2.8500%	55,000	54,989	53,291
AON NORTH AMERICA INC	5.1500%	600,000	609,684	610,620
AON NORTH AMERICA INC	5.1250%	1,600,000	1,597,958	1,617,270
AON NORTH AMERICA INC	5.3000%	983,000	980,797	1,005,748
AON NORTH AMERICA INC	5.4500%	500,000	514,408	509,111
APOLLO DEBT SOLUTIONS BDC	6.7000%	600,000	599,976	619,048
APOLLO DEBT SOLUTIONS BDC	6.9000%	900,000	932,565	933,819
APOLLO DEBT SOLUTIONS BDC 144A	6.5500%	1,300,000	1,298,940	1,317,211
APPALACHIAN POWER CO	4.5000%	395,000	389,295	329,702
APPLE INC	2.5500%	65,000	52,736	38,405
APPLE INC	2.8500%	35,000	34,960	21,288
APPLIED MATERIALS INC	3.3000%	195,000	194,831	191,631
APPROVIN CORP	5.5000%	670,000	673,667	669,850
APPROVIN CORP	5.1250%	2,540,000	2,549,124	2,549,841
APPROVIN CORP	5.3750%	920,000	918,881	924,667
APPROVIN CORP	5.9500%	330,000	335,094	324,103
AQUA FINANCE TRUST 20 A A 144A	1.5400%	79,034	79,028	72,189
ARAMARK 3/24 B8 TL	0.0000%	102,891	102,891	102,740
ARBY'S/INSPIRE BRANDS 1/24 TL	0.0000%	1,238	1,226	1,238
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	248,844	246,555	247,122
ARCHES BUYER INC 144A	4.2500%	2,002,000	1,815,563	1,822,443
ARCHROCK PARTNERS LP / AR 144A	6.2500%	825,000	802,359	825,633
ARCLIGHT GCX 4/22 TLB	0.0000%	154,874	154,099	154,071
ARCONIC 1/25 COV-LITE TLB	0.0000%	1,065,931	1,064,823	1,056,604
ARCOSA INC 144A	6.8750%	975,000	975,000	988,469
ARES CAPITAL CORP	2.8750%	300,000	277,099	279,229
ARES CAPITAL CORP	5.8750%	150,000	149,019	152,285
ARES CAPITAL CORP	2.1500%	104,000	103,868	100,306
ARES CAPITAL CORP	5.8000%	415,000	410,873	412,508
ARES CAPITAL CORP	5.9500%	1,780,000	1,766,842	1,808,883
ARES FINANCE CO II LLC 144A	3.2500%	900,000	898,107	838,584
ARES MANAGEMENT CORP	5.6000%	25,000	24,811	23,233
ARES MANAGEMENT CORP	6.3750%	2,100,000	2,096,886	2,214,437
ARES STRATEGIC INCOME FUN 144A	5.7000%	1,400,000	1,391,816	1,400,032
ARGENT SECURITIES TRUST M1 A2B	4.6211%	18,008	18,492	4,802
ARGENT SECURITIES TRUST M2 A2B	4.5511%	1,756,714	1,048,326	560,714
ARGENT SECURITIES TRUST W3 A2D	5.0011%	862,066	365,959	269,138
ARGENT SECURITIES TRUST W4 A2D	4.9811%	544,833	313,846	130,002
ARI FLEET LEASE TRUS B A3 144A	5.2600%	100,000	99,989	101,641
ARIZONA PUBLIC SERVICE CO	2.2000%	200,000	199,968	168,230
ARIZONA PUBLIC SERVICE CO	4.5000%	140,000	139,051	119,654
ARROYO MORTGAGE TRU 1R A1 144A	1.1750%	77,716	77,715	69,586
ARROYO MORTGAGE TRUS 1 A1 144A	3.8050%	20,728	20,727	20,146
ARROYO MORTGAGE TRUS 3 A1 144A	2.9620%	65,633	65,632	62,216
ARSENAL AIC PARENT LLC 144A	8.0000%	1,070,000	1,070,000	1,090,985
ARTHUR J GALLAGHER & CO	6.7500%	100,000	112,088	110,810
ARTHUR J GALLAGHER & CO	3.5000%	32,000	22,401	22,252
ARTHUR J GALLAGHER & CO	5.1500%	1,165,000	1,161,740	1,154,465
ARTHUR J GALLAGHER & CO	4.8500%	120,000	119,911	120,829
ARTHUR J GALLAGHER & CO	5.5500%	900,000	895,213	863,617
ASBURY AUTOMOTIVE GROUP I 144A	5.0000%	150,000	129,751	136,032
ASBURY AUTOMOTIVE GROUP I 144A	4.6250%	134,000	118,289	125,572
ASCEND LEARNING 1/25 COV-LITE	0.0000%	160,050	159,250	157,963
ASHTREAD CAPITAL INC 144A	1.5000%	200,000	199,854	191,303
ASHTREAD CAPITAL INC 144A	5.8000%	1,000,000	1,042,645	1,005,900
ASHTON WOODS USA LLC / AS 144A	6.6250%	227,000	222,553	225,197
ASHTON WOODS USA LLC / AS 144A	4.6250%	128,000	118,523	115,775
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	251,968	250,708	162,729
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	0	0	0
ASP UNIFRAX 9/24 DELAYED TL	0.0000%	1,974,818	1,974,818	1,777,336
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	255,063	253,787	251,938
ASPIRE BAKERIES 12/23 TL	0.0000%	99,749	99,250	99,749
ASSURANT INC	3.7000%	280,000	243,326	263,950
ASSURANT INC	4.9000%	89,000	85,816	89,463
ASSURED GUARANTY US HOLDINGS I	6.1250%	1,800,000	1,793,168	1,885,869
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	168,725	168,514	168,833
ASURION 1/21 2ND LIEN TLB3	0.0000%	260,000	260,000	245,515
ASURION 12/20 B8 COV-LITE TL	0.0000%	112,857	112,737	112,628
ASURION 2/23 B11 TLB	0.0000%	471,412	458,950	466,613
ASURION 7/21 2ND LIEN TLB4	0.0000%	230,000	227,700	212,499
AT&T INC	3.8000%	2,366,000	2,296,771	1,668,401
AT&T INC	2.2500%	660,000	655,898	556,661
AT&T INC	2.7500%	9,199,000	8,314,009	8,176,264
AT&T INC	4.5000%	60,000	59,712	56,396
AT&T INC	3.5000%	2,153,000	1,429,440	1,468,109
AT&T INC	3.6500%	730,000	531,651	517,011
AT&T INC	4.6500%	510,000	584,661	439,805
AT&T INC	3.8500%	440,000	311,437	306,515
AT&T INC	1.6500%	14,000	13,171	12,951

	Coupon	Units	Cost	Market Value
AT&T INC	2.3000%	1,609,000	1,502,312	1,537,972
AT&T INC	1.7000%	303,000	302,706	294,705
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	1,666,286	1,637,287	1,642,858
ATHENAHEALTH GROUP INC 144A	6.5000%	2,190,000	2,159,616	2,054,246
ATHENE GLOBAL FUNDING 144A	4.9500%	2,230,000	2,230,000	2,238,245
ATHENE GLOBAL FUNDING 144A	4.8600%	150,000	150,000	150,466
ATHENE GLOBAL FUNDING 144A	5.3390%	225,000	224,999	227,412
ATHENE GLOBAL FUNDING 144A	5.5830%	200,000	199,871	204,237
ATHENE GLOBAL FUNDING 144A	5.3800%	3,595,000	3,595,000	3,646,817
ATI INC	4.8750%	172,000	162,170	163,809
ATKINS NUTRITIONALS/SIMPLY GOO	0.0000%	81,948	81,736	82,194
ATLANTIC AVIATION 2/25 TL	0.0000%	116,400	116,109	115,418
ATLASSIAN CORP	5.5000%	240,000	243,700	243,690
ATMOS ENERGY CORP	5.7500%	25,000	24,901	25,111
ATMOS ENERGY CORP	6.2000%	32,000	31,220	34,196
ATMOS ENERGY CORP	3.3750%	49,000	36,529	34,130
ATMOS ENERGY CORP	4.1250%	102,000	105,240	84,550
AUTHENTIC BRANDS 12/24 TLB	0.0000%	409,063	404,493	404,387
AUTODATA/JD POWER 7/24 TL	0.0000%	100,000	99,750	99,359
AUTONATION INC	5.8900%	405,000	404,984	404,209
AUTOZONE INC	6.2500%	800,000	837,541	841,925
AUTOZONE INC	5.0500%	320,000	319,822	322,290
AUTOZONE INC	4.5000%	160,000	159,908	159,983
AUTOZONE INC	5.2000%	160,000	159,776	159,603
AUTOZONE INC	5.4000%	250,000	249,771	252,593
AUTOZONE INC	5.1000%	210,000	213,321	213,349
AVALONBAY COMMUNITIES INC	3.4500%	1,280,000	1,272,599	1,277,241
AVANGRID INC	3.8000%	85,000	84,945	81,835
AVANTOR FUNDING INC 144A	4.6250%	330,000	324,652	318,051
AVIATION CAPITAL GROUP LL 144A	4.1250%	4,485,000	4,555,124	4,469,382
AVIATION CAPITAL GROUP LL 144A	4.8750%	850,000	859,520	849,651
AVIENT CORP 144A	6.2500%	20,000	20,002	19,812
AVIENT CORP 144A	7.1250%	184,000	184,476	187,650
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	2,300,000	2,299,517	2,358,618
AZZ 5/22 COV-LITE TLB	0.0000%	220,910	213,178	220,965
B&G FOODS 6/24 TLB	0.0000%	1,137,150	1,125,779	1,114,976
B&G FOODS INC	5.2500%	939,000	879,188	880,141
B&G FOODS INC 144A	8.0000%	115,000	115,670	115,546
BAIN CAPITAL SPECIALTY FINANCE	5.9500%	700,000	692,276	687,972
BAKER HUGHES HOLDINGS LLC / BA	3.3370%	1,325,000	1,325,789	1,294,745
BALTIMORE GAS AND ELECTRIC CO	6.3500%	65,000	72,378	70,587
BALTIMORE GAS AND ELECTRIC CO	3.2000%	45,000	44,653	30,015
BALTIMORE GAS AND ELECTRIC CO	2.9000%	30,000	30,487	18,760
BALTIMORE GAS AND ELECTRIC CO	5.4000%	50,000	50,711	47,559
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	4,500,000	3,974,697	4,019,936
BANC OF AMERICA ALTERNAT 5 CB7	6.0000%	44,081	33,464	38,051
BANC OF AMERICA FUNDING C 1 A1	6.0000%	71,419	71,416	67,524
BANC OF AMERICA FUNDING C 5A1	5.7288%	9,541	8,070	8,837
BANC OF AMERICA FUNDING E 2A1	5.9773%	21,172	17,677	19,072
BANC OF AMERICA FUNDING E 8A1	4.8236%	107,961	65,530	94,208
BANK 2024-BNK48 BNK48 A1	4.3330%	161,981	161,980	160,725
BANK OF AMERICA CORP	3.3840%	405,000	401,808	404,980
BANK OF AMERICA CORP	1.7340%	4,125,000	3,920,218	3,975,890
BANK OF AMERICA CORP	2.6870%	2,117,000	1,842,022	1,863,272
BANK OF AMERICA CORP	3.9700%	1,485,000	1,411,626	1,458,749
BANK OF AMERICA CORP	1.3190%	250,000	250,000	248,213
BANK OF AMERICA CORP	1.1970%	200,000	200,000	196,213
BANK OF AMERICA CORP	5.1620%	405,000	405,000	410,583
BANK OF AMERICA CORP	5.0800%	1,725,000	1,723,984	1,731,192
BANK OF AMERICA CORP	4.9480%	119,000	119,803	119,956
BANK OF AMERICA CORP	4.8270%	928,000	928,000	928,433
BANK OF AMERICA CORP	2.6760%	339,000	339,000	240,459
BANK OF AMERICA CORP	3.3110%	80,000	80,000	60,819
BANK OF AMERICA CORP	5.2880%	3,312,000	3,323,356	3,326,961
BANK OF AMERICA CORP	5.9330%	2,400,000	2,400,966	2,446,820
BANK OF AMERICA CORP	5.8190%	525,000	525,000	544,070
BANK OF AMERICA CORP	4.3760%	1,600,000	1,569,994	1,593,380
BANK OF AMERICA CORP	5.4250%	2,705,000	2,705,000	2,648,551
BANK OF AMERICA CORP	5.5110%	750,000	750,000	763,293
BANK OF AMERICA CORP	6.1250%	1,160,000	1,177,778	1,174,440
BANK OF AMERICA NA	5.5260%	2,700,000	2,700,000	2,743,423
BANK OF NEW YORK MELLON CORP/T	3.0000%	24,000	21,747	22,837
BANK OF NEW YORK MELLON CORP/T	4.4140%	53,000	53,000	52,957
BANK OF NEW YORK MELLON CORP/T	4.5430%	201,000	201,000	201,361
BANK OF NEW YORK MELLON CORP/T	4.7060%	110,000	110,000	107,659
BANK OF NEW YORK MELLON CORP/T	6.3170%	338,000	330,902	357,582
BANKUNITED TRUST 2005-1 1 1A1	5.0411%	45,654	44,124	42,643
BANNER HEALTH	2.9070%	46,000	45,997	33,577
BANNER HEALTH	3.1810%	16,000	15,998	11,030
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	2,200,000	2,199,923	1,583,617
BASS PRO SHOPS/GREAT AMERICAN	0.0000%	279,702	278,304	278,653
BAYER US FINANCE II LLC 144A	4.2500%	900,000	894,906	895,976
BAYER US FINANCE II LLC 144A	4.3750%	4,400,000	2,247,271	4,286,135
BAYER US FINANCE LLC 144A	6.2500%	800,000	813,341	829,413
BAYER US FINANCE LLC 144A	6.1250%	1,100,000	1,099,681	1,120,410

	Coupon	Units	Cost	Market Value
BAYER US FINANCE LLC 144A	6.3750%	600,000	606,747	628,322
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	59,000	58,998	38,026
BBCMS MORTGAGE TRUST 20 C30 A1	0.0100%	331,765	331,759	333,183
BBCMS MORTGAGE TRUST 20 C32 A1	4.9680%	187,171	187,168	188,703
BBCMS MORTGAGE TRUST 202 C7 A2	2.0210%	102,825	105,569	97,515
BDS 2022-FL12 LLC FL12 A 144A	6.4551%	787,005	786,290	787,753
BEACON ROOFING 3/24 COV-LITE T	0.0000%	201,294	200,421	200,980
BEAR STEARNS ALT-A TRUST 1 1A1	4.7611%	185,414	137,549	156,518
BEAR STEARNS ALT-A TRUST 2 2A3	5.2481%	223,626	223,656	202,815
BEAR STEARNS ALT-A TRUST 9 2A1	4.9147%	13,325	14,648	11,924
BEAR STEARNS ARM TRUST 2 5 2A1	5.2458%	7,765	6,802	7,176
BEAR STEARNS ARM TRUST 2 8 2A1	5.9492%	6,915	8,197	6,628
BEAR STEARNS ARM TRUST 2 8 4A1	6.9448%	14,708	17,088	14,727
BEAR STEARNS ASSET BAC HE9 1A3	4.9011%	1,000,000	647,881	965,163
BEAR STEARNS ASSET BACK HE7 M3	6.2411%	305,169	230,092	303,967
BEAR STEARNS ASSET BACKE 2 AF2	8.4100%	2,440	3,164	2,448
BECTON DICKINSON & CO	4.8740%	1,000,000	994,148	1,007,306
BECTON DICKINSON & CO	5.0810%	1,100,000	1,100,000	1,116,394
BELFOR 1/25 (USD) TLB3	0.0000%	125,789	124,531	125,475
BELLRING BRANDS INC 144A	7.0000%	1,405,000	1,398,213	1,451,698
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	625,000	617,946	665,360
BERLIN PACKAGING 12/24 B7 TLB	0.0000%	556,358	553,706	553,993
BETH ISRAEL LAHEY HEALTH INC	2.2200%	286,000	255,255	260,272
BETH ISRAEL LAHEY HEALTH INC	3.0800%	373,000	372,975	237,206
BF 2019-NYT MORTGAG NYT C 144A	6.3190%	185,000	189,483	178,195
BGC GROUP INC	6.6000%	3,500,000	3,547,497	3,595,895
BHG SECURITIZATION TR A A 144A	1.7100%	0	0	0
BIG RIVER STEEL LLC / BRS 144A	6.6250%	1,213,000	1,212,702	1,214,628
BIMBO BAKERIES USA INC 144A	5.3750%	245,000	242,516	241,093
BINOM SECURITIZAT INV1 A1 144A	4.4410%	863,084	834,651	836,526
BLACK HILLS CORP	6.0000%	40,000	39,928	41,401
BLACK HILLS CORP	4.3500%	70,000	69,797	65,499
BLACK HILLS CORP	5.9500%	1,300,000	1,297,398	1,346,730
BLACKHAWK NETWORK 1/25 COV-LIT	0.0000%	205,347	205,036	204,284
BLACKSTONE PRIVATE CREDIT FUND	6.0000%	725,000	714,142	718,789
BLACKSTONE SECURED LENDING FUN	5.8750%	900,000	894,990	914,847
BLOCK COMMUNICATIONS INC 144A	4.8750%	3,315,000	2,987,908	3,124,329
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	1,455,000	1,316,775	1,253,928
BLUE OWL FINANCE LLC	6.2500%	100,000	100,343	102,415
BLUE OWL FINANCE LLC	4.1250%	2,700,000	2,637,036	1,927,694
BLUE RACER MIDSTREAM LLC 144A	7.0000%	1,495,000	1,495,000	1,527,860
BLUE RACER MIDSTREAM LLC 144A	7.2500%	835,000	835,000	863,813
BLUELIX HOLDINGS INC 144A	6.0000%	1,865,000	1,800,848	1,755,438
BMC SOFTWARE 1/25 (USD) TLB	0.0000%	375,000	374,063	368,033
BMC SOFTWARE 7/24 2ND LIEN TL	0.0000%	285,000	284,288	273,600
BMW US CAPITAL LLC 144A	4.6000%	1,200,000	1,199,923	1,201,527
BMW US CAPITAL LLC 144A	5.1524%	2,400,000	2,399,927	2,396,093
BOFA AUTO TRUST 202 1A A4 144A	5.3100%	180,000	179,985	183,776
BON SECOURS MERCY HEALTH INC	2.0950%	251,000	251,006	216,422
BOOST NEWCO BORROWER LLC 144A	7.5000%	3,460,000	3,461,854	3,601,638
BORR IHC LTD / BORR FINAN 144A	10.0000%	1,501,463	1,518,830	1,427,975
BORR IHC LTD / BORR FINAN 144A	10.3750%	970,485	946,384	901,338
BOSTON GAS CO 144A	3.0010%	588,000	588,000	545,050
BOSTON SCIENTIFIC CORP	0.6250%	816,000	871,715	836,087
BOSTON SCIENTIFIC CORP	6.5000%	110,000	116,592	122,010
BOSTON SCIENTIFIC CORP	2.6500%	3,600,000	3,349,942	3,280,293
BOYD 7/24 TLB	0.0000%	224,438	221,071	223,549
BPR TRUST 2022-SSP SSP D 144A	10.9529%	100,000	99,393	100,125
BPR TRUST 2023-BRK BRK2 C 144A	8.6303%	120,000	119,997	124,517
BPR TRUST 2024-PMD PMDW E 144A	5.8500%	20,000	17,877	18,473
BRANDYWINE OPERATING PARTNERSH	3.9500%	300,000	264,339	283,607
BRANDYWINE OPERATING PARTNERSH	8.8750%	40,000	42,301	41,896
BRANDYWINE OPERATING PARTNERSH	4.5500%	80,000	72,202	72,746
BRANDYWINE OPERATING PARTNERSH	8.3000%	10,000	10,419	10,357
BRAVO RESIDENTIAL NQM1 A1 144A	1.4490%	23,958	23,958	23,283
BRAVO RESIDENTIAL NQM1 A1 144A	0.9410%	25,784	25,784	23,936
BRAZOS/BISON MIDSTREAM 2/25 TL	0.0000%	0	0	0
BRAZOS/BISON MIDSTREAM 4/24 TL	0.0000%	158,180	156,598	158,039
BRICKMAN GROUP/BRIGHTVIEW LAND	0.0000%	203,913	203,677	201,449
BRISTOL-MYERS SQUIBB CO	5.5000%	185,000	185,459	184,126
BRISTOL-MYERS SQUIBB CO	5.5500%	280,000	290,803	275,938
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	907,963	918,166	873,771
BRIXMOR OPERATING PARTNERSHIP	4.1250%	375,000	355,532	363,965
BROADCOM INC	5.0500%	940,000	938,929	953,056
BROADCOM INC	3.4590%	1,216,000	1,198,684	1,198,927
BROADCOM INC	3.1500%	520,000	519,919	515,581
BROADCOM INC	5.1500%	3,921,000	3,936,724	3,976,408
BROADCOM INC 144A	2.6000%	900,000	897,917	758,504
BROADCOM INC 144A	4.1500%	185,000	175,571	175,476
BROADCOM INC 144A	3.4190%	2,400,000	2,399,201	2,136,862
BROADCOM INC 144A	1.9500%	906,000	905,489	842,751
BROADCOM INC 144A	3.1870%	100,000	99,272	82,080
BROADCOM INC 144A	3.4690%	284,000	242,789	249,992
BROADCOM INC 144A	3.1370%	2,385,000	2,373,038	1,976,817
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	512,000	433,597	448,800

	Coupon	Units	Cost	Market Value
BROOKFIELD CAPITAL FINANCE LLC	6.0870%	2,200,000	2,200,000	2,310,870
BROOKLYN UNION GAS CO/THE 144A	6.4150%	315,000	334,127	329,943
BROOKLYN UNION GAS CO/THE 144A	3.8650%	1,900,000	1,830,106	1,831,391
BROWN & BROWN INC	4.9500%	190,000	164,329	163,762
BROWN & BROWN INC	2.3750%	88,000	71,801	75,542
BROWN & BROWN INC	4.2000%	45,000	38,855	42,216
BROWN & BROWN INC	5.6500%	520,000	518,747	529,116
BUCKEYE PARTNERS LP	5.6000%	340,000	273,282	291,436
BUCKEYE PARTNERS LP	4.1250%	20,000	19,599	19,247
BUCKEYE PARTNERS LP 144A	4.5000%	265,000	255,875	254,272
BUCKEYE PARTNERS LP 144A	6.7500%	15,000	15,000	15,194
BUCKEYE PARTNERS LP 144A	6.8750%	1,580,000	1,604,416	1,606,117
BUILDERS FIRSTSOURCE INC 144A	5.0000%	270,000	258,339	258,055
BUILDERS FIRSTSOURCE INC 144A	4.2500%	90,000	77,055	80,515
BUNKER HILL LOAN DEP 3 A1 144A	2.7240%	33,405	33,405	32,936
BURLINGTON NORTHERN SANTA FE L	3.0000%	60,000	60,000	60,000
BURLINGTON NORTHERN SANTA FE L	4.9000%	495,000	497,302	460,043
BURLINGTON NORTHERN SANTA FE L	5.4000%	360,000	359,194	356,553
BWAY 4/24 TLB	0.0000%	132,638	130,648	132,030
CABLEVISION LIGHTPATH LLC 144A	3.8750%	1,355,000	1,198,691	1,286,716
CABLEVISION LIGHTPATH LLC 144A	5.6250%	2,280,000	2,184,851	2,090,167
CABLEVISION SYSTEMS/ALTICE USA	0.0000%	187,491	187,556	175,906
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	140,000	139,296	117,556
CAMDEN PROPERTY TRUST	4.9000%	89,000	85,378	87,528
CAMERON LNG LLC 144A	3.3020%	800,000	843,261	677,128
CANTOR FITZGERALD LP 144A	4.5000%	1,400,000	1,398,059	1,385,251
CANTOR FITZGERALD LP 144A	7.2000%	900,000	905,107	949,667
CAPITAL ONE FINANCIAL CORP	1.8780%	225,000	225,000	215,227
CAPITAL ONE FINANCIAL CORP	5.7000%	959,000	962,305	979,620
CAPITAL ONE FINANCIAL CORP	6.3120%	736,000	745,369	765,341
CAPITAL ONE FINANCIAL CORP	7.6240%	1,169,000	1,278,829	1,301,932
CAPITAL ONE FINANCIAL CORP	7.1490%	91,000	94,127	94,314
CAPITAL ONE FINANCIAL CORP	5.8840%	1,265,000	1,267,339	1,277,178
CAPITAL ONE FINANCIAL CORP	5.2680%	608,000	601,111	598,634
CAPITAL ONE FINANCIAL CORP	6.1830%	1,755,000	1,754,456	1,750,955
CAPITAL ONE PRIME AUTO RE 1 A3	4.6200%	1,085,000	1,084,855	1,089,568
CARDINAL HEALTH INC	4.5000%	45,000	39,810	37,941
CARDINAL HEALTH INC	5.4500%	130,000	129,918	132,117
CARDINAL HEALTH INC	5.3500%	1,085,000	1,097,821	1,088,885
CARDINAL HEALTH INC	4.3680%	175,000	137,584	143,853
CARMAX AUTO OWNER TRUST 2 2 A4	5.5100%	675,000	674,935	692,633
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	345,000	344,995	345,235
CARNIVAL 1/25 (2028) TL	0.0000%	125,418	124,791	125,143
CARRIER GLOBAL CORP	4.1250%	3,543,000	3,828,039	3,954,593
CARRINGTON MORTGAGE LO FRE1 A3	4.7011%	1,075,839	886,590	1,023,069
CARRINGTON MORTGAGE LO FRE2 A4	4.6911%	981,303	596,919	753,618
CARVANA AUTO RECEIVABLES N1 A	0.7000%	28,992	28,989	28,308
CARVANA AUTO RECEIVABLES N2 C	1.0700%	4,593	4,594	4,441
CAST & CREW ENTERTAINMENT	0.0000%	228,235	227,094	219,644
C-BASS 2006-CB9 TRUST CB9 A1	4.5611%	16,801	16,179	7,525
C-BASS 2006-CB9 TRUST CB9 A2	4.6611%	1,386,572	761,910	621,747
C-BASS 2007-CB1 TRUST CB1 AF4	6.4100%	1,379,761	559,346	385,458
CBOE GLOBAL MARKETS INC	1.6250%	193,000	162,626	164,192
CBRE SERVICES INC	5.5000%	650,000	649,419	666,525
CBRE SERVICES INC	5.9500%	571,000	583,747	597,004
CCC INFORMATION/CCC INTELLIGEN	0.0000%	179,450	179,001	179,001
CCO HOLDINGS LLC / CCO HO 144A	5.0000%	260,000	248,275	252,325
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	115,000	112,821	116,837
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	210,000	212,233	191,165
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	2,745,000	2,281,461	2,363,067
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	2,960,000	2,960,000	2,951,160
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	100,000	90,134	88,789
CCO HOLDINGS LLC / CCO HOLDING	4.5000%	75,000	64,392	65,104
CCP IRS R 4.06300% P USD-SOFR-	0.0000%	-1,100,000	-4,142	-1,696
CCP OIS R SOFR	0.0000%	-13,000,000	-54,068	-33,066
CCP OIS R SOFR P 3.695%	0.0000%	-1,100,000	-4,884	-5,536
CCP OIS R SOFR P 3.713%	0.0000%	-1,100,000	-4,142	-8,446
CCP OIS R SOFR P 4.045%	0.0000%	-1,100,000	-4,884	-825
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100%	153,799,000	790	-2,242,419
CCP_IRS. R USD-SOFR-COMPOUND C	4.4498%	177,000,000	772,495	-463,976
CCP_IRS. R USD-SOFR-COMPOUND C	4.7670%	1,500,000	0	-25,251
CCP_IRS. R USD-SOFR-COMPOUND C	4.6073%	820,000	0	14,711
CCP_IRS. R USD-SOFR-COMPOUND C	4.5876%	28,200,000	661,018	575,174
CCP_IRS. R USD-SOFR-COMPOUND C	4.5879%	1,700,000	0	36,153
CCP_IRS. R USD-SOFR-COMPOUND C	4.4522%	2,400,000	0	169,169
CCP_IRS. R USD-SOFR-COMPOUND C	4.4462%	300,000	0	-2,730
CCP_IRS. R USD-SOFR-COMPOUND C	4.4554%	1,300,000	0	-19,538
CCP_IRS. R USD-SOFR-COMPOUND C	4.4554%	2,200,000	0	-24,833
CCP_IRS. R USD-SOFR-COMPOUND C	4.4555%	1,100,000	0	-8,221
CCP_IRS. R USD-SOFR-COMPOUND C	4.4438%	4,400,000	0	-18,523
CCP_IRS. R USD-SOFR-COMPOUND C	4.4442%	6,200,000	0	-119,999
CCP_IRS. R USD-SOFR-COMPOUND C	4.4434%	2,000,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	4.4545%	9,000,000	1,207,307	912,962
CCP_IRS. R USD-SOFR-COMPOUND C	4.4528%	3,000,000	0	-24,601
CCP_IRS. R USD-SOFR-COMPOUND C	4.4529%	1,600,000	0	-10,539

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-SOFR-COMPOUND C	4.4534%	1,100,000	0	-10,164
CCP_IRS_R USD-SOFR-COMPOUND C	4.4533%	1,100,000	0	-9,614
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-145,440,000	-605,204	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-36,815,000	-231,892	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.5000%	-58,600,000	-701,500	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2500%	-9,000,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0600%	-7,996,000	-1,719	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.1000%	-21,890,000	-434,591	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8990%	-1,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9750%	-1,300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8700%	-500,000	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	3.8438%	-612,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5550%	-820,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9940%	-1,500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5938%	-2,126,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5250%	-28,200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5140%	-1,700,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2808%	-2,400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9014%	-300,000	-182	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8642%	-52,640,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7505%	-2,200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8840%	-1,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8483%	-4,400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7961%	-700,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9425%	-2,000,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8928%	-1,780,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9154%	-2,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9447%	-2,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8066%	-2,000,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9075%	-1,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8740%	-1,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9050%	-1,100,000	0	0
CCP_OIS_P USD-SOFR-COMPOUND C	4.0000%	195,800,000	689,451	862,951
CCP_OIS_P USD-SOFR-COMPOUND C	4.5000%	119,400,000	795,876	1,091,470
CCP_OIS_P USD-SOFR-COMPOUND C	4.5455%	-195,800,000	-41,280	0
CCP_OIS_P USD-SOFR-COMPOUND C	0.0100%	-119,400,000	0	0
CDW LLC / CDW FINANCE CORP	3.2500%	401,000	354,331	375,100
CDW LLC / CDW FINANCE CORP	4.1250%	400,000	400,000	399,576
CDW LLC / CDW FINANCE CORP	5.1000%	50,000	49,540	49,914
CDW LLC / CDW FINANCE CORP	5.5500%	600,000	609,916	592,992
CDW LLC / CDW FINANCE CORP	2.6700%	220,000	218,362	212,201
CDW LLC / CDW FINANCE CORP	3.2760%	167,000	166,018	157,348
CDW LLC / CDW FINANCE CORP	3.5690%	1,383,000	1,194,673	1,249,813
CEDAR FAIR 4/24 TLB	0.0000%	248,750	248,128	247,755
CELANESE US HOLDINGS LLC	6.6000%	295,000	295,021	304,283
CELANESE US HOLDINGS LLC	6.7500%	4,165,000	4,166,213	4,043,140
CELANESE US HOLDINGS LLC	6.4150%	128,000	130,755	130,117
CENCORA INC	2.7000%	130,000	108,329	115,641
CENCORA INC	4.2500%	231,000	195,787	189,771
CENCORA INC	4.8500%	205,000	205,067	206,014
CENCORA INC	4.3000%	53,000	57,755	42,938
CENTENE CORP	2.6250%	2,300,000	1,935,597	1,933,189
CENTENE CORP	2.5000%	1,800,000	1,569,613	1,517,552
CENTENE CORP	4.6250%	100,000	95,732	95,808
CENTERPOINT ENERGY HOUSTON ELE	3.0000%	270,000	258,711	263,637
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	40,000	37,053	28,881
CENTERPOINT ENERGY HOUSTON ELE	5.1500%	30,000	29,904	29,989
CENTERPOINT ENERGY HOUSTON ELE	4.2500%	30,000	29,839	24,290
CENTERPOINT ENERGY INC	7.0000%	370,000	370,002	375,664
CENTERPOINT ENERGY INC	4.2500%	32,000	31,949	31,451
CENTERPOINT ENERGY INC	6.7000%	210,000	210,008	207,060
CENTERPOINT ENERGY RESOURCES C	4.4000%	50,000	48,937	47,892
CENTRAL PARENT INC / CDK 144A	7.2500%	1,760,000	1,761,804	1,523,068
CENTURY COMMUNITIES INC 144A	3.8750%	200,000	190,965	180,219
CETERA FINANCIAL 12/24 TLB	0.0000%	200,792	198,684	198,919
CF HIPPOLYTA ISSUER 1 B1 144A	2.2800%	89,945	89,912	88,525
CF HIPPOLYTA ISSUER 1A B1 144A	1.9800%	94,245	94,248	88,950
CF INDUSTRIES INC	5.1500%	200,000	233,527	194,342
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	232,622	232,531	229,231
CHAMBERLAIN/CHARIOT BUYER 11/2	0.0000%	197,215	196,722	195,201
CHARLES SCHWAB CORP/THE	6.1960%	1,800,000	1,800,000	1,898,672
CHARLES SCHWAB CORP/THE	4.0000%	1,395,000	1,340,130	1,359,756
CHART INDUSTRIES INC 144A	7.5000%	2,245,000	2,226,974	2,328,393
CHART INDUSTRIES INC 144A	9.5000%	790,000	773,797	843,359
CHARTER COMMUNICATIONS OPERATI	6.1000%	500,000	499,783	516,275
CHARTER COMMUNICATIONS OPERATI	6.1500%	3,866,000	3,876,175	3,944,450
CHARTER COMMUNICATIONS OPERATI	5.7500%	970,000	940,237	836,588
CHARTER COMMUNICATIONS OPERATI	4.8000%	54,000	40,246	40,712
CHARTER COMMUNICATIONS OPERATI	3.7500%	203,000	194,928	196,759
CHARTER COMMUNICATIONS OPERATI	2.2500%	1,119,000	992,815	1,007,798
CHARTER COMMUNICATIONS OPERATI	3.5000%	200,000	198,686	136,814
CHARTER COMMUNICATIONS OPERATI	3.9000%	1,632,000	1,071,589	1,055,296
CHARTER COMMUNICATIONS OPERATI	3.7000%	74,000	42,832	46,666

	Coupon	Units	Cost	Market Value
CHARTER COMMUNICATIONS OPERATI	2.8000%	1,200,000	1,270,970	1,036,067
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,321,000	1,043,900	1,069,553
CHARTER COMMUNICATIONS OPERATI	6.8340%	530,000	533,522	515,665
CHASE AUTO OWNER TR 2A A4 144A	5.4800%	595,000	594,963	611,673
CHASE AUTO OWNER TR 3A A4 144A	5.0800%	305,000	304,954	310,249
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	3,491,000	3,592,397	3,333,592
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	440,000	439,991	443,617
CHENIERE ENERGY INC	5.6500%	805,000	803,466	814,326
CHENIERE ENERGY PARTNERS LP	4.0000%	1,803,000	1,740,892	1,690,898
CHENIERE ENERGY PARTNERS LP	5.7500%	1,800,000	1,797,573	1,825,482
CHESAPEAKE FUNDING 1A A1 144A	0.4700%	0	0	0
CHESAPEAKE FUNDING 1A A1 144A	5.6500%	190,430	190,426	191,670
CHEVRON PHILLIPS CHEMICAL 144A	4.7500%	965,000	964,029	963,473
CHEVRON USA INC	4.6870%	410,000	409,969	413,482
CHEVY CHASE FUNDING 1A A1 144A	4.7211%	36,128	39,839	35,226
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	33,000	32,998	21,043
CHL MORTGAGE PASS-THROUG 1 1A1	5.0811%	13,879	14,517	12,118
CHL MORTGAGE PASS-THROUG 22 A3	5.1841%	31,669	34,150	30,231
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	51,422	46,103	26,627
CHOICE HOTELS INTERNATIONAL IN	5.8500%	295,000	296,924	295,618
CHORD ENERGY CORP 144A	6.7500%	1,870,000	1,866,300	1,860,197
CHS/COMMUNITY HEALTH SYST 144A	5.2500%	50,000	44,495	41,252
CHS/COMMUNITY HEALTH SYST 144A	8.0000%	5,000	4,974	4,947
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	1,780,000	1,739,280	1,407,048
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	2,980,000	3,060,289	2,935,809
CHUBB INA HOLDINGS LLC	6.7000%	170,000	169,331	190,773
CIGNA GROUP/THE	5.0000%	1,200,000	1,198,853	1,216,174
CIGNA GROUP/THE	4.8000%	905,000	841,246	845,635
CIGNA GROUP/THE	4.9000%	135,000	120,379	117,574
CINEMARK USA 11/24 COV-LITE TL	0.0000%	270,212	266,158	270,684
CINEMARK USA INC 144A	7.0000%	25,000	25,001	25,236
CINEMARK USA INC 144A	5.2500%	215,000	209,723	208,660
CINTAS CORP NO 2	4.0000%	1,495,000	1,416,919	1,423,228
CINTAS CORP NO 2	3.7000%	141,000	146,194	139,104
CISCO SYSTEMS INC	4.9500%	700,000	698,800	714,047
CISCO SYSTEMS INC	4.8000%	988,000	987,162	999,885
CISCO SYSTEMS INC	4.8500%	1,635,000	1,634,542	1,664,176
CISCO SYSTEMS INC	5.3000%	296,000	294,828	289,745
CISCO SYSTEMS INC	5.3500%	424,000	422,142	412,252
CIT MORTGAGE LOAN T 1 1M1 144A	6.6911%	910,909	918,072	922,617
CITADEL LP 144A	6.0000%	1,469,000	1,459,765	1,493,044
CITIBANK NA	5.8030%	4,270,000	4,407,760	4,447,081
CITIGROUP COMMERCIAL C3 D 144A	3.0000%	325,000	195,801	241,403
CITIGROUP INC	6.2700%	4,600,000	4,820,549	4,881,906
CITIGROUP INC	4.6000%	730,000	730,237	729,441
CITIGROUP INC	3.8870%	1,705,000	1,703,073	1,683,970
CITIGROUP INC	2.9760%	535,000	545,402	492,657
CITIGROUP INC	1.4620%	285,000	285,000	274,536
CITIGROUP INC	3.0700%	103,000	103,003	100,095
CITIGROUP INC	3.1060%	425,000	425,000	424,859
CITIGROUP INC	2.5610%	220,000	185,614	191,112
CITIGROUP INC	6.0200%	1,745,000	1,745,000	1,761,666
CITIGROUP MORTGAG AMC1 A1 144A	4.7611%	1,401,030	1,131,105	762,723
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000%	4,506	4,506	4,492
CITIGROUP MORTGAGE LO AR7 2A2A	5.0798%	56,283	40,050	49,256
CITIGROUP MORTGAGE LOA AR1 2A1	6.3000%	1,489	1,326	1,494
CITIGROUP MORTGAGE LOA HYB3 1A	5.7782%	7,107	7,842	6,443
CITIGROUP MORTGAGE LOA OPX1 A2	4.8411%	1,279,024	977,878	534,769
CITIGROUP MORTGAGE LOAN 11 A1A	6.4900%	2,684	2,948	2,668
CITIGROUP MORTGAGE LOAN T 6 A3	5.8400%	578	592	568
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	1,172,992	1,107,374	1,110,145
CITIGROUP MORTGAGE SHL1 A 144A	4.8411%	113,615	107,815	111,396
CITIZENS AUTO RECEIV 2 A4 144A	5.7400%	285,000	293,993	290,249
CITIZENS FINANCIAL GROUP INC	5.8410%	1,370,000	1,382,239	1,407,210
CITIZENS FINANCIAL GROUP INC	6.6450%	284,000	284,629	302,192
CLEAR CHANNEL 3/24 TLB	0.0000%	97,712	92,053	96,881
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	1,535,000	1,536,772	1,576,543
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	75,000	64,045	61,939
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	1,125,000	1,127,264	1,103,000
CLEARWAY ENERGY OPERATING 144A	3.7500%	265,000	247,563	232,265
CLEARWAY ENERGY OPERATING 144A	4.7500%	130,000	126,213	126,012
CLECO CORPORATE HOLDINGS LLC	3.7430%	36,000	36,242	35,548
CLEVELAND-CLIFFS INC 144A	7.0000%	3,345,000	3,342,300	3,209,755
CLEVELAND-CLIFFS INC 144A	7.3750%	255,000	255,000	244,681
CLEVELAND-CLIFFS INC 144A	7.5000%	90,000	91,800	87,869
CLOUD CAPITAL HOLDC 1A A2 144A	5.7810%	295,000	295,000	297,632
CLOUD SOFTWARE GROUP INC 144A	6.5000%	1,135,000	1,016,173	1,103,294
CLOUD SOFTWARE GROUP INC 144A	8.2500%	470,000	470,000	477,863
CLYDESDALE ACQUISITION HO 144A	6.6250%	110,000	108,409	110,607
CLYDESDALE ACQUISITION HO 144A	6.7500%	35,000	35,000	35,242
CLYDESDALE ACQUISITION HO 144A	6.8750%	1,640,000	1,640,000	1,652,439
CLYDESDALE ACQUISITION HO 144A	8.7500%	230,000	210,938	233,253
CNA FINANCIAL CORP	5.1250%	400,000	402,315	397,270
CNH EQUIPMENT TRUST 2023- A A4	4.7700%	580,000	583,225	584,063
CNO GLOBAL FUNDING 144A	4.8750%	60,000	59,982	60,142

	Coupon	Units	Cost	Market Value
COCA-COLA CO/THE	3.0000%	196,000	149,911	130,699
COCA-COLA CO/THE	2.8750%	95,000	70,313	70,557
COCA-COLA CO/THE	2.7500%	1,575,000	1,308,668	943,250
COCA-COLA CO/THE	2.6000%	125,000	76,890	76,988
COCA-COLA CO/THE	5.3000%	345,000	343,024	337,785
COCA-COLA CO/THE	5.4000%	370,000	367,673	361,598
COGENT COMMUNICATIONS GRO 144A	7.0000%	2,850,000	2,807,250	2,869,434
COLGATE-PALMOLIVE CO	3.7000%	165,000	129,164	128,518
COLOGIX DATA CENTER 1A A2 144A	3.3000%	350,000	349,981	334,999
COLT 2020-2R MORTGA 2R A1 144A	1.3250%	42,320	42,320	38,727
COLT 2020-RPL1 TR RPL1 A1 144A	1.3897%	291,612	291,612	248,030
COLT 2021-1 MORTGAGE 1 A1 144A	0.9100%	103,058	103,069	86,084
COLT 2021-1RMORTGAG 1R A1 144A	0.8570%	90,537	90,536	81,077
COLT 2021-2 MORTGAGE 2 A1 144A	0.9240%	77,850	77,849	64,542
COLT 2021-2R MORTGA 2R A1 144A	0.7980%	26,834	26,821	24,390
COLT 2021-3 MORTGAGE 3 A1 144A	0.9560%	182,303	182,319	150,240
COLT 2021-4 MORTGAGE 4 A1 144A	1.3970%	266,677	266,674	221,740
COLT 2021-HX1 MORT HX1 A1 144A	1.1100%	241,964	241,818	207,904
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	806,000	808,312	817,643
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	2,603,000	2,653,135	2,692,251
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	1,000,000	1,000,003	988,017
COMCAST CORP	3.9500%	452,000	464,878	450,941
COMM 2012-CCRE4 MORTGAG CR4 XA	1.2885%	23,681	1,731	342
COMM 2024-CBM MORTG CBM E 144A	8.1917%	91,000	87,918	89,564
COMMERCIAL EQUIPMENT 1A C 144A	7.3600%	150,000	150,172	152,792
COMMONSPIRIT HEALTH	3.9100%	80,000	79,998	59,057
COMMONSPIRIT HEALTH	6.4610%	36,000	36,000	38,305
COMMONSPIRIT HEALTH	5.5480%	40,000	39,996	37,924
COMMONWEALTH EDISON CO	2.2000%	85,000	84,866	75,953
COMMONWEALTH EDISON CO	2.7500%	15,000	14,997	9,093
COMMONWEALTH EDISON CO	3.2000%	70,000	69,516	46,934
COMMONWEALTH EDISON CO	3.6500%	175,000	174,079	131,266
COMMONWEALTH EDISON CO	5.3000%	50,000	53,427	47,380
COMMONWEALTH EDISON CO	5.6500%	30,000	29,809	29,704
COMMScope LLC 144A	7.1250%	505,000	467,588	446,802
COMMScope LLC 144A	4.7500%	3,123,000	2,611,330	2,776,502
COMMUNITY HEALTH NETWORK INC	3.0990%	15,000	14,999	9,680
COMPASS GROUP DIVERSIFIED 144A	5.0000%	1,365,000	1,367,474	1,222,216
COMPASS GROUP DIVERSIFIED 144A	5.2500%	2,140,000	2,146,326	2,018,792
COMSTOCK RESOURCES INC 144A	6.7500%	1,145,000	1,082,889	1,113,398
COMSTOCK RESOURCES INC 144A	5.8750%	1,305,000	1,305,039	1,232,446
CONAGRA BRANDS INC	5.3000%	660,000	620,404	628,009
CONCENTRA HEALTH 1/25 TLB	0.0000%	109,725	109,588	109,451
CONNECTICUT AVENU R01 1B2 144A	10.3537%	685,000	716,249	715,580
CONNECTICUT AVENU R03 1B2 144A	14.2037%	400,000	445,792	449,250
CONNECTICUT AVENU R03 1B2 144A	9.8537%	500,000	496,388	519,883
CONNECTICUT AVENU R04 1B2 144A	13.8537%	400,000	441,225	448,069
CONNECTICUT AVENU R05 2B2 144A	11.3537%	200,000	200,886	216,000
CONOCOPHILLIPS CO	5.5000%	2,095,000	2,056,598	2,024,665
CONOCOPHILLIPS CO	5.5500%	80,000	79,807	77,467
CONOCOPHILLIPS CO	4.0250%	125,000	110,498	91,280
CONSOLIDATED EDISON CO OF NEW	5.9000%	15,000	14,863	15,290
CONSOLIDATED EDISON CO OF NEW	5.5000%	1,200,000	1,205,681	1,171,260
CONSOLIDATED EDISON CO OF NEW	3.3500%	50,000	49,938	47,291
CONSOLIDATED EDISON CO OF NEW	4.6250%	245,000	244,450	206,999
CONSOLIDATED EDISON CO OF NEW	5.7000%	35,000	34,759	34,884
CONSTELLATION ENERGY GENERATIO	5.8000%	7,000	6,999	7,249
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	100,000	99,750	99,292
CONSUMERS 2023 SECURITIZATION	5.5500%	1,024,554	1,024,660	1,038,005
CONSUMERS ENERGY CO	3.7500%	170,000	179,097	130,191
CONSUMERS ENERGY CO	2.5000%	40,000	39,687	21,950
CONSUMERS ENERGY CO	4.6500%	40,000	39,958	40,319
CONSUMERS ENERGY CO	4.6000%	40,000	39,925	40,083
CONTINENTAL RESOURCES INC/OK	4.9000%	40,000	33,111	32,443
COPELAND 5/23 COV-LITE TLB	0.0000%	113,154	112,022	111,945
COPELAND 6/24 TLB	0.0000%	274,313	273,627	271,520
COPT DEFENSE PROPERTIES LP	2.2500%	600,000	596,914	584,617
COREBRIDGE FINANCIAL INC	3.5000%	416,000	415,999	415,951
COREBRIDGE FINANCIAL INC	3.6500%	200,000	199,885	196,495
COREBRIDGE FINANCIAL INC	6.8750%	905,000	929,447	924,863
COREBRIDGE GLOBAL FUNDING 144A	5.9000%	160,000	159,891	166,385
COREBRIDGE GLOBAL FUNDING 144A	5.2000%	135,000	134,946	137,164
CORNELL UNIVERSITY	4.8350%	1,453,000	1,452,912	1,438,312
CORNERSTONE BUILDING BRAN 144A	9.5000%	1,645,000	1,708,322	1,368,459
CORNING INC	5.4500%	90,000	85,083	81,983
CORPORATION SERVICE COMPANY/CS	0.0000%	123,118	119,425	122,349
COSTCO WHOLESALE CORP	1.6000%	140,000	126,318	122,749
COTERRA ENERGY INC	5.6000%	100,000	102,248	100,604
COTIVITI 5/24 TL	0.0000%	118,603	118,010	115,934
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	2,360,000	2,396,874	2,432,473
COUSINS PROPERTIES LP	5.8750%	490,000	500,419	493,940
COUSINS PROPERTIES LP	5.3750%	280,000	278,564	278,843
COVANTA 11/21 COV-LITE TLC	0.0000%	10,105	10,079	10,124
COVANTA/REWORLD 12/24 TLB	0.0000%	131,523	131,194	131,101
COVANTA/REWORLD 12/24 TLC	0.0000%	0	0	0

	Coupon	Units	Cost	Market Value
COX COMMUNICATIONS INC 144A	3.3500%	300,000	291,369	294,660
COX COMMUNICATIONS INC 144A	5.4500%	585,000	584,927	599,233
CP ATLAS BUYER INC 144A	7.0000%	30,000	27,616	23,719
CPC 56 CHAMBERS	6.2500%	551,285	551,286	570,638
CPCBAIRD ROAD SENIOR APARTMEN	6.3200%	2,320,000	2,320,000	2,464,579
CPC-HUNTINGTON PLACE APARTMENT	6.1000%	475,000	475,000	496,221
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	1,345,000	1,345,034	1,290,333
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	1,430,000	1,430,000	1,506,732
CREDIT ACCEPTANCE CORP 144A	6.6250%	60,000	60,000	59,108
CREDIT ACCEPTANCE CORP 144A	9.2500%	157,000	160,494	166,208
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	165,721	164,813	129,894
CRF AFFORDABLE HOUSI 1A D 144A	4.5015%	308,913	228,910	305,412
CRH AMERICA FINANCE INC	5.8750%	200,000	199,860	202,534
CROWN CASTLE INC	5.0000%	150,000	149,919	150,562
CROWN CASTLE INC	2.2500%	5,700,000	5,691,151	4,871,417
CROWN CASTLE INC	2.9000%	295,000	209,570	207,019
CROWN CASTLE INC	2.1000%	330,000	274,741	277,476
CROWN CASTLE INC	4.9000%	1,130,000	1,127,388	1,124,820
CROWN CASTLE INC	1.0500%	325,000	321,001	309,794
CROWN CASTLE INC	5.2000%	64,000	62,514	62,644
CSAIL 2015-C3 COMMERCIAL C3 C	4.4877%	165,000	142,142	145,174
CSAIL 2016-C5 COMMERCIAL C5 XA	0.9860%	643,693	52,924	1,499
CSC HOLDINGS LLC 144A	5.5000%	1,095,000	968,656	1,013,770
CSC HOLDINGS LLC 144A	5.7500%	2,080,000	2,124,899	1,102,400
CSC HOLDINGS LLC 144A	4.5000%	1,045,000	767,755	757,760
CSC HOLDINGS LLC 144A	4.6250%	1,655,000	1,653,441	805,385
CSC HOLDINGS LLC 144A	11.7500%	400,000	374,607	387,937
CSMC 2017-TIME TIME B 144A	3.7749%	200,000	159,045	141,059
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	427,496	443,602	409,163
CSMC 2020-NET NET A 144A	2.2569%	42,447	43,414	41,726
CSMC 2020-NQM1 TR NQM1 A1 144A	2.2080%	72,287	72,292	68,282
CSMC 2020-RPL4 TR RPL4 A1 144A	2.0000%	215,889	222,254	192,852
CSMC 2021-AFC1 TR AFC1 A1 144A	0.8300%	102,234	102,238	83,369
CSMC 2021-NQM1 NQM1 A1 144A	0.8090%	89,391	89,391	80,389
CSMC 2021-NQM6 TR NQM6 A1 144A	1.1740%	128,253	128,252	105,981
CSX CORP	4.9000%	80,000	79,900	72,409
CULLIGAN 12/24 TLB	0.0000%	189,051	189,051	187,110
CUMMINS INC	5.4500%	107,000	110,435	104,792
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	370,000	397,750	392,904
CVR ENERGY INC 144A	5.7500%	405,000	376,113	377,490
CVR ENERGY INC 144A	8.5000%	1,100,000	1,100,000	1,056,111
CVS HEALTH CORP	5.0000%	175,000	174,572	175,815
CVS HEALTH CORP	6.0500%	395,000	386,894	383,241
CVS HEALTH CORP	5.0500%	1,710,000	1,458,939	1,459,219
CVS HEALTH CORP	5.8750%	2,400,000	2,442,311	2,265,653
CVS HEALTH CORP	4.3000%	127,000	126,664	125,469
CVS HEALTH CORP	5.6250%	192,000	168,135	175,535
CVS PASS-THROUGH TRUST 144A	7.5070%	382,845	382,903	408,001
CWABS ASSET-BACKED CER 11 3AV3	4.9611%	728,764	569,186	695,133
CWABS ASSET-BACKED CERT 21 2A4	4.9011%	1,475,123	1,380,567	1,370,469
CWABS ASSET-BACKED CERTI 24 1A	4.7211%	1,014,328	727,279	927,409
CWABS ASSET-BACKED CERTI 9 2A4	4.6911%	726,154	725,658	698,628
CWABS INC ASSET-BACKED 12 1A1	5.1811%	303,308	342,285	294,967
DAIMLER TRUCK FINANCE NOR 144A	5.0000%	275,000	274,716	276,757
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	3,300,000	3,294,429	3,038,479
DAIMLER TRUCK FINANCE NOR 144A	3.5000%	225,000	224,998	224,956
DAIMLER TRUCKS RETAIL TRU 1 A4	5.9300%	200,000	206,185	203,786
DARDEN RESTAURANTS INC	6.3000%	115,000	114,306	121,864
DARDEN RESTAURANTS INC	4.5500%	370,000	369,369	365,502
DARDEN RESTAURANTS INC	4.3500%	125,000	124,979	124,078
DARLING INGREDIENTS INC 144A	6.0000%	185,000	186,081	183,879
DC COMMERCIAL MORTGA DC A 144A	6.3143%	1,000,000	999,997	1,024,261
DC TRUST 2024-HLTN HLTN E 144A	8.7813%	95,000	94,992	98,303
DC TRUST 2024-HLTN HLTN F 144A	10.6641%	115,000	114,989	118,393
DCLI BIDCO LLC 144A	7.7500%	860,000	860,000	885,179
DCP MIDSTREAM OPERATING LP	3.2500%	14,000	12,220	12,237
DCP MIDSTREAM OPERATING LP	5.3750%	60,000	59,935	60,033
DEEPHAVEN RESIDENTIA 1 A1 144A	0.7150%	21,356	21,356	20,243
DEEPHAVEN RESIDENTIA 2 A1 144A	0.8990%	40,938	40,937	36,194
DEEPHAVEN RESIDENTIA 3 B1 144A	3.2730%	200,000	149,617	145,977
DELL EQUIPMENT FINAN 1 A3 144A	5.3900%	145,000	144,997	146,586
DELL INTERNATIONAL LLC / EMC C	6.1000%	1,100,000	1,169,245	1,134,366
DELL INTERNATIONAL LLC / EMC C	4.8500%	1,930,000	1,857,162	1,841,063
DELTA AIR LINES 2015-1 CLASS A	3.6250%	1,241,712	1,241,702	1,207,371
DELTA AIR LINES 2020-1 CLASS A	2.0000%	877,113	799,529	819,589
DELTA AIR LINES INC	7.3750%	663,000	662,645	674,560
DELTA AIR LINES INC / SKY 144A	4.7500%	900,000	900,023	896,260
DELTA AIR LINES/SKYMILES 9/20	0.0000%	86,008	85,148	86,772
DEUTSCHE ALT-A SECURITI 0A1 A1	4.5911%	681,574	609,440	381,682
DEVON ENERGY CORP	5.7500%	795,000	732,693	727,765
DEXT ABS 2023-2 LLC 2 A2 144A	6.5600%	195,986	195,970	197,489
DIAMONDBACK ENERGY INC	5.9000%	184,000	183,915	173,087
DIAMONDBACK ENERGY INC	5.7500%	447,000	436,809	421,414
DIAMONDBACK ENERGY INC	5.1500%	1,700,000	1,697,412	1,725,782
DIAMONDBACK ENERGY INC	5.2000%	2,029,000	2,028,377	2,053,857

	Coupon	Units	Cost	Market Value
DIAMONDBACK ENERGY INC	5.4000%	2,031,000	2,041,963	2,027,624
DIAMONDBACK ENERGY INC	5.5500%	1,385,000	1,384,132	1,390,438
DIEBOLD NIXDORF INC 144A	7.7500%	1,695,000	1,724,688	1,756,979
DIGICERT 8/19 COV-LITE TLB	0.0000%	249,968	247,066	242,719
DIRECTV FINANCING 1/24 EXTENDE	0.0000%	234,187	231,846	230,382
DIRECTV FINANCING LLC / D 144A	10.0000%	635,000	635,001	609,727
DIRECTV FINANCING LLC / D 144A	5.8750%	3,045,000	3,010,512	2,950,745
DIRECTV FINANCING LLC 144A	8.8750%	100,000	97,610	95,423
DISCOVER BANK	4.6500%	250,000	241,020	247,726
DISCOVER FINANCIAL SERVICES	4.5000%	1,125,000	1,125,347	1,122,824
DISCOVER FINANCIAL SERVICES	6.7000%	220,000	236,904	236,306
DISCOVER FINANCIAL SERVICES	7.9640%	1,551,000	1,751,402	1,772,817
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	181,358	175,917	178,240
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	581,160	581,155	582,574
DLLAD 2023-1 LLC 1A A3 144A	4.7900%	275,000	274,961	275,433
DLLAD 2024-1 LLC 1A A4 144A	5.3800%	90,000	89,971	91,587
DOC DR LLC	4.3000%	100,000	102,031	99,450
DOMINION ENERGY INC	5.0000%	585,000	584,395	587,873
DOMINION ENERGY INC	6.6250%	100,000	100,000	99,298
DOMINION ENERGY INC	4.0500%	115,000	114,530	91,824
DOMINION ENERGY INC	4.3500%	510,000	484,501	495,641
DOMINION ENERGY SOUTH CAROLINA	5.4500%	140,000	139,624	138,183
DOW CHEMICAL CO/THE	6.9000%	415,000	473,593	453,165
DT MIDSTREAM INC 144A	4.1250%	238,000	233,648	223,990
DT MIDSTREAM INC 144A	4.3750%	50,000	43,587	45,990
DT MIDSTREAM INC 144A	5.8000%	975,000	974,964	979,551
DTE ELECTRIC CO	2.6250%	60,000	59,941	53,771
DTE ELECTRIC CO	3.9500%	50,000	49,647	39,539
DTE ELECTRIC CO	5.4000%	12,000	11,979	11,752
DTE ENERGY CO	4.9500%	1,300,000	1,298,742	1,309,814
DTE ENERGY CO	5.8500%	40,000	39,975	41,349
DTE ENERGY CO	3.4000%	1,813,000	1,811,384	1,719,552
DTE ENERGY CO	2.8500%	35,000	33,824	34,124
DTE ENERGY CO	2.9500%	1,000,000	915,028	917,194
DTE ENERGY CO	5.1000%	600,000	592,851	607,922
DUKE ENERGY CAROLINAS LLC	6.0500%	220,000	219,599	234,742
DUKE ENERGY CAROLINAS LLC	4.8500%	75,000	74,901	75,758
DUKE ENERGY CAROLINAS LLC	5.4000%	1,735,000	1,716,977	1,672,940
DUKE ENERGY CAROLINAS LLC	5.3500%	305,000	309,010	291,305
DUKE ENERGY CORP	5.0000%	60,000	56,566	52,341
DUKE ENERGY CORP	6.1000%	35,000	33,983	35,591
DUKE ENERGY CORP	4.8000%	195,000	194,467	168,401
DUKE ENERGY CORP	4.5000%	449,000	448,498	433,065
DUKE ENERGY CORP	4.8500%	20,000	19,982	20,123
DUKE ENERGY CORP	4.3000%	288,000	287,763	286,193
DUKE ENERGY FLORIDA LLC	1.7500%	1,700,000	1,719,184	1,471,774
DUKE ENERGY INDIANA LLC	6.3500%	220,000	219,512	239,235
DUKE ENERGY OHIO INC	4.3000%	170,000	169,723	135,566
DUKE ENERGY PROGRESS LLC	4.0000%	45,000	40,688	34,518
DUKE ENERGY PROGRESS LLC	5.0500%	240,000	239,719	238,847
DUKE ENERGY PROGRESS LLC	4.2000%	220,000	219,105	181,016
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,940	20,134
DUKE UNIVERSITY	2.7570%	35,000	35,000	22,858
DUN & BRADSTREET 11/24 COV-LIT	0.0000%	397,763	396,144	396,705
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	285,101	282,250	284,582
EZOPEN 02/21 COV-LITE TL	0.0000%	356,476	354,088	355,439
EAST OHIO GAS CO/THE 144A	1.3000%	749,000	748,968	743,045
EAST OHIO GAS CO/THE 144A	2.0000%	4,800,000	4,786,576	4,186,982
EASTMAN CHEMICAL CO	5.0000%	280,000	279,290	281,460
EASTMAN CHEMICAL CO	5.6250%	705,000	709,936	712,404
ECHOSTAR CORP	6.7500%	200,000	185,657	181,468
ECOLAB INC	1.3000%	257,000	206,583	213,626
ECOLAB INC	2.1250%	442,000	356,426	374,638
ECOLAB INC	1.6500%	63,000	59,164	60,146
EDISON INTERNATIONAL	5.7500%	1,100,000	1,071,122	1,110,768
EDISON INTERNATIONAL	5.4500%	200,000	199,873	197,361
EDISON INTERNATIONAL	8.1250%	800,000	799,843	780,160
EDISON INTERNATIONAL	5.3750%	50,000	46,331	47,853
EDWARDS LIFESCIENCES CORP	4.3000%	620,000	618,919	612,248
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	257,737	257,737	257,103
ELECTRONIC ARTS INC	1.8500%	125,000	103,090	106,265
ELEVANCE HEALTH INC	4.6250%	4,100,000	4,967,704	3,616,583
ELI LILLY & CO	5.0000%	1,811,000	1,810,048	1,811,013
ELI LILLY & CO	5.5000%	600,000	598,688	607,502
ELI LILLY & CO	5.0500%	185,000	184,102	174,800
ELI LILLY & CO	4.9000%	785,000	783,865	796,696
ELI LILLY & CO	4.8750%	58,000	57,964	53,321
ELI LILLY & CO	5.2000%	75,000	74,975	71,107
ELLINGTON FINANCIAL 1 A1 144A	0.7970%	25,461	25,461	21,944
ELLINGTON FINANCIAL 1 M1 144A	2.2310%	500,000	499,999	374,990
ELLINGTON FINANCIAL 2 A1 144A	0.9310%	50,729	50,734	41,707
ELLINGTON FINANCIAL 2 A1 144A	1.1780%	16,214	16,214	15,122
ELLINGTON LOAN ACQUI 1 A1 144A	5.5411%	825,390	826,206	804,379
EMERA US FINANCE LP	4.7500%	340,000	285,105	280,296
EMERSON ELECTRIC CO	5.0000%	985,000	987,012	991,580

	Coupon	Units	Cost	Market Value
EMERSON ELECTRIC CO	2.8000%	157,000	117,796	98,577
EMRLD BORROWER LP / EMERA 144A	6.6250%	225,000	225,013	225,100
ENACT HOLDINGS INC	6.2500%	1,217,000	1,216,513	1,248,654
ENBRIDGE/GRIZZLY ACQUISITIONS	0.0000%	190,473	190,328	189,362
ENCORE CAPITAL GROUP INC 144A	8.5000%	600,000	603,191	618,397
ENDO FINANCE HOLDINGS INC 144A	8.5000%	1,855,000	1,913,947	1,933,886
ENDO PHARMACEUTICALS 10/24 COV	0.0000%	189,525	187,630	187,582
ENDURANCE INTERNATIONAL/ENDURE	0.0000%	352,225	350,464	233,476
ENERGY TRANSFER LP	6.0000%	585,000	582,143	566,496
ENERGY TRANSFER LP	6.5500%	1,883,000	2,013,196	2,013,323
ENERGY TRANSFER LP	6.0500%	225,000	224,915	229,902
ENERGY TRANSFER LP	6.2000%	145,000	144,130	143,770
ENERGY TRANSFER LP	5.2500%	690,000	704,512	698,081
ENERGY TRANSFER LP	3.7500%	1,762,000	1,660,368	1,665,975
ENERGY TRANSFER LP	3.9000%	900,000	1,321,529	892,223
ENERGY TRANSFER LP	2.9000%	230,000	229,995	229,464
ENERGY TRANSFER LP	5.6000%	5,828,000	5,881,630	5,838,084
ENERGY TRANSFER LP	4.4000%	1,600,000	1,611,296	1,594,834
ENERGY TRANSFER LP	5.3000%	1,410,000	1,403,516	1,246,853
ENERGY TRANSFER LP	4.2000%	1,060,000	1,056,385	1,051,044
ENERGY TRANSFER LP	5.2000%	1,215,000	1,213,495	1,228,723
ENERGY TRANSFER LP	5.4000%	605,000	554,444	541,778
ENERGY TRANSFER LP	5.5500%	400,000	402,726	409,449
ENERGY TRANSFER LP	5.9500%	790,000	782,253	754,435
ENERGY TRANSFER LP	5.7000%	585,000	584,260	589,327
ENERSYS 144A	6.6250%	695,000	695,000	705,760
ENSEMBLE HEALTH 1/24 TLB	0.0000%	434,054	431,455	433,837
ENTERGY ARKANSAS LLC	4.2000%	85,000	84,555	68,264
ENTERGY CORP	7.1250%	479,000	491,177	484,863
ENTERGY CORP	1.9000%	580,000	577,276	533,026
ENTERGY LOUISIANA LLC	4.7500%	25,000	24,870	21,704
ENTERGY LOUISIANA LLC	4.2000%	85,000	84,466	67,520
ENTERGY TEXAS INC	5.8000%	15,000	14,951	14,987
ENTERPRISE FLEET FIN 1 A3 144A	5.4200%	705,000	704,860	713,671
ENTERPRISE FLEET FIN 2 A3 144A	5.6100%	700,000	699,959	713,319
ENTERPRISE FLEET FIN 3 A2 144A	4.3800%	27,051	27,048	27,001
ENTERPRISE PRODUCTS OPERATING	5.2500%	495,000	480,344	487,363
ENTERTAINMENT PARTNERS 10/21 C	0.0000%	272,300	270,939	269,833
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	125,000	124,375	124,509
EOG RESOURCES INC	4.9500%	143,000	124,094	128,852
EOG RESOURCES INC	4.3750%	103,000	99,338	101,893
EOG RESOURCES INC	5.6500%	1,452,000	1,438,824	1,435,126
EPIC CRUDE 10/24 TLB	0.0000%	100,000	99,500	99,821
EPIC HEALTH 11/21 2ND LIEN TL	0.0000%	400,000	396,202	380,200
EPICOR 5/24 TL	0.0000%	474,747	474,268	473,157
EPR PROPERTIES	4.9500%	200,000	192,787	198,059
EPR PROPERTIES	4.5000%	2,210,000	2,240,841	2,210,000
EPR PROPERTIES	4.7500%	100,000	97,656	99,540
EQM MIDSTREAM PARTNERS LP 144A	4.5000%	526,000	500,274	509,425
EQM MIDSTREAM PARTNERS LP 144A	7.5000%	10,000	10,000	10,794
EQM MIDSTREAM PARTNERS LP 144A	6.3750%	1,100,000	1,101,418	1,125,431
EQM MIDSTREAM PARTNERS LP 144A	4.7500%	965,000	951,592	928,150
EQUIFAX INC	4.8000%	350,000	349,916	350,417
EQUIFAX INC	5.1000%	900,000	898,259	911,754
EQUIFIRST LOAN SECURITIZ 1 A2B	4.6311%	269,899	199,048	249,767
EQUINIX INC	1.0000%	325,000	318,320	319,972
EQUINIX INC	1.8000%	200,000	185,184	188,083
EQUINIX INC	2.9000%	205,000	204,937	199,575
EQUINIX INC	1.4500%	310,000	297,911	299,604
EQUINIX INC	2.1500%	1,400,000	1,396,303	1,227,306
EQUIPMENTSHARE.COM INC 144A	9.0000%	3,245,000	3,142,289	3,361,901
EQUIPMENTSHARE.COM INC 144A	8.0000%	185,000	185,000	186,281
EQUITABLE FINANCIAL LIFE 144A	1.4000%	140,000	139,986	138,852
EQUITABLE HOLDINGS INC	4.3500%	2,338,000	2,292,625	2,317,925
ERAC USA FINANCE LLC 144A	3.8000%	2,717,000	2,693,547	2,700,898
ERAC USA FINANCE LLC 144A	5.0000%	391,000	390,768	395,378
ERAC USA FINANCE LLC 144A	4.9000%	593,000	578,763	585,155
ERAC USA FINANCE LLC 144A	5.4000%	119,000	118,525	114,902
ESSENTIAL UTILITIES INC	5.3750%	40,000	39,961	40,207
ESSENTIAL UTILITIES INC	3.5660%	30,000	30,000	28,642
ESSENTIAL UTILITIES INC	4.2760%	65,000	64,999	51,315
ESSEX PORTFOLIO LP	5.3750%	900,000	896,484	901,931
EVEREST REINSURANCE HOLDINGS I	3.5000%	555,000	374,297	373,470
EVERGY INC	6.6500%	490,000	489,996	481,972
EVERSOURCE ENERGY	3.4500%	65,000	75,095	44,967
EVERSOURCE ENERGY	2.5500%	50,000	49,880	43,882
EVERSOURCE ENERGY	2.9000%	225,000	224,912	217,929
EVERSOURCE ENERGY	1.6500%	50,000	49,986	42,423
EVERSOURCE ENERGY	5.1250%	311,000	307,783	307,463
EVERSOURCE ENERGY	4.7500%	1,533,000	1,532,653	1,533,696
EVERSOURCE ENERGY	5.9500%	15,000	14,960	15,582
EVERSOURCE ENERGY	5.4500%	150,000	151,376	153,270
EW SCRIPPS 12/19 COV-LITE TLB2	0.0000%	259,260	259,064	257,598
EXELON CORP	4.4500%	45,000	44,812	37,250
EXELON CORP	6.5000%	570,000	570,009	567,570

	Coupon	Units	Cost	Market Value
EXELON CORP	5.1500%	85,000	84,915	86,369
EXELON CORP	3.3500%	95,000	94,956	85,773
EXETER AUTOMOBILE RECEIVA 1A B	4.9100%	612,000	611,910	615,346
EXGEN RENEWABLES/EXELON 12/20	0.0000%	190,978	190,616	190,560
EXPAND ENERGY CORP	4.7500%	549,000	512,750	519,267
EXPAND ENERGY CORP	5.7000%	355,000	348,933	356,272
EXTENDED STAY AMERI ESH A 144A	5.5165%	2,944,911	2,944,911	2,942,150
EXTRA SPACE STORAGE LP	3.5000%	144,000	140,417	142,122
EXTRA SPACE STORAGE LP	5.4000%	105,000	103,009	105,131
EXTRA SPACE STORAGE LP	5.3500%	190,000	194,044	188,459
EXTRA SPACE STORAGE LP	5.7000%	851,000	856,421	874,128
EYECARE PARTNERS 10/21 2ND LIE	0.0000%	0	0	0
EYECARE PARTNERS 4/24 SECOND O	0.0000%	217,301	320,087	169,223
EYECARE PARTNERS 4/24 THIRD OU	0.0000%	16,556	31,281	3,808
F&G ANNUITIES & LIFE INC	6.5000%	1,417,000	1,428,298	1,442,389
FACTSET RESEARCH SYSTEMS INC	3.4500%	347,000	340,997	312,435
FACTSET RESEARCH SYSTEMS INC	2.9000%	15,000	14,990	14,528
FANNIE MAE CONNEC R02 B2 144A	10.5537%	350,000	363,411	367,580
FEDERAL REALTY OP LP	1.2500%	225,000	224,748	218,196
FEDEX CORP 144A	4.9500%	875,000	873,503	747,760
FHF TRUST 2022-1 1A A 144A	4.4300%	39,969	39,968	39,899
FIDELITY NATIONAL FINANCIAL IN	3.2000%	245,000	156,419	150,424
FIDELITY NATIONAL FINANCIAL IN	2.4500%	700,000	697,641	602,716
FIDELITY NATIONAL INFORMATION	1.6500%	600,000	539,973	552,573
FIESTA PURCHASER INC 144A	7.8750%	1,350,000	1,357,125	1,393,829
FIESTA PURCHASER INC 144A	9.6250%	425,000	425,000	436,744
FIFTH THIRD BANCORP	4.0550%	80,000	80,000	79,013
FIFTH THIRD BANCORP	6.3390%	220,000	220,000	229,980
FIFTH THIRD BANCORP	5.6310%	45,000	45,000	46,064
FIFTH THIRD BANCORP	4.8950%	860,000	860,000	857,940
FIFTH THIRD BANCORP	4.7720%	66,000	65,562	65,609
FILTRATION GROUP 1/25 TLB	0.0000%	337,062	334,594	336,432
FIRST ADVANTAGE 9/24 TLB	0.0000%	205,000	203,975	203,592
FIRST AMERICAN FINANCIAL CORP	2.4000%	1,150,000	1,147,361	970,217
FIRST AMERICAN FINANCIAL CORP	5.4500%	230,000	229,277	225,043
FIRST HORIZON ALTERNAT AA6 2A1	5.5117%	6,356	7,178	4,457
FIRST STUDENT/FIRST TRANSIT 12	0.0000%	398,370	396,378	397,374
FIRST STUDENT/FIRST TRANSIT 5/	0.0000%	276,241	254,142	277,153
FIRSTCASH INC 144A	6.8750%	735,000	740,513	744,153
FIRSTCASH INC 144A	4.6250%	100,000	96,596	95,497
FIRSTCASH INC 144A	5.6250%	1,695,000	1,684,806	1,643,515
FIRST-CITIZENS BANK & TRUST CO	6.1250%	400,000	400,000	415,231
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	400,000	422,670	385,630
FIRSTENERGY PENNSYLVANIA 144A	5.1500%	160,000	159,983	160,865
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	800,000	799,300	812,066
FIRSTENERGY TRANSMISSION 144A	2.8660%	900,000	899,999	846,720
FIRSTENERGY TRANSMISSION LLC	5.0000%	25,000	24,958	24,505
FIRSTKEY HOMES 202 SFR2 A 144A	1.2660%	266,887	266,886	261,445
FISERV INC	3.2000%	1,220,000	1,198,110	1,200,522
FISERV INC	5.6000%	245,000	244,566	251,757
FISERV INC	5.4500%	369,000	368,975	374,067
FLAGSTAR MORTGAGE 1INV B4 144A	4.5076%	438,339	434,196	405,997
FLAGSTAR MORTGAGE TR 2 B4 144A	3.9998%	440,788	449,460	396,662
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	2,600,000	2,599,922	2,287,808
FLORIDA POWER & LIGHT CO	5.0500%	100,000	99,922	101,926
FLORIDA POWER & LIGHT CO	2.8750%	90,000	68,564	57,062
FLORIDA POWER & LIGHT CO	3.9900%	185,000	195,358	146,897
FLORIDA POWER & LIGHT CO	5.1500%	175,000	174,754	179,823
FLORIDA POWER & LIGHT CO	5.3000%	195,000	207,528	187,749
FLORIDA POWER & LIGHT CO	2.4500%	50,000	49,943	43,172
FLORIDA POWER & LIGHT CO	5.8000%	25,000	24,933	25,581
FLOWERS FOODS INC	5.7500%	61,000	61,248	61,525
FLOWERS FOODS INC	6.2000%	150,000	149,000	152,065
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	170,000	169,150	166,316
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	0	0	0
FOCUS FINANCIAL PARTNERS 9/24	0.0000%	150,000	149,661	148,586
FORD CREDIT AUTO OWNER TR C A3	4.0700%	600,000	595,857	597,222
FORD CREDIT AUTO OWNER TR D A3	4.6100%	620,000	619,981	623,972
FORD CREDIT FLOORPLAN 2 B 144A	5.5600%	465,000	464,944	478,371
FORD FOUNDATION/THE	2.8150%	15,000	15,000	8,513
FORD MOTOR CREDIT CO LLC	3.3750%	3,375,000	3,302,555	3,334,710
FORD MOTOR CREDIT CO LLC	6.5000%	2,795,000	2,793,450	2,742,907
FORD MOTOR CREDIT CO LLC	4.5420%	900,000	879,815	888,466
FORD MOTOR CREDIT CO LLC	2.3300%	200,000	247,460	215,274
FORTINET INC	2.2000%	202,000	176,246	175,650
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	640,000	642,047	645,181
FORTRESS TRANSPORTATION A 144A	7.0000%	490,000	490,000	496,887
FORTRESS TRANSPORTATION A 144A	5.5000%	3,110,000	3,083,213	3,048,168
FORTRESS TRANSPORTATION A 144A	7.8750%	1,363,000	1,368,617	1,423,464
FOUNDATION BUILDING MATERIALS	0.0000%	198,749	197,259	180,200
FOUNDRY JV HOLDCO LLC 144A	5.9000%	200,000	199,893	207,156
FOUNDRY JV HOLDCO LLC 144A	6.1000%	595,000	696,245	609,157
FOUNDRY JV HOLDCO LLC 144A	6.2500%	2,060,000	2,092,967	2,139,406
FOUNDRY JV HOLDCO LLC 144A	5.5000%	1,428,629	1,418,629	1,442,868
FOURSIGHT CAPITAL AU 1 A3 144A	5.3900%	183,359	183,339	183,562

	Coupon	Units	Cost	Market Value
FOX CORP	6.5000%	860,000	921,522	921,114
FOX CORP	5.4760%	605,000	578,639	583,327
FOX CORP	5.5760%	56,000	52,177	52,452
FRED HUTCHINSON CANCER CENTER	4.9660%	42,000	42,000	38,897
FREDDIE MAC MSCR T MN8 M2 144A	8.6037%	15,000	14,996	15,563
FREDDIE MAC MULTICLASS P003 A2	1.7828%	1,400,000	1,426,937	1,129,371
FREDDIE MAC MULTICLASS P015 A1	4.4487%	2,222,801	2,172,761	2,164,925
FREDDIE MAC MULTIF MN3 B1 144A	11.2037%	175,000	187,243	185,501
FREDDIE MAC STACR DNA2 B2 144A	12.8537%	150,000	164,729	161,954
FREDDIE MAC STACR DNA7 B2 144A	12.1537%	180,000	195,877	193,047
FREDDIE MAC STACR HQA3 B2 144A	10.6037%	200,000	209,178	208,848
FREDDIE MAC STACR HQA5 B2 144A	11.7537%	170,000	203,492	204,788
FREEDOM MORTGAGE CORP 144A	7.6250%	121,000	120,195	120,671
FREEDOM MORTGAGE CORP 144A	12.0000%	1,590,000	1,630,314	1,707,852
FREEDOM MORTGAGE CORP 144A	12.2500%	365,000	361,269	402,169
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	510,000	514,973	517,925
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	330,000	331,016	322,443
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	795,000	803,435	800,019
FREEPORT-MCMORAN INC	5.2500%	3,000	3,018	3,026
FREEPORT-MCMORAN INC	4.1250%	677,000	655,388	665,048
FREEPORT-MCMORAN INC	5.4000%	8,000	7,843	8,001
FREEPORT-MCMORAN INC	5.4500%	235,000	222,053	220,348
FREMF 17-K68 MORTGA K68 B 144A	3.9720%	1,295,758	1,183,603	1,267,478
FREMF 2015-K48 MORT K48 B 144A	3.7467%	1,270,000	1,234,920	1,263,140
FREMF 2015-K49 MORT K49 B 144A	3.8513%	600,000	570,342	596,659
FREMF 2015-K50 MORT K50 B 144A	3.9216%	4,000,000	3,944,661	3,968,667
FREMF 2016-K53 MORT K53 B 144A	4.1753%	2,648,000	2,617,475	2,621,522
FREMF 2018-K082 MOR K82 B 144A	4.2705%	2,765,000	2,655,449	2,690,032
FREMF 2018-K72 MORT K72 B 144A	4.1207%	1,456,000	1,461,934	1,427,937
FREMF 2018-K733 MOR K73 B 144A	3.9814%	1,474,000	1,321,177	1,438,433
FREMF 2018-K74 MORT K74 B 144A	4.2295%	2,683,000	2,856,793	2,623,934
FREMF 2018-K76 MORT K76 B 144A	4.3509%	1,500,000	1,393,738	1,463,897
FREMF 2018-K77 MORT K77 B 144A	4.3022%	1,284,000	1,315,677	1,261,183
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	925,765,330	6,509,336	2,395,047
FREMF 2018-K84 MORT K84 B 144A	4.3148%	1,806,500	1,723,282	1,754,579
FREMF 2018-K86 MORT K86 B 144A	4.4376%	2,048,000	1,943,290	2,000,800
FREMF 2019-K87 MORT K87 B 144A	4.4685%	3,655,000	3,365,642	3,580,655
FREMF 2019-K93 MORT K93 B 144A	4.2571%	1,800,000	1,661,246	1,738,612
FREMF 2019-K95 MORT K95 B 144A	4.0566%	1,817,000	1,934,265	1,734,290
FREMF 2019-K99 MORT K99 B 144A	3.7660%	3,270,000	3,080,592	3,087,539
FREMONT HOME LOAN TRUST 3 2A3	4.7811%	1,760,902	1,417,769	551,871
FREMONT HOME LOAN TRUST B 2A3	4.6011%	1,701,802	983,990	529,834
FREMONT HOME LOAN TRUST E 2A1	4.5011%	1,063,959	826,398	479,031
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	2,744,008	2,695,751	2,637,312
FRESB 2018-SB51 MORT SB51 A10F	3.4700%	1,440,736	1,443,799	1,390,470
FRESB 2018-SB54 MORTG SB54 A7H	3.5100%	913,767	897,447	907,490
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	1,210,517	1,192,110	1,170,863
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	3,406,037	2,918,970	2,937,335
FRESB 2023-SB109 MOR SB109 A7F	4.2400%	4,290,311	4,119,012	4,178,614
FRESB 2024-SB112 MOR SB112 A5H	4.7900%	266,176	260,492	262,805
FRESB 2024-SB115 MO SB115 A10F	4.4100%	1,199,124	1,204,684	1,169,237
FRESB 2025-SB118 MO SB118 A10F	4.6000%	4,224,732	4,064,304	4,168,061
FRONTIER COMMUNICATIONS 1/25 C	0.0000%	351,654	351,944	350,775
FRONTIER COMMUNICATIONS H 144A	6.0000%	2,090,000	1,926,472	2,094,623
FRONTIER COMMUNICATIONS H 144A	6.7500%	740,000	739,959	743,721
FS KKR CAPITAL CORP	6.1250%	300,000	299,153	298,416
FS KKR CAPITAL CORP	3.1250%	2,509,000	2,398,038	2,282,943
FS KKR CAPITAL CORP	2.6250%	295,000	294,627	281,570
FS KKR CAPITAL CORP	6.8750%	900,000	891,347	923,066
FS KKR CAPITAL CORP	7.8750%	67,000	66,662	71,004
GA GLOBAL FUNDING TRUST 144A	5.4000%	325,000	324,500	331,132
GARRETT MOTION HOLDINGS I 144A	7.7500%	2,770,000	2,770,000	2,737,897
GARTNER INC 144A	4.5000%	280,000	280,004	274,524
GCAT 2020-NQM2 TR NQM2 A1 144A	2.5550%	26,667	26,673	25,457
GCAT 2021-CM1 TRUST CM1 A 144A	2.4690%	102,396	102,396	97,205
GCAT 2021-NQM1 TR NQM1 A1 144A	0.8740%	119,305	119,317	102,577
GCAT 2021-NQM2 TR NQM2 A1 144A	1.0360%	89,717	89,728	76,345
GCAT 2021-NQM4 TR NQM4 A1 144A	1.0930%	166,203	166,202	137,780
GCAT 2021-NQM5 TR NQM5 A1 144A	1.2620%	241,279	241,275	200,560
GE HEALTHCARE TECHNOLOGIES INC	4.8000%	390,000	389,589	391,199
GEN DIGITAL INC 144A	7.1250%	75,000	74,862	76,553
GENERAL MOTORS CO	6.1250%	835,000	836,052	839,219
GENERAL MOTORS CO	5.2000%	410,000	442,527	344,068
GENERAL MOTORS FINANCIAL CO IN	5.7500%	401,000	407,529	404,336
GENERAL MOTORS FINANCIAL CO IN	6.0500%	1,403,000	1,406,536	1,411,620
GENERAL MOTORS FINANCIAL CO IN	1.2500%	150,000	149,954	145,924
GENERAL MOTORS FINANCIAL CO IN	3.6000%	1,290,000	1,360,377	1,182,496
GENERAL MOTORS FINANCIAL CO IN	1.5000%	200,000	190,982	192,293
GEORGIA POWER CO	4.9500%	239,000	238,653	237,351
GEORGIA POWER CO	3.7000%	210,000	233,519	155,951
GEORGIA POWER CO	4.6500%	255,000	254,796	256,651
GEORGIA POWER CO	5.1250%	65,000	63,934	60,275
GEORGIA POWER CO	4.5500%	240,000	239,485	239,716
GEORGIA POWER CO	5.0040%	2,500,000	2,500,080	2,531,433
GILEAD SCIENCES INC	5.5000%	1,440,000	1,489,918	1,425,006

	Coupon	Units	Cost	Market Value
GILEAD SCIENCES INC	4.7500%	610,000	537,119	548,705
GILEAD SCIENCES INC	5.1000%	458,000	457,053	459,804
GLAXOSMITHKLINE CAPITAL INC	4.5000%	705,000	701,545	704,970
GLENCORE FUNDING LLC 144A	6.1250%	1,062,000	1,085,464	1,105,263
GLENCORE FUNDING LLC 144A	5.3710%	4,827,000	4,854,952	4,905,818
GLOBAL ATLANTIC FIN CO 144A	7.9500%	1,500,000	1,499,758	1,556,547
GLOBAL PAYMENTS INC	3.2000%	1,105,000	1,027,291	1,034,540
GLOBAL PAYMENTS INC	2.9000%	815,000	703,738	713,961
GM FINANCIAL AUTOMOBILE L 2 A4	5.3600%	210,000	209,983	212,688
GM FINANCIAL AUTOMOBILE L 3 A4	4.2200%	90,000	89,993	89,587
GM FINANCIAL CONSUMER AUT 1 A3	4.8500%	575,000	578,270	578,271
GM FINANCIAL CONSUMER AUT 4 A3	4.4000%	650,000	649,932	650,835
GOLDEN STATE FOODS 10/24 TLB	0.0000%	99,502	98,756	99,690
GOLDMAN SACHS GROUP INC/THE	3.8000%	2,500,000	2,935,577	2,390,771
GOLDMAN SACHS GROUP INC/THE	3.7500%	3,440,000	3,439,513	3,432,447
GOLDMAN SACHS GROUP INC/THE	6.7500%	445,000	430,751	481,212
GOLDMAN SACHS GROUP INC/THE	1.9480%	2,153,000	2,060,108	2,065,142
GOLDMAN SACHS GROUP INC/THE	4.2500%	1,095,000	1,095,008	1,092,185
GOLDMAN SACHS GROUP INC/THE	2.3830%	3,900,000	3,305,579	3,340,318
GOLDMAN SACHS GROUP INC/THE	1.5420%	250,000	249,998	239,182
GOLDMAN SACHS GROUP INC/THE	6.4840%	150,000	150,000	158,447
GOLDMAN SACHS GROUP INC/THE	4.3870%	400,000	400,000	399,354
GOLDMAN SACHS GROUP INC/THE	4.4820%	399,000	399,000	398,032
GOLDMAN SACHS GROUP INC/THE	5.7270%	6,700,000	6,700,000	6,911,667
GOLDMAN SACHS GROUP INC/THE	5.0160%	930,000	930,000	904,289
GOLDMAN SACHS GROUP INC/THE	5.5610%	430,000	430,000	418,995
GOLDMAN SACHS GROUP INC/THE	5.2070%	545,000	546,062	552,414
GOLDMAN SACHS GROUP INC/THE	5.7340%	205,000	205,000	204,179
GOLDMAN SACHS GROUP INC/THE	5.5360%	1,875,000	1,891,126	1,901,177
GOLUB CAPITAL BDC INC	6.0000%	418,000	413,094	419,696
GOLUB CAPITAL BDC INC	2.5000%	25,000	24,966	24,083
GOLUB CAPITAL PARTNE 1A B 144A	8.1120%	255,000	255,042	255,026
GOLUB CAPITAL PRIVATE CRE 144A	5.8000%	700,000	693,375	691,864
GOODMAN US FINANCE THREE 144A	3.7000%	1,860,000	1,855,231	1,807,277
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	1,445,000	1,445,068	1,303,465
GRAHAM PACKAGING CO INC 144A	7.1250%	1,070,000	1,070,030	1,045,128
GRAPHIC PACKAGING INTERNA 144A	3.7500%	135,000	129,314	123,352
GRAPHIC PACKAGING INTERNA 144A	6.3750%	150,000	150,031	150,342
GREAT LAKES DREDGE & DOCK 144A	5.2500%	1,760,000	1,760,018	1,593,726
GREYSTAR REAL ESTATE PART 144A	7.7500%	545,000	549,855	569,706
GROUNDWORKS 3/24 COV-LITE TL	0.0000%	138,656	137,269	135,501
GROUNDWORKS 3/24 DELAYED TL	0.0000%	25,627	25,499	25,044
GS MORTGAGE SECURI BWTR A 144A	2.9540%	111,910	84,597	95,613
GS MORTGAGE SECURI RIVR A 144A	5.5690%	5,390,715	4,163,068	4,180,992
GS MORTGAGE SECURIT 70P D 144A	7.5311%	530,000	528,595	539,054
GS MORTGAGE SECURITIES GC13 XA	0.0000%	113,706	1,069	1
GS MORTGAGE SECURITIES GC26 B	4.2150%	135,000	124,702	128,076
GSAA HOME EQUITY TRUST 15 1A1	4.9511%	157,767	151,231	136,709
GSAMP TRUST 2006-FM2 FM2 A1	4.7211%	970,365	605,449	324,427
GSAMP TRUST 2006-HE8 HE8 A2C	4.7811%	376,396	370,360	367,419
GSAMP TRUST 2006-NC2 NC2 A2D	4.9211%	707,862	560,360	388,379
GSAMP TRUST 2007-FM2 FM2 A2C	4.6011%	1,268,771	969,524	756,190
GSR MORTGAGE LOAN TRUS AR2 1A2	4.4455%	7,295	9,582	6,128
GSR MORTGAGE LOAN TRUS OA1 1A1	4.8811%	1,533,356	708,880	327,593
GSR MORTGAGE LOAN TRUST 11 1A1	7.3309%	30,040	27,567	30,387
GUARDIAN LIFE GLOBAL FUND 144A	3.2460%	225,000	225,000	220,276
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	149,096	148,724	147,605
GXO LOGISTICS INC	6.2500%	1,200,000	1,194,536	1,238,339
HA SUSTAINABLE INFRASTRUC 144A	6.3750%	1,300,000	1,650,128	1,284,910
HACKENSACK MERIDIAN HEALTH INC	2.8750%	43,000	43,000	27,681
HALEON US CAPITAL LLC	3.3750%	1,500,000	1,491,286	1,470,097
HANESBRANDS 2/23 TLB	0.0000%	262,870	261,937	262,542
HANESBRANDS 2/25 TLB	0.0000%	850,000	847,875	847,518
HANESBRANDS INC 144A	9.0000%	2,350,000	2,358,681	2,476,234
HARBOR FREIGHT TOOLS 5/24 TLB	0.0000%	208,950	208,428	203,442
HARBORVIEW MORTGAGE LO 11 3A1A	5.1344%	7,898	8,486	7,545
HARBORVIEW MORTGAGE LO 12 1A1A	4.8444%	499,816	459,387	392,178
HARBORVIEW MORTGAGE LOA 1 2A1A	4.9744%	11,043	10,318	11,142
HARBORVIEW MORTGAGE LOA 2 2A1A	4.8744%	14,578	13,570	13,972
HARBORVIEW MORTGAGE LOA 6 2A1A	4.6244%	769,828	771,644	674,529
HARBORVIEW MORTGAGE LOA 9 2A1A	5.1144%	8,185	8,205	7,775
HARBORVIEW MORTGAGE LOAN 2 1A	7.2956%	18,204	16,736	4,690
HAYWARD INDUSTRIES 5/21 COV-LT	0.0000%	360,653	358,850	359,351
HCA INC	6.1000%	176,000	174,936	170,066
HCA INC	5.7500%	2,900,000	2,893,023	2,926,102
HCA INC	6.2000%	265,000	263,829	263,107
HCA INC	5.2500%	2,325,000	2,302,468	2,331,794
HCA INC	4.5000%	2,410,000	2,398,492	2,401,699
HCA INC	3.5000%	3,115,000	2,514,998	2,375,637
HCA INC	5.8750%	790,000	807,594	814,042
HCA INC	5.6000%	145,000	144,806	145,804
HCA INC	4.1250%	3,600,000	3,762,948	3,495,525
HCA INC	5.1250%	140,000	131,563	129,946
HCA INC	4.6250%	325,000	260,154	258,737
HCA INC	5.4500%	575,000	580,260	580,268

	Coupon	Units	Cost	Market Value
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	164,686	164,361	164,274
HEALTH CARE SERVICE CORP 144A	5.2000%	220,000	219,918	223,772
HEALTHCARE REALTY HOLDINGS LP	2.0000%	429,000	358,780	361,045
HEALTHCARE REALTY HOLDINGS LP	2.4000%	1,038,000	890,822	913,082
HELIOS SOFTWARE HOLDINGS 144A	8.7500%	1,010,000	1,009,863	1,005,049
HERC HOLDINGS INC 144A	5.5000%	5,000	4,956	4,979
HERC HOLDINGS INC 144A	6.6250%	95,000	95,002	95,305
HERSHEY CO/THE	0.9000%	205,000	204,262	203,738
HERSHEY CO/THE	2.3000%	354,000	343,092	345,200
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	950,000	949,887	955,921
HERTZ VEHICLE FINANC 2A D 144A	9.4000%	250,000	254,647	259,658
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	1,900,000	1,899,755	1,967,192
HESS CORP	5.6000%	65,000	59,308	65,165
HESS CORP	5.8000%	63,000	64,769	63,652
HEXCEL CORP	5.8750%	290,000	289,957	295,467
HEXCEL CORP	4.2000%	545,000	532,242	538,364
HIGHTOWER 1/25 COV-LITE TLB	0.0000%	293,663	291,535	291,279
HIGHTOWER HOLDING LLC 144A	9.1250%	215,000	217,545	221,232
HIGHWOODS REALTY LP	4.2000%	600,000	625,412	574,853
HIGHWOODS REALTY LP	7.6500%	1,606,000	1,750,461	1,792,259
HIH TRUST 2024-61P 61P E 144A	8.5109%	100,000	99,457	99,875
HILCORP ENERGY 2/25 TLB	0.0000%	0	0	0
HILCORP ENERGY I LP	0.0000%	100,000	99,756	99,750
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	524,600	513,295	521,919
HILTON DOMESTIC OPERATING 144A	5.8750%	800,000	800,008	802,558
HILTON GRAND VACATIONS BO 144A	5.0000%	2,905,000	2,904,986	2,722,506
HINNT 2024-A LLC A E 144A	8.0000%	33,339	31,066	32,060
HLF FINANCING SARL LLC / 144A	4.8750%	1,025,000	1,025,159	790,484
HLF FINANCING SARL LLC / 144A	12.2500%	495,000	481,625	532,215
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	29,000	28,998	22,191
HOBBS & ASSOCIATES/AIR CONTROL	0.0000%	16,776	16,776	16,517
HOBBS & ASSOCIATES/AIR CONTROL	0.0000%	168,182	167,761	165,588
HOME DEPOT INC/THE	4.2500%	95,000	110,632	79,934
HOME DEPOT INC/THE	5.3000%	30,000	29,536	28,976
HOME DEPOT INC/THE	5.4000%	380,000	380,015	381,830
HOME EQUITY MORTGAGE LOAN C M2	5.1911%	512,267	507,606	506,741
HONDA AUTO RECEIVABLES 20 2 A4	5.2100%	675,000	674,979	688,195
HONDA AUTO RECEIVABLES 20 4 A3	4.3300%	1,210,000	1,209,843	1,208,958
HORIZON AIRCRAFT FINA 1 A 144A	4.4580%	113,467	105,093	108,734
HORIZON AIRCRAFT FINA 1 B 144A	5.2700%	225,200	138,763	173,404
HORMEL FOODS CORP	1.7000%	292,000	274,420	269,457
HOST HOTELS & RESORTS LP	5.5000%	1,760,000	1,745,197	1,724,536
HOST HOTELS & RESORTS LP	2.9000%	1,600,000	1,353,173	1,387,219
HOTWIRE FUNDING LLC 1A A2 144A	5.8930%	220,000	221,772	223,914
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	1,335,000	1,335,000	1,391,982
HOWARD UNIVERSITY	2.5160%	65,000	64,999	63,947
HP INC	2.2000%	175,000	174,982	173,952
HP INC	6.0000%	460,000	476,903	462,857
HP INC	5.5000%	651,000	676,794	660,271
HPS CORPORATE LENDING FUN 144A	5.4500%	2,100,000	2,086,859	2,095,023
HSI ASSET LOAN OBLIGATI WF1 A1	4.5611%	29,702	19,402	8,583
HUB INTERNATIONAL 1/25 TLB	0.0000%	2,775,099	2,762,231	2,761,334
HUB INTERNATIONAL 7/24 TLB	0.0000%	0	0	0
HUB INTERNATIONAL LTD 144A	7.3750%	270,000	272,222	274,909
HUB INTERNATIONAL LTD 144A	7.2500%	595,000	596,159	612,854
HUB INTERNATIONAL LTD 144A	5.6250%	60,000	60,000	58,036
HUBBELL INC	2.3000%	428,000	370,806	370,965
HUDSON PACIFIC PROPERTIES LP	4.6500%	200,000	167,296	151,182
HUDSON PACIFIC PROPERTIES LP	5.9500%	850,000	748,076	737,960
HUMANA INC	5.3750%	1,300,000	1,299,401	1,310,114
HUMANA INC	1.3500%	225,000	224,926	211,929
HUNT COS INC 144A	5.2500%	1,976,000	1,896,636	1,888,609
HUNTER DOUGLAS 1/25 (USD)	0.0000%	235,471	234,294	224,345
HUNTINGTON BANCSHARES INC/OH	6.2080%	240,000	240,000	249,833
HUNTINGTON BANCSHARES INC/OH	5.2720%	200,000	199,986	202,128
HYATT HOTELS CORP	5.7500%	715,000	714,677	721,832
HYATT HOTELS CORP	5.2500%	235,000	237,606	237,283
HYATT HOTELS CORP	5.3750%	600,000	605,903	597,632
HYATT HOTELS CORP	4.3750%	100,000	97,198	98,392
HYUNDAI AUTO LEASE S B A4 144A	5.3900%	310,000	309,984	314,026
HYUNDAI AUTO RECEIVABLES C A3	5.3900%	1,024,870	1,024,871	1,028,639
HYUNDAI CAPITAL AMERICA 144A	6.0000%	3,700,000	3,699,110	3,710,370
HYUNDAI CAPITAL AMERICA 144A	5.2500%	200,000	199,570	201,546
HYUNDAI CAPITAL AMERICA 144A	1.5000%	5,634,000	5,398,245	5,423,127
HYUNDAI CAPITAL AMERICA 144A	5.9500%	175,000	174,901	178,054
HYUNDAI CAPITAL AMERICA 144A	5.5119%	1,500,000	1,525,505	1,503,085
II-VI/COHERENT 12/24 TLB	0.0000%	265,201	262,549	264,483
ILLUMINA INC	4.6500%	310,000	309,842	309,725
IMOLA MERGER CORP 144A	4.7500%	2,965,000	2,789,157	2,815,704
IMPAC SECURED ASSETS TRU 4 A2C	4.9611%	3,117,187	2,229,756	2,687,855
IMPERIAL FUND MOR NQM1 A1 144A	1.0710%	92,249	92,249	79,705
IMPERIAL FUND MOR NQM2 A1 144A	1.0730%	88,653	88,652	73,816
IMPERIAL FUND MOR NQM3 A1 144A	1.5950%	129,758	129,757	111,367
INC RESEARCH / INVENTIV HEALTH	0.0000%	100,000	99,125	95,396
INDIANA UNIVERSITY HEALTH INC	2.8520%	60,000	59,998	37,975

	Coupon	Units	Cost	Market Value
INDYMAC INDX MORTGAG AR12 2A1A	4.9211%	405,302	412,179	371,821
INEOS 12/24 (USD) COV-LITE	0.0000%	263,677	261,040	251,284
INGERSOLL RAND INC	5.4000%	250,000	249,315	256,044
INSIGHT ENTERPRISES INC 144A	6.6250%	240,000	242,629	241,878
INTEL CORP	5.9000%	280,000	275,455	262,413
INTEL CORP	4.8000%	41,000	36,747	35,218
INTEL CORP	3.7500%	600,000	587,383	587,547
INTEL CORP	3.2500%	450,000	301,047	282,329
INTEL CORP	3.9000%	300,000	284,531	285,790
INTEL CORP	3.0500%	165,000	106,465	97,014
INTEL CORP	4.2500%	34,000	28,179	27,073
INTEL CORP	5.6000%	395,000	364,679	359,212
INTEL CORP	4.6000%	111,000	103,628	95,979
INTEL CORP	5.1250%	450,000	462,115	453,163
INTEL CORP	4.9000%	497,000	425,618	407,375
INTEL CORP	2.8000%	151,000	105,374	100,143
INTEL CORP	4.7500%	2,215,000	1,860,327	1,784,665
INTEL CORP	5.6250%	45,000	44,995	42,483
INTEL CORP	4.8750%	1,097,000	1,100,045	1,099,622
INTEL CORP	5.7000%	272,000	257,916	250,022
INTERCONTINENTAL EXCHANGE INC	3.0000%	980,000	638,635	638,617
INTERFACE INC 144A	5.5000%	1,235,000	1,235,033	1,202,600
INTERNATIONAL BUSINESS MACHINE	4.0000%	511,000	408,790	421,549
INTERNET BRANDS 4/23 COV-LITE	0.0000%	467,629	462,947	442,204
INTERPUBLIC GROUP OF COS INC/T	3.3750%	67,000	66,877	50,052
INTERSTATE POWER AND LIGHT CO	3.5000%	85,000	88,189	60,060
INVITATION HOMES OPERATING PAR	4.1500%	2,200,000	2,195,750	2,052,669
INVITATION HOMES OPERATING PAR	4.8750%	475,000	463,942	454,433
IPALCO ENTERPRISES INC	5.7500%	800,000	798,036	808,672
IQVIA INC	6.2500%	665,000	664,250	692,451
IQVIA INC	5.7000%	490,000	488,989	498,737
IRON MOUNTAIN 12/23 TLB	0.0000%	282,150	280,034	280,212
IRON MOUNTAIN INC 144A	7.0000%	175,000	175,055	178,977
IRON MOUNTAIN INC 144A	6.2500%	35,000	34,997	34,663
IRON MOUNTAIN INC 144A	5.2500%	150,000	137,423	143,825
ITC HOLDINGS CORP 144A	4.9500%	400,000	401,999	402,787
J M SMUCKER CO/THE	5.9000%	75,000	74,979	78,419
JABIL INC	1.7000%	370,000	369,985	359,351
JABIL INC	5.4500%	365,000	363,519	371,912
JB POINDEXTER & CO INC 144A	8.7500%	2,035,000	2,050,750	2,091,325
JBS USA LUX SARL / JBS US 144A	6.3750%	435,000	428,683	444,513
JBS USA LUX SARL / JBS US 144A	5.9500%	405,000	404,180	416,259
JC PENNEY CORP INC	6.3750%	0	0	0
JELD-WEN INC 144A	7.0000%	1,165,000	1,164,563	1,033,541
JERSEY CENTRAL POWER & LI 144A	4.3000%	620,000	636,429	617,285
JERSEY CENTRAL POWER & LI 144A	5.1000%	365,000	363,763	360,850
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	461,001	399,293	399,769
JETBLUE 8/24 TLB	0.0000%	124,375	121,888	120,222
JETBLUE AIRWAYS CORP / JE 144A	9.8750%	60,000	58,849	59,225
JOHN DEERE CAPITAL CORP	4.7500%	700,000	699,833	704,115
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	281,607	281,578	282,423
JOHN DEERE OWNER TRUST 20 C A3	4.0600%	2,311,000	2,281,639	2,296,086
JOHNSON & JOHNSON	5.2500%	415,000	414,693	416,822
JOHNSON & JOHNSON	3.7000%	855,000	890,291	922,574
JOHNSON & JOHNSON	0.9500%	1,325,000	1,324,193	1,231,688
JOHNSON & JOHNSON	2.4500%	140,000	99,677	78,279
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	209,475	208,951	207,577
JONES LANG LASALLE INC	6.8750%	1,320,000	1,312,402	1,401,650
JOSTENS/CHAMP ACQUISITION 11/2	0.0000%	100,000	99,000	100,458
JP MORGAN CHASE CO CCDC A 144A	7.2355%	2,800,000	2,746,631	2,957,895
JP MORGAN CHASE COM C16 D 144A	5.0464%	73,492	66,902	68,855
JP MORGAN MORTGAG LTV3 B4 144A	4.3422%	447,626	452,674	404,999
JP MORGAN MORTGAGE 10 B4 144A	2.8273%	132,066	120,546	101,498
JP MORGAN MORTGAGE ACQ WMC3 A3	4.6611%	194,219	207,031	144,566
JP MORGAN MORTGAGE ACQU HE2 M1	4.8911%	1,300,000	1,196,120	1,231,812
JP MORGAN MORTGAGE T 7 B1 144A	2.7948%	453,826	453,547	371,946
JP MORGAN MORTGAGE TRUS A1 6A1	5.6835%	9,747	10,494	9,432
JP MORGAN MORTGAGE TRUS A2 1A1	0.0000%	13,035	11,940	6,802
JPMBB COMMERCIAL MORTGA C23 XA	0.5095%	109,670	5,282	1
JPMORGAN CHASE & CO	5.0400%	1,016,000	1,016,000	1,024,819
JPMORGAN CHASE & CO	3.3000%	950,000	950,202	940,340
JPMORGAN CHASE & CO	5.6000%	407,000	405,282	415,415
JPMORGAN CHASE & CO	4.8500%	222,000	242,181	205,034
JPMORGAN CHASE & CO	1.0450%	150,000	150,000	146,728
JPMORGAN CHASE & CO	4.1250%	1,495,000	1,503,134	1,489,073
JPMORGAN CHASE & CO	3.8820%	1,465,000	1,394,869	1,274,562
JPMORGAN CHASE & CO	1.9530%	49,000	41,548	41,684
JPMORGAN CHASE & CO	3.7020%	844,000	906,790	812,153
JPMORGAN CHASE & CO	4.2030%	872,000	901,345	860,376
JPMORGAN CHASE & CO	2.5450%	2,895,000	2,488,122	2,503,774
JPMORGAN CHASE & CO	3.5400%	187,000	181,236	183,253
JPMORGAN CHASE & CO	2.9630%	1,060,000	937,387	935,707
JPMORGAN CHASE & CO	4.3230%	250,000	250,000	248,776
JPMORGAN CHASE & CO	4.8510%	712,000	716,000	716,548
JPMORGAN CHASE & CO	4.9120%	5,900,000	5,763,520	5,853,085

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	2.5800%	272,000	272,000	238,988
JPMORGAN CHASE & CO	6.0870%	2,400,000	2,400,000	2,512,812
JPMORGAN CHASE & CO	5.2990%	885,000	885,000	903,053
JPMORGAN CHASE & CO	3.9600%	3,200,000	3,125,437	3,184,046
JPMORGAN CHASE & CO	5.3360%	210,000	210,000	212,236
JPMORGAN CHASE & CO	5.5710%	2,300,000	2,300,000	2,345,965
JPMORGAN CHASE & CO	5.5810%	1,700,000	1,702,901	1,753,480
JPMORGAN CHASE & CO	5.2940%	1,021,000	1,021,768	1,025,081
JPMORGAN CHASE & CO	4.9460%	1,095,000	1,088,174	1,071,582
JPMORGAN CHASE & CO	5.1400%	710,000	710,227	721,073
JPMORGAN CHASE & CO	5.2983%	2,300,000	2,300,000	2,315,468
JPMORGAN CHASE & CO	3.6500%	990,000	963,057	967,872
JPMORGAN CHASE BANK NA	5.1100%	1,750,000	1,750,000	1,772,902
KAISER FOUNDATION HOSPITALS	3.0020%	101,000	100,999	65,613
KAISER FOUNDATION HOSPITALS	2.8100%	29,000	29,000	20,796
KASEYA 2/25 TL	0.0000%	135,000	134,325	134,410
KB HOME	4.8000%	120,000	115,559	114,480
KENNEDY-WILSON INC	5.0000%	185,000	154,013	162,796
KENNEDY-WILSON INC	4.7500%	4,170,000	3,487,648	3,782,560
KENTUCKY UTILITIES CO	5.1250%	350,000	347,289	338,206
KEURIG DR PEPPER INC	3.9500%	252,000	245,583	245,133
KEURIG DR PEPPER INC	4.5970%	50,000	50,103	50,046
KEYBANK NA/CLEVELAND OH	4.1500%	1,500,000	1,499,947	1,495,917
KEYSIGHT TECHNOLOGIES INC	4.9500%	135,000	134,868	132,189
KIDDE GLOBAL 10/24 TLB	0.0000%	300,000	297,000	293,874
KILROY REALTY LP	6.2500%	790,000	773,384	783,252
KIMBERLY-CLARK CORP	3.1000%	45,000	41,106	42,182
KIMBERLY-CLARK CORP	2.8750%	160,000	159,547	106,080
KIMBERLY-CLARK CORP	3.2000%	54,000	50,480	51,840
KINDER MORGAN INC	5.0000%	330,000	329,568	332,750
KINDER MORGAN INC	4.8000%	625,000	584,511	604,980
KINDER MORGAN INC	1.7500%	205,000	204,883	196,143
KINDER MORGAN INC	5.9500%	270,000	268,774	263,948
KINETIK HOLDINGS LP 144A	6.6250%	455,000	460,688	462,236
KINETIK HOLDINGS LP 144A	5.8750%	1,240,000	1,234,891	1,227,084
KODIAK BUILDING PARTNERS 11/24	0.0000%	100,000	99,500	95,857
KRAFT HEINZ FOODS CO	4.8750%	800,000	716,857	692,413
KRAFT HEINZ FOODS CO	5.4000%	2,000,000	2,009,623	2,015,905
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	1,145,000	1,145,000	1,117,846
KROGER CO/THE	5.6500%	180,000	179,209	169,978
KUBOTA CREDIT OWNER 1A A3 144A	4.6700%	1,216,000	1,215,958	1,224,840
KUBOTA CREDIT OWNER 2A A4 144A	5.1900%	210,000	209,977	214,410
LABL INC 144A	8.6250%	325,000	320,659	242,125
LABORATORY CORP OF AMERICA HOL	4.8000%	1,439,000	1,387,317	1,385,543
LAMAR MEDIA CORP	3.7500%	125,000	118,399	118,944
LAZARD GROUP LLC	6.0000%	500,000	499,829	519,587
LAZARD GROUP LLC	4.3750%	626,000	622,126	616,369
LBM ACQUISITION LLC 144A	6.2500%	445,000	419,250	378,962
LCM INVESTMENTS HOLDINGS 144A	8.2500%	2,200,000	2,255,000	2,283,349
LEEWARD RENEWABLE ENERGY 144A	4.2500%	40,000	34,100	35,226
LEHMAN BRTH HLD (RIC) ESCROW	0.0000%	900,000	771,043	0
LEHMAN XS TRUST SERIE 12N 1A3A	4.8411%	433,581	412,896	416,834
LENNAR CORP	5.0000%	2,600,000	3,032,640	2,615,666
LENNOX INTERNATIONAL INC	5.5000%	250,000	249,813	256,463
LENNOX INTERNATIONAL INC	1.3500%	39,000	39,047	38,527
LEVEL 3 FINANCING INC 144A	10.0000%	1,100,540	1,056,518	1,095,973
LEVEL 3 FINANCING INC 144A	10.5000%	100,000	107,427	110,000
LEVEL 3 FINANCING INC 144A	4.0000%	2,540,000	1,897,464	1,905,000
LEVEL 3 FINANCING INC 144A	3.7500%	1,310,000	860,494	952,993
LEVEL 3 FINANCING INC 144A	3.8750%	50,000	38,084	37,740
LEVEL 3 FINANCING INC 144A	4.8750%	50,000	43,745	42,268
LFS TOPCO LLC 144A	5.8750%	2,645,000	2,585,150	2,586,383
LIBERTY UTILITIES CO 144A	5.5770%	1,200,000	1,200,004	1,228,194
LIBERTY UTILITIES FINANCE 144A	2.0500%	1,100,000	1,097,544	946,255
LIFEPOINT HEALTH INC 144A	11.0000%	1,723,000	1,901,806	1,873,089
LIFEPOINT HEALTH INC 144A	8.3750%	965,000	965,450	971,619
LIVE NATION ENTERTAINMENT 144A	3.7500%	585,000	549,082	556,637
LIVE NATION ENTERTAINMENT 144A	6.5000%	570,000	572,734	575,688
LKQ CORP	5.7500%	510,000	521,015	521,376
LONG BEACH MORTGAGE LOA WL1 M4	5.4911%	1,436,794	1,435,523	1,403,811
LONG BEACH MORTGAGE LOAN 2 1A	4.8011%	1,383,726	1,017,779	1,072,789
LONG BEACH MORTGAGE LOAN 3 1A	4.9611%	439,719	373,908	430,367
LONG BEACH MORTGAGE LOAN 4 1A1	5.0011%	16,811	17,895	16,506
LONG BEACH MORTGAGE LOAN 8 2A3	4.7611%	1,520,164	607,191	403,739
LONG BEACH MORTGAGE LOAN 8 2A4	4.9211%	1,430,742	605,767	381,728
LOUISIANA LOCAL GOVERN M ELL A2	4.1450%	5,745,000	5,634,087	5,631,737
LOUISIANA LOCAL GOVERN M ELL A3	4.2750%	20,000	20,003	19,322
LOUISIANA LOCAL GOVERN M ELL A4	4.4750%	50,000	50,006	47,480
LPL HOLDINGS INC	6.0000%	230,000	233,545	234,736
LPL HOLDINGS INC	6.7500%	555,000	583,125	586,757
LPL HOLDINGS INC	5.6500%	625,000	623,658	618,896
LUMINENT MORTGAGE TRUST 2 A1A	4.8411%	1,160,196	694,912	823,672
LYB INTERNATIONAL FINANCE III	5.5000%	255,000	252,574	253,270
LYB INTERNATIONAL FINANCE III	1.2500%	69,000	68,977	67,797
LYB INTERNATIONAL FINANCE III	4.2000%	529,000	385,310	395,080

	Coupon	Units	Cost	Market Value
M&T BANK CORP	7.4130%	915,000	946,839	985,723
M&T BANK CORP	6.0820%	402,000	398,791	416,332
M&T BANK CORP	4.8330%	315,000	314,989	315,149
M/I HOMES INC	4.9500%	150,000	146,674	145,575
M/I HOMES INC	3.9500%	140,000	131,227	127,781
MADISON IAQ LLC 144A	4.1250%	455,000	455,004	429,405
MADISON SAFETY 9/24 TLB	0.0000%	99,750	99,501	99,532
MAGNOLIA OIL & GAS OPERAT 144A	6.8750%	1,050,000	1,050,000	1,048,063
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	196,603	195,620	177,816
MARATHON PETROLEUM CORP	3.8000%	310,000	309,836	302,841
MARATHON PETROLEUM CORP	5.1500%	930,000	926,778	935,598
MARATHON PETROLEUM CORP	5.7000%	210,000	208,569	209,134
MARKEL GROUP INC	6.0000%	15,000	14,947	15,125
MARRIOTT INTERNATIONAL INC/MD	5.0000%	805,000	801,312	815,019
MARRIOTT INTERNATIONAL INC/MD	5.5000%	390,000	384,965	385,650
MARRIOTT INTERNATIONAL INC/MD	2.8500%	1,867,000	1,785,744	1,660,196
MARRIOTT INTERNATIONAL INC/MD	4.9000%	55,000	54,513	55,326
MARRIOTT INTERNATIONAL INC/MD	5.3000%	200,000	197,598	199,574
MARRIOTT INTERNATIONAL INC/MD	4.8750%	175,000	173,273	175,918
MARRIOTT INTERNATIONAL INC/MD	5.5500%	485,000	483,034	498,842
MARRIOTT INTERNATIONAL INC/MD	5.4500%	1,365,000	1,360,545	1,380,093
MARRIOTT INTERNATIONAL INC/MD	5.3500%	580,000	573,047	574,519
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	495,000	446,396	454,076
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	2,255,000	2,006,950	2,147,153
MARS INC 144A	5.0000%	1,500,000	1,496,987	1,506,484
MARS INC 144A	4.8000%	1,640,000	1,638,839	1,649,380
MARS INC 144A	5.2000%	2,600,000	2,595,464	2,613,018
MARS INC 144A	5.8000%	40,000	39,767	40,097
MARS INC 144A	5.7000%	785,000	783,679	784,336
MARSH & MCLENNAN COS INC	3.7500%	1,150,000	1,149,552	1,142,952
MARSH & MCLENNAN COS INC	4.5500%	1,500,000	1,498,509	1,507,075
MARSH & MCLENNAN COS INC	5.4000%	250,000	248,785	241,351
MARSH & MCLENNAN COS INC	5.7000%	1,107,000	1,103,760	1,123,587
MARTIN MARIETTA MATERIALS INC	5.5000%	200,000	196,042	190,262
MARTIN MARIETTA MATERIALS INC	3.2000%	99,000	69,392	64,722
MARVELL TECHNOLOGY INC	5.7500%	415,000	421,982	427,704
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	1,045,000	1,045,000	872,634
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	140,000	139,596	119,596
MASSMUTUAL GLOBAL FUNDING 144A	4.9500%	300,000	299,862	302,387
MASTERBRAND INC 144A	7.0000%	1,015,000	1,022,299	1,013,098
MASTERCARD INC	3.8500%	150,000	166,931	118,781
MASTERCARD INC	3.3500%	861,000	809,488	819,167
MASTERCARD INC	4.5500%	690,000	688,488	672,450
MASTERCARD INC	2.9500%	50,000	47,647	47,468
MASTR ASSET BACKED SECU NC1 M1	5.1611%	457,368	447,684	433,335
MASTR ASSET BACKED SECU NC1 M2	5.1911%	226,001	228,556	223,975
MASTR ASSET BACKED SECU NC3 A1	4.7011%	450,418	350,857	197,760
MATADOR RESOURCES CO 144A	6.5000%	2,165,000	2,165,863	2,145,585
MATADOR RESOURCES CO 144A	6.8750%	170,000	169,746	172,149
MAUSER PACKAGING SOLUTION 144A	7.8750%	115,000	114,791	112,700
MAUSER PACKAGING SOLUTION 144A	9.2500%	175,000	174,570	165,077
MAYO CLINIC	3.1960%	32,000	32,000	20,819
MCAFEE 12/24 TLB	0.0000%	423,184	421,068	403,189
MCAFEE CORP 144A	7.3750%	465,000	411,525	411,560
MCDONALD'S CORP	3.6250%	1,385,000	1,418,031	1,014,703
MCKESSON CORP	0.9000%	320,000	319,983	312,287
MCLAREN HEALTH CARE CORP	4.3860%	400,000	490,942	338,084
MEDICAL SOLUTIONS 11/21 COV-LI	0.0000%	204,403	203,545	130,409
MEDLINE BORROWER LP 144A	5.2500%	2,697,000	2,661,332	2,587,969
MEDLINE BORROWER LP 144A	3.8750%	448,000	431,987	418,761
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	430,782	428,628	429,796
MEMORIAL HEALTH SERVICES	3.4470%	75,000	74,996	54,264
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	18,000	18,000	11,885
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	827,000	826,525	830,184
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	700,000	699,321	703,454
MERCER INTERNATIONAL INC	5.1250%	1,690,000	1,700,147	1,448,304
MERCK & CO INC	1.9000%	600,000	558,272	551,706
MERRILL LYNCH MORTGAGE I A10 A	4.8611%	45,693	48,013	44,615
MERRILL LYNCH MORTGAGE I A4 3A	7.1595%	2,851	3,365	2,746
MERRILL LYNCH MORTGAGE IN 3 5A	4.9411%	7,367	7,737	7,009
MERRILL LYNCH MORTGAGE WMC1 M1	5.1911%	745,743	758,376	738,082
META PLATFORMS INC	5.6000%	1,100,000	1,097,063	1,108,943
META PLATFORMS INC	3.8500%	45,000	42,110	42,562
META PLATFORMS INC	4.5500%	580,000	579,748	581,442
META PLATFORMS INC	4.7500%	1,300,000	1,297,667	1,290,772
META PLATFORMS INC	5.4000%	890,000	888,356	872,027
METLIFE SECURITIZATI 1A A 144A	3.0000%	22,894	23,103	21,745
MF1 2024-FL14 LLC FL14 C 144A	7.6089%	140,000	139,324	139,944
MFA 2020-NQM1 TRU NQM1 A1 144A	2.4790%	19,692	19,692	18,938
MFA 2020-NQM3 TRU NQM3 A1 144A	1.0140%	25,843	25,843	24,264
MFA 2021-INV1 TRU INV1 A1 144A	0.8520%	29,717	29,718	28,483
MFA 2021-INV2 TRU INV2 A1 144A	1.9060%	100,104	100,102	88,320
MFA 2021-NQM1 TRU NQM1 A1 144A	1.1530%	49,696	49,705	46,255
MFA 2021-NQM2 TRU NQM2 A1 144A	1.0290%	65,145	65,150	56,719
MICHAELS COS INC/THE 144A	5.2500%	120,000	106,896	82,380

	Coupon	Units	Cost	Market Value
MICHAELS STORES 4/21 COV-LITE	0.0000%	0	0	0
MICRON TECHNOLOGY INC	5.3750%	3,160,000	3,220,934	3,214,060
MICRON TECHNOLOGY INC	5.8000%	485,000	494,668	496,639
MICRON TECHNOLOGY INC	2.7030%	270,000	231,421	230,591
MICROSOFT CORP	2.6750%	2,499,000	1,753,418	1,492,527
MICROSOFT CORP	2.5250%	993,000	980,373	622,043
MID-AMERICA APARTMENTS LP	4.0000%	746,000	745,439	743,525
MIDAMERICAN ENERGY CO	3.9500%	150,000	156,008	117,640
MIDAMERICAN ENERGY CO	3.1500%	40,000	39,801	26,838
MIDAMERICAN ENERGY CO	4.2500%	25,000	24,865	20,370
MID-ATLANTIC INTERSTATE T 144A	4.1000%	1,000,000	1,095,473	988,069
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	103,277	99,224
MILEAGE PLUS HOLDINGS LLC 144A	6.5000%	225,000	225,854	225,970
MILL CITY MORTGAG NMR1 A1 144A	1.1250%	119,005	119,815	113,116
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	170,045	170,787	165,106
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	1,640,128	1,649,620	1,577,259
MILL CITY MORTGAGE L 2 A1 144A	3.5000%	3,292	3,280	3,278
MILL CITY MORTGAGE L 3 A1 144A	2.7500%	3,220	3,226	3,206
MILL CITY MORTGAGE L 3 A1 144A	3.5000%	43,293	42,926	42,482
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	920,375	925,008	902,354
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	73,773	73,589	73,635
MMAF EQUIPMENT FINAN A A5 144A	1.5600%	200,000	175,168	189,293
MOMENTIVE 3/23 TL	0.0000%	245,625	235,800	243,844
MONDELEZ INTERNATIONAL INC	4.6250%	1,800,000	1,306,954	1,303,245
MORGAN STANLEY	5.0000%	580,000	591,564	581,906
MORGAN STANLEY	5.0500%	250,000	249,999	250,875
MORGAN STANLEY	5.2500%	1,885,000	1,837,107	1,885,931
MORGAN STANLEY	1.5930%	6,400,000	6,203,390	6,198,034
MORGAN STANLEY	1.7940%	294,000	294,691	246,333
MORGAN STANLEY	1.9280%	1,475,000	1,472,122	1,235,785
MORGAN STANLEY	3.5910%	2,425,000	2,405,525	2,364,599
MORGAN STANLEY	3.6220%	10,000	10,868	9,442
MORGAN STANLEY	2.9430%	901,000	768,297	790,306
MORGAN STANLEY	5.5160%	460,000	459,999	449,373
MORGAN STANLEY	1.5120%	2,989,000	2,856,819	2,873,200
MORGAN STANLEY	0.9850%	200,000	200,000	195,065
MORGAN STANLEY	5.4240%	240,000	240,000	242,796
MORGAN STANLEY	5.4490%	1,271,000	1,290,674	1,299,955
MORGAN STANLEY	2.6990%	455,000	408,741	412,204
MORGAN STANLEY	5.8310%	835,000	835,000	865,282
MORGAN STANLEY	5.6520%	1,100,000	1,099,989	1,122,767
MORGAN STANLEY	5.6560%	1,155,000	1,154,998	1,190,756
MORGAN STANLEY	2.5110%	1,118,000	975,942	959,614
MORGAN STANLEY	5.2300%	325,000	325,079	330,288
MORGAN STANLEY	5.3971%	4,000,000	3,999,900	4,032,136
MORGAN STANLEY ABS CAP HE2 A2C	4.5711%	1,949,748	1,016,351	881,198
MORGAN STANLEY ABS CAP HE4 A2C	4.6711%	1,760,773	1,141,696	556,798
MORGAN STANLEY ABS CAP HE8 A2C	4.5811%	1,865,551	1,062,668	810,512
MORGAN STANLEY ABS CAP NC2 A2A	4.5511%	189,993	141,655	82,070
MORGAN STANLEY ABS CAP WMC4 M6	5.4911%	634,941	628,886	589,944
MORGAN STANLEY ABS CAPI HE3 M1	5.2961%	188,879	192,213	190,469
MORGAN STANLEY BANK C9 D 144A	3.9295%	105,000	90,081	95,361
MORGAN STANLEY BANK OF C26 XA	1.0339%	204,833	18,450	30
MORGAN STANLEY CAP 150E A 144A	3.9120%	500,000	491,442	448,688
MORGAN STANLEY DIRECT LENDING	6.1500%	800,000	792,526	808,813
MORGAN STANLEY IXIS REAL 2 A1	4.4911%	1,983	2,146	631
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.8411%	239,714	228,657	177,389
MORTGAGEIT TRUST 2004-2 2 A1	5.1811%	46,987	46,996	46,921
MOTOROLA SOLUTIONS INC	2.7500%	590,000	584,540	522,665
MOTOROLA SOLUTIONS INC	2.3000%	195,000	177,533	170,410
MOTOROLA SOLUTIONS INC	5.4000%	385,000	384,618	389,501
MOUNT NITTANY MEDICAL CENTER O	3.7990%	40,000	40,006	29,777
MPH ACQUISITION HOLDINGS 144A	11.5000%	197,137	251,864	171,204
MPLX LP	5.0000%	3,200,000	3,178,146	3,123,507
MPLX LP	5.5000%	7,000	6,920	6,974
MPLX LP	4.5000%	190,000	166,881	166,837
MPLX LP	4.1250%	1,749,000	1,746,977	1,733,686
MPLX LP	4.9000%	375,000	351,278	307,018
MPLX LP	4.7000%	541,000	545,862	442,713
MPLX LP	5.2000%	25,000	27,409	21,992
MPT OPERATING PARTNERSHIP LP /	3.5000%	697,000	517,010	464,612
MRFC MORTGAGE PASS-THR TBC3 A1	4.8763%	2,173	2,240	2,104
MSCI INC 144A	4.0000%	700,000	647,086	668,617
MSD INVESTMENT CORP 144A	6.2500%	345,000	341,405	341,399
NABORS INDUSTRIES INC 144A	8.8750%	1,430,000	1,431,556	1,241,657
NABORS INDUSTRIES INC 144A	9.1250%	145,000	145,121	145,048
NARRAGANSETT ELECTRIC CO/ 144A	5.3500%	1,600,000	1,598,972	1,605,458
NASDAQ INC	3.8500%	170,000	169,977	168,637
NASDAQ INC	5.6500%	696,000	695,930	697,640
NATIONAL FUEL GAS CO	5.9500%	779,000	778,470	793,816
NATIONAL HEALTH INVESTORS INC	3.0000%	269,000	224,059	233,005
NATIONAL INTERGOVERNMENTAL PUR	0.0000%	139,301	138,027	138,027
NATIONAL RURAL UTILITIES COOPE	1.0000%	165,000	164,901	158,476
NATIONAL RURAL UTILITIES COOPE	5.0000%	100,000	99,775	101,880
NATIONAL RURAL UTILITIES COOPE	3.9000%	425,000	424,887	415,577

	Coupon	Units	Cost	Market Value
NATIONAL RURAL UTILITIES COOPE	5.8000%	2,600,000	2,665,282	2,722,637
NATIONAL SECURITIES CLEAR 144A	5.0000%	1,850,000	1,864,447	1,875,472
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	1,103,000	975,299	1,093,977
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	625,000	620,418	649,229
NATIONSTAR MORTGAGE HOLDI 144A	5.1250%	345,000	321,713	344,116
NAVICURE/WAYSTAR 12/24 TLB	0.0000%	182,953	182,509	181,961
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	282,248	270,758	279,219
NCR ATLEOS 10/24 TLB	0.0000%	111,067	107,457	111,344
NCR ATLEOS CORP 144A	9.5000%	205,000	216,337	222,283
NCR VOYIX CORP 144A	5.0000%	485,000	501,824	466,677
NCR VOYIX CORP 144A	5.1250%	603,000	603,004	574,305
NECESSITY RETAIL REIT INC 144A	4.5000%	3,380,000	3,213,239	3,185,967
NEP 12/23 PIK TLB	0.0000%	140,915	140,837	130,805
NEP 9/18 (USD) 2ND LIEN TL	0.0000%	205,000	204,806	155,288
NEPTUNE BIDCO US INC 144A	9.2900%	1,860,000	1,781,658	1,613,830
NESTLE CAPITAL CORP 144A	4.8750%	900,000	899,612	901,139
NETAPP INC	5.5000%	235,000	235,000	236,814
NETAPP INC	5.7000%	345,000	344,636	344,422
NETFLIX INC	3.6250%	700,000	967,071	771,992
NETFLIX INC	4.6250%	300,000	456,069	345,124
NETFLIX INC	4.8750%	1,367,000	1,607,408	1,386,706
NETFLIX INC	5.4000%	95,000	94,805	93,196
NETFLIX INC 144A	4.8750%	400,000	469,596	404,227
NETFLIX INC REGS	3.6250%	1,800,000	2,629,429	1,993,766
NETFLIX INC REGS	3.8750%	300,000	350,279	336,141
NEVADA POWER CO	6.2500%	265,000	264,982	262,180
NEVADA POWER CO	3.1250%	1,175,000	2,104,809	762,047
NEW CENTURY HOME EQUITY 2 A2B	4.7611%	344,553	341,280	338,614
NEW CENTURY HOME EQUITY L D M2	5.1461%	3,500,000	3,009,426	3,068,870
NEW ECONOMY ASSETS - 1 A1 144A	1.9100%	250,000	216,580	233,297
NEW ENGLAND POWER CO 144A	2.8070%	535,000	432,202	325,961
NEW ENTERPRISE STONE & LI 144A	5.2500%	2,545,000	2,565,961	2,459,846
NEW ENTERPRISE STONE & LI 144A	9.7500%	580,000	638,842	583,053
NEW RESIDENTIAL M NQ1R A1 144A	0.9426%	51,530	51,530	46,793
NEW RESIDENTIAL M NQ2R A1 144A	0.9405%	21,521	21,521	20,453
NEW RESIDENTIAL M NQM1 A1 144A	2.4641%	40,503	40,503	38,027
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	1,220,851	1,238,950	1,164,206
NEW RESIDENTIAL M RPL1 A1 144A	3.5000%	31,327	66,886	30,203
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	1,578,472	1,586,998	1,511,336
NEW RESIDENTIAL MO 1A A1A 144A	4.0000%	27,476	28,021	26,621
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	564,605	579,572	529,455
NEW RESIDENTIAL MO 4A A1S 144A	5.1911%	65,967	68,040	64,375
NEW RESIDENTIAL MOR 2A A3 144A	4.0000%	30,957	32,380	30,010
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	765,194	789,846	747,489
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	41,000	41,000	28,703
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	1,560,000	1,557,446	1,592,355
NEW YORK STATE ELECTRIC & 144A	2.1500%	600,000	599,132	508,417
NEWELL BRANDS INC	6.3750%	100,000	100,000	97,283
NEWLY WEDS FOODS 2/25 COV-LITE	0.0000%	190,000	189,050	188,575
NEXTERA ENERGY CAPITAL HOLDING	5.0000%	65,000	64,964	65,014
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	95,000	94,740	94,864
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	20,000	19,961	12,410
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	1,310,000	1,310,067	1,248,803
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	3,500,000	3,746,378	3,096,601
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	195,000	194,868	191,267
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	520,000	520,545	520,560
NEXTERA ENERGY CAPITAL HOLDING	5.3000%	110,000	109,986	111,789
NEXTERA ENERGY CAPITAL HOLDING	1.9000%	35,000	34,989	32,289
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	115,000	114,295	109,952
NEXTERA ENERGY CAPITAL HOLDING	5.4500%	955,000	951,446	963,277
NEXTERA ENERGY CAPITAL HOLDING	5.7490%	20,000	19,998	20,081
NGL ENERGY OPERATING LLC 144A	8.1250%	1,345,000	1,352,661	1,354,398
NGP MIDSTREAM 7/24 TL	0.0000%	250,000	247,500	248,750
NGPL PIPECO LLC 144A	4.8750%	1,800,000	1,748,783	1,795,720
NIAGARA MOHAWK POWER CORP 144A	2.7590%	143,000	143,101	122,471
NIAGARA MOHAWK POWER CORP 144A	5.7830%	638,000	638,746	632,633
NISOURCE INC	3.9500%	140,000	139,874	107,685
NISOURCE INC	6.3750%	380,000	379,959	375,490
NISOURCE INC	0.9500%	300,000	299,943	296,093
NISOURCE INC	5.2000%	1,250,000	1,272,806	1,273,093
NISSAN AUTO RECEIVABLES 2 A A4	5.1800%	290,000	289,968	296,171
NISSAN AUTO RECEIVABLES 2 B A3	4.3400%	1,046,000	1,045,903	1,045,823
NISSAN MOTOR ACCEPTANCE C 144A	2.0000%	100,000	100,172	96,292
NISSAN MOTOR ACCEPTANCE C 144A	2.7500%	5,400,000	5,398,877	4,959,287
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	1,200,000	1,199,914	1,139,057
NJ 2025-WBRK WBRK E 144A	6.2777%	50,000	46,455	45,353
NOBLE FINANCE II LLC 144A	8.0000%	293,000	294,271	292,828
NORTHERN OIL & GAS INC 144A	8.1250%	465,000	470,231	466,198
NORTHERN OIL & GAS INC 144A	8.7500%	1,580,000	1,571,851	1,611,530
NORTHERN STATES POWER CO/MN	4.0000%	120,000	118,434	97,250
NORTHERN STATES POWER CO/MN	4.5000%	65,000	67,325	54,915
NORTHERN STATES POWER CO/MN	3.2000%	40,000	39,862	26,901
NORTHWESTERN MUTUAL GLOBA 144A	4.3500%	240,000	239,950	239,830
NORTHWESTERN UNIVERSITY	2.6400%	45,000	45,000	28,110
NOVARTIS CAPITAL CORP	3.1000%	140,000	139,526	137,119

	Coupon	Units	Cost	Market Value
NOVARTIS CAPITAL CORP	2.7500%	424,000	317,525	274,533
NOVASTAR MORTGAGE FUNDI 1 A2A1	4.6411%	23,501	17,843	7,783
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.7811%	436,861	301,050	143,995
NOVELIS CORP 144A	3.2500%	65,000	65,006	62,838
NOVELIS CORP 144A	3.8750%	15,000	13,607	13,041
NOVELIS CORP 144A	6.8750%	1,290,000	1,290,000	1,308,253
NOVELIS CORP 144A	4.7500%	95,000	92,504	88,578
NRG ENERGY INC 144A	5.7500%	1,265,000	1,251,592	1,241,232
NSTAR ELECTRIC CO	3.1000%	50,000	49,583	33,405
NSTAR ELECTRIC CO	4.9500%	15,000	14,942	13,552
NSTAR ELECTRIC CO	5.4000%	15,000	14,980	15,255
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	198,158	197,982	177,252
NUVEEN LLC 144A	5.5500%	1,500,000	1,498,448	1,546,598
NVIDIA CORP	3.7000%	40,000	47,136	29,963
NVR INC	3.0000%	3,940,000	4,108,536	3,610,858
NYC COMMERCIAL MORT 3BP E 144A	7.8616%	200,000	199,767	198,549
NYSEG STORM FUNDING LLC	4.7130%	1,201,000	1,200,832	1,204,519
OAKTREE STRATEGIC CREDIT FUND	6.5000%	600,000	596,945	612,701
OBX 2020-INV1 TRU INV1 A5 144A	3.5000%	51,401	52,444	46,260
OBX 2021-NQM3 TRU NQM3 A1 144A	1.0540%	116,633	116,632	94,430
OBX 2021-NQM4 TRU NQM4 A1 144A	1.9570%	204,932	204,929	170,542
OCCIDENTAL PETROLEUM CORP	5.0000%	1,100,000	1,099,522	1,103,673
OCCIDENTAL PETROLEUM CORP	6.6250%	440,000	464,954	462,221
OCCIDENTAL PETROLEUM CORP	6.0500%	440,000	416,081	411,888
OCCIDENTAL PETROLEUM CORP	6.1250%	460,000	475,519	472,798
OCCIDENTAL PETROLEUM CORP	7.5000%	600,000	663,737	660,545
OCCIDENTAL PETROLEUM CORP	8.8750%	300,000	344,125	343,522
OCCIDENTAL PETROLEUM CORP	6.4500%	1,000,000	1,062,280	1,029,367
OCEANEERING INTERNATIONAL INC	6.0000%	1,850,000	1,732,636	1,830,410
OGLETHORPE POWER CORP	5.3750%	100,000	99,826	97,265
OHIO POWER CO	5.6500%	75,000	74,857	76,103
OKLAHOMA DEVELOPMENT FI ONG A1	3.8770%	1,137,325	1,095,095	1,099,314
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	320,000	319,769	312,924
OLD REPUBLIC INTERNATIONAL COR	3.8500%	90,000	68,950	64,084
OLYMPUS WATER US HOLDING 144A	6.2500%	295,000	294,364	258,842
OLYMPUS WATER US HOLDING 144A	7.2500%	1,925,000	1,930,378	1,889,773
OLYMPUS WATER US HOLDING 144A	9.7500%	975,000	991,654	1,012,260
OMEGA HEALTHCARE INVESTORS INC	5.2500%	1,150,000	1,148,278	1,152,064
OMNICOM GROUP INC	5.3000%	320,000	324,683	319,672
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	3,000	2,984	2,243
ONCOR ELECTRIC DELIVERY CO LLC	3.1000%	20,000	19,904	13,145
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	1,290,000	1,288,336	1,285,997
ONE 2021-PARK MORT PARK E 144A	6.1865%	250,000	250,017	239,326
ONEMAIN DIRECT AUTO 1A A 144A	0.8700%	58,114	58,111	57,443
ONEMAIN FINANCE CORP	9.0000%	2,420,000	2,407,900	2,539,574
ONEMAIN FINANCE CORP	4.0000%	165,000	154,473	145,357
ONEMAIN FINANCE CORP	6.6250%	1,435,000	1,468,545	1,445,642
ONEMAIN FINANCE CORP	7.1250%	105,000	104,848	106,541
ONEMAIN FINANCE CORP	3.5000%	280,000	225,400	268,361
ONEMAIN FINANCE CORP	5.3750%	170,000	162,315	161,730
ONEMAIN FINANCE CORP	7.8750%	1,210,000	1,203,821	1,254,133
ONEOK INC	6.1000%	752,000	758,031	787,825
ONEOK INC	6.0500%	1,900,000	1,899,629	1,978,265
ONEOK INC	5.0500%	1,120,000	1,075,518	988,704
ONEOK INC	6.3500%	3,822,000	3,874,082	4,059,647
ONEOK INC	3.4000%	1,689,000	1,552,929	1,593,736
ONEOK INC	4.2500%	8,500,000	8,497,446	8,424,706
ONEOK INC	5.3750%	800,000	783,854	811,958
ONEOK INC	4.5500%	800,000	799,116	797,015
ONEOK INC	5.2000%	91,000	79,203	79,972
ONEOK INC	5.8000%	502,000	501,290	522,199
ONEOK INC	5.6500%	427,000	426,657	439,806
ONEOK INC	5.7000%	110,000	109,702	102,957
ONEOK PARTNERS LP	6.1250%	15,000	15,439	15,150
OPEN TEXT 8/23 TLB	0.0000%	302,417	293,729	301,592
OPEN TEXT HOLDINGS INC 144A	4.1250%	125,000	125,000	110,389
OPTION ONE MORTGAGE LOAN 1 2A3	4.5811%	778,653	598,937	453,450
OPTION ONE MORTGAGE LOAN 1 2A4	4.6611%	961,865	786,069	560,132
ORACLE CORP	6.2500%	177,000	176,747	188,780
ORACLE CORP	5.5000%	2,680,000	2,648,072	2,659,801
ORACLE CORP	6.1250%	185,000	184,477	184,745
ORACLE CORP	2.8750%	93,000	84,007	83,265
ORACLE CORP	4.5000%	265,000	252,292	251,632
ORACLE CORP	3.6000%	1,555,000	1,150,927	1,100,553
ORACLE CORP	3.9500%	66,000	49,149	48,475
ORACLE CORP	3.6500%	824,000	716,372	639,394
ORACLE CORP	2.6500%	260,000	253,272	253,824
ORACLE CORP	3.8500%	103,000	89,801	70,775
ORACLE CORP	1.6500%	6,590,000	6,577,596	6,405,658
ORACLE CORP	5.3750%	5,000	4,986	4,560
ORACLE CORP	2.8000%	790,000	763,151	765,127
ORACLE CORP	4.2000%	800,000	799,289	784,684
ORACLE CORP	5.5500%	7,000	7,194	6,543
O'REILLY AUTOMOTIVE INC	5.7500%	430,000	429,888	437,883
O'REILLY AUTOMOTIVE INC	3.6000%	66,000	63,542	64,633

	Coupon	Units	Cost	Market Value
O'REILLY AUTOMOTIVE INC	4.7000%	13,000	12,294	12,733
O'REILLY AUTOMOTIVE INC	4.2000%	75,000	70,438	73,177
ORGANON & CO / ORGANON FO 144A	5.1250%	3,155,000	2,713,300	2,750,860
ORGANON & CO / ORGANON FO 144A	7.8750%	875,000	880,797	849,343
ORYX MIDSTREAM 1/25 TLB	0.0000%	304,540	302,882	304,047
OTIS WORLDWIDE CORP	5.1250%	400,000	399,977	404,584
OTIS WORLDWIDE CORP	3.3620%	65,000	71,283	44,930
OVINTIV INC	5.6500%	4,042,000	4,052,637	4,076,344
OVINTIV INC	7.1000%	1,593,000	1,765,223	1,682,819
OWNIT MORTGAGE LOAN TRUST 5 M1	5.3411%	271,321	246,532	259,870
PACIFIC GAS AND ELECTRIC CO	5.9000%	45,000	44,788	42,620
PACIFIC GAS AND ELECTRIC CO	6.1000%	1,197,000	1,196,762	1,236,627
PACIFIC GAS AND ELECTRIC CO	3.0000%	3,800,000	3,791,015	3,572,883
PACIFIC GAS AND ELECTRIC CO	6.1500%	850,000	875,774	875,450
PACIFIC GAS AND ELECTRIC CO	4.9500%	1,820,000	1,627,830	1,519,760
PACIFIC GAS AND ELECTRIC CO	4.5000%	140,000	158,472	118,909
PACIFIC GAS AND ELECTRIC CO	2.5000%	4,414,000	4,302,889	3,794,300
PACIFIC GAS AND ELECTRIC CO	6.7500%	15,000	15,723	15,665
PACIFIC GAS AND ELECTRIC CO	3.2500%	811,000	816,127	721,601
PACIFIC GAS AND ELECTRIC CO	3.5000%	195,000	153,486	129,617
PACIFIC GAS AND ELECTRIC CO	3.3000%	37,000	33,126	27,208
PACIFIC GAS AND ELECTRIC CO	3.1500%	285,000	287,200	281,329
PACIFIC GAS AND ELECTRIC CO	4.3000%	700,000	743,159	547,816
PACIFIC GAS AND ELECTRIC CO	4.2000%	1,501,000	1,440,753	1,451,950
PACIFIC GAS AND ELECTRIC CO	6.9500%	985,000	982,669	1,067,348
PACIFIC GAS AND ELECTRIC CO	5.5500%	1,346,000	1,345,514	1,364,373
PACIFIC GAS AND ELECTRIC CO	6.4000%	885,000	911,507	924,945
PACIFIC GAS AND ELECTRIC CO	5.7000%	530,000	529,917	530,049
PACIFIC LIFE GLOBAL FUNDI 144A	4.9000%	150,000	149,836	151,840
PACIFICORP	6.0000%	65,000	64,565	67,007
PACIFICORP	2.7000%	400,000	346,559	358,018
PACIFICORP	2.9000%	35,000	27,643	21,035
PACIFICORP	4.1000%	93,000	76,323	75,296
PACKAGING CORP OF AMERICA	5.7000%	70,000	71,297	72,273
PACTIV EVERGREEN GROUP IS 144A	4.3750%	800,000	800,019	817,504
PANTHER ESCROW ISSUER LLC 144A	7.1250%	1,090,000	1,109,687	1,110,635
PARAMOUNT GLOBAL	3.3750%	800,000	733,504	768,402
PARAMOUNT GLOBAL	3.7000%	300,000	274,110	289,034
PARAMOUNT GLOBAL	6.8750%	250,000	243,116	256,478
PARK INTERMEDIATE HOLDING 144A	7.0000%	410,000	410,000	413,027
PARK PLACE SECURITIES WCW3 M2	5.1761%	960,176	911,076	942,590
PATHWAY VET 1/21 COV-LITE TL	0.0000%	0	0	0
PEACEHEALTH OBLIGATED GROUP	1.3750%	200,000	200,051	195,809
PEACEHEALTH OBLIGATED GROUP	3.2180%	18,000	17,999	11,780
PEBBLEBROOK HOTEL LP / PE 144A	6.3750%	260,000	261,006	257,061
PECO ENERGY CO	4.9000%	40,000	39,931	39,840
PECO ENERGY CO	2.8000%	1,840,000	1,838,186	1,157,760
PEDIATRIC ASSOCIATES 12/21 COV	0.0000%	202,230	201,352	187,922
PENNYMAC FINANCIAL SERVIC 144A	5.7500%	75,000	69,743	71,182
PENNYMAC FINANCIAL SERVIC 144A	7.1250%	100,000	101,679	101,597
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	100,000	100,000	93,411
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	1,885,000	1,876,308	1,873,219
PENNYMAC FINANCIAL SERVIC 144A	7.8750%	105,000	108,666	109,232
PENSKE TRUCK LEASING CO L 144A	5.7500%	2,238,000	2,224,923	2,263,063
PENSKE TRUCK LEASING CO L 144A	6.0500%	720,000	734,160	747,323
PENSKE TRUCK LEASING CO L 144A	5.2500%	525,000	524,519	531,407
PENSKE TRUCK LEASING CO L 144A	4.2000%	1,330,000	1,328,841	1,317,321
PENSKE TRUCK LEASING CO L 144A	5.3500%	1,551,000	1,549,964	1,566,569
PEPSICO INC	3.8750%	125,000	130,340	94,572
PEPSICO INC	4.6500%	188,000	187,883	166,191
PEPSICO INC	4.2000%	72,000	62,818	59,587
PERATON 2/21 COV-LITE TLB	0.0000%	287,263	285,826	255,170
PERMIAN RESOURCES OPERATI 144A	6.2500%	75,000	75,000	74,703
PERMIAN RESOURCES OPERATI 144A	5.3750%	600,000	598,527	597,369
PERMIAN RESOURCES OPERATI 144A	8.0000%	220,000	218,682	224,157
PETCO HEALTH AND WELLNESS 3/21	0.0000%	215,828	215,288	196,134
PETSMART INC / PETSMART F 144A	4.7500%	275,000	265,866	257,190
PFIZER INC	3.0000%	220,000	215,615	215,575
PFIZER INC	2.7500%	470,000	462,172	462,196
PFIZER INC	1.7500%	293,000	292,350	248,225
PFIZER INC	2.5500%	2,000	1,480	1,421
PFIZER INC	4.3000%	215,000	221,188	185,978
PFIZER INC	4.4000%	119,000	118,694	104,218
PFS FINANCING CORP B A 144A	4.9500%	740,000	739,973	745,181
PFS FINANCING CORP B A 144A	4.8500%	1,175,000	1,174,977	1,184,838
PG&E ENERGY RECOVERY FUNDING L	2.8220%	3,108,000	2,241,683	2,207,380
PG&E RECOVERY FUNDING LLC	4.8380%	510,000	510,107	511,850
PG&E WILDFIRE RECOVERY FUNDING	4.0220%	164,575	160,870	161,754
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	259,090	1,297,897	1,243
PHILLIPS EDISON GROCERY CENTER	5.7500%	1,995,000	2,011,385	2,011,142
PHINIA INC 144A	6.7500%	1,050,000	1,050,000	1,063,192
PIEDMONT NATURAL GAS CO INC	5.0500%	60,000	54,779	53,544
PIEDMONT NATURAL GAS CO INC	3.3500%	25,000	24,840	16,743
PIEDMONT OPERATING PARTNERSHIP	9.2500%	600,000	632,271	661,130
PIKE CORP 144A	5.5000%	1,437,000	1,440,210	1,390,311

	Coupon	Units	Cost	Market Value
PILGRIM'S PRIDE CORP	6.2500%	965,000	983,747	998,907
PILGRIM'S PRIDE CORP	3.5000%	280,000	242,716	246,210
PINNACLE WEST CAPITAL CORP	5.1875%	1,300,000	1,300,000	1,306,419
PIONEER NATURAL RESOURCES CO	5.1000%	900,000	899,847	906,011
PIONEER NATURAL RESOURCES CO	7.2000%	300,000	308,321	322,494
PLANET FINANCIAL GROUP LL 144A	10.5000%	195,000	199,101	195,695
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	104,738	104,214	85,922
PNC FINANCIAL SERVICES GROUP I	6.6150%	225,000	225,000	231,873
PNC FINANCIAL SERVICES GROUP I	5.5750%	935,000	935,000	951,615
PNC FINANCIAL SERVICES GROUP I	6.2000%	762,000	772,407	772,590
PORSCHE FINANCIAL A 1A A3 144A	4.4400%	1,201,000	1,200,755	1,202,891
POST HOLDINGS INC 144A	6.2500%	170,000	170,002	167,376
POST HOLDINGS INC 144A	6.3750%	150,000	150,006	147,497
POTOMAC ELECTRIC POWER CO	5.2000%	40,000	39,862	40,213
POWER SOLUTIONS 6/24	0.0000%	249,063	247,817	245,327
PPG INDUSTRIES INC	1.2000%	120,000	119,867	116,218
PPL ELECTRIC UTILITIES CORP	3.0000%	70,000	68,971	46,432
PPL ELECTRIC UTILITIES CORP	5.2500%	525,000	520,704	502,241
PPL ELECTRIC UTILITIES CORP	4.8500%	305,000	302,994	301,356
PRA HEALTH SCIENCES INC 144A	2.8750%	1,100,000	1,062,777	1,065,959
PRESIDENT AND FELLOWS OF HARVA	2.5170%	26,000	26,000	15,969
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	1,556,100	1,548,320	1,551,245
PRET 2022-NPL1 LL NPL1 A2 144A	5.4380%	175,000	172,818	172,813
PRET 2024-NPL7 LL NPL7 A2 144A	8.9559%	145,000	144,999	144,769
PRET 2024-NPL9 LL NPL9 A2 144A	8.5949%	100,000	100,001	99,665
PRIME SECURITY SERVICES B 144A	6.2500%	1,854,000	1,862,932	1,855,455
PRIMERICA INC	2.8000%	545,000	460,079	473,313
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	582,000	581,978	577,394
PROGRESS RESIDENTI SFR8 D 144A	2.0820%	190,000	189,998	181,830
PROLOGIS LP	4.2000%	1,100,000	762,067	765,949
PROLOGIS LP	5.0000%	100,000	98,915	99,263
PROLOGIS TARGETED US LOGI 144A	5.5000%	1,388,000	1,409,475	1,405,838
PROLOGIS TARGETED US LOGI 144A	5.2500%	629,000	635,308	641,802
PROSPER MARKETPLACE 1A A 144A	7.0600%	969	969	970
PROTECTIVE LIFE GLOBAL FU 144A	1.1700%	250,000	250,000	247,491
PROTECTIVE LIFE GLOBAL FU 144A	5.4670%	250,000	250,000	257,066
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	76,000	76,000	44,214
PRPM 2022-1 LLC 1 A1 144A	6.7200%	325,529	437,687	325,699
PRPM 2024-3 3 A2 144A	9.5570%	100,000	99,998	99,802
PRPM 2024-7 LLC 7 A2 144A	8.8350%	100,000	99,998	100,009
PRUDENTIAL FINANCIAL INC	5.7000%	965,000	965,270	969,269
PUBLIC SERVICE CO OF COLORADO	5.7500%	70,000	69,833	69,385
PUBLIC SERVICE CO OF COLORADO	3.6000%	140,000	139,659	108,543
PUBLIC SERVICE CO OF COLORADO	4.0500%	85,000	84,309	65,551
PUBLIC SERVICE CO OF NEW HAMPS	5.3500%	75,000	75,502	76,656
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	1,000,000	997,903	848,612
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	1,750,000	1,729,899	1,728,607
PUBLIC SERVICE ELECTRIC AND GA	5.5000%	40,000	39,715	39,430
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	150,000	149,699	150,942
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	383,000	371,867	372,637
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	125,000	133,280	85,506
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	880,000	873,248	872,200
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	42,000	41,027	40,427
PUBLIC SERVICE ELECTRIC AND GA	1.9000%	305,000	304,508	258,919
PUBLIC SERVICE ELECTRIC AND GA	5.2000%	70,000	69,980	71,213
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	210,000	212,331	206,100
PUBLIC SERVICE ENTERPRISE GROU	5.8500%	300,000	299,826	309,880
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	35,000	34,915	36,898
PUBLIC SERVICE ENTERPRISE GROU	4.9000%	370,000	369,499	371,749
PUBLIC SERVICE ENTERPRISE GROU	1.6000%	2,135,000	1,799,386	1,811,654
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	15,000	14,977	15,151
PUGET SOUND ENERGY INC	4.2230%	115,000	115,000	92,880
PUGET SOUND ENERGY INC	2.8930%	25,000	25,000	15,576
PULTEGROUP INC	6.0000%	79,000	80,735	81,205
PULTEGROUP INC	6.3750%	175,000	182,685	185,320
PULTEGROUP INC	7.8750%	296,000	331,078	338,992
QUALTRICS 2/25 TLB	0.0000%	271,563	268,847	269,526
QUANTA SERVICES INC	2.3500%	33,000	27,155	27,716
QUANTA SERVICES INC	2.9000%	516,000	459,882	464,484
QUANTA SERVICES INC	3.0500%	540,000	537,034	378,085
QUIKRETE 2/25 COV-LITE TLB1	0.0000%	199,921	199,900	197,506
QUIKRETE HOLDINGS INC 144A	6.7500%	1,870,000	1,875,054	1,861,492
QUIKRETE HOLDINGS INC 144A	6.3750%	65,000	65,001	65,413
QVC INC 144A	6.8750%	3,508,000	3,273,653	2,402,875
RADIAN GROUP INC	6.2000%	475,000	477,357	489,933
RAILWORKS HOLDINGS LP / R 144A	8.2500%	1,195,000	1,144,073	1,169,160
RALI SERIES 2005-QO1 TR QO1 A1	4.7411%	71,854	70,425	51,675
RALI SERIES 2006-QO3 TR QO3 A1	4.8611%	563,787	316,296	142,185
RALI SERIES 2006-QO6 TR QO6 A1	4.8011%	495,148	515,428	108,834
RALI SERIES 2007-QH8 TRU QH8 A	5.5269%	184,829	190,913	148,466
RAMP SERIES 2005-EFC7 EFC7 A2	4.9011%	18,256	15,547	15,090
RANGE RESOURCES CORP 144A	4.7500%	132,000	127,074	125,576
RASC SERIES 2004-KS7 KS7 A2B3	5.3211%	41,482	38,422	41,302
RAVEN ACQUISITION HOLDING 144A	6.8750%	145,000	145,001	140,804
RAYMOND JAMES FINANCIAL INC	3.7500%	90,000	63,286	65,320

	Coupon	Units	Cost	Market Value
RAYONIER LP	2.7500%	36,000	30,157	31,422
RBSGC MORTGAGE LOAN TRUS B 1A4	4.8911%	43,163	31,541	21,631
READY CAPITAL MORT FL10 A 144A	6.8786%	1,622,946	1,680,282	1,634,089
REALTY INCOME CORP	5.7500%	1,186,000	1,495,021	1,544,255
REALTY INCOME CORP	4.4500%	200,000	199,094	199,942
REALTY INCOME CORP	5.3750%	65,000	63,952	62,207
REALTY INCOME CORP	4.7500%	410,000	407,525	410,990
REGENERON PHARMACEUTICALS INC	2.8000%	540,000	383,719	319,331
REGIONS FINANCIAL CORP	5.5020%	440,000	447,886	434,334
REINSURANCE GROUP OF AMERICA I	5.7500%	476,000	473,482	484,174
REINSURANCE GROUP OF AMERICA I	3.9000%	300,000	284,902	290,785
REINSURANCE GROUP OF AMERICA I	3.1500%	1,300,000	1,293,711	1,195,252
RELX CAPITAL INC	5.2500%	385,000	384,142	388,002
RELX CAPITAL INC	4.7500%	465,000	463,145	467,728
REPUBLIC SERVICES INC	5.1500%	340,000	337,709	342,066
REPUBLIC SERVICES INC	4.7500%	280,000	278,983	281,415
REPUBLIC SERVICES INC	4.8750%	600,000	591,253	607,680
RESIDENTIAL ASSET SECUR A8 2A1	6.2500%	691,259	577,562	160,960
RESIDENTIAL ASSET SECURI R1 A2	4.8411%	917,337	623,890	256,992
RESIDENTIAL ASSET SECURI R2 A3	5.5000%	77,316	77,854	77,213
REWORLD HOLDING CORP	5.0000%	135,000	124,484	125,051
REWORLD HOLDING CORP 144A	4.8750%	45,000	41,201	41,855
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000%	583	520	584
RFR TRUST 2025-SGR SGRM E 144A	7.5128%	100,000	99,997	99,843
RGA GLOBAL FUNDING 144A	2.0000%	250,000	249,971	240,327
RGA GLOBAL FUNDING 144A	5.4480%	210,000	210,000	215,389
RHP HOTEL PROPERTIES LP / 144A	7.2500%	1,220,000	1,220,665	1,249,243
RHP HOTEL PROPERTIES LP / 144A	6.5000%	1,225,000	1,225,000	1,222,805
RLJ LODGING TRUST LP 144A	4.0000%	5,000	5,035	4,485
ROBLOX CORP 144A	3.8750%	270,000	253,739	245,604
ROCHE HOLDINGS INC 144A	2.3140%	5,100,000	5,100,000	4,929,506
ROCKEFELLER FOUNDATION/THE	2.4920%	31,000	31,000	18,759
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	1,465,000	1,394,133	1,256,674
ROCKET MORTGAGE LLC / ROC 144A	2.8750%	400,000	383,769	383,375
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	1,592,942	1,581,324	1,587,176
ROCKET SOFTWARE INC 144A	9.0000%	1,245,000	1,245,783	1,283,870
ROCKET SOFTWARE INC 144A	6.5000%	250,000	233,020	235,626
ROCKIES EXPRESS PIPELINE 144A	6.7500%	210,000	210,842	213,517
ROLLINS INC 144A	5.2500%	670,000	659,648	666,617
ROPER TECHNOLOGIES INC	2.0000%	77,000	62,705	67,255
ROPER TECHNOLOGIES INC	1.7500%	422,000	340,039	354,659
ROPER TECHNOLOGIES INC	4.2000%	341,000	329,222	337,063
ROPER TECHNOLOGIES/INDICOR 12/	0.0000%	108,358	104,566	107,720
RPM INTERNATIONAL INC	4.2500%	310,000	254,689	259,269
RPM INTERNATIONAL INC	2.9500%	184,000	152,771	160,504
RUSSELL INVESTMENT 4/24 PIK TL	0.0000%	234,274	232,099	225,976
RYAN 11/23 COV-LITE TL	0.0000%	192,744	189,249	192,021
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	200,557	199,602	199,704
S&P GLOBAL INC	5.2500%	310,000	309,719	317,235
S&P GLOBAL INC	2.3000%	1,577,000	876,476	804,593
S&P GLOBAL INC	4.7500%	840,000	898,419	849,989
S&P GLOBAL INC	2.4500%	117,000	114,540	113,295
SABINE PASS LIQUEFACTION LLC	4.5000%	2,373,000	2,356,006	2,329,360
SABINE PASS LIQUEFACTION LLC	4.2000%	200,000	204,490	197,750
SABRA HEALTH CARE LP	3.2000%	1,510,000	1,430,323	1,311,340
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	2,355,000	2,318,615	2,359,442
SAMMONS FINANCIAL GROUP I 144A	6.8750%	700,000	714,417	746,192
SAN DIEGO GAS & ELECTRIC CO	3.0000%	1,600,000	1,596,716	1,404,561
SAN DIEGO GAS & ELECTRIC CO	5.4000%	995,000	992,217	1,002,111
SANDISK 12/24 TLB	0.0000%	300,000	295,500	295,125
SANTANDER BANK AUTO C B E 144A	8.4080%	189,503	190,359	190,764
SANTANDER DRIVE AUTO RECEI 2 C	3.7600%	465,000	448,705	460,658
SANTANDER HOLDINGS USA INC	4.5000%	1,860,000	1,859,651	1,858,798
SANTANDER HOLDINGS USA INC	3.4500%	170,000	169,988	169,554
SANTANDER HOLDINGS USA INC	6.4990%	900,000	899,299	932,015
SANTANDER HOLDINGS USA INC	6.1240%	385,000	385,000	389,849
SAPPHIRE AVIATION FI 1A A 144A	3.2280%	135,084	135,087	128,328
SBA COMMUNICATIONS CORP	3.1250%	1,600,000	1,600,014	1,460,252
SBA TOWER TRUST 144A	2.3280%	2,100,000	2,118,298	1,955,581
SBA TOWER TRUST 144A	1.8840%	100,000	100,000	97,531
SBA TOWER TRUST 144A	4.8310%	470,000	470,000	465,992
SBNA AUTO LEASE TRUS B A4 144A	5.5500%	140,000	139,977	142,135
SCIL IV LLC / SCIL USA HO 144A	5.3750%	2,790,000	2,813,063	2,744,259
SCRIPPS ESCROW INC 144A	5.8750%	215,000	202,565	179,255
SEALED AIR CORP 144A	1.5730%	2,600,000	2,520,482	2,473,591
SEALED AIR CORP/SEALED AI 144A	7.2500%	1,488,000	1,488,000	1,540,305
SEATTLE CHILDREN'S HOSPITAL	2.7190%	25,000	25,000	15,550
SECURITIZED ASSET BACKE FR4 M2	5.4011%	218,148	198,004	205,157
SECURITIZED ASSET BACKE NC1 A3	4.9811%	446,917	432,855	414,219
SEDGWICK CMS 2/23 TLB	0.0000%	692,037	688,455	689,442
SEMPRA	6.6250%	0	0	0
SEMPRA	3.2500%	2,500,000	2,731,075	2,423,400
SEMPRA	3.3000%	646,000	646,000	646,000
SEMPRA	3.7000%	132,000	131,704	126,692
SEMPRA	6.4000%	0	0	0

	Coupon	Units	Cost	Market Value
SEQUOIA MORTGAGE T CH3 A1 144A	4.5000%	1,610	1,528	1,587
SEQUOIA MORTGAGE TR 3 A19 144A	3.0000%	34,165	34,715	29,182
SERVICE CORP INTERNATIONAL/US	5.7500%	65,000	64,413	63,878
SERVICE CORP INTERNATIONAL/US	3.3750%	175,000	149,753	155,957
SERVICE PROPERTIES TRUST	8.8750%	2,300,000	2,254,000	2,276,115
SERVICE PROPERTIES TRUST 144A	8.6250%	1,975,000	2,051,400	2,083,455
SERVICENOW INC	1.4000%	56,000	55,224	47,261
SFS AUTO RECEIVABLE 2A A3 144A	5.3300%	435,000	434,933	440,350
SG COMMERCIAL MORT COVE A 144A	2.6320%	525,000	536,713	501,375
SHERWIN-WILLIAMS CO/THE	4.8000%	180,000	179,519	179,548
SHIFT4 PAYMENTS LLC / SHI 144A	6.7500%	115,000	115,940	115,913
SHUTTERFLY 6/23 2ND LIEN PIK T	0.0000%	175,080	174,355	155,056
SHUTTERFLY FINANCE LLC 144A	9.7500%	20,316	20,316	20,316
SIERRA PACIFIC POWER CO	2.6000%	65,000	63,699	63,748
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	399,542	397,615	396,933
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	1,490,000	1,299,100	1,381,293
SIMON & SCHUSTER 12/24 COV-LIT	0.0000%	328,350	326,783	328,146
SIMON PROPERTY GROUP LP	5.8500%	71,000	73,668	71,595
SIMON PROPERTY GROUP LP	1.3750%	220,000	219,903	208,557
SIMON PROPERTY GROUP LP	3.2500%	32,000	22,884	21,545
SIMON PROPERTY GROUP LP	3.5000%	95,000	95,249	94,587
SIMON PROPERTY GROUP LP	3.3000%	555,000	552,693	549,467
SIMON PROPERTY GROUP LP	4.2500%	37,000	31,203	30,429
SIMON PROPERTY GROUP LP	6.6500%	46,000	45,471	51,412
SIRIUS XM RADIO LLC 144A	5.5000%	1,710,000	1,653,829	1,651,041
SIRIUS XM RADIO LLC 144A	3.8750%	1,385,000	1,056,921	1,187,051
SIRIUS XM RADIO LLC 144A	4.1250%	110,000	98,266	97,707
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	340,000	348,566	336,476
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	2,955,000	2,930,687	2,966,388
SIXTH STREET LENDING PARTNERS	5.7500%	2,200,000	2,196,642	2,178,927
SKYWORKS SOLUTIONS INC	1.8000%	75,000	74,992	72,199
SLM CORP	3.1250%	600,000	557,801	579,631
SLM STUDENT LOAN TRUST 20 REGS	3.0510%	167,776	219,421	172,451
SM ENERGY CO	6.5000%	145,000	142,388	144,006
SM ENERGY CO 144A	7.0000%	1,930,000	1,941,517	1,894,135
SM ENERGY CO 144A	6.7500%	135,000	135,085	132,989
SNAP-ON INC	3.1000%	350,000	309,885	234,843
SOCIAL VALUE CHOICE FUND	0.0000%	8,148,524	82,734,591	95,647,561
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	287,561	286,243	274,730
SONOCO PRODUCTS CO	5.0000%	145,000	144,248	138,678
SOUNDVIEW HOME LO NLC1 A1 144A	4.5611%	25,756	26,457	7,014
SOUNDVIEW HOME LOAN T OPT4 2A4	4.9011%	594,710	595,383	571,666
SOUTH BOW USA INFRASTRUCT 144A	4.9110%	1,100,000	1,100,005	1,100,456
SOUTHERN CALIFORNIA EDISON CO	5.9000%	185,000	184,186	178,144
SOUTHERN CALIFORNIA EDISON CO	6.0500%	1,800,000	2,327,298	1,817,663
SOUTHERN CALIFORNIA EDISON CO	5.8500%	2,859,000	2,862,452	2,928,756
SOUTHERN CALIFORNIA EDISON CO	5.2500%	1,100,000	1,099,345	1,106,366
SOUTHERN CALIFORNIA EDISON CO	2.7500%	900,000	899,776	766,296
SOUTHERN CALIFORNIA EDISON CO	2.5000%	335,000	281,663	288,669
SOUTHERN CALIFORNIA EDISON CO	3.6500%	2,102,000	1,873,218	1,457,548
SOUTHERN CALIFORNIA EDISON CO	4.1250%	249,000	189,623	187,436
SOUTHERN CALIFORNIA EDISON CO	4.7000%	200,000	196,517	199,809
SOUTHERN CALIFORNIA EDISON CO	4.2000%	400,000	399,972	399,484
SOUTHERN CALIFORNIA EDISON CO	4.8750%	365,000	470,115	304,106
SOUTHERN CALIFORNIA EDISON CO	5.9500%	226,000	224,967	232,057
SOUTHERN CALIFORNIA EDISON CO	5.3500%	3,300,000	3,300,816	3,313,702
SOUTHERN CALIFORNIA GAS CO	2.6000%	100,000	97,630	97,841
SOUTHERN CO GAS CAPITAL CORP	5.7500%	181,000	180,831	186,777
SOUTHERN CO GAS CAPITAL CORP	4.9500%	50,000	49,836	48,674
SOUTHERN CO GAS CAPITAL CORP	3.2500%	235,000	234,870	231,621
SOUTHERN CO GAS CAPITAL CORP	3.9500%	85,000	90,612	65,302
SOUTHERN CO/THE	5.5000%	1,246,000	1,246,005	1,285,011
SOUTHERN CO/THE	5.7000%	403,000	401,938	416,216
SOUTHERN POWER CO	5.1500%	220,000	219,278	207,314
SOUTHERN POWER CO	0.9000%	216,000	215,915	209,580
SOUTHWEST GAS CORP	5.4500%	700,000	699,354	714,035
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	220,000	219,996	213,803
SOUTHWESTERN ELECTRIC POWER CO	5.3000%	20,000	19,978	20,051
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,443	36,671
SPECIALTY BUILDING PRODUC 144A	7.7500%	1,029,000	1,030,645	950,425
SPEEDWAY MOTORSPORTS LLC 144A	4.8750%	267,000	259,701	255,423
SPIRIT AIRLINES PASS THROUGH T	3.3750%	1,598,647	1,598,768	1,443,385
SPRINT CAPITAL CORP	6.8750%	1,011,000	1,061,118	1,079,323
SPRINT CAPITAL CORP	8.7500%	555,000	664,183	667,495
SRAM 2/25 COV-LITE TLB	0.0000%	129,767	129,532	128,469
STACK INFRASTRUCTUR 1A A2 144A	1.8930%	220,000	219,989	217,180
STANDARD BUILDING SOLUTIO 144A	6.5000%	125,000	126,639	124,963
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	85,178	84,326	85,078
STANDARD INDUSTRIES INC/N 144A	5.0000%	150,000	144,172	147,652
STANDARD INDUSTRIES INC/N 144A	4.3750%	375,000	310,313	346,035
STAPLES 5/24 TLB	0.0000%	248,750	238,800	220,393
STAPLES INC 144A	10.7500%	435,000	419,618	392,996
STAR 2021-1 TRUST 1 A1 144A	1.2190%	63,808	63,807	59,312
STAR PARENT INC 144A	9.0000%	75,000	77,527	73,924
STARBUCKS CORP	2.5500%	300,000	265,817	267,577

	Coupon	Units	Cost	Market Value
STARM MORTGAGE LOAN TRUS 2 3A3	6.2407%	21,093	23,841	10,273
STARWOOD MORTGAGE RE 3 A1 144A	1.1270%	137,247	137,243	118,429
STARWOOD MORTGAGE RE 3 A1 144A	1.4860%	13,169	13,169	12,527
STATE STREET CORP	5.2720%	700,000	700,000	707,906
STEEL DYNAMICS INC	3.2500%	410,000	374,980	375,490
STEEL DYNAMICS INC	3.4500%	550,000	513,802	515,848
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	2,598,488	2,593,625	2,588,743
STL HOLDING CO LLC 144A	8.7500%	205,000	206,556	210,397
STONEPEAK NILE PARENT LLC 144A	7.2500%	85,000	85,002	86,640
STRUCTURED ADJUSTABLE R 18 6A1	5.0375%	57,766	53,480	51,338
STRUCTURED ADJUSTABLE RA 13 A2	4.7411%	1,526	1,659	1,389
STRUCTURED ASSET INVES BNC3 A3	4.5911%	20,937	23,389	20,749
STRUCTURED ASSET MORTG AR5 1A1	4.8611%	76,800	101,046	54,680
STRUCTURED ASSET MORTGA AR4 A1	5.0611%	18,692	19,343	15,521
STRUCTURED ASSET MORTGA AR5 A1	4.9344%	9,770	10,431	9,301
STRUCTURED ASSET MORTGA AR5 A2	4.9344%	9,783	9,389	9,668
STRUCTURED ASSET MORTGA AR5 A3	4.9344%	23,758	25,348	23,197
STRUCTURED ASSET SEC C 40A 3A1	5.2816%	15,644	17,327	15,263
STRUCTURED ASSET SECU 7XS 2A1A	5.9381%	5,035	5,555	5,011
STRYKER CORP	3.5000%	200,000	200,140	198,194
STRYKER CORP	2.9000%	1,100,000	1,102,343	723,694
STRYKER CORP	4.2500%	1,500,000	1,497,182	1,481,803
STRYKER CORP	4.8500%	1,500,000	1,497,426	1,514,889
STRYKER CORP	1.9500%	1,561,000	1,372,741	1,369,153
SUBCOM 6/24 TLB	0.0000%	149,250	147,758	149,250
SUBURBAN PROPANE PARTNERS 144A	5.0000%	2,875,000	2,890,988	2,595,615
SUN COMMUNITIES OPERATING LP	2.7000%	865,000	724,148	752,758
SUNLIGHT LANE APARTMENTS	5.8700%	8,800,000	8,800,000	8,593,434
SUNOCO LP 144A	7.0000%	135,000	135,854	138,103
SUNOCO LP 144A	6.2500%	740,000	741,162	740,775
SUNOCO LP 144A	7.2500%	2,090,000	2,093,401	2,158,493
SUNSOURCE 3/24 TL	0.0000%	133,988	133,318	128,317
SUPPLYONE 3/24 TLB	0.0000%	129,025	127,735	129,065
SURGERY CENTER HOLDINGS I 144A	7.2500%	185,000	185,713	182,943
SUTTER HEALTH	3.3610%	28,000	28,000	19,598
SYNCHRONY BANK	5.4000%	1,100,000	1,099,839	1,101,487
SYNOPSYS INC	5.0000%	1,155,000	1,151,403	1,157,847
SYNOPSYS INC	4.8500%	885,000	884,861	890,822
SYSCO CORP	3.7500%	270,000	270,088	268,802
SYSCO CORP	2.4000%	1,000,000	989,730	899,151
SYSCO CORP	5.4000%	725,000	724,461	730,065
SYSTEM ENERGY RESOURCES INC	5.3000%	2,500,000	2,442,621	2,471,472
TAKE-TWO INTERACTIVE SOFTWARE	5.4000%	354,000	359,296	362,824
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	772,615	774,547	770,560
TALEN ENERGY SUPPLY LLC 144A	8.6250%	2,010,000	2,027,175	2,132,011
TALOS PRODUCTION INC 144A	9.0000%	60,000	61,885	61,652
TALOS PRODUCTION INC 144A	9.3750%	185,000	191,891	188,230
TAMPA ELECTRIC CO	4.3000%	85,000	84,602	69,143
TAPESTRY INC	5.5000%	905,000	897,876	894,237
TARGA RESOURCES CORP	5.5000%	650,000	646,906	646,155
TARGA RESOURCES CORP	6.1500%	2,383,000	2,449,767	2,491,730
TARGA RESOURCES CORP	6.1250%	430,000	429,074	427,055
TARGA RESOURCES CORP	6.5000%	1,214,000	1,219,084	1,270,858
TARGA RESOURCES CORP	5.2000%	4,700,000	4,696,547	4,755,628
TARGET CORP	4.4000%	1,425,000	1,405,122	1,385,258
TAYLOR MORRISON COMMUNITI 144A	5.7500%	165,000	166,447	164,607
TAYLOR MORRISON COMMUNITI 144A	5.1250%	15,000	15,048	14,415
TBW MORTGAGE-BACKED TRUS 6 A6B	6.2800%	1,000,003	585,801	158,850
TD SYNnex CORP	6.1000%	335,000	344,187	344,554
TD SYNnex CORP	2.3750%	100,000	99,391	92,347
TECTA AMERICA 2/25 TLB	0.0000%	205,000	204,488	203,258
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	239,633	234,345	237,574
TEMPUR PEDIC/MATTRESS FIRM 10/	0.0000%	265,000	263,675	264,613
TENET HEALTHCARE CORP	6.1250%	190,000	186,811	189,122
TENNESSEE GAS PIPELINE CO LLC	7.0000%	2,600,000	3,215,917	2,782,586
TEVA PHARMACEUTICAL FINANCE CO	6.1500%	50,000	50,005	49,833
TEXAS ELECTRIC MARKET STA 144A	4.2650%	728,743	714,936	720,028
TEXAS HEALTH RESOURCES	2.3280%	35,000	34,998	20,045
TEXAS INSTRUMENTS INC	2.7000%	175,000	173,884	108,139
TEXAS INSTRUMENTS INC	4.1500%	75,000	94,358	62,135
THE CAMPBELL'S COMPANY	4.7500%	645,000	642,670	617,993
THIRD COAST 9/24 TL	0.0000%	235,000	232,650	232,650
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	2,658,628	2,532,552	2,630,846
TIC HOME IMPROVEMENT A B 144A	7.8900%	100,000	99,970	104,037
TIC HOME IMPROVEMENT A C 144A	11.7300%	250,000	249,928	266,970
TIME WARNER CABLE LLC	4.5000%	1,095,000	1,010,904	834,120
TK ELEVATOR US NEWCO INC 144A	5.2500%	200,000	200,000	196,252
T-MOBILE USA INC	4.9500%	150,000	149,805	151,725
T-MOBILE USA INC	5.0500%	2,676,000	2,664,941	2,657,990
T-MOBILE USA INC	3.3750%	1,525,000	1,392,645	1,448,577
T-MOBILE USA INC	3.5000%	1,200,000	1,200,000	1,199,380
T-MOBILE USA INC	3.3000%	260,000	187,297	173,559
T-MOBILE USA INC	3.6000%	1,955,000	1,343,857	1,308,858
T-MOBILE USA INC	2.5500%	4,000,000	3,992,463	3,526,343
T-MOBILE USA INC	5.8750%	495,000	493,293	498,326

	Coupon	Units	Cost	Market Value
T-MOBILE USA INC	2.7000%	4,873,000	4,204,348	4,215,160
T-MOBILE USA INC	4.8500%	2,300,000	2,297,324	2,312,991
T-MOBILE USA INC	5.3000%	245,000	244,729	246,315
TMS INTERNATIONAL CORP/DE 144A	6.2500%	2,990,000	2,945,155	2,783,456
TMSQ 2014-1500 MOR 1500 D 144A	3.9627%	300,000	300,741	142,951
TOLEDO EDISON CO/THE	6.1500%	35,000	34,966	37,764
TOLL BROTHERS FINANCE CORP	3.8000%	730,000	658,450	695,786
TOWD POINT MORTGA HY3 A1A 144A	5.4411%	1,636,055	1,826,434	1,655,353
TOWD POINT MORTGAG HY2 A1 144A	5.4411%	668,733	944,603	685,015
TOWD POINT MORTGAGE 1 A1 144A	3.0000%	13,683	13,640	13,467
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	1,471,159	1,517,140	1,429,526
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	123,501	125,648	111,513
TOWD POINT MORTGAGE 4 A1 144A	2.9000%	117,086	121,402	111,622
TOWD POINT MORTGAGE 6 A1 144A	2.7500%	28,718	28,616	28,016
TOWNSQUARE MEDIA 2/25 COV-LITE	0.0000%	250,000	237,500	234,375
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	1,400,000	1,399,669	1,422,019
TOYOTA AUTO RECEIVABLES 2 A A3	4.6400%	1,155,000	1,154,953	1,164,094
TOYOTA AUTO RECEIVABLES 2 D A3	5.3000%	1,295,934	1,295,868	1,301,694
TOYOTA LEASE OWNER T B A4 144A	4.2500%	575,000	571,094	572,271
TOYOTA MOTOR CREDIT CORP	0.8000%	460,000	459,915	447,841
TOYOTA MOTOR CREDIT CORP	4.9500%	240,000	242,360	243,612
TOYOTA MOTOR CREDIT CORP	3.6500%	75,000	74,992	74,730
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	864,000	1,220,591	1,044,540
TPG OPERATING GROUP II LP	5.8750%	1,100,000	1,099,020	1,126,100
TR FINANCE LLC	3.3500%	360,000	354,928	354,922
TRAVELERS COS INC/THE	5.4500%	135,000	134,579	132,572
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	105,377	105,377	105,158
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	529,555	518,991	483,469
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	346,777	344,516	343,340
TRIMBLE INC	6.1000%	233,000	245,232	244,109
TRINITY HEALTH CORP	3.4340%	14,000	14,000	10,540
TRINITY HEALTH CORP	2.6320%	11,000	11,000	8,065
TRK 2021-INV1 TRU INV1 A1 144A	1.1530%	92,700	92,708	81,694
TRONOX INC 144A	4.6250%	1,910,000	1,911,385	1,633,489
TRUIST FINANCIAL CORP	1.2670%	250,000	250,000	242,359
TRUIST FINANCIAL CORP	5.1220%	267,000	255,083	262,200
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	861,895	859,740	855,431
TRUMAN CAPITAL MORTGA 1 A 144A	3.5875%	0	0	0
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	2,820,000	2,819,974	2,691,666
TRUSTEES OF PRINCETON UNIVERSI	4.2010%	25,000	24,999	21,276
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	215,000	212,850	210,431
TUCSON ELECTRIC POWER CO	3.2500%	65,000	64,824	58,085
TUCSON ELECTRIC POWER CO	1.5000%	105,000	104,764	88,400
TYSON FOODS INC	5.4000%	175,000	174,773	178,977
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	359,725	357,064	355,959
U.S.I. 12/24 (2030) COV-LITE T	0.0000%	197,510	197,016	195,424
UBER TECHNOLOGIES INC	5.3500%	405,000	404,224	378,312
UBER TECHNOLOGIES INC 144A	6.2500%	435,000	435,177	437,616
UBS COMMERCIAL MORTG C1 D 144A	5.0164%	128,000	106,595	97,848
UGI ENERGY 6/24 TLB	0.0000%	231,697	231,119	231,407
UKG INC 144A	6.8750%	1,760,000	1,759,989	1,785,413
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	463,808	458,394	462,579
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	12,000	12,000	11,194
UNION ELECTRIC CO	2.6250%	15,000	14,928	8,955
UNION ELECTRIC CO	3.9000%	25,000	23,192	19,077
UNION ELECTRIC CO	2.9500%	85,000	84,960	78,670
UNION ELECTRIC CO	5.2000%	580,000	591,625	583,732
UNION PACIFIC CORP	3.2500%	705,000	704,937	701,186
UNION PACIFIC CORP	4.0500%	595,000	594,666	486,842
UNITED AIRLINES 2014-1 CLASS A	4.0000%	585,384	560,032	578,383
UNITED AIRLINES 2016-2 CLASS A	2.8750%	2,193,109	2,217,656	2,060,696
UNITED AIRLINES 2019-2 CLASS A	2.7000%	156,483	158,509	138,752
UNITED AIRLINES 2023-1 CLASS A	5.8000%	668,720	668,730	677,819
UNITED AIRLINES 2024-1 CLASS A	5.4500%	1,486,946	1,486,977	1,489,416
UNITED RENTALS NORTH AMERICA I	4.8750%	200,000	199,637	196,585
UNITED WHOLESALE MORTGAGE 144A	5.5000%	360,000	354,883	347,083
UNITEDHEALTH GROUP INC	5.0500%	1,000,000	969,393	905,571
UNITEDHEALTH GROUP INC	5.2500%	588,000	587,831	602,996
UNITEDHEALTH GROUP INC	4.5000%	1,275,000	1,215,917	1,233,008
UNITEDHEALTH GROUP INC	6.5000%	860,000	940,756	951,580
UNITEDHEALTH GROUP INC	3.5000%	1,800,000	1,783,470	1,464,716
UNITEDHEALTH GROUP INC	5.6250%	1,535,000	1,543,473	1,506,767
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	0	0	0
UNIVAR/WINDSOR 9/24 (USD) TLB	0.0000%	1,286,415	1,265,515	1,271,673
UNIVERSAL HEALTH SERVICES INC	5.0500%	485,000	464,166	459,835
UNIVERSAL HEALTH SERVICES INC	2.6500%	1,065,000	921,697	918,744
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	104,192	104,192	104,018
UNIVERSITY OF CHICAGO/THE	2.5470%	47,000	47,000	30,645
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	92,000	91,999	59,641
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	40,000	40,000	26,197
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	30,000	29,998	28,001
UNIVISION COMMUNICATIONS 144A	8.5000%	335,000	333,915	327,342
UNUM GROUP	6.0000%	151,000	147,865	151,368
UNUM GROUP	5.7500%	75,000	64,542	73,831
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	272,845	272,438	270,981

	Coupon	Units	Cost	Market Value
US BANCORP	4.5480%	275,000	275,000	275,038
US BANCORP	5.4240%	305,000	305,000	306,831
US BANCORP	6.7870%	250,000	250,000	258,303
US BANCORP	5.3840%	35,000	35,000	35,709
US BANCORP	5.6780%	175,000	175,605	178,903
US LBM 5/24 EXTENDED COV-LITE	0.0000%	486,991	482,181	448,153
US LUMBER/SPECIALTY BUILDING 1	0.0000%	339,128	335,839	321,134
USA COMPRESSION PARTNERS 144A	7.1250%	2,530,000	2,531,434	2,573,185
USA COMPRESSION PARTNERS LP /	6.8750%	1,060,000	1,059,682	1,060,807
VALERO ENERGY CORP	6.6250%	435,000	460,131	466,526
VALERO ENERGY CORP	5.1500%	250,000	249,572	252,183
VANTAGE DATA CENTER 1A A2 144A	1.6450%	470,000	470,000	462,362
VANTAGE DATA CENTER 1A A2 144A	2.1650%	340,000	340,000	325,386
VB-S1 ISSUER LLC - V 1A F 144A	8.8710%	25,000	25,000	25,941
VELOCITY VEHICLE GROUP LL 144A	8.0000%	1,905,000	1,924,744	1,954,044
VENTAS REALTY LP	4.1250%	1,500,000	1,494,184	1,492,417
VENTAS REALTY LP	5.6250%	610,000	602,954	620,826
VENTURE GLOBAL CALCASIEU 144A	3.8750%	2,900,000	2,840,635	2,495,886
VENTURE GLOBAL LNG INC 144A	7.0000%	5,075,000	5,115,514	4,999,829
VENTURE GLOBAL LNG INC 144A	9.5000%	1,355,000	1,355,000	1,452,982
VENTURE GLOBAL LNG INC 144A	8.3750%	3,390,000	3,375,376	3,438,413
VENTURE GLOBAL LNG INC 144A	8.1250%	3,805,000	3,818,782	3,888,069
VERALTO CORP	5.5000%	1,033,000	1,032,936	1,045,669
VERALTO CORP	5.4500%	502,000	500,667	511,887
VERALTO CORP	5.3500%	934,000	933,584	956,460
VERISIGN INC	5.2500%	651,000	650,373	652,322
VERISIGN INC	2.7000%	194,000	173,939	170,666
VERISIGN INC	4.7500%	518,000	518,949	517,270
VERISK ANALYTICS INC	5.5000%	240,000	263,544	230,903
VERITIV 11/23 TL	0.0000%	99,749	99,251	99,084
VERIZON COMMUNICATIONS IN 144A	4.7800%	93,000	90,656	90,279
VERIZON COMMUNICATIONS INC	3.0000%	8,000	5,116	4,721
VERIZON COMMUNICATIONS INC	5.5000%	388,000	395,930	377,141
VERIZON COMMUNICATIONS INC	5.0500%	2,190,000	2,196,507	2,199,737
VERIZON COMMUNICATIONS INC	2.8750%	938,000	588,200	584,086
VERIZON COMMUNICATIONS INC	2.5500%	2,282,000	2,276,081	2,010,758
VERIZON COMMUNICATIONS INC	4.1250%	1,774,000	1,726,393	1,764,849
VERIZON COMMUNICATIONS INC	4.7500%	220,000	244,715	198,640
VERIZON COMMUNICATIONS INC	4.8620%	660,000	595,976	590,801
VERIZON MASTER TRUST 6 A1A	4.1700%	2,371,000	2,349,923	2,359,964
VERTIV GROUP CORP 144A	4.1250%	1,510,000	1,510,023	1,437,462
VERUS SECURITIZATIO R3 A1 144A	1.0200%	54,205	54,204	50,873
VERUS SECURITIZATION 1 A1 144A	0.8150%	47,680	47,697	41,950
VERUS SECURITIZATION 4 A1 144A	2.5020%	24,903	24,904	24,273
VERUS SECURITIZATION 5 A1 144A	1.0130%	175,759	175,759	149,500
VERUS SECURITIZATION 5 B1 144A	3.0370%	165,000	120,881	122,299
VFI ABS 2023-1 LLC 1A C 144A	9.2600%	195,000	194,988	201,482
VICTORIA'S SECRET & CO 144A	4.6250%	225,000	207,169	196,739
VIRGINIA ELECTRIC AND POWER CO	4.0000%	780,000	779,839	611,501
VIRGINIA ELECTRIC AND POWER CO	6.0000%	270,000	263,937	283,089
VIRGINIA ELECTRIC AND POWER CO	3.3000%	25,000	27,416	17,063
VIRGINIA ELECTRIC AND POWER CO	4.6250%	35,000	31,570	29,550
VISA INC	4.3000%	1,600,000	1,384,849	1,394,934
VISTRA OPERATIONS CO LLC 144A	6.0000%	2,300,000	2,276,939	2,324,272
VISTRA OPERATIONS CO LLC 144A	6.8750%	855,000	855,000	871,430
VITAL ENERGY INC	9.7500%	205,000	206,258	208,508
VITAL ENERGY INC 144A	7.8750%	2,760,000	2,767,410	2,569,336
VITAL ENERGY INC 144A	7.7500%	50,000	48,788	48,644
VMWARE LLC	2.2000%	3,000,000	2,996,104	2,549,916
VMWARE LLC	4.5000%	160,000	160,194	159,893
VMWARE LLC	3.9000%	1,590,000	1,587,273	1,562,236
VMWARE LLC	4.7000%	700,000	820,814	693,860
VMWARE LLC	1.4000%	220,000	212,392	210,686
VOLKSWAGEN AUTO LOAN ENHA 1 A3	4.6300%	1,186,000	1,185,888	1,193,229
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	4,000,000	3,998,529	4,005,610
VOLT CV LLC CF2 A2 144A	5.3160%	172,269	170,712	170,708
VOLT CVI LLC NP12 A2 144A	5.4381%	297,680	285,064	291,966
WAKEMED	3.2860%	39,000	38,999	26,904
WALGREENS BOOTS ALLIANCE INC	4.1000%	980,000	698,832	843,976
WALGREENS BOOTS ALLIANCE INC	8.1250%	400,000	399,750	408,438
WALKER & DUNLOP INC 144A	6.6250%	490,000	491,225	488,775
WAMU MORTGAGE PASS-T AR19 A1A1	4.9811%	4,317	4,037	4,320
WAMU MORTGAGE PASS-TH AR10 1A2	4.8277%	19,766	17,768	16,911
WAMU MORTGAGE PASS-TH AR18 1A1	3.8124%	47,989	47,629	41,719
WAMU MORTGAGE PASS-TH AR18 2A3	3.4723%	6,965	6,903	5,906
WAMU MORTGAGE PASS-TH AR2 2A1A	5.0611%	15,467	18,195	15,367
WAMU MORTGAGE PASS-THR AR17 1A	5.7746%	7,630	10,249	7,275
WAMU MORTGAGE PASS-THR HY1 1A1	4.4954%	24,564	19,998	21,826
WAMU MORTGAGE PASS-THR HY7 4A1	5.0416%	8,412	7,563	7,506
WAMU MORTGAGE PASS-THRO AR9 1A	5.5746%	24,371	33,528	22,317
WAMU MORTGAGE PASS-THROU AR2 A	4.1870%	21,957	17,965	21,100
WAND NEWCO 3 INC 144A	7.6250%	1,805,000	1,832,031	1,847,142
WARNERMEDIA HOLDINGS INC	5.0500%	7,225,000	5,881,138	5,778,583
WARNERMEDIA HOLDINGS INC	3.7550%	1,400,000	1,400,024	1,365,501
WARNERMEDIA HOLDINGS INC	5.1410%	1,045,000	851,093	761,802

	Coupon	Units	Cost	Market Value
WARNERMEDIA HOLDINGS INC	4.0540%	2,889,000	2,707,855	2,720,725
WASHINGTON GAS LIGHT CO	3.6500%	15,000	14,933	11,081
WASHINGTON MUTUAL MORT OA3 4A1	5.3446%	743,247	844,482	603,086
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000%	291,673	233,095	208,676
WASHINGTON MUTUAL MORTG OA3 2A	5.3246%	174,775	178,252	160,632
WASHINGTON MUTUAL MORTG OC1 A1	4.9211%	107,388	90,708	96,278
WASHINGTON MUTUAL ASS HE5 2A1	4.5611%	38,998	41,018	13,355
WASTE MANAGEMENT INC	2.0000%	11,000	9,692	9,975
WASTE MANAGEMENT INC	4.9500%	675,000	671,274	687,222
WASTE MANAGEMENT INC	4.6250%	165,000	157,632	163,483
WASTE MANAGEMENT INC	4.8750%	285,000	287,671	285,022
WASTE PRO USA INC 144A	7.0000%	1,170,000	1,170,000	1,173,948
WATCO COS LLC / WATCO FIN 144A	7.1250%	2,590,000	2,614,869	2,604,395
WATLOW 3/21 TLB	0.0000%	274,311	273,382	273,798
WEBER-STEPHEN 10/20 COV-LITE T	0.0000%	148,945	148,200	143,855
WEC ENERGY GROUP INC	5.6000%	19,000	18,998	19,276
WEC ENERGY GROUP INC	4.7500%	25,000	24,992	25,008
WEIGHT WATCHERS 4/21 COV-LITE	0.0000%	330,750	329,096	82,357
WELLS FARGO & CO	4.5400%	1,250,000	1,250,000	1,249,419
WELLS FARGO & CO	4.6500%	850,000	851,957	721,294
WELLS FARGO & CO	3.5500%	1,500,000	1,505,207	1,493,841
WELLS FARGO & CO	2.1880%	1,770,000	1,770,378	1,766,305
WELLS FARGO & CO	5.6060%	67,000	76,298	64,138
WELLS FARGO & CO	3.0680%	1,255,000	932,993	935,284
WELLS FARGO & CO	2.3930%	7,253,000	6,926,703	6,922,361
WELLS FARGO & CO	3.5840%	400,000	400,000	391,630
WELLS FARGO & CO	3.5260%	768,000	749,117	752,534
WELLS FARGO & CO	4.8970%	3,323,000	3,243,626	3,275,178
WELLS FARGO & CO	5.3890%	2,341,000	2,351,655	2,357,163
WELLS FARGO & CO	5.5740%	4,256,000	4,323,781	4,371,717
WELLS FARGO & CO	5.5570%	527,000	527,000	536,264
WELLS FARGO & CO	6.3030%	1,969,000	1,969,000	2,070,490
WELLS FARGO & CO	6.4910%	202,000	202,000	217,915
WELLS FARGO & CO	5.4990%	1,470,000	1,470,000	1,489,994
WELLS FARGO & CO	5.7070%	2,200,000	2,200,000	2,248,095
WELLS FARGO & CO	5.2110%	2,385,000	2,385,000	2,368,543
WELLS FARGO & CO	5.4483%	7,300,000	7,300,000	7,353,217
WELLS FARGO & CO	6.8500%	1,060,000	1,094,661	1,099,974
WELLS FARGO & CO REGS	2.0000%	568,000	619,651	609,886
WELLS FARGO BANK NA	5.4500%	775,000	774,969	785,665
WELLS FARGO COMMER 1745 A 144A	3.8737%	2,600,000	2,290,652	2,381,600
WELLS FARGO COMMERCIA NXS3 ASB	3.3710%	55,872	57,829	55,711
WELLS FARGO MORTGAGE B AR5 2A1	6.6804%	32,793	41,251	32,121
WELLTOWER OP LLC	3.1000%	554,000	508,318	514,627
WELLTOWER OP LLC	4.0000%	66,000	65,792	65,973
WELLTOWER OP LLC	4.2500%	1,100,000	1,090,593	1,089,175
WELLTOWER OP LLC	2.0500%	350,000	317,952	317,973
WESCO DISTRIBUTION INC 144A	6.6250%	1,550,000	1,550,000	1,572,351
WESTERN MIDSTREAM OPERATING LP	5.5000%	900,000	849,846	786,774
WESTERN MIDSTREAM OPERATING LP	6.3500%	30,000	29,936	31,325
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,235,000	1,057,361	1,052,713
WESTERN MIDSTREAM OPERATING LP	4.0500%	630,000	599,449	601,254
WESTERN MIDSTREAM OPERATING LP	5.3000%	1,135,000	1,036,819	974,456
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000%	820,000	835,929	816,713
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	700,000	642,235	688,036
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	305,000	305,000	312,959
WEYERHAEUSER CO	4.0000%	3,700,000	3,746,131	3,592,541
WEYERHAEUSER CO	7.3750%	1,247,000	1,412,162	1,400,150
WHEELS FLEET LEASE 3A A1 144A	4.8000%	250,000	249,986	250,893
WHITE CAP 6/24 TLB	0.0000%	99,750	99,501	96,544
WILLIAMS COS INC/THE	3.7500%	169,000	173,942	166,129
WILLIAMS COS INC/THE	5.3000%	300,000	299,761	306,461
WILLIAMS COS INC/THE	5.4000%	1,000,000	1,008,735	1,007,023
WILLIAMS COS INC/THE	5.8000%	2,000	2,428	1,972
WILLIAMS SCOTSMAN INC 144A	7.3750%	1,140,000	1,140,000	1,173,990
WILLIS NORTH AMERICA INC	5.9000%	520,000	524,792	512,314
WILLIS NORTH AMERICA INC	4.6500%	2,473,000	2,456,931	2,474,539
WINDSOR HOLDINGS III LLC 144A	8.5000%	885,000	884,431	913,216
WINDSTREAM SERVICES LLC / 144A	8.2500%	2,390,000	2,420,000	2,433,276
WISCONSIN ELECTRIC POWER CO	4.7500%	30,000	29,951	29,867
WISCONSIN POWER AND LIGHT CO	3.0000%	170,000	169,771	159,232
WISCONSIN PUBLIC SERVICE CORP	3.3000%	85,000	91,646	59,214
WORLD OMNI AUTO RECEIVABL A A3	4.7300%	1,171,000	1,170,914	1,183,452
WORLDPAY/BOOST NEWCO 1/25 (USD	0.0000%	209,475	208,428	207,839
WORLDWIDE PLAZA TRU WWP A 144A	3.5263%	400,000	295,173	274,110
WP CAREY INC	4.2500%	1,680,000	1,645,093	1,670,712
WR GRACE 9/21 COV-LITE TLB	0.0000%	1,513,200	1,521,045	1,496,177
WR GRACE HOLDINGS LLC 144A	5.6250%	670,000	661,744	576,606
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	213,357	212,290	212,023
WW GRAINGER INC	4.4500%	495,000	494,509	474,940
WYETH LLC	5.9500%	73,000	79,806	77,353
XCEL ENERGY INC	3.3500%	2,100,000	2,024,989	2,058,477
XCEL ENERGY INC	4.7500%	500,000	498,673	501,874
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	1,695,000	1,695,000	1,667,408
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	675,000	674,819	656,706

	Coupon	Units	Cost	Market Value
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	85,000	85,000	83,588
XYLEM INC/NY	1.9500%	800,000	747,277	746,970
YALE UNIVERSITY	2.4020%	16,000	16,000	9,615
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	30,000	30,000	17,537
YUM! BRANDS INC	3.6250%	67,000	57,457	60,000
YUM! BRANDS INC	5.3750%	37,000	34,223	36,069
YUM! BRANDS INC	4.6250%	96,000	85,213	89,548
ZAYO 4/22 INCREMENTAL TLB	0.0000%	2,509,050	2,446,324	2,347,367
ZF NORTH AMERICA CAPITAL 144A	7.1250%	655,000	652,334	630,543
ZF NORTH AMERICA CAPITAL 144A	6.8750%	760,000	760,000	705,074
ZIMMER BIOMET HOLDINGS INC	5.5000%	600,000	599,596	610,595
ZIMMER BIOMET HOLDINGS INC	2.6000%	95,000	80,856	83,037
ZIMMER BIOMET HOLDINGS INC	5.2000%	360,000	357,527	358,745
ZIMMER BIOMET HOLDINGS INC	5.3500%	245,000	244,936	250,546
ZIPRECRUITER INC 144A	5.0000%	1,990,000	1,922,258	1,749,018
ZOETIS INC	4.5000%	1,240,000	1,238,563	1,239,394
ZOETIS INC	4.7000%	534,000	571,632	484,943
ZUFFA/TKO GROUP 11/24 TLB	0.0000%	215,000	214,731	214,327
Total of Domestic Corporate & Other Bonds			1,865,705,967	1,826,364,107

Positive Social Purpose Investments

3.34%

CCRC-2802 PICO (AHF)	5.8200%	643,673	643,673	610,773
CCRC-BOYLE HOTEL (AHF)	5.8100%	892,640	892,640	842,535
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400%	596,781	601,002	630,902
CCRC-GRAND AND VENICE FA (AHF)	6.3500%	520,172	520,174	520,153
CCRC-NORMANDIE TERRACE (AHF)	5.6900%	2,632,393	2,632,393	2,533,279
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900%	277,395	277,395	274,656
CCRC-ST. STEPHENS SENIOR (AHA)	6.4700%	914,748	932,758	915,901
CCRC-VERMONT (AHF)	5.6800%	1,437,337	1,437,337	1,421,772
CDT-BRADENTON VILLAGE (AHF)	7.5500%	1,526,114	1,526,114	1,530,078
CDT-COLUMBUS PARK LOFTS (AHF)	5.0400%	4,922,344	4,922,344	4,650,934
CDT-FAIR HAVEN APTS (AHF)	4.9500%	5,351,519	5,351,519	5,084,510
CDT-GARDEN COURT APTS (AHF)	4.7700%	2,480,554	2,480,554	2,341,953
CDT-HERITAGE PLACE (AHF)	6.1100%	969,564	969,564	969,461
CDT-KATHLEEN CORNERS (AHF)	6.1100%	779,758	779,758	780,139
CDT-MADISON HEIGHTS II (AHF)	4.9500%	1,222,855	1,222,855	1,172,471
CDT-MINTBROOK SR APTS (AHA)	4.7800%	4,961,258	4,961,258	4,562,983
CDT-PARKSIDE TERRACE (AHF)	5.0400%	1,499,737	1,499,737	1,423,693
CDT-PECAN GROVE (AHF)	6.0500%	354,693	354,693	354,692
CDT-SAN DIEGO CREEK (AHF)	6.1400%	630,494	630,494	630,514
CDT-SANTA FE COMMUNITY (AHF)	4.7200%	2,385,179	2,385,179	2,282,128
CDT-SOCORRO PALMS APTS (AHF)	4.9500%	3,785,861	3,785,861	3,647,727
CDT-STERLING PLACE (AHA)	4.8000%	2,227,595	2,227,595	2,129,275
CDT-TRENT CENTER EAST (AHA)	4.7700%	6,193,334	6,193,334	5,797,725
CDT-VALLEY PARK (AHF)	6.1000%	2,252,802	2,252,802	2,258,519
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500%	603,639	603,639	580,156
CDT-VILLAGE AT MORNINGST (AHA)	6.1100%	1,536,199	1,536,199	1,536,206
CDT-WISDOM VLG CROSSING (AHF)	4.9500%	2,805,971	2,805,971	2,712,454
CIC NON-RECOURSE COLLATERAL TR	5.0270%	978	978	978
CIC NON-RECOURSE COLLATERAL TR	5.2100%	0	0	0
CIC NON-RECOURSE COLLATERAL TR	5.3380%	0	0	0
CIC-05-02	4.5250%	962	962	962
CIN-A PLACE FOR US (AHA)	5.0500%	855,925	855,925	817,231
CIN-BISHOP GARDENS (AHF)	4.9500%	2,203,317	2,203,317	2,109,851
CIN-BRISTOL PLACE RESID (AHF)	5.4900%	4,707,674	4,707,674	4,033,676
CIN-CLARK ESTES APTS (AHF)	5.2800%	2,185,689	2,185,689	2,079,446
CIN-GREENHILL POINT (AHF)	4.5600%	841,055	841,055	708,109
CIN-LANDINGS AT BELLE (AHF)	4.8900%	938,830	938,830	846,234
CIN-MAIN STREET APTS (AHF)	5.5700%	3,628,853	3,628,853	3,512,331
CIN-MEADOWLANDS APTS (AHF)	6.4100%	198,314	198,314	198,316
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400%	1,108,732	1,108,732	1,043,406
CIN-PABLO DAVIS ELDER CTR	5.4600%	1,779,604	1,780,581	1,728,773
CIN-PARADISE POINT SRS(AHA)	4.9700%	1,902,628	1,902,628	1,825,837
CIN-THIRTEEN31 PLACE APTS	4.1100%	4,419,377	4,422,796	3,531,662
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500%	970,964	970,964	914,173
CIN-WEST ARBOR APTS (AHF)	4.9500%	1,910,010	1,910,010	1,836,531
CPC - 850 LONGWOOD AVE (AHF)	4.5400%	2,460,956	2,460,956	2,338,313
CPC - HANDS ACROSS LONG IS (AH)	4.5400%	2,436,474	2,436,474	2,248,667
CPC - SILVER GARDENS	6.4700%	1,400,000	1,400,000	1,491,381
CPC-150 LINDEN ST (AHF)	5.9800%	243,227	243,227	244,331
CPC-233 LANDING ROAD (CF)	4.7200%	16,555,955	16,555,955	15,081,113
CPC-260 WEST MAIN STREET (AHF)	4.4500%	6,724,990	6,724,990	6,386,747
CPC-35 BROADWAY	6.6700%	3,740,993	3,740,993	4,004,517
CPC-ERIE POINT	5.0000%	2,337,394	2,343,330	2,206,247
CPC-LAKEVIEW MACEDON (AHF)	4.4500%	5,298,206	5,298,206	4,886,557
CPC-LOFTS ON MAIN (AHF)	4.5400%	6,198,094	6,198,094	5,788,875
CPC-MONROE COMMONS (AHA)	7.5200%	204,622	204,622	208,675
CPC-THE TRAILS AT MALONE (AHF)	4.5200%	2,813,557	2,813,557	2,647,110
CPC-WATERS EDGE (AHA)	5.9200%	505,168	505,168	505,808
CPC-WYNWOOD OAKS (AHA)	6.0000%	831,776	831,776	840,658
CREEKVIEW APARTMENTS PHASE II	5.8500%	3,595,400	3,595,400	3,580,761
CRF AFFORDABLE HOUSING NO 1	7.3750%	80,616	80,616	80,644
CRF-BLANTON GREEN II (AHF)	6.5500%	152,574	163,803	152,771

	Coupon	Units	Cost	Market Value
CRF-CANYON VIEW APTS. (AHA)	5.0925%	96,144	90,740	94,059
CRF-ESCALANTE III (AHA)	3.8580%	593,268	572,317	578,069
CRF-KAMUELA SENIOR (AHA)	6.1500%	398,129	398,129	404,758
CRF-LEGION MANOR (AHA)	6.5500%	150,996	163,793	151,171
CRF-MYRTLE PLACE (AHF)	6.5500%	122,812	136,213	122,704
CRF-PALMER GREEN (AHF)	6.5500%	123,303	137,243	123,523
CRF-RIVER'S EDGE (AHF)	4.2700%	756,404	756,404	695,487
CRF-RIVERVIEW GREEN (AHF)	6.5500%	273,380	288,521	273,892
CRF-SHALLOTTE VILLAS (AHF)	6.5500%	254,805	268,518	254,419
CRF-SHERYL L PARMLEE (AHA)	5.7500%	251,017	251,017	250,040
GSC-ARBORPOINT APARTMENT (AHF)	5.0000%	1,233,833	1,233,981	1,227,777
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200%	1,006,476	1,006,490	988,412
GSC-HENDERSON VILLAGE (AHF)	4.8200%	1,600,097	1,600,247	1,536,600
GSC-RIVERVIEW APTS (AHF)	4.7700%	1,476,609	1,476,609	1,417,798
GSC-ST JOHN PLAZA APARTMENTS	5.0400%	4,340,103	4,340,103	4,080,409
GSC-STFRANCIS & KING HILL(AH)	4.7700%	2,763,960	2,763,960	2,529,515
GSC-SUTTERVIEW APTS (AHA)	4.6700%	3,537,347	3,537,347	3,371,744
LIIF-FAC CENTER (CF)	6.2000%	2,235,902	2,235,902	2,224,053
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300%	1,115,160	1,115,160	1,115,858
LIIF-PROJECT HOSPITALITY (AHS)	6.2700%	614,156	614,156	613,650
NHHFA-PARKHURST PLACE (AHF)	4.3200%	4,027,680	4,027,680	3,593,510
NHHFA-WOODLAND VILLAGE-1 (AHF)	6.0700%	3,100,000	3,100,000	2,790,325
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,755	987,162
Total of Positive Social Purpose Investments			168,795,599	159,501,215
Total of Domestic Fixed Income Securities			3,440,093,588	3,353,053,509
				27.69%
International Fixed Income Securities				
International Securities				
ALBANIA				
ALBANIA GOVERNMENT INTERN 144A	4.7500%	2,850,000	2,899,394	2,974,280
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000%	1,700,000	1,705,642	1,506,489
ANGOLAN GOVERNMENT INTERN 144A	8.7500%	600,000	601,190	516,032
ANGOLAN GOVERNMENT INTERN REGS	8.0000%	605,000	399,835	536,133
ANGOLAN GOVERNMENT INTERN REGS	8.2500%	325,000	309,723	302,551
ANGOLAN GOVERNMENT INTERN REGS	8.7500%	240,000	209,597	206,700
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	927,175	587,394	715,447
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	14,549	12,599	11,960
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	2,513,474	1,566,429	1,834,836
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	5,300,000	2,414,489	3,060,941
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	2,906,428	1,749,639	1,800,248
YPF SA 144A	8.2500%	600,000	591,501	592,980
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND	2.5000%	5,643,000	3,303,687	3,294,302
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	4,838,000	3,086,676	2,877,536
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	1,320,000	717,118	710,024
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	15,353,000	5,657,454	5,046,423
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	14,668,000	9,521,800	8,818,898
BHP BILLITON FINANCE USA LTD	5.0000%	265,000	264,852	269,293
BHP BILLITON FINANCE USA LTD	5.2500%	67,000	65,395	68,844
BHP BILLITON FINANCE USA LTD	5.1250%	2,165,000	2,156,196	2,188,277
CCP_IRS_P AUD-BBR-BBSW 3M CME	3.8438%	3,562,000	0	7,414
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	49,000,000	345,096	430,850
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0625%	2,019,000	0	6,411
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5938%	2,861,000	0	-4,428
CCP_IRS_P AUD-BBR-BBSW 3M CME	0.0100%	-3,562,000	-3,403	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100%	-4,880,000	-3,697	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2554%	-49,000,000	0	0
FMG RESOURCES AUGUST 2006 144A	4.5000%	145,000	137,601	140,620
FMG RESOURCES AUGUST 2006 144A	5.8750%	305,000	299,809	301,197
FMG RESOURCES AUGUST 2006 144A	4.3750%	10,000	8,687	9,030
MACQUARIE GROUP LTD 144A	1.3400%	155,000	155,000	151,075
NBN CO LTD 144A	4.0000%	3,100,000	3,095,126	3,070,923
PACIFIC NATIONAL FINANCE REGS	4.7500%	1,500,000	1,474,552	1,460,205
QUEENSLAND TREASURY CORP 144A	5.2500%	1,751,000	1,119,253	1,085,756
RIO TINTO FINANCE USA LTD	2.7500%	190,000	139,558	115,968
SANTOS FINANCE LTD 144A	3.6490%	1,700,000	1,703,054	1,540,858
SANTOS FINANCE LTD REGS	4.1250%	700,000	688,391	686,767
TRANSURBAN FINANCE CO PTY 144A	4.1250%	1,200,000	1,195,997	1,194,139
TREASURY CORP OF VICTORIA	2.0000%	3,976,000	1,905,482	1,830,855
WESTPAC BANKING CORP	2.9630%	275,000	185,118	203,252
WESTPAC BANKING CORP	3.7350%	168,000	167,998	167,433
WOODSIDE FINANCE LTD	5.1000%	2,500,000	2,493,877	2,425,517
WOODSIDE FINANCE LTD 144A	3.7000%	1,690,000	1,689,663	1,640,978
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	3.4500%	751,400	793,577	845,764
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	262,000	307,216	185,006
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	1,293,000	1,342,519	1,378,597

	Coupon	Units	Cost	Market Value
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	527,000	463,583	419,251
SUZANO AUSTRIA GMBH	3.7500%	457,000	430,097	412,501
BELARUS				
REPUBLIC OF BELARUS INTER REGS	7.6250%	0	0	0
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.1000%	2,013,000	2,073,710	2,140,434
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	1,135,991	1,208,315	1,121,371
KINGDOM OF BELGIUM GOVERN 144A	2.7000%	1,081,422	1,168,490	1,176,423
BERMUDA				
AIRCASTLE LTD / AIRCASTLE 144A	5.7500%	600,000	600,072	611,817
AIRCASTLE LTD 144A	6.5000%	2,500,000	2,518,729	2,604,701
AIRCASTLE LTD 144A	2.8500%	100,000	93,362	94,393
ARCH CAPITAL GROUP LTD	3.6350%	445,000	445,902	323,364
BERMUDA GOVERNMENT INTERN 144A	5.0000%	275,000	282,628	269,913
CHINA OIL & GAS GROUP LTD REGS	4.7000%	1,190,000	1,142,454	1,155,613
ENSTAR GROUP LTD	3.1000%	883,000	781,355	761,187
ENSTAR GROUP LTD	4.9500%	250,000	238,876	248,585
ESSENT GROUP LTD	6.2500%	600,000	598,081	618,028
NABORS INDUSTRIES LTD 144A	7.5000%	640,000	620,698	589,114
NCL CORP LTD 144A	6.7500%	205,000	205,932	202,500
NCL CORP LTD 144A	8.1250%	50,000	50,021	52,592
RENAISSANCERE HOLDINGS LTD	5.7500%	380,000	377,834	386,763
VIKING CRUISES LTD 144A	5.8750%	75,000	71,281	74,620
VIKING CRUISES LTD 144A	9.1250%	165,000	168,564	176,242
VOC ESCROW LTD 144A	5.0000%	500,000	466,813	487,728
WEATHERFORD INTERNATIONAL 144A	8.6250%	2,425,000	2,275,197	2,462,287
BOSNIA-HERZEGOVINA				
REPUBLIC OF SRPSKA TREASU 144A	4.7500%	580,000	697,094	602,532
BRAZIL				
BRAZIL LETRAS DO TESOIRO NACIO	0.0000%	29,200,000	3,049,700	2,650,806
BRAZIL NOTAS DO TESOIRO NACION	10.0000%	187,631,000	30,852,668	27,720,793
BRAZIL NOTAS DO TESOIRO NACION	6.0000%	11,600,000	8,545,944	7,813,228
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	1,000,000	996,957	956,000
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	83,600,000	11	-485,471
CCP_ZCS_P BRL-CDI 1D CME	14.9208%	1,998,635	0	0
CCP_ZCS_P BRL-CDI 1D CME	14.7443%	1,949,332	0	2,042
CCP_ZCS_P BRL-CDI 1D CME	14.7493%	1,949,009	0	2,101
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-83,600,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-5,896,976	0	0
ITAU UNIBANCO HOLDING SA/ 144A	6.0000%	2,100,000	2,100,000	2,145,045
BRITISH VIRGIN ISLANDS				
STATE GRID OVERSEAS INVES REGS	4.0000%	350,000	330,560	309,297
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	184,000	195,186	211,934
BULGARIA GOVERNMENT INTER REGS	5.0000%	722,000	693,592	698,118
CANADA				
1011778 BC ULC / NEW RED 144A	4.3750%	375,000	371,602	360,631
1261229 BC LTD 144A	10.0000%	1,240,000	1,240,000	1,232,390
1375209 BC LTD 144A	9.0000%	192,000	334,047	191,851
AIR CANADA 2013-1 CLASS A 144A	4.1250%	713,043	694,213	711,808
AIR CANADA 2015-1 CLASS A 144A	3.6000%	330,076	313,599	322,541
BANK OF NOVA SCOTIA/THE	3.4500%	757,000	756,992	756,722
BANK OF NOVA SCOTIA/THE	7.3500%	1,170,000	1,169,831	1,159,159
BAUSCH + LOMB 9/23 INCREMENTAL	0.0000%	187,625	185,780	186,805
BAUSCH HEALTH COS INC 144A	11.0000%	341,000	483,079	324,803
BAUSCH HEALTH COS INC 144A	5.5000%	145,000	141,738	144,855
BAUSCH HEALTH COS INC 144A	6.1250%	4,060,000	3,905,341	4,116,840
BAUSCH HEALTH COS INC 144A	4.8750%	1,000,000	991,865	807,500
BAUSCH HEALTH COS INC 144A	14.0000%	67,000	62,284	63,278
BOMBARDIER INC 144A	7.0000%	1,550,000	1,550,575	1,543,295
BOMBARDIER INC 144A	6.0000%	315,000	315,002	310,855
BOMBARDIER INC 144A	8.7500%	1,455,000	1,468,256	1,534,007
BURGER KING/RESTAURANT 6/24 TL	0.0000%	276,698	276,033	273,635
CANADA HOUSING TRUST NO 1	4.1500%	1,060,000	782,540	785,257
CANADIAN IMPERIAL BANK OF COMM	4.5080%	1,555,000	1,555,000	1,553,251
CANADIAN IMPERIAL BANK OF COMM	5.2450%	330,000	330,000	334,275
CANADIAN NATURAL RESOURCE 144A	5.4000%	350,000	348,717	345,799
CANADIAN NATURAL RESOURCES LTD	6.2500%	2,266,000	2,373,385	2,350,902
CANADIAN NATURAL RESOURCES LTD	4.9500%	647,000	661,990	556,076
CANADIAN NATURAL RESOURCES LTD	3.8500%	40,000	38,569	39,361
CANADIAN NATURAL RESOURCES LTD	2.0500%	1,890,000	1,889,810	1,875,549
CANADIAN NATURAL RESOURCES LTD	6.5000%	416,000	446,436	437,165
CANADIAN NATURAL RESOURCES LTD	7.2000%	11,000	11,983	12,106
CANADIAN PACIFIC RAILWAY CO	2.4500%	2,000,000	1,728,808	1,724,589
CANADIAN PACIFIC RAILWAY CO	5.9500%	309,000	398,885	323,136
CCP_IRS_P CAD-CORRA-OIS-COMPO	3.4063%	2,449,000	0	28,651
CCP_IRS_R CAD-CORRA-OIS-COMPO	0.0100%	7,747,000	8,665	-44,785
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9586%	3,700,000	0	-221,038
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0410%	4,600,000	825	-194,868
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7611%	3,200,000	0	-43,367
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9797%	2,300,000	0	-25,237
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9234%	1,500,000	766	-25,572
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9289%	1,000,000	0	-17,048
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9148%	1,200,000	4,340	-22,370
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8828%	1,700,000	3,609	-28,988

	Coupon	Units	Cost	Market Value
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8615%	7,500,000	471	-85,484
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7749%	1,600,000	0	-3,810
CCP_IRS_P CAD-CORRA-OIS-COMPO	0.0100%	-2,449,000	-6,289	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-8,581,000	-1,152	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-3,700,000	-13,760	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.5000%	-3,751,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-4,600,000	-26,631	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	-10,700,000	-4,725	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	-2,300,000	-14	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7813%	-815,000	-478	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7404%	-1,600,000	0	0
CDP FINANCIAL 144A	1.1250%	5,719,000	6,029,988	6,022,302
CGI INC	2.3000%	510,000	508,578	434,243
CGI INC 144A	4.9500%	2,085,000	2,073,095	2,085,082
CI FINANCIAL CORP 144A	7.5000%	1,200,000	1,189,503	1,258,195
CONSTELLATION SOFTWARE IN 144A	5.1580%	255,000	255,781	258,704
CPPIB CAPITAL INC	4.3000%	1,700,000	1,220,585	1,248,549
CPPIB CAPITAL INC REGS	5.2000%	3,255,000	2,222,431	2,058,271
CPPIB CAPITAL INC REGS	0.2500%	4,820,000	5,910,559	4,989,888
DYE & DURHAM LTD 144A	8.6250%	1,245,000	1,304,138	1,283,256
ELEMENT FLEET MANAGEMENT 144A	5.6430%	245,000	245,000	249,043
EMPIRE COMMUNITIES CORP 144A	9.7500%	1,035,000	1,054,002	1,046,790
ENBRIDGE INC	3.2000%	988,000	701,557	684,577
ENBRIDGE INC	5.9000%	4,615,000	4,614,444	4,707,877
ENBRIDGE INC	7.3750%	310,000	309,950	318,259
ENBRIDGE INC	6.2000%	60,000	59,915	63,494
ENBRIDGE INC	5.2500%	1,605,000	1,604,360	1,625,181
ENBRIDGE INC	5.3000%	140,000	139,975	142,641
ENBRIDGE INC	5.6250%	910,000	908,730	924,419
ENBRIDGE INC	6.7000%	1,132,000	1,145,783	1,222,891
ENBRIDGE INC	7.2000%	70,000	70,000	70,635
ENERFLEX LTD 144A	9.0000%	191,000	184,680	195,458
FAIRFAX FINANCIAL HLDG LTD	2.7500%	1,200,000	1,469,136	1,274,909
FEDERATION DES CAISSES DE 144A	5.7000%	900,000	899,854	928,155
FORD AUTO SECURITIZATION TR II	5.0530%	1,400,000	1,023,636	991,112
GARDA WORLD SECURITY CORP 144A	8.2500%	205,000	205,658	200,067
GARDA WORLD SECURITY CORP 144A	8.3750%	175,000	176,622	172,062
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	100,000	100,000	98,900
GOEASY LTD 144A	7.3750%	1,205,000	1,205,000	1,181,804
GOEASY LTD 144A	7.6250%	860,000	876,125	860,250
GOEASY LTD 144A	6.8750%	1,030,000	1,030,000	1,008,675
GOEASY LTD 144A	9.2500%	15,000	16,017	15,747
GOVERNMENT OF CANADA	4.0000%	3,102,000	2,310,233	2,381,722
GOVERNMENT OF CANADA	1.2500%	2,805,000	1,958,534	1,905,159
GOVERNMENT OF CANADA	1.7500%	1,936,000	1,022,149	968,625
GOVERNMENT OF CANADA	3.2500%	6,046,000	4,449,724	4,296,510
INTELLIGENT PACKAGING LTD 144A	6.0000%	2,570,000	2,566,383	2,496,407
MUSKRAT FALLS/LABRADOR	3.6300%	1,495,000	1,415,427	1,073,023
OMERS FINANCE TRUST 144A	5.5000%	1,807,000	1,802,340	1,900,855
OMERS FINANCE TRUST 144A	4.3750%	320,000	319,167	320,719
OMERS FINANCE TRUST 144A	3.2500%	716,000	744,492	773,230
OMERS FINANCE TRUST 144A	3.1250%	1,189,000	1,284,725	1,298,871
ONTARIO TEACHERS FINANC	0.1000%	2,738,000	2,719,835	2,739,800
ONTARIO TEACHERS' FINANCE 144A	1.2500%	5,055,000	5,039,804	4,296,049
ONTARIO TEACHERS' FINANCE REGS	0.5000%	2,420,000	2,847,230	2,609,431
OPEN TEXT CORP 144A	3.8750%	290,000	271,706	267,038
OPEN TEXT CORP 144A	6.9000%	465,000	468,945	481,276
PRECISION DRILLING CORP 144A	7.1250%	439,000	437,734	439,151
PRECISION DRILLING CORP 144A	6.8750%	1,875,000	1,865,625	1,831,856
PROV OF ALBERTA	3.1000%	732,000	612,191	417,140
PROV OF ALBERTA	2.0500%	832,000	567,094	553,394
PROV OF BRITISH COLUMBIA	4.1500%	1,500,000	1,061,396	1,086,542
PROV OF BRITISH COLUMBIA	2.9500%	716,000	605,476	395,361
PROV OF ONTARIO	4.0000%	2,577,000	1,826,482	1,872,636
PROV OF ONTARIO	3.4500%	1,634,000	1,362,885	1,016,018
PROV OF ONTARIO	3.6500%	2,300,000	1,608,305	1,622,450
PROV OF ONTARIO	2.1500%	1,144,000	919,375	752,357
PROV OF ONTARIO	1.9000%	543,000	367,391	238,493
PROV OF QUEBEC	3.1000%	428,000	271,733	242,397
PROV OF QUEBEC	4.4500%	10,100,000	7,384,290	7,476,779
PROV OF QUEBEC	2.7500%	1,399,000	1,060,929	975,802
PROV OF QUEBEC	3.5000%	1,415,000	1,223,547	879,760
PROV OF QUEBEC	3.6000%	4,500,000	3,117,568	3,152,720
PROV OF QUEBEC	4.4000%	250,000	196,885	177,919
PROVINCE OF ALBERTA CANADA	5.2000%	1,811,000	1,188,261	1,140,239
PROVINCE OF BRITISH COLUMBIA C	5.2500%	4,230,000	2,870,656	2,674,752
PROVINCE OF BRITISH COLUMBIA C	4.7500%	995,000	992,877	1,001,192
PROVINCE OF MANITOBA CANADA	4.8500%	2,280,000	1,535,217	1,395,336
PROVINCE OF MANITOBA CANADA	4.3000%	1,160,000	1,157,105	1,135,400
PROVINCE OF ONTARIO CANAD REGS	0.2500%	2,789,000	3,821,609	3,355,990
PROVINCE OF ONTARIO CANADA	5.0500%	1,930,000	1,928,338	1,987,962
PROVINCE OF ONTARIO CANADA	2.5000%	539,000	536,278	529,593
PROVINCE OF ONTARIO CANADA	4.7000%	1,085,000	1,084,081	1,105,563
PROVINCE OF QUEBEC CANADA	5.2500%	2,475,000	1,633,445	1,562,346
PROVINCE OF QUEBEC CANADA	2.7500%	539,000	537,931	524,304

	Coupon	Units	Cost	Market Value
PROVINCE OF QUEBEC CANADA	4.5000%	250,000	249,168	248,492
PROVINCE OF QUEBEC CANADA	2.5000%	675,000	674,959	663,155
PROVINCE OF QUEBEC CANADA	4.2500%	1,290,000	1,287,515	1,250,491
PROVINCE OF SASKATCHEWAN CANAD	4.6500%	2,120,000	2,117,289	2,157,065
PSP CAPITAL INC 144A	3.2500%	2,044,000	2,183,611	2,203,419
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	0	0	0
ROCKPOINT GAS STORAGE 9/24 TLB	0.0000%	250,000	247,500	249,188
ROYAL BANK OF CANADA	5.2000%	200,000	199,940	203,863
ROYAL BANK OF CANADA	1.1500%	295,000	294,959	293,065
ROYAL BANK OF CANADA	4.9650%	550,000	550,000	554,145
SCHLUMBERGER FINANCE CANADA LT	1.4000%	130,000	129,986	128,266
SECURITIZED TERM AUTO A D 144A	6.7460%	13,544	13,544	13,785
TORONTO-DOMINION BANK/THE	4.6930%	100,000	100,333	100,652
TORONTO-DOMINION BANK/THE 144A	4.7010%	3,100,000	3,100,036	3,113,910
TRANSCANADA PIPELINES LTD	7.0000%	1,160,000	1,159,944	1,141,357
TRANSCANADA TRUST	5.8750%	460,000	455,430	456,803
WASTE CONNECTIONS INC	3.2000%	205,000	204,883	183,911
WASTE CONNECTIONS INC	3.0500%	210,000	226,385	137,843
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.1250%	988,000	987,027	863,369
ALIBABA GROUP HOLDING LTD 144A	5.6250%	200,000	199,427	198,907
AVOLON HOLDINGS FUNDING L 144A	6.3750%	900,000	911,455	931,364
AVOLON HOLDINGS FUNDING L 144A	2.5280%	7,081,000	7,075,316	6,628,701
BATTALION CLO XV L 15A DR 144A	7.5298%	170,000	169,996	170,000
BSPRT 2022-FL8 ISSU FL8 A 144A	5.8447%	155,958	155,971	155,599
BUTTERMILK PARK CL 1A A1R 144A	5.3361%	465,657	465,615	464,819
CARLYLE GLOBAL MAR 1A AR3 144A	5.5111%	131,714	143,086	131,648
CARLYLE US CLO 20 10A D1R 144A	7.1195%	300,000	299,946	300,000
CIFC FUNDING 2019-I 2A DR 144A	7.5414%	250,000	250,000	250,000
CIFC FUNDING 2020- 1A A1R 144A	5.6677%	300,000	300,438	300,090
CK HUTCHISON INTERNATIONA 144A	4.7500%	405,000	404,477	405,939
CK HUTCHISON INTERNATIONA 144A	4.8750%	800,000	796,843	781,033
DIAMOND FOREIGN ASSET CO 144A	8.5000%	300,000	305,395	307,426
ELMWOOD CLO 26 LTD 1A E 144A	10.7195%	300,000	300,000	302,250
FALCON 2019-1 AEROSPA 1 A 144A	3.5970%	79,406	79,403	76,628
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	5.6977%	130,949	130,986	131,014
KWG GROUP HOLDINGS LTD REGS	5.8750%	0	0	0
LCM XXIV LTD 24A AR 144A	5.5111%	44,332	43,118	44,332
LIMA METRO LINE 2 FINANCE 144A	4.3500%	363,235	363,272	340,114
MF1 2021-FL7 LTD FL7 D 144A	6.9844%	215,000	199,450	209,840
NEUBERGER BERMAN 25A AR2 144A	5.6695%	470,000	470,000	469,765
NEUBERGER BERMAN 38A AR2 144A	5.2295%	550,000	550,000	550,000
OCF CLO 2014-5 LTD 5A A1R 144A	5.6242%	25,334	25,391	25,329
OCF CLO 2024-33 LT 33A D2 144A	8.6695%	250,000	249,924	250,550
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
PALMER SQUARE LOAN 3A A1 144A	5.3548%	19,109	19,125	19,107
PALMER SQUARE LOAN 4A A1 144A	5.3177%	60,321	60,341	60,261
PFP 2022-9 LTD 9 A 144A	6.5952%	1,073,565	1,117,344	1,075,207
RR 28 LTD 28RA DR 144A	11.2561%	450,000	431,807	458,730
RUTAS 2 & 7 FINANCE LTD 144A	0.0000%	1,176,833	864,659	832,786
SEAGATE HDD CAYMAN	4.1250%	37,000	36,971	33,580
SEAGATE HDD CAYMAN	9.6250%	50,400	58,557	56,685
SHARJAH SUKUK PROGRAM LTD 144A	5.4330%	520,000	520,000	512,364
TCI-SYMPHONY CLO 2 1A AR2 144A	5.5233%	219,675	219,639	219,565
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	131,386	136,642
TENCENT HOLDINGS LTD REGS	3.6800%	200,000	159,908	162,051
TENCENT HOLDINGS LTD REGS	3.8400%	600,000	451,303	455,718
TRANSOCEAN INC 144A	8.7500%	332,000	338,439	344,813
TRANSOCEAN INC 144A	8.5000%	150,000	147,787	145,753
VALE OVERSEAS LTD	6.4000%	3,142,000	3,125,623	3,100,712
VENTURE XV CLO LT 15A AR3 144A	5.6977%	261,783	261,783	261,783
VOYA CLO 2013-2 LT 2A A1R 144A	5.5134%	99,275	99,243	99,255
VOYA CLO 2014-2 L 2A A1RR 144A	5.5614%	20,722	22,033	20,724
CHILE				
ALFA DESARROLLO SPA 144A	4.5500%	849,720	849,781	652,008
BONOS DE LA TESORERIA DE 144A	6.0000%	530,000,000	566,202	579,397
BONOS DE LA TESORERIA DE 144A	5.3000%	1,015,000,000	1,249,593	1,051,384
BONOS DE LA TESORERIA DE 144A	2.3000%	450,000,000	429,824	431,482
BONOS DE LA TESORERIA DE LA RE	1.9000%	537,544,000	553,800	546,819
CCP_IRS_ R CLP-ICP 1D CME	0.0100%	457,031,000	0	-14,722
CCP_IRS_ R CLP-ICP 6M CME	0.0100%	457,031,000	0	-10,444
CCP_IRS_ R CLP-ICP 1D CME	5.7485%	-457,031,000	0	0
CCP_IRS_ R CLP-ICP 6M CME	5.6360%	-457,031,000	0	0
CHILE GOVERNMENT INTERNATIONAL	3.1000%	1,145,000	773,890	787,073
CHILE GOVERNMENT INTERNATIONAL	4.9500%	4,400,000	4,364,572	4,263,600
CHILE GOVERNMENT INTERNATIONAL	3.5000%	2,600,000	2,819,850	1,833,910
CHILE GOVERNMENT INTERNATIONAL	2.5500%	200,000	193,527	172,418
CHILE GOVERNMENT INTERNATIONAL	4.3400%	310,000	285,849	265,698
CHILE GOVERNMENT INTERNATIONAL	4.8500%	545,000	544,586	548,270
CHILE GOVERNMENT INTERNATIONAL	5.6500%	1,820,000	1,809,544	1,845,844
CORP NACIONAL DEL COBRE D 144A	6.7800%	280,000	279,894	286,946

	Coupon	Units	Cost	Market Value
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	600,000	601,435	503,685
EMPRESA NACIONAL DEL PETRO 144A	5.9500%	1,000,000	985,964	1,012,531
LATAM AIRLINES GROUP SA 144A	7.8750%	1,560,000	1,565,356	1,546,545
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.6600%	704,276,000	50,388	50,227
CCP_IRS_R CNY-FIXING REPO RAT	0.0100%	53,628,000	0	-15,848
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-704,276,000	0	-7
CCP_IRS_R CNY-FIXING REPO RAT	1.6450%	-53,628,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	7,000,000	1,211,963	1,133,581
CHINA GOVERNMENT BOND REGS	4.5000%	3,500,000	576,742	577,126
CHINA GOVERNMENT BOND REGS	3.6000%	11,500,000	1,773,513	1,669,873
CHINA GOVERNMENT BOND REGS	3.9000%	2,000,000	313,819	321,429
CHINA GOVERNMENT BOND REGS	3.9500%	6,500,000	1,142,809	1,085,824
CHINA GOVERNMENT BOND REGS	4.1500%	7,500,000	1,289,508	1,170,046
CHINA GOVERNMENT BOND REGS	3.3100%	1,000,000	148,855	139,191
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIONAL	3.1250%	540,000	445,624	436,104
COLOMBIA GOVERNMENT INTERNATIONAL	3.2500%	1,202,000	1,001,644	932,872
COLOMBIA GOVERNMENT INTERNATIONAL	7.5000%	4,235,000	4,337,273	4,187,145
COLOMBIA GOVERNMENT INTERNATIONAL	4.1250%	530,000	468,090	299,583
COLOMBIA GOVERNMENT INTERNATIONAL	8.0000%	2,730,000	2,719,580	2,786,406
COLOMBIA GOVERNMENT INTERNATIONAL	5.6250%	218,000	176,784	162,399
COLOMBIA GOVERNMENT INTERNATIONAL	5.2000%	200,000	150,263	132,902
COLOMBIA GOVERNMENT INTERNATIONAL	7.7500%	1,461,000	1,446,126	1,418,368
COLOMBIA GOVERNMENT INTERNATIONAL	8.3750%	2,215,000	2,180,795	2,113,664
COLOMBIAN TES	7.0000%	31,462,500,000	6,478,580	6,016,301
COLOMBIAN TES	6.2500%	3,718,700,000	602,344	556,388
COLOMBIAN TES	7.2500%	39,335,900,000	5,985,802	5,531,329
COLOMBIAN TES	9.2500%	9,927,700,000	1,882,501	1,791,043
COLOMBIAN TES	3.7500%	6,660,825,060	1,590,360	1,289,678
ECOPETROL SA	8.8750%	1,230,000	1,221,528	1,269,481
EMPRESAS PUBLICAS DE MEDIO REGS	0.0020%	1,828,000,000	502,152	395,775
OLEODUCTO CENTRAL SA 144A	4.0000%	540,000	538,542	523,531
COSTA RICA				
INSTITUTO COSTARRICENSE DE REGS	6.7500%	1,300,000	1,293,063	1,316,120
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	1,155,000	1,280,677	1,169,654
IVORY COAST GOVERNMENT IN 144A	4.8750%	1,235,000	1,522,449	1,177,296
IVORY COAST GOVERNMENT IN 144A	8.0750%	230,000	224,264	220,462
IVORY COAST GOVERNMENT IN REGS	6.8750%	800,000	724,982	726,110
CROATIA				
CROATIA GOVERNMENT INTERNATIONAL REGS	1.1250%	638,000	775,616	646,751
CROATIA GOVERNMENT INTERNATIONAL REGS	1.5000%	165,000	207,282	163,196
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	50,930,000	2,101,822	2,077,083
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	6,020,000	244,478	244,088
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	5,350,000	158,114	155,906
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	13,200,000	588,403	600,353
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	57,360,000	2,193,523	2,127,957
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	45,330,000	1,582,648	1,501,319
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	81,900,000	3,485,601	3,441,033
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	8,010,000	312,181	334,211
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	12,860,000	469,987	482,685
DENMARK				
DANSKE BANK A/S 144A	1.5490%	2,655,000	2,655,000	2,544,370
DANSKE BANK A/S 144A	6.2590%	1,030,000	1,030,000	1,037,222
DANSKE BANK A/S 144A	5.7050%	1,707,000	1,730,240	1,756,264
DANSKE BANK A/S REGS	3.8750%	925,000	1,008,987	1,020,088
DENMARK GOVERNMENT BOND	4.5000%	4,249,972	845,254	741,258
JYSKE BANK A/S REGS	4.1250%	1,625,000	1,735,533	1,810,570
JYSKE REALKREDIT A/S	1.5000%	8,385,541	1,274,123	957,033
NORDEA KREDIT REALKREDITAKTIES	1.5000%	6,295,435	957,026	729,805
NYKREDIT REALKREDIT AS REGS	3.3750%	730,000	757,979	786,822
NYKREDIT REALKREDIT AS REGS	4.6250%	1,200,000	1,309,831	1,359,600
NYKREDIT REALKREDIT AS REGS	2.0000%	1,693,289	262,501	186,817
NYKREDIT REALKREDIT AS REGS	1.5000%	13,200,692	2,002,797	1,530,466
REALKREDIT DANMARK A/S REGS	1.0000%	1,160,801	171,315	129,426
REALKREDIT DANMARK A/S REGS	1.5000%	2,273,866	342,090	258,517
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERNATIONAL 144A	5.8750%	937,000	900,007	789,844
DOMINICAN REPUBLIC INTERNATIONAL REGS	5.8750%	405,000	325,248	341,395
DOMINICAN REPUBLIC INTERNATIONAL REGS	5.3000%	1,400,000	1,215,395	1,176,210
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	17,075,000	344,016	349,546
EGYPT GOVERNMENT BOND	25.3180%	72,385,000	1,469,338	1,500,078
EGYPT GOVERNMENT INTERNATIONAL 144A	7.6250%	500,000	498,157	431,551
EGYPT GOVERNMENT INTERNATIONAL 144A	8.1500%	900,000	916,909	642,408
EGYPT GOVERNMENT INTERNATIONAL 144A	9.4500%	565,000	564,704	533,219
EGYPT GOVERNMENT INTERNATIONAL REGS	7.5000%	2,052,000	1,490,810	1,369,607
EGYPT GOVERNMENT INTERNATIONAL REGS	5.8750%	1,110,000	903,532	910,200
EGYPT GOVERNMENT INTERNATIONAL REGS	8.8750%	460,000	334,372	356,495
EGYPT GOVERNMENT INTERNATIONAL REGS	5.6250%	1,010,000	781,325	924,101
EGYPT GOVERNMENT INTERNATIONAL REGS	5.8000%	590,000	536,598	551,650
EGYPT GOVERNMENT INTERNATIONAL REGS	8.7500%	825,000	572,114	632,156

	Coupon	Units	Cost	Market Value
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	1,824,000	1,408,187	1,302,015
EGYPT GOVERNMENT INTERNAT REGS	8.5000%	495,000	386,370	375,343
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	552,000	442,560	519,570
EGYPT GOVERNMENT INTERNAT REGS	7.0529%	387,000	263,896	326,048
EGYPT GOVERNMENT INTERNAT REGS	7.6003%	291,000	265,453	277,293
EGYPT GOVERNMENT INTERNAT REGS	8.7002%	1,751,000	1,343,357	1,342,789
EGYPT GOVERNMENT INTERNAT REGS	7.9030%	251,000	193,878	179,429
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P_EUR006M	0.0000%	-9,800,000	-32,166	-9,200
CCP_IRS_R_2.35%_P_EUR006M	0.0000%	-900,000	-1,609	-2,651
CCP_IRS_R_2.65000%_P_EUR-EURIB	0.0000%	-900,000	-1,609	-689
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.2500%	40,000,000	675	-1,125,253
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.2200%	600,000	0	-23,835
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.6100%	700,000	0	-2,522
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.4688%	563,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5313%	1,134,000	0	5,812
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.3438%	1,717,000	175	-11,876
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5200%	600,000	0	-7,234
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.4600%	1,400,000	0	-24,736
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.4200%	700,000	0	-14,773
CCP_IRS_R_EUR-EURIBOR-REUTERS	0.0100%	10,800,000	1,003,057	880,787
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.1540%	2,475,000	18,724	-48,435
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.5620%	2,580,000	0	-28,977
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.1900%	7,740,000	3,744	-165,511
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.5070%	2,395,000	3,114	-28,415
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.3030%	1,430,000	3,664	77,551
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.5810%	730,000	155	12,247
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.4470%	885,000	0	10,677
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.4220%	17,606,000	24,579	-7,525
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.3860%	4,250,000	0	2,387,842
CCP_IRS_P_EUR-EURIBOR-REUTERS	0.0100%	-43,414,000	-1,430,741	-12,895
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.3930%	-700,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.3540%	-700,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.3860%	-600,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.4110%	-700,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5850%	-600,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.3530%	-700,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	0.0000%	-4,250,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.4100%	-17,606,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.2500%	-10,800,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7500%	-2,580,000	-1,674	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%	-1,615,000	-4,967	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7800%	-7,740,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.8100%	-2,475,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.3000%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.3800%	-1,430,000	0	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	1,411,000	1,540,015	1,572,737
FINLAND GOVERNMENT BOND 144A	3.0000%	844,000	901,447	905,001
FINLAND GOVERNMENT BOND 144A	2.9500%	275,000	290,012	264,353
NOKIA OYJ	6.6250%	330,000	339,960	339,006
FRANCE				
ALTICE FRANCE SA 144A	5.5000%	780,000	556,094	618,037
ALTICE FRANCE SA 144A	5.1250%	542,000	386,037	424,566
ALTICE FRANCE SA 144A	8.1250%	210,000	210,001	187,773
BANQUE FEDERATIVE DU CRED 144A	4.9350%	250,000	250,000	250,906
BANQUE FEDERATIVE DU CRED 144A	5.4331%	900,000	899,981	905,984
BANQUE FEDERATIVE DU CRED REGS	3.8750%	1,700,000	1,744,426	1,851,701
BNP PARIBAS SA 144A	4.4000%	1,100,000	1,077,901	1,086,525
BNP PARIBAS SA 144A	5.1250%	900,000	900,000	909,599
BNP PARIBAS SA 144A	1.9040%	1,082,000	1,088,494	1,007,777
BNP PARIBAS SA 144A	1.6750%	225,000	225,000	217,130
BNP PARIBAS SA 144A	2.1590%	1,555,000	1,400,304	1,421,520
BNP PARIBAS SA 144A	5.3350%	220,000	220,000	223,888
BNP PARIBAS SA 144A	5.1760%	1,276,000	1,276,000	1,291,749
BPCE SA 144A	5.7160%	285,000	285,000	290,542
BPCE SA 144A	5.8760%	1,900,000	1,900,000	1,945,786
BPCE SA 144A	4.7500%	375,000	374,539	376,586
BPCE SA 144A	1.6520%	3,457,000	3,398,721	3,400,166
BPCE SA 144A	6.6120%	1,230,000	1,230,000	1,263,268
BPCE SA 144A	5.2030%	2,300,000	2,300,000	2,327,218
BPCE SA 144A	5.9360%	3,710,000	3,720,042	3,736,897
BPCE SA 144A	6.9150%	435,000	441,303	452,146
BPCE SA REGS	4.1250%	700,000	748,217	766,820
BPCE SFH SA REGS	3.0000%	2,300,000	2,504,149	2,509,235
CONSTELLUM SE 144A	3.7500%	250,000	232,003	226,498
CREDIT AGRICOLE SA 144A	4.6310%	1,600,000	1,600,000	1,595,332
CREDIT AGRICOLE SA REGS	7.2500%	1,500,000	1,734,527	1,717,518
ELECTRICITE DE FRANCE SA 144A	5.7500%	300,000	298,849	304,135
ELECTRICITE DE FRANCE SA 144A	4.5000%	1,000,000	1,050,289	991,844
ELECTRICITE DE FRANCE SA 144A	5.7000%	2,300,000	2,297,720	2,360,879

	Coupon	Units	Cost	Market Value
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	6,448,206	6,598,437	6,862,801
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	7,166,685	7,509,852	7,796,955
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	4,550,368	4,916,967	4,941,423
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	3,700,963	3,784,861	3,425,430
FRENCH REPUBLIC GOVERNMENT 144A	3.6000%	1,714,000	1,799,569	1,799,048
ILIAD HOLDING SASU 144A	6.8750%	325,000	357,592	369,482
INDIGO GROUP SAS REGS	1.6250%	600,000	723,801	621,736
NEW IMMO HOLDING SA REGS	2.7500%	3,000,000	2,951,429	3,154,724
ORANGE SA	9.0000%	760,000	902,062	918,396
SOCIETE GENERALE SA 144A	6.7500%	400,000	382,062	389,289
SOCIETE GENERALE SA 144A	5.5000%	2,125,000	2,124,779	2,154,058
TDF INFRASTRUCTURE SASU REGS	1.7500%	600,000	601,728	596,150
TOTALENERGIES CAPITAL SA	5.4880%	609,000	611,023	589,229
TOTALENERGIES CAPITAL SA	5.6380%	329,000	329,000	321,259
TOTALENERGIES CAPITAL SA	5.4250%	355,000	355,000	334,295
TOTALENERGIES CAPITAL SA	5.2750%	360,000	360,000	339,285
GABON				
GABON GOVERNMENT INTERNAT 144A	7.0000%	500,000	500,000	390,938
GABON GOVERNMENT INTERNAT 144A	6.6250%	315,000	314,995	246,881
GABON GOVERNMENT INTERNAT REGS	7.0000%	3,180,000	2,696,333	2,487,555
GABON GOVERNMENT INTERNAT REGS	6.6250%	1,400,000	1,076,408	1,097,250
GABON GOVERNMENT INTERNAT REGS	6.9500%	850,000	846,469	843,578
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	6,849,006	6,150,576	5,856,980
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	2,160,570	2,273,672	2,208,866
DEUTSCHE BANK AG/NEW YORK NY	2.3110%	225,000	225,000	216,207
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	1,500,000	1,538,967	1,541,896
DEUTSCHE BANK AG/NEW YORK NY	4.9990%	350,000	350,104	348,333
KREDITANSTALT FUER WIEDERAUFBA	2.0000%	1,790,395	1,792,395	1,786,215
KREDITANSTALT FUER WIEDERAUFBA	0.3750%	2,152,000	2,456,843	2,322,080
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	1,545,000	1,542,105	1,574,351
THYSSENKRUPP ELEVATOR 3/24	0.0000%	175,643	172,131	175,048
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	0	0	0
GHANA GOVERNMENT INTERNAT REGS	8.1250%	0	0	0
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.6250%	711,000	731,259	773,219
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	3,048,000	3,243,746	3,199,540
GUATEMALA				
GUATEMALA GOVERNMENT BOND 144A	6.1250%	1,000,000	999,995	895,000
GUERNSEY CI				
AMDOCS LTD	2.5380%	160,000	152,718	142,318
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	558,000	561,361	548,960
HONDURAS GOVERNMENT INTER 144A	5.6250%	1,611,000	1,603,436	1,446,678
HONDURAS GOVERNMENT INTER REGS	6.2500%	1,290,000	1,314,980	1,269,102
HONDURAS GOVERNMENT INTER REGS	5.6250%	465,000	417,247	417,570
HONG KONG				
CHINA PING AN INSURANCE O REGS	2.8500%	200,000	190,699	175,810
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	7.0550%	371,346,000	0	2,091
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.0100%	-371,346,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	467,700,000	1,032,801	1,041,102
HUNGARY GOVERNMENT BOND	7.0000%	74,530,000	195,357	196,073
HUNGARY GOVERNMENT BOND	3.0000%	37,420,000	71,535	63,705
HUNGARY GOVERNMENT BOND	5.5000%	976,340,000	2,687,350	2,609,501
HUNGARY GOVERNMENT BOND	4.5000%	781,750,000	1,919,025	1,970,943
HUNGARY GOVERNMENT BOND	3.2500%	106,720,000	153,779	231,776
HUNGARY GOVERNMENT BOND	4.7500%	97,090,000	238,556	225,465
HUNGARY GOVERNMENT BOND	9.5000%	511,010,000	1,441,942	1,429,571
HUNGARY GOVERNMENT INTERN 144A	6.2500%	1,100,000	1,083,139	1,133,385
HUNGARY GOVERNMENT INTERN 144A	5.5000%	2,366,000	2,318,995	2,265,796
HUNGARY GOVERNMENT INTERN 144A	5.2500%	425,000	421,686	423,127
HUNGARY GOVERNMENT INTERN 144A	2.1250%	370,000	289,683	300,322
HUNGARY GOVERNMENT INTERN 144A	6.7500%	200,000	191,639	205,000
HUNGARY GOVERNMENT INTERN REGS	5.5000%	307,000	299,784	296,973
HUNGARY GOVERNMENT INTERN REGS	5.3750%	145,000	148,524	163,677
HUNGARY GOVERNMENT INTERN REGS	4.8750%	265,000	274,529	274,998
INDIA				
ADANI PORTS & SPECIAL ECO REGS	4.3750%	500,000	450,884	449,279
ADANI TRANSMISSION STEP-O 144A	4.2500%	652,500	627,446	539,944
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	685,000	684,502	689,651
MANAPPURAM FINANCE LTD REGS	7.3750%	600,000	594,704	603,066
INDONESIA				
FREEPORT INDONESIA PT REGS	6.2000%	200,000	181,520	193,903
INDOFOOD CBP SUKSES MAKMU REGS	3.5410%	800,000	697,911	710,858
INDONESIA ASAHAN ALUMINIUM REGS	5.8000%	1,200,000	1,078,997	1,104,944
INDONESIA GOVERNMENT INTE REGS	4.6250%	350,000	349,116	310,288
INDONESIA GOVERNMENT INTE REGS	4.3500%	475,000	477,045	473,234
INDONESIA GOVERNMENT INTE REGS	0.9900%	100,000,000	643,418	663,447
INDONESIA GOVERNMENT INTERNATI	3.0500%	350,000	346,897	224,511
INDONESIA GOVERNMENT INTERNATI	4.1500%	200,000	198,843	198,446
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,385	182,134
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,143	123,107
INDONESIA TREASURY BOND	7.0000%	1,439,000,000	101,168	87,248

	Coupon	Units	Cost	Market Value
INDONESIA TREASURY BOND	6.6250%	24,655,000,000	1,538,070	1,440,502
INDONESIA TREASURY BOND	6.1250%	8,744,000,000	597,474	518,532
INDONESIA TREASURY BOND	7.1250%	8,450,000,000	560,756	503,135
INDONESIA TREASURY BOND	6.7500%	19,365,000,000	1,148,991	1,138,878
INDONESIA TREASURY BOND	6.5000%	40,303,000,000	2,727,288	2,373,087
INDONESIA TREASURY BOND	6.3750%	87,488,000,000	5,645,431	5,130,732
INDONESIA TREASURY BOND	5.1250%	3,698,000,000	243,614	216,421
INDONESIA TREASURY BOND	6.8750%	44,202,000,000	2,860,471	2,679,859
INDONESIA TREASURY BOND	8.2500%	100,090,000,000	7,197,715	6,367,925
INDONESIA TREASURY BOND	8.3750%	46,503,000,000	3,488,017	3,047,392
INDONESIA TREASURY BOND	8.7500%	52,344,000,000	3,226,204	3,420,571
KRAKATAU POSCO PT REGS	6.3750%	600,000	603,767	607,286
PERTAMINA PERSERO PT 144A	3.1000%	500,000	501,281	456,326
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	300,000	300,000	270,672
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	2,400,000	2,368,908	1,663,327
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	175,000	174,828	164,449
AERCAP IRELAND CAPITAL DAC / A	6.5000%	460,000	460,000	455,740
AERCAP IRELAND CAPITAL DAC / A	3.3000%	3,603,000	3,186,928	3,192,091
AERCAP IRELAND CAPITAL DAC / A	5.3750%	247,000	245,334	248,866
AERCAP IRELAND CAPITAL DAC / A	2.4500%	4,705,000	4,702,400	4,546,874
AERCAP IRELAND CAPITAL DAC / A	5.1000%	155,000	153,574	156,363
AERCAP IRELAND CAPITAL DAC / A	6.9500%	978,000	1,004,252	1,001,019
AERCAP IRELAND CAPITAL DAC / A	6.4500%	274,000	276,159	282,842
AIB GROUP PLC 144A	6.6080%	1,140,000	1,186,035	1,203,389
AIB GROUP PLC 144A	5.8710%	1,482,000	1,508,367	1,508,554
ALLEGION PLC	3.5000%	70,000	70,886	66,452
BANK OF IRELAND GROUP PLC 144A	6.2530%	255,000	255,000	256,761
ICON INVESTMENTS SIX DAC	5.8090%	1,200,000	1,200,000	1,225,236
IRELAND GOVERNMENT BOND REGS	0.0000%	1,751,000	1,566,879	1,584,969
IRELAND GOVERNMENT BOND REGS	3.1500%	166,000	168,811	168,235
PERRIGO FINANCE UNLIMITED CO	4.9000%	1,900,000	1,916,437	1,815,043
STERIS IRISH FINCO UNLTD CO	2.7000%	340,000	298,129	301,436
TRANE TECHNOLOGIES FINANCING L	4.5000%	65,000	76,374	55,532
TRUENOORD CAPITAL DAC 144A	8.7500%	190,000	190,004	192,835
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	5.5000%	4,793,000	4,742,363	4,749,863
ISRAEL GOVERNMENT INTERNATIONA	5.7500%	255,000	236,507	233,987
ISRAEL GOVERNMENT INTERNATIONA	2.8750%	200,000	199,549	196,291
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	604,000	575,214	532,982
ISRAEL GOVERNMENT INTERNATIONA	4.5000%	200,000	192,355	186,518
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	3,205,000	3,187,522	3,228,841
ISRAEL GOVERNMENT INTERNATIONA	5.6250%	555,000	544,055	551,421
STATE OF ISRAEL REGS	3.8000%	500,000	586,877	320,320
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	4,500,000	5,325,964	4,814,430
BANCA MONTE DEI PASCHI DI REGS	3.5000%	1,889,000	2,051,156	2,095,720
BPER BANCA SPA REGS	3.7500%	1,510,000	1,660,919	1,690,410
CASSA DEPOSITI E PRESTITI 144A	5.8750%	6,400,000	6,355,031	6,651,243
CREDIT AGRICOLE ITALIA SP REGS	3.2500%	900,000	949,099	965,561
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	1,400,000	1,519,245	1,546,703
ENEL SPA REGS	4.2500%	1,870,000	1,972,034	1,993,666
ENI SPA 144A	5.5000%	800,000	795,024	806,437
ENI SPA 144A	5.9500%	1,645,000	1,655,323	1,608,841
FIBERCOP SPA 144A	7.2000%	200,000	204,301	192,592
INTESA SANPAOLO SPA 144A	7.2000%	5,335,000	5,727,317	5,916,036
INTESA SANPAOLO SPA 144A	4.1980%	2,526,000	2,195,003	2,266,355
ITALY BUONI POLIENNALI DE 144A	3.1500%	2,437,000	2,629,030	2,608,139
ITALY BUONI POLIENNALI DE 144A	3.8500%	3,515,000	3,610,152	3,632,630
ITALY BUONI POLIENNALI DE 144A	4.1000%	569,000	582,976	595,140
ITALY BUONI POLIENNALI DE REGS	3.1000%	5,368,000	5,992,015	5,871,088
ITALY BUONI POLIENNALI DE REGS	3.3500%	4,698,000	5,134,907	5,188,302
REPUBLIC OF ITALY GOVERNMENT I	1.2500%	300,000	299,530	291,852
UNICREDIT SPA 144A	5.4590%	5,867,000	5,665,843	5,764,773
UNICREDIT SPA 144A	1.9820%	270,000	270,000	260,907
UNICREDIT SPA REGS	7.5000%	800,000	1,015,946	893,490
JAPAN				
CCP_IRS_P JPY-TONA-OIS-COMPOU	1.1250%	85,674,000	684	-10,961
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0100%	-85,674,000	0	0
JAPAN BANK FOR INTERNATIONAL C	0.6250%	500,000	495,259	494,445
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	270,000,000	1,552,891	1,605,014
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	2,700,000	13,147	11,442
MITSUBISHI HC CAPITAL INC 144A	5.0800%	1,900,000	1,900,000	1,915,021
MITSUBISHI UFJ FINANCIAL GROUP	1.5380%	300,000	300,000	288,644
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	2,100,000	2,100,000	2,139,403
MIZUHO FINANCIAL GROUP INC	1.5540%	200,000	200,000	192,563
MIZUHO FINANCIAL GROUP INC	2.2260%	700,000	699,992	697,396
MIZUHO FINANCIAL GROUP INC	5.3820%	400,000	400,000	408,311
NIPPON LIFE INSURANCE CO 144A	3.4000%	1,400,000	1,444,957	1,281,923
NOMURA HOLDINGS INC	1.6530%	3,000,000	3,000,000	2,887,334
NOMURA HOLDINGS INC	2.3290%	370,000	370,002	355,132
NOMURA HOLDINGS INC	5.3860%	5,900,000	5,900,000	5,988,102
NTT FINANCE CORP 144A	5.1360%	1,000,000	1,000,000	1,019,491
RAKUTEN GROUP INC 144A	8.1250%	200,000	200,001	197,493
RENESAS ELECTRONICS CORP 144A	2.1700%	3,400,000	3,363,574	3,259,236

	Coupon	Units	Cost	Market Value
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	2,400,000	2,400,000	2,023,186
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	6,800,000	7,079,902	5,955,833
JERSEY C I				
ADIENT GLOBAL HOLDINGS LT 144A	7.0000%	100,000	101,528	100,204
ADIENT GLOBAL HOLDINGS LT 144A	7.5000%	175,000	182,110	163,853
ARDONAGH FINCO LTD 144A	7.7500%	200,000	205,351	203,731
BALLYROCK CLO 19 LT 19A D 144A	11.3824%	250,000	249,960	249,700
GALAXY PIPELINE ASSETS BI 144A	2.1600%	442,290	442,282	389,475
GOLUB CAPITAL PARTN 72A E 144A	11.0318%	350,000	349,951	354,130
OCF AEGIS CLO 2024- 39A E 144A	9.7605%	250,000	250,000	247,775
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0253%	350,000,000	780,643	662,347
KENYA				
REPUBLIC OF KENYA GOVERNMENT 144A	9.5000%	1,235,000	1,200,491	1,133,393
KUWAIT				
KUWAIT INTERNATIONAL GOVERNMENT REGS	3.5000%	200,000	199,561	196,126
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	400,000	399,991	399,751
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	610,000	610,000	641,184
ALLIED UNIVERSAL HOLDCO L REGS	4.8750%	150,000	164,402	181,996
CHILE ELECTRICITY LUX MPC 144A	5.6720%	545,000	544,978	545,005
CORESTATE CAPITAL HOLDING REGS	8.0000%	73,430	86,020	30,141
EUROPEAN FINANCIAL STABIL REGS	0.0000%	934,000	1,063,465	996,806
EUROPEAN FINANCIAL STABIL REGS	1.4500%	1,737,000	1,925,397	1,432,129
EUROPEAN FINANCIAL STABIL REGS	0.4000%	864,000	986,052	919,546
FORESEA HOLDING SA 144A	7.5000%	2,505	956	2,410
FORESEA HOLDING SA REGS	7.5000%	230,336	207,212	221,601
GUARA NORTE SARL 144A	5.1980%	660,484	660,430	618,992
HIDROVIAS INTERNATIONAL F 144A	4.9500%	417,000	417,762	372,820
HYPERION INSURANCE/HOWDEN	0.0000%	233,240	232,202	231,328
INTELSAT JACKSON HOLDINGS 144A	6.5000%	2,115,000	2,088,091	2,009,335
MARLINK/VENGA 1/25 (USD) COV-L	0.0000%	222,827	216,142	222,381
MEDTRONIC GLOBAL HOLDINGS SCA	4.2500%	60,000	59,886	59,954
MINERVA LUXEMBOURG SA 144A	8.8750%	759,000	750,590	807,411
RAIZEN FUELS FINANCE SA 144A	6.4500%	375,000	374,072	378,931
REDE D'OR FINANCE SARL REGS	4.5000%	485,000	481,793	452,017
ROSEN GROUP 2/24 TLB	0.0000%	134,663	134,326	134,551
SHURGARD LUXEMBOURG SARL REGS	3.6250%	900,000	964,508	940,594
TELECOM ITALIA CAPITAL SA	7.2000%	65,000	60,114	65,309
TELECOM ITALIA CAPITAL SA	7.7210%	54,000	50,732	55,928
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	415,930	413,856	414,891
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	3,075,000	610,752	653,065
MALAYSIA GOVERNMENT BOND	3.7330%	1,350,000	324,950	306,186
MALAYSIA GOVERNMENT BOND	3.8990%	6,380,000	1,515,983	1,453,741
MALAYSIA GOVERNMENT BOND	3.8850%	1,443,000	338,331	329,089
MALAYSIA GOVERNMENT BOND	4.8930%	12,979,000	3,072,217	3,221,019
MALAYSIA GOVERNMENT BOND	4.1270%	1,519,000	359,622	350,562
MALAYSIA GOVERNMENT BOND	4.6420%	15,575,000	4,192,813	3,734,069
MALAYSIA GOVERNMENT BOND	4.9210%	3,300,000	883,000	836,075
MALAYSIA GOVERNMENT BOND	3.8280%	5,920,000	1,482,078	1,337,953
MALAYSIA GOVERNMENT BOND	4.2540%	9,439,000	2,170,294	2,209,041
MALAYSIA GOVERNMENT BOND	4.7620%	327,000	83,063	79,825
MALAYSIA GOVERNMENT BOND	4.0650%	973,000	203,068	216,859
MALAYSIA GOVERNMENT BOND	3.5190%	4,913,000	1,093,995	1,108,166
MALAYSIA GOVERNMENT BOND	4.4570%	1,831,000	428,820	432,425
MALAYSIA GOVERNMENT BOND	3.5020%	2,391,000	506,875	539,878
MALAYSIA GOVERNMENT INVESTMENT	3.9900%	700,000	172,141	158,351
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	8,000,000	1,829,258	1,801,753
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	3,721,000	874,636	890,516
MALAYSIA GOVERNMENT INVESTMENT	4.4170%	444,000	100,159	105,707
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	4,246,000	961,571	982,671
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	2,298,000	570,849	619,199
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	2,140,000	462,050	477,925
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	2,000,000	435,163	458,910
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	900,000	208,561	207,376
PETRONAS CAPITAL LTD 144A	3.5000%	700,000	701,858	660,569
PETRONAS CAPITAL LTD 144A	5.3400%	1,000,000	1,000,000	1,006,764
PETRONAS CAPITAL LTD REGS	3.4040%	250,000	181,426	163,178
MEXICO				
ALFA SAB DE CV REGS	6.8750%	700,000	715,265	748,455
ALPEK SAB DE CV 144A	3.2500%	900,000	899,192	778,126
AMERICA MOVIL SAB DE CV	10.1250%	37,050,000	2,211,022	1,837,870
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	1,215,000	1,215,000	1,226,786
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	1,480,000	1,529,879	1,546,331
BRASKEM IDESA SAPI 144A	6.9900%	1,200,000	1,199,350	896,909
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	580,000	579,951	590,812
CCP_IRS_P MXN-TIIE ON-OIS COM	7.9530%	40,280,000	0	6,130
CCP_IRS_P MXN-TIIE ON-OIS COM	0.0100%	-40,280,000	-6	0
COCA-COLA FEMSA SAB DE CV	2.7500%	577,000	572,524	529,752
CORP INMOBILIARIA VESTA S 144A	3.6250%	400,000	396,837	345,945
MEXICAN BONOS	10.0000%	13,803,700	776,997	704,913
MEXICAN BONOS	7.0000%	0	0	0
MEXICAN BONOS	7.5000%	66,091,200	3,015,618	2,910,135

	Coupon	Units	Cost	Market Value
MEXICAN BONOS	8.0000%	165,877,400	7,579,072	6,622,046
MEXICAN BONOS	7.7500%	145,643,300	6,224,959	5,992,428
MEXICAN BONOS	8.5000%	153,636,700	8,009,299	7,112,458
MEXICAN UDIBONOS	3.0000%	18,749,747	1,003,237	881,790
MEXICAN UDIBONOS	4.0000%	110,710,174	4,470,418	4,717,303
MEXICAN UDIBONOS	2.7500%	19,916,398	748,372	859,610
MEXICAN UDIBONOS	4.5000%	15,999,784	945,200	774,679
MEXICO GOVERNMENT INTERNATIONAL	7.3750%	1,100,000	1,095,703	1,123,650
MEXICO GOVERNMENT INTERNATIONAL	6.0000%	4,312,000	4,323,778	4,270,647
MEXICO GOVERNMENT INTERNATIONAL	5.7500%	65,000	66,781	50,911
MEXICO GOVERNMENT INTERNATIONAL	6.0500%	357,000	394,035	335,776
MEXICO GOVERNMENT INTERNATIONAL	3.7500%	880,000	793,450	494,745
MEXICO GOVERNMENT INTERNATIONAL	1.1250%	4,900,000	6,034,259	4,632,151
MEXICO GOVERNMENT INTERNATIONAL	4.5000%	930,000	960,635	667,182
MEXICO GOVERNMENT INTERNATIONAL	6.7500%	101,000	105,784	105,409
MEXICO GOVERNMENT INTERNATIONAL	4.1500%	230,000	229,825	227,068
MEXICO GOVERNMENT INTERNATIONAL	4.6000%	500,000	499,168	368,575
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	1,225,000	1,219,984	1,253,910
MEXICO GOVERNMENT INTERNATIONAL	4.7500%	1,405,000	1,433,098	1,087,470
MEXICO GOVERNMENT INTERNATIONAL	4.3500%	145,000	160,517	103,247
MEXICO GOVERNMENT INTERNATIONAL	4.8750%	255,000	251,138	233,889
MEXICO GOVERNMENT INTERNATIONAL	3.7710%	850,000	683,025	493,425
MEXICO GOVERNMENT INTERNATIONAL	6.4000%	800,000	787,823	730,168
MEXICO GOVERNMENT INTERNATIONAL	6.3380%	1,979,000	1,818,046	1,796,358
PETROLEOS MEXICANOS	10.0000%	2,000,000	1,960,960	2,083,649
PETROLEOS MEXICANOS	6.6250%	1,547,000	1,117,754	1,236,145
PETROLEOS MEXICANOS	6.8750%	355,000	337,730	352,809
PETROLEOS MEXICANOS	6.7000%	1,669,000	1,452,015	1,466,515
PETROLEOS MEXICANOS	5.9500%	4,200,000	3,807,056	3,556,056
PETROLEOS MEXICANOS	8.7500%	1,253,716	1,233,467	1,253,244
PETROLEOS MEXICANOS	7.4700%	92,791,200	4,764,236	4,312,304
PETROLEOS MEXICANOS	6.4900%	320,000	298,336	313,623
PETROLEOS MEXICANOS	5.3500%	1,400,000	1,296,148	1,297,000
TRUST FIBRA UNO REGS	6.3900%	1,000,000	1,058,071	805,306
TRUST FIBRA UNO REGS	6.9500%	200,000	252,168	174,154
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	2,565,000	2,759,360	2,764,095
MOROCCO GOVERNMENT INTERN 144A	4.7500%	2,250,000	2,410,027	2,406,127
MOROCCO GOVERNMENT INTERN 144A	5.9500%	1,225,000	1,215,809	1,243,718
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	2,275,000	2,159,043	1,864,959
NETHERLANDS				
ABN AMRO BANK NV 144A	6.3390%	300,000	300,000	306,781
ABN AMRO BANK NV REGS	0.4000%	500,000	339,039	329,778
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	1,500,000	1,566,890	1,592,123
AXALTA COATING SYSTEMS DU 144A	7.2500%	185,000	185,000	190,797
BMW INTERNATIONAL INVESTM REGS	3.3750%	840,000	866,831	883,339
BOELS 5/24 TL	0.0000%	234,245	248,685	251,969
BRASKEM NETHERLANDS FINAN 144A	8.5000%	525,000	519,144	528,073
CALDIC 2/22 (USD) TLB	0.0000%	219,066	218,518	215,644
COOPERATIEVE RABOBANK UA	4.3750%	250,000	250,362	249,373
COOPERATIEVE RABOBANK UA REGS	0.7500%	1,000,000	925,838	935,883
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	295,000	334,783	346,195
DSV FINANCE BV REGS	0.5000%	1,045,000	966,636	969,303
EMF-NL PRIME 2008 APRX A2 REGS	3.0630%	144,827	212,256	154,351
ENEL FINANCE INTERNATIONAL 144A	5.5000%	1,344,000	1,337,086	1,349,595
ENEL FINANCE INTERNATIONAL 144A	2.1250%	2,326,000	2,120,929	2,138,211
ENEL FINANCE INTERNATIONAL 144A	4.5000%	250,000	249,925	249,644
ENEL FINANCE INTERNATIONAL 144A	2.5000%	400,000	398,371	343,405
ENEL FINANCE INTERNATIONAL 144A	3.5000%	4,930,000	5,238,497	4,762,077
ENEL FINANCE INTERNATIONAL 144A	7.5000%	1,924,000	2,154,237	2,176,961
ENEL FINANCE INTERNATIONAL 144A	4.6250%	4,214,000	4,193,820	4,210,463
GREENKO DUTCH BV 144A	3.8500%	2,119,813	2,043,669	2,055,201
ING GROEP NV	1.7260%	200,000	200,000	194,299
ING GROEP NV	5.3350%	3,000,000	3,000,000	3,055,733
ING GROEP NV	5.5250%	495,000	495,846	495,566
JDE PEET'S NV 144A	1.3750%	300,000	299,330	281,930
KONINKLIJKE KPN NV REGS	0.8750%	300,000	263,674	260,405
KONINKLIJKE KPN NV REGS	3.8750%	1,800,000	1,915,216	2,004,485
NE PROPERTY BV REGS	3.3750%	1,000,000	1,217,026	1,081,565
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	5,878,000	6,619,946	6,129,345
NETHERLANDS GOVERNMENT BO 144A	0.0000%	3,946,287	4,025,453	2,735,263
NETHERLANDS GOVERNMENT BO 144A	2.5000%	1,864,919	1,926,674	2,020,045
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	296,254	293,547	295,605
NXP BV / NXP FUNDING LLC / NXP	2.7000%	30,000	29,999	29,947
SHELL INTERNATIONAL FINANCE BV	6.3750%	170,000	204,397	188,364
SUNRISE FINCO I BV 144A	4.8750%	225,000	194,797	204,607
TENNET HOLDING BV REGS	2.0000%	385,000	365,841	378,993
TENNET HOLDING BV REGS	0.8750%	835,000	807,626	820,212
TEVA PHARMACEUTICAL FINANCE NE	4.7500%	400,000	400,000	393,772
TEVA PHARMACEUTICAL FINANCE NE	7.8750%	115,000	122,726	146,593
TMF GROUP 1/25 (USD) COV-LITE	0.0000%	232,656	228,003	230,718
UNITED GROUP BV 144A	6.7500%	100,000	108,543	109,640
UNITED GROUP BV 144A	6.8060%	100,000	107,190	108,290
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	280,000	280,000	272,586

	Coupon	Units	Cost	Market Value
ZIGGO BV 144A	4.8750%	200,000	176,448	183,208
NEW ZEALAND				
BANK OF NEW ZEALAND 144A	1.0000%	425,000	424,519	411,912
CCP_IRS_P NZD-BBR-FRA 3M CME	3.6563%	2,235,000	2,298	-1,657
CCP_IRS_P NZD-BBR-FRA 3M CME	4.2188%	1,071,000	0	2,486
CCP_IRS_P NZD-BBR-FRA 3M CME	3.7813%	3,992,000	1,908	-1,253
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6875%	3,242,000	6,596	5,852
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6600%	26,192,000	8,935	-72,297
CCP_IRS_P NZD-BBR-FRA 3M CME	0.0100%	-10,540,000	-944	0
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	-26,192,000	-15,357	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	3,272,000	1,721,205	1,510,256
NEW ZEALAND GOVERNMENT BO REGS	4.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	3.5000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	5.0000%	5,243,000	3,186,077	2,888,250
NEW ZEALAND GOVERNMENT BOND	2.0000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	3.0000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	2.7500%	2,022,000	836,227	749,999
NEW ZEALAND GOVERNMENT BOND	4.5000%	9,124,000	5,125,069	5,136,260
NEW ZEALAND GOVERNMENT BOND	4.2500%	13,163,000	7,540,602	7,279,328
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	1,831,700,000	1,175,236	1,152,192
NIGERIA GOVERNMENT INTERN REGS	8.2500%	515,000	385,508	403,044
NIGERIA GOVERNMENT INTERN REGS	7.6960%	200,000	164,586	162,002
NORWAY				
AKER BP ASA 144A	3.1000%	900,000	898,880	792,456
AKER BP ASA 144A	6.0000%	1,988,000	1,978,122	2,027,277
AKER BP ASA 144A	5.6000%	1,782,000	1,796,600	1,819,989
AKER BP ASA 144A	5.1250%	1,600,000	1,596,078	1,526,892
AKER BP ASA 144A	5.8000%	495,000	493,475	451,376
CCP_IRS_R NOK-NIBOR-NIBR 6M C	0.0100%	60,925,000	2,959	64,165
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.9688%	-29,283,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.5938%	-31,642,000	-1,912	0
EQUINOR ASA	2.8750%	992,000	991,748	991,629
EQUINOR ASA	2.3750%	350,000	348,907	315,740
EQUINOR ASA	3.2500%	125,000	124,633	87,410
NORWAY GOVERNMENT BOND 144A	3.6250%	2,658,000	242,837	243,024
NORWAY GOVERNMENT BOND 144A	3.7500%	48,240,000	4,273,880	4,466,710
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.0000%	200,000	188,062	189,582
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750%	725,348	725,333	647,373
CARNIVAL CORP 144A	4.0000%	1,800,000	1,692,392	1,722,060
CARNIVAL CORP 144A	6.0000%	190,000	184,745	188,669
CARNIVAL CORP 144A	5.7500%	1,800,000	1,799,805	1,792,755
PANAMA BONOS DEL TESORO 144A	6.3750%	574,000	567,916	529,963
PANAMA GOVERNMENT INTERNATIONA	4.5000%	5,443,000	4,024,841	3,336,573
PANAMA GOVERNMENT INTERNATIONA	4.3000%	200,000	221,879	121,630
PANAMA GOVERNMENT INTERNATIONA	8.0000%	1,795,000	1,826,835	1,848,850
PANAMA GOVERNMENT INTERNATIONA	6.8750%	1,590,000	1,580,576	1,528,070
PANAMA GOVERNMENT INTERNATIONA	7.8750%	455,000	455,882	446,105
PANAMA GOVERNMENT INTERNATIONA	3.8700%	335,000	367,873	179,309
PANAMA GOVERNMENT INTERNATIONA	6.4000%	200,000	189,195	187,190
PANAMA GOVERNMENT INTERNATIONA	6.8530%	1,100,000	1,119,643	960,850
PANAMA GOVERNMENT INTERNATIONA	3.1600%	300,000	256,760	261,322
PANAMA NOTAS DEL TESORO	3.7500%	262,000	263,968	256,157
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	2.7390%	1,065,000	1,065,000	879,743
PERU				
BANCO DE CREDITO DEL PERU 144A	3.2500%	1,115,000	1,114,541	1,076,305
INRETAIL CONSUMER 144A	3.2500%	900,000	900,000	851,259
PERU GOVERNMENT BOND	5.4000%	2,218,000	551,989	551,090
PERU GOVERNMENT BOND	5.3500%	1,207,000	285,473	272,100
PERU GOVERNMENT BOND 144A	7.3000%	9,400,000	2,698,919	2,707,435
PERU GOVERNMENT BOND 144A	7.6000%	178,000	48,487	50,100
PERUVIAN GOVERNMENT INTER 144A	1.6737%	2,408,000	638,931	659,775
PERUVIAN GOVERNMENT INTER REGS	1.8914%	8,600,000	2,379,525	2,518,409
PERUVIAN GOVERNMENT INTER REGS	1.4696%	20,900,000	5,167,358	5,200,770
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	260,000	311,334	276,926
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	100,000	99,116	96,706
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	900,000	907,637	617,418
PERUVIAN GOVERNMENT INTERNATIO	2.7800%	110,000	94,854	59,604
PERUVIAN GOVERNMENT INTERNATIO	5.6250%	200,000	187,844	189,998
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	494,000	596,752	598,777
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	60,000	49,845	32,096
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	42,260,000	776,080	749,369
PHILIPPINE GOVERNMENT BOND	6.5000%	8,740,000	163,688	155,923
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	1,750,000	2,206,923	1,910,943
PHILIPPINE GOVERNMENT INTERNAT	2.9500%	2,624,000	2,589,808	1,780,479
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	5.7500%	450,000	445,581	458,591
BANK GOSPODARSTWA KRAJOWE 144A	5.3750%	375,000	374,243	374,403
BANK GOSPODARSTWA KRAJOWE REGS	6.2500%	1,700,000	1,852,072	1,710,579
POLAND GOVERNMENT BOND	5.7500%	0	0	0
POLAND GOVERNMENT BOND	3.2500%	0	0	0

	Coupon	Units	Cost	Market Value
REPUBLIC OF POLAND GOVERNMENT	5.0000%	13,567,000	3,361,685	3,314,791
REPUBLIC OF POLAND GOVERNMENT	6.0000%	51,801,000	13,356,932	13,653,504
REPUBLIC OF POLAND GOVERNMENT	5.5000%	426,000	423,583	400,583
REPUBLIC OF POLAND GOVERNMENT	1.2500%	4,504,000	914,365	936,142
REPUBLIC OF POLAND GOVERNMENT	3.7500%	15,028,000	3,067,766	3,774,686
REPUBLIC OF POLAND GOVERNMENT	2.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.7500%	4,424,000	857,806	893,504
REPUBLIC OF POLAND GOVERNMENT	2.5000%	5,820,000	1,406,778	1,454,947
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.1250%	452,000	450,761	448,138
PORTUGAL				
BANCO BPI SA REGS	3.6250%	3,300,000	3,634,862	3,676,348
EDP SA REGS	3.8750%	500,000	552,827	555,275
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	4,469,000	4,634,365	4,721,413
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	658,000	751,839	756,415
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	1,690,000	1,710,879	1,448,458
QATAR GOVERNMENT INTERNAT REGS	4.6250%	300,000	352,598	272,784
QATARENERGY 144A	3.1250%	1,700,000	1,694,618	1,270,750
QATARENERGY 144A	2.2500%	370,000	367,422	319,680
QATARENERGY REGS	3.1250%	500,000	399,192	373,750
QATARENERGY REGS	3.3000%	1,800,000	1,243,691	1,241,019
ROMANIA				
ROMANIA GOVERNMENT BOND	6.3000%	10,160,000	2,080,558	2,149,193
ROMANIA GOVERNMENT BOND	3.6500%	5,945,000	1,346,948	1,279,840
ROMANIA GOVERNMENT BOND	4.8500%	825,000	158,472	162,610
ROMANIA GOVERNMENT BOND	4.7500%	1,650,000	309,154	293,152
ROMANIA GOVERNMENT BOND	6.7000%	535,000	94,900	112,095
ROMANIAN GOVERNMENT INTER 144A	2.0000%	2,725,000	3,140,047	2,255,241
ROMANIAN GOVERNMENT INTER 144A	6.0000%	1,700,000	1,888,860	1,656,811
ROMANIAN GOVERNMENT INTER 144A	5.7500%	540,000	536,322	488,024
ROMANIAN GOVERNMENT INTER 144A	5.2500%	2,436,000	2,602,878	2,562,536
ROMANIAN GOVERNMENT INTER 144A	2.7500%	307,000	361,698	200,840
ROMANIAN GOVERNMENT INTER 144A	2.6250%	3,400,000	4,021,438	2,214,988
ROMANIAN GOVERNMENT INTER 144A	1.7500%	1,000,000	1,179,594	901,935
ROMANIAN GOVERNMENT INTER 144A	7.5000%	1,272,000	1,282,139	1,293,511
ROMANIAN GOVERNMENT INTER 144A	5.8750%	598,000	595,496	595,474
ROMANIAN GOVERNMENT INTER 144A	6.3750%	1,016,000	1,008,243	980,722
ROMANIAN GOVERNMENT INTER 144A	5.3750%	2,777,000	2,988,050	2,971,894
ROMANIAN GOVERNMENT INTER 144A	5.6250%	3,532,000	3,816,139	3,486,600
ROMANIAN GOVERNMENT INTER REGS	5.7500%	302,000	266,771	272,805
ROMANIAN GOVERNMENT INTER REGS	2.7500%	2,507,000	1,862,644	1,640,080
ROMANIAN GOVERNMENT INTER REGS	6.3750%	100,000	113,866	110,048
ROMANIAN GOVERNMENT INTER REGS	2.1000%	300,000,000	2,020,143	1,976,263
ROMANIAN GOVERNMENT INTER REGS	5.6250%	1,220,000	1,244,307	1,204,318
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	1,637,671	963,636
SENEGAL GOVERNMENT INTERN 144A	4.7500%	1,637,000	2,021,045	1,535,315
SENEGAL GOVERNMENT INTERN REGS	6.2500%	260,000	210,742	194,042
SENEGAL GOVERNMENT INTERN REGS	6.7500%	1,100,000	804,107	717,750
SENEGAL GOVERNMENT INTERN REGS	5.3750%	2,455,000	1,870,382	1,769,429
SENEGAL GOVERNMENT INTERN REGS	4.7500%	600,000	688,633	562,730
SINGAPORE				
FLEX LTD	6.0000%	175,000	174,063	179,863
FLEX LTD	5.2500%	710,000	708,517	705,459
IBM INTERNATIONAL CAPITAL PTE	5.2500%	590,000	550,434	562,451
IBM INTERNATIONAL CAPITAL PTE	5.3000%	100,000	95,319	93,533
PFIZER INVESTMENT ENTERPRISES	4.4500%	988,000	987,548	989,590
PFIZER INVESTMENT ENTERPRISES	4.6500%	1,995,000	1,992,302	2,005,269
PFIZER INVESTMENT ENTERPRISES	5.3400%	66,000	64,736	61,448
SINGAPORE GOVERNMENT BOND	1.8750%	97,000	56,500	60,260
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	433,722	334,872	324,366
SLOVAKIA GOVERNMENT BOND REGS	3.7500%	1,300,000	1,340,120	1,365,465
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250%	123,000	146,017	120,772
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	600,000	600,000	581,519

	Coupon	Units	Cost	Market Value
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	2,668,100	149,021	119,783
REPUBLIC OF SOUTH AFRICA GOVER	7.0000%	51,700,000	2,568,538	2,494,395
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	127,973,144	5,731,120	4,487,295
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	1,100,000	1,005,197	1,045,342
REPUBLIC OF SOUTH AFRICA GOVER	4.3000%	450,000	422,291	424,125
REPUBLIC OF SOUTH AFRICA GOVER	5.3750%	300,000	239,286	223,913
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	433,198,311	22,982,181	21,078,255
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	25,510,000	1,450,023	1,328,286
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	38,642,400	1,836,608	1,930,450
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	60,464,943	2,431,426	2,546,982
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	114,928,837	6,003,591	5,194,072
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	2.6880%	8,722,629,000	0	0
CCP_IRS_P KRW-CD 91D 3M CME	2.6070%	8,722,629,000	0	0
CCP_IRS_P KRW-CD 91D 3M CME	2.8400%	-17,445,258,000	0	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	270,000	264,747	277,094
EXPORT-IMPORT BANK OF KOREA	0.0876%	12,300,000	146,606	143,933
EXPORT-IMPORT BANK OF KOREA	0.0959%	39,600,000	498,317	500,008
EXPORT-IMPORT BANK OF KOREA	0.0947%	70,700,000	836,195	847,384
KOREA DEVELOPMENT BANK/TH REGS	0.0858%	16,200,000	187,110	189,826
KOREA DEVELOPMENT BANK/THE	3.0000%	4,300,000	4,246,028	4,249,868
KOREA DEVELOPMENT BANK/THE	0.0876%	144,000,000	1,692,300	1,706,929
KOREA NATIONAL OIL CORP 144A	4.8750%	1,000,000	994,043	1,009,973
KOREA TREASURY BOND	2.0000%	1,482,200,000	1,014,394	966,957
KOREA TREASURY BOND	3.1250%	200,000,000	157,932	149,091
KOREA TREASURY BOND	3.7500%	2,051,290,000	1,976,884	1,504,932
KOREA TREASURY BOND	2.7500%	1,060,920,000	1,036,656	724,950
KOREA TREASURY BOND	2.3750%	2,036,620,000	1,849,006	1,376,196
KOREA TREASURY BOND	1.3750%	844,460,000	684,605	541,185
KOREA TREASURY BOND	2.6250%	275,710,000	274,154	185,914
KOREA TREASURY BOND	2.1250%	1,558,800,000	1,338,939	1,016,236
KOREA TREASURY BOND	2.5000%	4,088,410,000	2,573,298	2,710,085
KOREA TREASURY BOND	3.2500%	200,000,000	148,286	145,898
KOREA TREASURY BOND	1.5000%	2,014,510,000	1,436,594	1,342,942
POSCO 144A	5.7500%	2,970,000	2,961,319	3,047,114
SK HYNIX INC 144A	5.5000%	410,000	408,549	418,718
SPAIN				
BANCO SANTANDER SA	6.9210%	1,310,000	1,310,000	1,389,759
BANCO SANTANDER SA	5.5880%	2,600,000	2,645,020	2,674,038
CAIXABANK SA 144A	6.6840%	250,000	250,000	257,046
CAIXABANK SA 144A	6.0370%	1,140,000	1,139,882	1,177,746
CAIXABANK SA 144A	5.6730%	1,200,000	1,200,000	1,230,538
CAIXABANK SA REGS	5.1250%	800,000	905,554	942,539
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	1,200,000	788,041	1,059,608
KAIXO BONDCO TELECOM SA 144A	5.1250%	100,000	100,705	108,554
KAIXO BONDCO TELECOM SA REGS	5.1250%	100,000	106,490	108,554
LORCA TELECOM BONDCO SA REGS	4.0000%	1,200,000	1,167,186	1,293,745
SPAIN GOVERNMENT BOND	2.7000%	5,031,000	5,223,149	5,443,268
SPAIN GOVERNMENT BOND	2.8000%	5,229,000	5,452,708	5,690,765
SPAIN GOVERNMENT BOND 144A	3.5000%	825,000	865,068	857,450
SPAIN GOVERNMENT BOND 144A	3.4500%	4,783,000	5,191,572	5,164,028
SPAIN GOVERNMENT BOND 144A	1.9000%	1,565,000	1,320,456	1,091,715
TELEFONICA EMISIONES SA	7.0450%	873,000	976,674	967,914
TELEFONICA EMISIONES SA REGS	4.1830%	500,000	542,038	551,688
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	4.0000%	2,475,000	2,464,652	2,465,280
AFRICAN DEVELOPMENT BANK	4.6250%	225,000	224,718	227,232
ASIAN DEVELOPMENT BANK	4.5000%	925,000	924,659	939,821
ASIAN DEVELOPMENT BANK	4.3750%	1,695,000	1,687,742	1,701,850
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	610,000	609,188	617,043
CORP ANDINA DE FOMENTO	5.0000%	0	0	0
EUROPEAN INVESTMENT BANK	3.7500%	950,000	927,221	938,259
EUROPEAN INVESTMENT BANK	2.3750%	0	0	0
EUROPEAN INVESTMENT BANK	0.6250%	522,000	522,180	515,824
EUROPEAN INVESTMENT BANK	0.1250%	2,197,000	2,340,287	2,371,396
EUROPEAN INVESTMENT BANK	4.5000%	1,965,000	1,958,106	2,000,472
EUROPEAN INVESTMENT BANK	3.8750%	1,915,000	1,908,851	1,910,154
EUROPEAN INVESTMENT BANK	4.7500%	570,000	569,206	585,955
EUROPEAN INVESTMENT BANK	4.6250%	795,000	791,578	813,067
EUROPEAN INVESTMENT BANK REGS	0.0000%	1,210,000	1,366,329	1,233,090
EUROPEAN INVESTMENT BANK REGS	3.0000%	2,156,000	2,149,006	2,337,109
EUROPEAN INVESTMENT BANK REGS	2.8750%	1,946,000	2,098,067	2,099,688
EUROPEAN INVESTMENT BANK REGS	1.1250%	1,152,000	1,391,185	1,002,076
EUROPEAN STABILITY MECHAN REGS	0.0000%	1,213,925	1,370,251	1,263,449
EUROPEAN UNION REGS	0.0000%	1,633,656	1,781,813	1,493,327
EUROPEAN UNION REGS	1.0000%	1,625,426	1,535,536	1,535,757
EUROPEAN UNION REGS	0.2000%	1,679,000	1,985,829	1,297,134

	Coupon	Units	Cost	Market Value
EUROPEAN UNION REGS	3.3750%	1,663,000	1,623,473	1,624,280
EUROPEAN UNION REGS	2.8750%	4,200,000	4,507,022	4,591,396
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	950,000	908,218	920,429
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	410,000	409,867	411,812
INTER-AMERICAN DEVELOPMENT BAN	0.0829%	1,464,000,000	17,660,846	17,451,600
INTER-AMERICAN DEVELOPMENT BAN	0.0870%	241,000,000	2,902,868	2,903,687
INTER-AMERICAN INVESTMENT CORP	4.2500%	2,550,000	2,545,334	2,560,438
INTERNATIONAL BANK FOR RECONST	4.0000%	315,000	314,740	314,875
INTERNATIONAL BANK FOR RECONST	3.1250%	525,000	524,867	515,427
INTERNATIONAL BANK FOR RECONST	4.1250%	695,000	692,534	696,422
INTERNATIONAL BANK FOR RECONST	4.6250%	8,570,000	8,628,110	8,776,039
INTERNATIONAL BANK FOR RECONST	0.0769%	80,300,000	965,917	929,431
INTERNATIONAL BANK FOR RECONST	0.0811%	224,000,000	2,712,312	2,636,188
INTERNATIONAL DEVELOPMENT 144A	4.5000%	3,552,000	3,512,979	3,585,666
INTERNATIONAL FINANCE CORP	3.6250%	810,000	809,922	807,028
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	1,667,000	1,758,242	1,830,486
ASSA ABLOY AB REGS	3.8750%	3,008,000	3,227,393	3,365,936
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.2188%	20,301,000	1,952	-31,477
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.9063%	5,878,000	0	-1,704
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.6875%	26,683,000	0	-116
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	196,867,000	0	-173,434
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0100%	-52,862,000	-8,817	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.3370%	-196,867,000	-95,229	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6300%	0	0	0
SWEDEN GOVERNMENT BOND REGS	0.7500%	14,600,000	1,279,373	1,387,895
VERISURE HOLDING 1/21 TL	0.0000%	635,000	765,954	682,669
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	1,394,000	1,588,788	1,559,058
SWISS CONFEDERATION GOVER REGS	2.2500%	528,000	698,563	665,750
SWISS CONFEDERATION GOVER REGS	3.2500%	305,000	339,602	368,777
SWISS CONFEDERATION GOVER REGS	1.5000%	510,000	602,109	649,159
UBS AG/LONDON	5.6500%	1,125,000	1,124,966	1,163,173
UBS AG/STAMFORD CT	1.2500%	250,000	249,842	239,750
UBS GROUP AG 144A	4.1250%	250,000	258,199	249,395
UBS GROUP AG 144A	1.4940%	305,000	305,000	292,212
UBS GROUP AG 144A	4.4880%	1,500,000	1,500,000	1,499,472
UBS GROUP AG 144A	4.9880%	500,000	500,000	491,101
UBS GROUP AG 144A	5.9590%	1,400,000	1,400,000	1,456,425
UBS GROUP AG 144A	2.1930%	1,200,000	1,170,619	1,194,364
UBS GROUP AG 144A	1.3050%	3,800,000	3,605,739	3,695,102
UBS GROUP AG 144A	9.0160%	5,100,000	6,085,207	6,232,170
UBS GROUP AG 144A	5.6170%	900,000	899,999	923,937
THAILAND				
BANGKOK BANK PCL/HONG KON 144A	5.6500%	960,000	955,497	983,560
BANGKOK BANK PCL/HONG KON REGS	3.7330%	1,744,000	1,637,032	1,613,471
BANGKOK BANK PCL/HONG KON REGS	3.4660%	500,000	407,998	440,945
KASIKORNBANK PCL/HONG KON REGS	3.3430%	1,200,000	1,119,953	1,164,031
PTTEP TREASURY CENTER CO REGS	2.9930%	219,000	201,562	202,611
THAILAND GOVERNMENT BOND	2.0000%	66,376,000	1,615,346	1,841,477
THAILAND GOVERNMENT BOND	4.0000%	15,000,000	496,566	553,321
THAILAND GOVERNMENT BOND	2.8750%	28,450,000	967,398	878,583
THAILAND GOVERNMENT BOND	2.7500%	5,236,000	137,761	154,701
THAILAND GOVERNMENT BOND	2.1250%	49,140,000	1,551,705	1,459,081
THAILAND GOVERNMENT BOND	3.3000%	11,310,000	342,964	374,007
THAILAND GOVERNMENT BOND	3.4500%	41,840,000	1,307,729	1,399,999
THAILAND GOVERNMENT BOND	2.3500%	9,000,000	244,715	267,398
THAILAND GOVERNMENT BOND	3.3500%	9,020,000	266,015	293,677
THAILAND GOVERNMENT BOND	1.6000%	3,769,000	98,554	105,820
THAILAND GOVERNMENT BOND	4.6750%	10,203,000	366,424	396,952
THAILAND GOVERNMENT BOND	3.3900%	37,334,000	1,132,575	1,245,051
THAILAND GOVERNMENT BOND	2.9800%	39,500,000	1,229,384	1,244,939
THAI OIL TREASURY CENTER C REGS	3.7500%	400,000	267,397	269,288
THAI OIL TREASURY CENTER C REGS	3.5000%	200,000	127,195	124,474
TURKEY				
HAZINE MUSTESARLIGI VARLI 144A	6.5000%	870,000	868,159	860,535
TURKIYE GOVERNMENT BOND	12.6000%	36,054,900	1,052,902	824,841
TURKIYE GOVERNMENT BOND	17.3000%	187,738,300	4,818,359	3,259,395
TURKIYE GOVERNMENT BOND	31.0800%	7,038,800	226,419	169,086
TURKIYE GOVERNMENT BOND	47.5839%	11,065,000	322,242	282,453
TURKIYE GOVERNMENT BOND	36.0000%	71,415,000	1,969,213	1,724,783
TURKIYE GOVERNMENT INTERNATIONAL	6.0000%	980,000	752,178	801,295
TURKIYE GOVERNMENT INTERNATIONAL	7.1250%	415,000	410,950	407,281
TURKIYE GOVERNMENT INTERNATIONAL	5.8750%	1,558,000	1,551,990	1,447,126
TURKIYE GOVERNMENT INTERNATIONAL	4.2500%	395,000	393,697	389,391
TURKIYE GOVERNMENT INTERNATIONAL	4.8750%	2,500,000	1,833,571	1,740,705
TURKIYE GOVERNMENT INTERNATIONAL	9.8750%	300,000	305,717	326,430
UKRAINE				
UKRAINE GOVERNMENT BOND	9.9900%	0	0	0
UKRAINE GOVERNMENT BOND	19.5000%	0	0	0
UKRAINE GOVERNMENT BOND	12.7000%	0	0	0
UKRAINE GOVERNMENT BOND	15.0900%	3,605,000	87,150	86,281
UKRAINE GOVERNMENT BOND	15.2000%	3,650,000	88,976	87,148
UKRAINE GOVERNMENT BOND	15.1000%	2,680,000	65,330	63,758
UKRAINE GOVERNMENT INTERN 144A	6.7500%	0	0	0

	Coupon	Units	Cost	Market Value
UKRAINE GOVERNMENT INTERN 144A	7.2530%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	0.5298%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	7.3750%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	4.3750%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	7.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	8.9940%	0	0	0
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	2,257,000	1,945,901	2,022,870
ABU DHABI GOVERNMENT INTE 144A	2.5000%	585,000	563,353	541,315
ABU DHABI GOVERNMENT INTE REGS	5.5000%	2,805,000	3,041,634	2,814,425
ABU DHABI GOVERNMENT INTE REGS	2.7000%	1,200,000	1,208,367	660,709
ABU DHABI GOVERNMENT INTE REGS	3.8750%	6,023,000	5,240,819	4,697,988
FINANCE DEPARTMENT GOVERN REGS	4.6250%	1,190,000	1,228,739	1,264,717
MDGH GMTN RSC LTD 144A	5.0840%	200,000	200,000	186,209
UNITED KINGDOM				
AMCOR GROUP FINANCE PLC	5.4500%	82,000	82,627	83,860
ANGLIAN WATER SERVICES FI REGS	5.8750%	615,000	788,839	795,110
ANGLO AMERICAN CAPITAL PL 144A	6.0000%	305,000	300,837	302,424
ANGLO AMERICAN CAPITAL PL REGS	4.7500%	564,000	589,460	641,166
ASTRAZENECA PLC	0.7000%	3,800,000	3,786,766	3,664,512
ASTRAZENECA PLC	3.0000%	170,000	143,147	113,581
ASTRAZENECA PLC	2.1250%	46,000	27,507	25,509
ASTRAZENECA PLC	4.3750%	121,000	119,129	105,349
BARCLAYS PLC	5.6900%	600,000	600,000	615,167
BARCLAYS PLC	4.9720%	200,000	200,003	200,638
BARCLAYS PLC	3.5640%	1,293,000	1,144,750	1,167,655
BARCLAYS PLC	5.5010%	4,200,000	4,200,000	4,262,487
BARCLAYS PLC	7.3250%	2,216,000	2,238,033	2,247,898
BARCLAYS PLC	7.1190%	530,000	530,000	571,006
BARCLAYS PLC	6.2240%	1,669,000	1,741,144	1,738,646
BARCLAYS PLC	6.6920%	1,205,000	1,294,280	1,291,997
BARCLAYS PLC	3.2500%	260,000	257,918	281,924
BELRON 10/24 (USD) TLB	0.0000%	249,375	248,752	248,597
BELRON UK FINANCE PLC 144A	5.7500%	200,000	200,000	198,600
BP CAPITAL MARKETS PLC	6.1250%	970,000	969,966	954,576
BRITISH TELECOMMUNICATION REGS	3.8750%	1,450,000	1,633,216	1,580,111
BUPA FINANCE PLC REGS	5.0000%	979,000	1,114,019	1,135,873
CANARY WHARF GROUP INVEST REGS	3.3750%	205,000	206,446	238,300
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	37,770,000	0	-1,084,473
CCP_IRS_P GBP-SONIA-COMPOUND	3.9300%	300,000	0	-6,907
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	4,317,000	147	34,997
CCP_IRS_P GBP-SONIA-COMPOUND	4.6905%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.5793%	-300,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.5593%	-37,770,000	-1,043,836	0
CCP_IRS_R GBP-SONIA-COMPOUND	4.0000%	-2,094,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7500%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6563%	-1,690,000	-2,683	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8125%	-533,000	-2,951	0
CSL FINANCE PLC 144A	3.8500%	1,200,000	1,199,480	1,184,128
DS SMITH PLC REGS	2.8750%	700,000	836,109	824,214
EURO GARAGES/EG GROUP 12/24	0.0000%	122,952	121,723	122,865
FERGUSON FINANCE PLC 144A	3.2500%	400,000	398,359	369,779
FRESNILLO PLC 144A	4.2500%	900,000	892,563	656,799
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	500,000	606,534	378,070
GREAT HALL MORTGAGE 2X AC REGS	4.7369%	1,161	1,077	1,161
HARBOUR ENERGY PLC 144A	6.3270%	495,000	495,000	492,803
HSBC HOLDINGS PLC	5.2100%	378,000	381,734	381,741
HSBC HOLDINGS PLC	1.6450%	280,000	279,998	279,602
HSBC HOLDINGS PLC	4.0410%	800,000	776,451	789,986
HSBC HOLDINGS PLC	4.5830%	1,780,000	1,785,277	1,764,202
HSBC HOLDINGS PLC	2.8480%	1,920,000	1,849,782	1,724,739
HSBC HOLDINGS PLC	4.7550%	200,000	200,082	199,965
HSBC HOLDINGS PLC	5.8870%	210,000	210,000	213,312
HSBC HOLDINGS PLC	5.5460%	600,000	600,000	613,035
HSBC HOLDINGS PLC	2.0130%	500,000	463,756	467,822
HSBC HOLDINGS PLC	3.9730%	1,025,000	979,997	986,417
HSBC HOLDINGS PLC	5.2860%	810,000	810,000	818,391
HSBC HOLDINGS PLC	6.9500%	1,165,000	1,165,000	1,160,000
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	198,004	194,044	197,942
LLOYDS BANKING GROUP PLC	1.6270%	4,681,000	4,463,231	4,527,692
LLOYDS BANKING GROUP PLC	5.9850%	200,000	200,000	203,283
LLOYDS BANKING GROUP PLC	5.8710%	200,000	207,784	206,258
LLOYDS BANKING GROUP PLC	4.7160%	1,700,000	1,686,253	1,698,917
LLOYDS BANKING GROUP PLC	5.5900%	1,735,000	1,735,000	1,741,916
LLOYDS BANKING GROUP PLC	5.0870%	400,000	400,133	403,966
MAREX GROUP PLC	6.4040%	1,400,000	1,400,000	1,423,014
MASMOVIL/MASORANGE 2/25 TLB	0.0000%	0	0	0
MASMOVIL/MASORANGE 4/24 (EUR)	0.0000%	571,596	634,415	611,004
NATIONAL GRID PLC	5.8090%	272,000	272,000	280,289
NATIONAL GRID PLC	5.4180%	1,000,000	1,000,000	1,009,430
NATIONWIDE BUILDING SOCIE 144A	6.5570%	3,425,000	3,425,000	3,518,057
NATIONWIDE BUILDING SOCIE REGS	3.6250%	145,000	161,214	161,539
NATIONWIDE BUILDING SOCIE REGS	6.1780%	440,000	527,330	578,150
NATWEST GROUP PLC	1.6420%	3,444,000	3,273,122	3,322,752
NATWEST GROUP PLC	3.0730%	1,678,000	1,604,657	1,623,588

	Coupon	Units	Cost	Market Value
NATWEST GROUP PLC	5.7780%	2,800,000	2,800,006	2,855,930
NATWEST GROUP PLC	5.0760%	2,700,000	2,702,006	2,716,764
NVENT ELECTRIC/NVENT THERMAL 9	0.0000%	150,000	149,250	149,750
R&R ICE CREAM/FRONERI 9/24	0.0000%	191,500	191,021	190,071
R&R ICE CREAM/FRONERI 9/24 TL	0.0000%	225,000	248,288	241,652
RIO TINTO FINANCE USA PLC	5.0000%	980,000	975,612	984,362
RIO TINTO FINANCE USA PLC	5.7500%	75,000	74,145	75,124
RIO TINTO FINANCE USA PLC	5.8750%	35,000	34,702	35,398
RIO TINTO FINANCE USA PLC	4.8750%	825,000	824,853	833,481
ROLLS-ROYCE PLC REGS	5.7500%	300,000	454,688	393,515
ROYALTY PHARMA PLC	1.7500%	300,000	271,276	280,037
SANTANDER UK GROUP HOLDINGS PL	1.6730%	3,424,000	3,250,072	3,298,486
SANTANDER UK GROUP HOLDINGS PL	2.8960%	1,495,000	1,495,000	1,315,726
SANTANDER UK GROUP HOLDINGS PL	6.8330%	455,000	457,862	460,691
SEVERN TRENT UTILITIES FI REGS	4.0000%	945,000	1,005,684	1,026,361
SEVERN TRENT UTILITIES FI REGS	5.8750%	247,000	322,919	313,186
SMITH & NEPHEW PLC	5.1500%	145,000	144,896	146,289
TESCO PROPERTY FINANCE 3 REGS	5.7440%	384,270	530,680	486,281
THAMES WATER UTILITIES FI REGS	4.3750%	2,900,000	2,755,690	2,306,557
UNITED KINGDOM GILT REGS	4.0000%	0	0	0
UNITED KINGDOM GILT REGS	4.2500%	3,729,013	5,778,925	4,200,249
UNITED KINGDOM GILT REGS	4.3750%	3,590,697	4,290,897	4,009,926
UNITED KINGDOM GILT REGS	4.7500%	2,735,000	3,722,905	3,351,553
UNITED KINGDOM GILT REGS	3.7500%	1,101,174	1,288,615	1,270,891
UNITED KINGDOM GILT REGS	3.2500%	12,758,000	16,291,364	15,113,440
UNITED KINGDOM GILT REGS	4.1250%	1,927,796	2,452,779	2,482,818
UNITED KINGDOM INFLATION- REGS	0.7500%	2,369,090	3,104,118	2,977,980
UNITED UTILITIES WATER FI REGS	3.7500%	1,815,000	1,920,054	1,922,314
VIRGIN MEDIA SECURED FINA 144A	5.5000%	2,910,000	2,727,698	2,756,176
VIRGIN MEDIA SECURED FINA 144A	4.5000%	240,000	225,282	211,109
VIRGIN MEDIA SECURED FINA REGS	4.2500%	100,000	113,260	112,295
WEIR GROUP PLC/THE 144A	2.2000%	1,900,000	1,895,737	1,844,987
YORKSHIRE WATER FINANCE P REGS	1.7500%	2,100,000	2,338,918	2,410,632
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.7500%	329,201	361,315	342,369
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	734,900	262,549	127,907
VENEZUELA GOVERNMENT INTE REGS	7.0000%	135,000	35,357	23,293
VENEZUELA GOVERNMENT INTE REGS	6.0000%	746,000	563,276	110,915
VENEZUELA GOVERNMENT INTE REGS	9.2500%	184,100	44,994	34,795
VENEZUELA GOVERNMENT INTE REGS	8.2500%	648,000	121,111	111,780
VENEZUELA GOVERNMENT INTE REGS	7.7500%	1,318,400	366,335	210,944
Total of International Fixed Income Securities			1,376,540,121	1,321,037,940

0.12%

Futures Contracts & Derivatives

AUST 10Y BOND FUTURE (SFE)	0.0000%	75	0	31,167
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000%	-609	0	-103,198
CANADA 10YR BOND FUTURE (MSE)	0.0000%	-51	0	51,058
ERO BUXL 30 YR BOND FUT (EUX)	0.0000%	-38	0	90,153
EURO - BOBL FUTURE (EUX)	0.0000%	132	0	38,768
EURO-BTP FUTURE (EUX)	0.0000%	21	0	-53,988
EURO-BUND FUTURE (EUX)	0.0000%	-208	0	615,833
EURO-OAT FUTURE (EUX)	0.0000%	-57	0	109,505
EURO-SCHATZ FUTURE (EUX)	0.0000%	120	0	23,980
JPN 10Y BOND FUTURE (OSE)	0.0100%	-43	0	-133,710
KOREA 10YR BND FUTURE (KFE)	0.1000%	-2	0	-122
LONG GILT FUTURE (ICF)	0.0000%	-171	0	90,230
3 MONTH SOFR FUT (CME)	0.0000%	2,441	0	3,233,697
US 10YR NOTE FUT (CBT) JUN 25	0.0000%	-101	-29,184	-26,406
US 10YR NOTE FUTURE (C JUN 25	0.0000%	-21	-5,879	-5,906
US 10YR NOTE FUTURE (CBT)	0.0000%	124	0	20,559
US 10YR ULTRA FUTURE (CBT)	0.0000%	507	0	867,293
US 2YR NOTE FUTURE (CBT)	0.0000%	94	0	38,176
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	829	0	873,585
US TREAS BD FUTURE (CBT)	0.0000%	192	0	38,932
US ULTRA BOND (CBT)	0.0000%	332	0	33,581
Total Futures Contracts & Derivatives				5,833,186

0.00%

Credit Default Swaps

CCP_CDS. SP UL AT&T INC. CME	1.0000%	6,200,000	78,425	57,797
CCP_CDS. SP UL GE CME	1.0000%	2,300,000	20,110	25,509
CCP_CDS. SP UL GENERAL ELECTRI	1.0000%	600,000	7,537	9,175
CCP_CDS._SP UL AT&T INC. CME	0.0000%	-6,200,000	-6,882	0
CCP_CDS._SP UL GE CME	0.0000%	-2,300,000	0	0
CCP_CDS._SP UL GENERAL ELECTRI	0.0000%	-600,000	0	0
CCP_CDX. SP UL CDX.EM.35 CME	1.0000%	92,000	0	107
CCP_CDX. SP UL CDX.EM.36 CME	1.0000%	5,520,000	0	-259
CCP_CDX. SP UL CDX.EM.38 CME	1.0000%	700,000	0	-3,997

	Coupon	Units	Cost	Market Value
CCP_CDX_SP UL CDX.EM.39 CME	1.0000%	100,000	0	-871
CCP_CDX_SP UL CDX.EM.40_V1 CM	1.0000%	1,700,000	0	-24,869
CCP_CDX_SP UL CDX-EMS34V1-5Y	1.0000%	9,292,000	0	-4,033
CCP_CDX_SP UL CDX.EM.35 CME	0.0000%	-92,000	-3,325	0
CCP_CDX_SP UL CDX.EM.36 CME	0.0000%	-5,520,000	-196,957	0
CCP_CDX_SP UL CDX.EM.38 CME	0.0000%	-700,000	-58,023	0
CCP_CDX_SP UL CDX.EM.39 CME	0.0000%	-100,000	-7,357	0
CCP_CDX_SP UL CDX.EM.40_V1 CM	0.0000%	-1,700,000	-82,213	0
CCP_CDX_SP UL CDX-EMS34V1-5Y	0.0000%	-9,292,000	-261,447	0
CDS SP UL REPUBLIC OF COLOMBI	1.0000%	2,200,000	0	-11,392
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	665
CDX SP UL CMBX.NA.AAA.10_1	0.5000%	100,000	0	67
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	490,519	1,282	164
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%	-490,519	-14,747	0
CCP_CDX_SP UL CDX.EM.41 CME	1.0000%	500,000	0	-10,361
CCP_CDX_SP UL CDX.EM.41 CME	0.0000%	-500,000	-18,146	0
CDX SP UL CMBX.NA.AAA.9	0.5000%	392,415	0	131
CDX_SP UL CMBX.NA.AAA.9	0.0000%	-392,415	0	0
CCP_CDX_SP UL CDX.EM.42 CME	1.0000%	800,000	0	-22,006
CCP_CDX_SP UL CDX.EM.42 CME	0.0000%	-800,000	-23,603	0
CDS SP UL REPUBLIC OF TURKEY	1.0000%	1,800,000	2,749	-1,106
CDS_SP UL REPUBLIC OF TURKEY	0.0000%	-1,800,000	0	0
CCP_CDX_SP UL CDX.EM.43_V1 CM	1.0000%	500,000	0	-19,086
CCP_CDX_SP UL CDX.EM.43_V1 CM	0.0000%	-500,000	-17,980	0
Total Credit Default Swaps			-752,551	-4,364

0.43%

Convertible Securities

JAZZ INVESTMENTS I LTD	2.0000%	200,000	237,529	207,000
JAZZ INVESTMENTS I LTD 144A	3.1250%	200,000	217,716	221,700
NCL CORP LTD	2.5000%	335,000	352,294	330,645
SHOPIFY INC	0.1250%	105,000	115,500	105,263
ALIBABA GROUP HOLDING LTD 144A	0.5000%	100,000	122,780	142,800
JD.COM INC 144A	0.2500%	272,000	307,807	313,625
SEA LTD	2.3750%	213,000	257,283	313,536
SEA LTD	0.2500%	110,000	103,497	102,520
SEAGATE HDD CAYMAN	3.5000%	370,000	469,844	445,480
ZTO EXPRESS CAYMAN INC	1.5000%	140,000	144,353	140,588
SGL CARBON SE REGS	3.0000%	0	0	0
QIAGEN NV REGS	2.5000%	200,000	200,200	197,799
CARNIVAL CORP	5.7500%	98,000	133,368	163,513
IMMUNOCORE HOLDINGS PLC	2.5000%	123,000	125,708	103,257
3D SYSTEMS CORP	0.0000%	55,000	55,000	49,981
AFFIRM HOLDINGS INC 144A	0.7500%	100,000	98,665	88,100
AIRBNB INC	0.0000%	110,000	112,179	104,995
AKAMAI TECHNOLOGIES INC	1.1250%	190,000	202,214	180,500
ALARM.COM HOLDINGS INC 144A	2.2500%	100,000	98,968	96,300
ALLIANT ENERGY CORP	3.8750%	215,000	217,507	229,835
ALNYLAM PHARMACEUTICALS INC	1.0000%	212,000	219,963	244,118
AMERICAN WATER CAPITAL CORP	3.6250%	245,000	246,594	250,145
ARES MANAGEMENT CORP	0.0000%	2,700	141,804	128,736
BANDWIDTH INC	0.2500%	75,000	100,271	68,624
BANK OF AMERICA CORP	0.0000%	75	82,247	92,593
BENTLEY SYSTEMS INC	0.3750%	25,000	23,212	22,650
BENTLEY SYSTEMS INC	0.1250%	380,000	379,375	365,750
BILL HOLDINGS INC 144A	0.0000%	270,000	279,424	219,240
BIOMARIN PHARMACEUTICAL INC	1.2500%	85,000	87,147	79,943
BOOKING HOLDINGS INC	0.7500%	37,000	54,558	90,946
CMS ENERGY CORP	3.3750%	116,000	117,623	128,296
COINBASE GLOBAL INC 144A	0.2500%	150,000	188,243	141,450
COPT DEFENSE PROPERTIES L 144A	5.2500%	70,000	70,783	77,945
CRACKER BARREL OLD COUNTRY STO	0.6250%	160,000	157,272	154,800
CYTOKINETICS INC	3.5000%	85,000	99,503	97,283
DATADOG INC	0.1250%	120,000	162,788	134,220
DATADOG INC 144A	0.0000%	100,000	99,980	86,850
DAYFORCE INC	0.2500%	224,000	218,439	213,920
DEXCOM INC	0.3750%	40,000	39,435	35,640
DEXCOM INC	0.2500%	97,000	100,419	94,236
DIGITAL REALTY TRUST LP 144A	1.8750%	250,000	252,835	247,575
DIGITALOCEAN HOLDINGS INC	0.0000%	60,000	57,571	55,795
DROPBOX INC	0.0000%	185,000	181,453	182,040
DUKE ENERGY CORP	4.1250%	449,000	451,869	486,626
ECHOSTAR CORP	3.8750%	80,000	101,100	89,295
ENPHASE ENERGY INC	0.0000%	105,000	98,558	88,935
ETSY INC	0.1250%	65,000	106,205	62,400
EXACT SCIENCES CORP	0.3750%	94,000	98,531	86,292
EXACT SCIENCES CORP 144A	2.0000%	310,000	327,040	289,850
FEDERAL REALTY OP LP 144A	3.2500%	105,000	110,840	105,315
FIRSTENERGY CORP	4.0000%	125,000	125,798	126,625
FORD MOTOR CO	0.0000%	260,000	261,464	254,540

	Coupon	Units	Cost	Market Value
GLOBAL PAYMENTS INC	1.5000%	656,000	653,372	617,952
GRANITE CONSTRUCTION INC 144A	3.2500%	84,000	97,604	100,111
GREENBRIER COS INC/THE	2.8750%	68,000	70,950	75,235
GUIDEWIRE SOFTWARE INC 144A	1.2500%	255,000	264,072	265,583
HAEMONETICS CORP 144A	2.5000%	175,000	174,090	166,163
HAT HOLDINGS I LLC / HAT 144A	0.0000%	30,000	29,998	32,730
HAT HOLDINGS I LLC / HAT 144A	3.7500%	153,000	181,952	187,578
HUBSPOT INC	0.3750%	25,000	38,701	50,313
INTEGER HOLDINGS CORP 144A	1.8750%	200,000	202,604	201,600
IONIS PHARMACEUTICALS INC	1.7500%	284,000	299,305	275,066
JBT MAREL CORP	0.2500%	192,000	195,463	191,501
JPMORGAN CHASE FINANCIAL CO LL	0.5000%	100,000	104,997	107,430
LCI INDUSTRIES	1.1250%	55,000	59,055	53,790
LIVE NATION ENTERTAINMENT INC	3.1250%	195,000	222,186	270,953
LUMENTUM HOLDINGS INC	0.5000%	135,000	119,179	124,403
LUMENTUM HOLDINGS INC	1.5000%	250,000	314,041	293,750
MARRIOTT VACATIONS WORLDWIDE C	3.2500%	145,000	141,719	134,125
MERIT MEDICAL SYSTEMS INC 144A	3.0000%	120,000	157,653	163,200
MERITAGE HOMES CORP 144A	1.7500%	409,000	418,354	399,593
MICROCHIP TECHNOLOGY INC 144A	0.7500%	480,000	481,417	448,560
MIDDLEBY CORP/THE	1.0000%	125,000	141,242	150,650
MP MATERIALS CORP 144A	3.0000%	30,000	32,773	41,326
NABORS INDUSTRIES INC	1.7500%	40,000	40,000	26,740
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	145,000	164,042	167,330
NEXTERA ENERGY INC	0.0000%	2,128	99,866	86,886
NORTHERN OIL & GAS INC	3.6250%	307,000	341,176	323,517
NUTANIX INC 144A	0.5000%	235,000	242,604	248,284
ON SEMICONDUCTOR CORP	0.5000%	548,000	552,447	471,992
PALO ALTO NETWORKS INC	0.3750%	26,000	44,042	89,154
PARSONS CORP	2.6250%	150,000	157,837	149,475
PEBBLEBROOK HOTEL TRUST	1.7500%	225,000	223,559	210,263
PG&E CORP	4.2500%	494,000	506,625	521,911
PG&E CORP	0.0000%	1,100	54,335	49,214
POST HOLDINGS INC	2.5000%	154,000	160,213	183,568
PROGRESS SOFTWARE CORP	1.0000%	75,000	77,703	80,063
REXFORD INDUSTRIAL REALTY 144A	4.1250%	395,000	398,125	390,260
REXFORD INDUSTRIAL REALTY 144A	4.3750%	200,000	200,855	199,400
RIVIAN AUTOMOTIVE INC	3.6250%	315,000	307,254	272,790
RIVIAN AUTOMOTIVE INC	4.6250%	75,000	69,123	73,125
SHAKE SHACK INC	0.0000%	55,000	51,813	50,634
SHIFT4 PAYMENTS INC	0.0000%	140,000	151,494	160,160
SHIFT4 PAYMENTS INC	0.5000%	145,000	145,567	146,378
SNAP INC	0.1250%	69,000	62,951	58,443
SNOWFLAKE INC 144A	0.0000%	412,000	438,282	481,834
SOUTHERN CO/THE	3.8750%	355,000	354,124	395,115
SOUTHERN CO/THE 144A	4.5000%	175,000	190,083	192,640
SOUTHWEST AIRLINES CO	1.2500%	206,000	240,456	205,485
SPOTIFY USA INC	0.0000%	125,000	162,343	149,025
STEM INC 144A	0.5000%	50,000	38,882	11,495
SUNEDISON INC 144A	3.3750%	105,000	105,000	0
SUNEDISON INC 144A	2.7500%	21,000	20,947	0
SUNEDISON INC 144A	2.3750%	175,000	176,215	0
SUPER MICRO COMPUTER INC	3.5000%	50,000	50,000	48,250
SYNAPTICS INC 144A	0.7500%	225,000	225,493	211,500
UBER TECHNOLOGIES INC	0.0000%	80,000	79,796	84,800
UBER TECHNOLOGIES INC	0.8750%	492,000	553,786	598,764
UNITY SOFTWARE INC 144A	0.0000%	321,000	318,031	289,221
VENTAS REALTY LP	3.7500%	230,000	241,434	295,895
WELLS FARGO & CO	0.0000%	194	228,784	233,073
WELLTOWER OP LLC 144A	3.1250%	75,000	90,627	98,250
WELLTOWER OP LLC 144A	2.7500%	257,000	267,244	418,910
WESTERN DIGITAL CORP	3.0000%	55,000	66,857	70,730
Total of Convertible Bonds			20,915,495	20,436,292
				1.26%
Alternatives				
Total of Alternatives		59,954,239	47,836,456	59,954,239
				0.11%
Cash Equivalent Securities				
Master Notes/Money Markets				
JONES LANG LASALLE FIN DISC	0.0000%	300,000	298,913	298,913
NIGERIA OMO BILL	0.0000%	6,787,041,000	3,707,039	3,643,708
NIGERIA TREASURY BILL	0.0000%	0	0	0
BNY MELLON CASH RESERVE	0.0000%	1,361,105	1,361,105	1,361,105
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%	109,972	109,972	109,972
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

	Coupon	Units	Cost	Market Value
CASH COLLATERAL HELD AT MORGAN	0.0000%	-99,775	-99,775	-99,775
CASH COLLATERAL ICE CCP WELLS	0.0100%	2,107,000	2,107,000	2,107,000
CASH COLLATERAL LCH CCP WELLS	0.0100%	3,883,000	3,883,000	3,883,000
CASH HELD AT BARCLAYS	0.0000%	200,000	200,000	200,000
CASH HELD AT BNP	0.0000%	-220,000	-220,000	-220,000
CASH HELD AT BOA	0.0000%	-96	-96	-96
CASH HELD AT CITIBANK	0.0000%	-319,963	-319,963	-319,963
CASH HELD AT STANDARD	0.0000%	220,035	220,035	220,035
CASH HELD AT UBS	0.0000%	-115,398	-115,398	-115,398
DOM MFA CASH COLL BCY	1.5500%	0	0	0
DOM MFA CASH COLL UBS	0.0100%	0	0	0
DREYFUS GOV'T CAS MGMT INST 289	4.2178%	1,430,241	1,430,241	1,430,241
FUTURES CASH COLLATERAL HELD	0.0000%	6,406,000	6,406,000	6,406,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	-250,000	-250,000	-250,000
INTEL CORPORATION DISC	0.0000%	300,000	299,425	299,425
MSI CASH COLLATERAL	0.0100%	-220,000	-220,000	-220,000
NOMURA FIN. CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	-260,000	-260,000	-260,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
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 BNP	0.0000%	-110,000	-110,000	-110,000
SWAP COLLATERAL WITH CITIBANK	0.0000%	-60,000	-60,000	-60,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	70,000	70,000	70,000
SWAP COLLATERAL WITH MORGAN	0.0000%	630,000	630,000	630,000
SWAP COLLATERAL WITH STANDARD	0.0000%	-220,000	-220,000	-220,000
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	620,000	620,000	620,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	1,280,000	1,280,000	1,280,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	60,000	60,000	60,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-70,000	-70,000	-70,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	150,000	150,000	150,000
SWAPS HSBC CASH COLLATERAL	0.0100%	110,000	110,000	110,000
TBA CASH COLL BCY	1.5500%	0	0	0
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL GSC	1.5500%	-510,000	-510,000	-510,000
TBA CASH COLL JP MORGAN	0.0100%	-314,000	-314,000	-314,000
TBA CASH COLL MSC	1.5500%	-2,667,000	-2,667,000	-2,667,000
TBA CASH COLL SAL	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	17,867,000	17,722,931	17,722,931
UMC CASH SWEEP ACCOUNT	5.0283%	113,989,639	113,989,639	113,989,639
WELLS FARGO CASH COLLATERAL	0.0100%	130,000	130,000	130,000
WELLS FARGO CCP COLLATERAL	0.0100%	0	0	0
WELLS FARGO SECURITIES LLC CAS	0.0100%	335,000	335,000	335,000
EGYPT TREASURY BILLS	0.0000%	171,850,000	2,898,907	2,902,822
Others (Payables, Receivables, Etc.)			-141,950,529	-147,086,864
Total of Cash Equivalent Securities			10,281,942	5,086,190

0.04%

Preferred Securities

AGFC CAPITAL TRUST I 144A	6.2677%	700,000	464,289	490,000
BANK OF NEW YORK MELLON CORP/T	4.6250%	1,270,000	1,248,239	1,248,222
CITIGROUP CAPITAL XIII	0.0000%	1,700	45,449	50,762
Total of Preferred Securities			1,755,977	1,788,984

0.07%

Domestic Equities

APTIV PLC	0.0000%	344	50,371	20,468
DRILLCO HLDG LUX S A	0.0000%	243	0	6,333
FORSEA HLDG S A NPV	0.0000%	32,396	621,776	844,321
FORSEA HLDGS S A	0.0000%	3,599	69,075	93,799
MAXEON SOLAR TECHNOLOGIES LTD	0.0000%	2,000	0	1,540
AFG INC COM	0.0000%	4,003	135,141	40
BECTON DICKINSON & CO	0.0000%	138	36,323	31,610
DODGE CENTER INDS INC	0.0000%	3	0	0
MONGODB INC	0.0000%	244	60,556	42,798
PHI GROUP INC/DE	0.0000%	85,609	1,692,208	2,063,177
Total of Domestic Equities			2,665,449	3,104,086

4,899,336,476 4,770,290,061

Total of FIXED INCOME FUND