

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

71.35%

U.S. Government & Federal Agency Obligations

AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,196	24,150
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,205	20,869
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,387	22,471
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	9,946
CALIFORNIA ST	7.5500%	70,000	102,715	83,095
CALIFORNIA ST	7.3000%	20,000	25,588	22,976
CALIFORNIA ST	7.3500%	20,000	25,715	23,074
CALIFORNIA ST	7.6250%	50,000	66,034	59,503
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,538
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	40,523
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,332
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	19,434
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,123
CHICAGO IL TRANSIT AUTH SALES	6.2000%	28,985	33,784	30,626
COMMIT TO PUR FNMA SF MTG	5.0000%	15,300,000	15,171,094	15,074,824
COMMIT TO PUR FNMA SF MTG	4.0000%	8,200,000	8,286,547	7,730,652
COMMIT TO PUR FNMA SF MTG	5.5000%	1,800,000	1,809,056	1,808,291
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,200,000	2,087,508	2,060,468
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,826	18,466
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	23,676
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,548
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,162
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	36,432	31,419
FHLMC POOL #RA-8482	5.0000%	624,766	605,303	618,144
FHLMC POOL #RA-8573	5.0000%	732,356	709,600	725,044
FHLMC POOL #RA-9796	4.5000%	268,671	257,029	259,968
FHLMC POOL #RJ-1109	5.5000%	1,138,937	1,111,107	1,145,784
FHLMC POOL #RJ-1502	5.5000%	1,161,899	1,165,840	1,167,754
FHLMC POOL #SD-6938	4.5000%	367,373	353,738	355,429
FHLMC POOL #SD-8420	5.5000%	1,182,701	1,178,904	1,189,269
FHLMC POOL #SD-8421	6.0000%	2,493,063	2,506,867	2,543,773
FHLMC POOL #SD-8431	5.5000%	334,359	333,182	336,199
FHLMC POOL #WN-2142	1.8500%	212,000	210,578	187,136
FHLMC POOL #WN-2175	3.0500%	176,000	161,464	163,649
FHLMC POOL #WN-3167	1.9700%	138,274	139,120	118,908
FHLMC MULTICLASS MT	0.9550%	4,354,592	183,154	144,887
FHLMC MULTICLASS MT	1.1068%	1,827,763	135,316	67,524
FHLMC MULTICLASS MT	1.4572%	2,005,647	191,839	84,219
FHLMC MULTICLASS MT	1.0081%	1,282,366	59,513	31,541
FHLMC MULTICLASS MTG 1510 A1	3.5600%	140,296	135,774	138,036
FHLMC MULTICLASS MTG 1512 A2	2.9880%	150,000	142,247	141,603
FHLMC MULTICLASS MTG 1512 X1	1.0458%	1,440,465	134,382	69,667
FHLMC MULTICLASS MTG 1517 A1	1.1770%	216,511	217,251	187,988
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	22,183	18,241
FHLMC MULTICLASS MTG 1518 A1	1.1920%	323,874	323,872	281,632
FHLMC MULTICLASS MTG 1519 A1	1.3200%	505,145	505,122	439,018
FHLMC MULTICLASS MTG 152 A1	3.7800%	114,286	110,767	113,219
FHLMC MULTICLASS MTG 1520 A1	2.0070%	175,762	175,762	152,083
FHLMC MULTICLASS MTG 1521 A2	2.1840%	40,000	31,640	31,931
FHLMC MULTICLASS MTG 154 A1	4.3630%	264,712	264,712	266,090
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,743	151,013
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	96,048	97,364
FHLMC MULTICLASS MTG 160 A2	4.5000%	189,274	189,221	189,241
FHLMC MULTICLASS MTG 161 A2	4.9000%	375,000	390,884	383,885
FHLMC MULTICLASS MTG 162 AM	5.1190%	290,000	297,183	300,134
FHLMC MULTICLASS MTG 163 A1	5.1520%	335,819	335,809	347,062
FHLMC MULTICLASS MTG 163 A2	5.0000%	896,000	907,323	922,745
FHLMC MULTICLASS MTG 163 X1	0.4748%	8,657,035	226,797	197,347
FHLMC MULTICLASS MTG 164 A1	4.7400%	465,319	465,310	474,210
FHLMC MULTICLASS MTG 164 A2	5.0000%	666,909	697,016	686,727
FHLMC MULTICLASS MTG 165 A1	4.6100%	208,319	206,358	210,293
FHLMC MULTICLASS MTG 165 X1	0.7854%	5,224,241	255,716	234,205
FHLMC MULTICLASS MTG 168 A2	4.1300%	205,000	193,927	198,509
FHLMC MULTICLASS MTG 176 A2	4.3850%	560,000	554,375	549,203
FHLMC MULTICLASS MTG 5426 BF	4.5686%	600,293	597,185	601,986
FHLMC MULTICLASS MTG 5426 CF	4.5686%	1,105,713	1,105,106	1,100,054
FHLMC MULTICLASS MTG K058 A1	2.3400%	19,110	19,084	19,002
FHLMC MULTICLASS MTG K060 AM	3.3000%	418,000	416,387	415,550
FHLMC MULTICLASS MTG K061 A2	3.3470%	636,845	631,065	633,439
FHLMC MULTICLASS MTG K062 A2	3.4130%	395,268	390,440	393,101
FHLMC MULTICLASS MTG K065 A1	2.8640%	13,396	13,283	13,328
FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	151,762
FHLMC MULTICLASS MTG K066 A2	3.1170%	395,783	391,958	391,790
FHLMC MULTICLASS MTG K066 X1	0.8539%	134,525	6,747	843
FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	50,593	51,450
FHLMC MULTICLASS MTG K068 A1	2.9520%	40,353	40,009	40,120

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K070 A1	3.0260%	26,993	26,969	26,805
FHLMC MULTICLASS MTG K072 A2	3.4440%	175,000	173,456	173,084
FHLMC MULTICLASS MTG K073 A2	3.3500%	180,000	176,996	177,726
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,323	185,738
FHLMC MULTICLASS MTG K074 A2	3.6000%	95,850	93,471	94,958
FHLMC MULTICLASS MTG K075 AM	3.6500%	50,000	49,513	49,498
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	55,841	55,317
FHLMC MULTICLASS MTG K084 A1	3.7800%	167,592	174,540	166,868
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	62,957	63,844
FHLMC MULTICLASS MTG K088 A2	3.6900%	122,000	118,616	120,557
FHLMC MULTICLASS MTG K089 A2	3.5630%	119,000	114,156	117,189
FHLMC MULTICLASS MTG K090 A2	3.4220%	173,000	177,430	169,677
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	70,611	67,374
FHLMC MULTICLASS MTG K098 A1	2.0460%	67,583	65,747	65,471
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	92,061	94,223
FHLMC MULTICLASS MTG K107 X1	1.6996%	1,028,743	90,337	53,287
FHLMC MULTICLASS MTG K108 A2	1.5170%	279,000	252,178	253,234
FHLMC MULTICLASS MTG K109 X1	1.6813%	1,511,455	89,846	79,323
FHLMC MULTICLASS MTG K110 X1	1.7519%	596,925	53,070	32,130
FHLMC MULTICLASS MTG K111 A1	0.8270%	138,203	138,418	130,484
FHLMC MULTICLASS MTG K111 XAM	1.9077%	1,475,477	231,656	98,969
FHLMC MULTICLASS MTG K112 X1	1.5282%	2,484,771	172,575	125,313
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	55,724	58,112
FHLMC MULTICLASS MTG K116 X1	1.5092%	1,342,307	118,587	65,650
FHLMC MULTICLASS MTG K118 X1	1.0368%	2,243,141	121,971	79,065
FHLMC MULTICLASS MTG K119 A2	1.5660%	200,000	172,037	178,761
FHLMC MULTICLASS MTG K120 X1	1.1185%	1,509,267	115,663	57,051
FHLMC MULTICLASS MTG K121 A1	0.9950%	366,908	367,132	339,932
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	240,835	245,749
FHLMC MULTICLASS MTG K123 A2	1.6210%	74,000	65,658	65,968
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	294,060
FHLMC MULTICLASS MTG K125 X1	0.6634%	5,129,522	165,676	119,156
FHLMC MULTICLASS MTG K127 A2	2.1080%	655,000	586,430	594,900
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	240,584
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	86,972	89,325
FHLMC MULTICLASS MTG K135 A2	2.1540%	728,000	644,206	651,818
FHLMC MULTICLASS MTG K142 A1	2.4000%	971,642	912,694	908,809
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	113,849	121,404
FHLMC MULTICLASS MTG K143 A1	2.7110%	290,921	278,795	274,687
FHLMC MULTICLASS MTG K144 A1	2.8000%	284,784	277,474	271,419
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	65,066	62,979
FHLMC MULTICLASS MTG K145 A1	2.6500%	279,917	269,222	265,730
FHLMC MULTICLASS MTG K146 A1	3.1100%	282,742	276,166	274,047
FHLMC MULTICLASS MTG K154 A1	3.1760%	52,810	52,887	52,553
FHLMC MULTICLASS MTG K154 A2	3.4240%	844,000	808,799	824,143
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	84,892	71,905
FHLMC MULTICLASS MTG K155 A1	3.7500%	57,705	58,550	57,228
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,558	242,037
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	800,815	808,197
FHLMC MULTICLASS MTG K157 A2	3.9900%	68,000	64,607	67,282
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	439,620	447,463
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	691,915	707,525
FHLMC MULTICLASS MTG K510 A2	5.0690%	874,000	875,123	891,634
FHLMC MULTICLASS MTG K511 A2	4.8600%	410,000	409,347	416,386
FHLMC MULTICLASS MTG K513 A2	4.7240%	95,000	95,654	96,237
FHLMC MULTICLASS MTG K518 A2	5.4000%	250,000	259,710	257,906
FHLMC MULTICLASS MTG K529 A2	4.7910%	418,000	424,073	425,406
FHLMC MULTICLASS MTG K530 A2	4.7920%	738,000	745,670	751,151
FHLMC MULTICLASS MTG K543 A2	4.3290%	723,000	722,988	725,044
FHLMC MULTICLASS MTG K741 A2	1.6030%	174,771	170,509	168,019
FHLMC MULTICLASS MTG K741 X1	0.6224%	7,074,035	132,771	56,717
FHLMC MULTICLASS MTG K744 X1	0.9580%	1,860,745	56,113	31,888
FHLMC MULTICLASS MTG K752 A2	4.2840%	15,000	14,864	15,012
FHLMC MULTICLASS MTG K753 A2	4.4000%	290,000	286,803	291,417
FHLMC MULTICLASS MTG K755 A1	4.8700%	967,143	967,138	981,530
FHLMC MULTICLASS MTG K755 A2	5.2030%	1,000,000	1,017,146	1,038,220
FHLMC MULTICLASS MTG K757 A2	4.4560%	50,000	50,365	50,275
FHLMC MULTICLASS MTG K759 A2	4.8000%	500,000	499,541	510,616
FHLMC MULTICLASS MTG K762 A2	4.3600%	350,000	351,149	348,849
FHLMC MULTICLASS MTG K763 A2	4.1700%	560,000	555,449	551,918
FHLMC MULTICLASS MTG K764 A2	4.1200%	670,000	666,529	657,690
FHLMC MULTICLASS MTG KC05 A7	2.5390%	243,225	242,574	241,991
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	314,254	289,479
FHLMC MULTICLASS MTG KG01 A7	2.8750%	71,378	71,402	71,179
FHLMC MULTICLASS MTG KG02 A1	2.0440%	161,106	164,168	159,814
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,161,000	1,145,501	1,028,945
FHLMC MULTICLASS MTG KG04 X1	0.9253%	512,835	34,536	16,037
FHLMC MULTICLASS MTG KG06 A2	1.7770%	1,434,000	1,306,162	1,261,127
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	301,438	291,920
FHLMC MULTICLASS MTG KG07 A2	3.1230%	165,000	162,078	153,398
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	171,924	175,522
FHLMC MULTICLASS MTG KG08 A2	4.1340%	684,493	654,336	669,564
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	206,000	201,813	202,308
FHLMC MULTICLASS MTG KGX1 X	0.2152%	11,162,000	106,725	15,437
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	116,523	118,833	114,956

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,422	419,798
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	0	0	0
FHLMC MULTICLASS MTG KIR2 A1	2.7480%	53,815	53,275	53,367
FHLMC MULTICLASS MTG KIR3 X	0.1842%	6,625,064	54,590	7,125
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	500,445	464,026
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	291,563	295,188	278,939
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,548	294,274
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,323	299,946
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	558,742	550,288
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,031,874	1,042,471
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	473,000	474,896	475,374
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	139,621
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	728,000	744,964	753,628
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,972	986,219
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	703,000	701,455	715,379
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	470,000	449,959	462,720
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	137,000	136,756	137,824
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	0	0	0
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	622,581
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	101,401	87,198	89,205
FHLMC MULTICLASS MTG KS15 A	5.2640%	480,000	470,394	493,965
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	325,000	329,328	288,432
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	133,987	135,915
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	894,000	842,644	842,049
FHLMC MULTICLASS MTG KW02 A1	2.8960%	0	0	0
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	486,493	494,335
FHLMC MULTICLASS MTG KW06 A2	3.8000%	198,064	203,086	195,807
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,180	94,645
FHLMC MULTICLASS MTG Q027 A2	4.6560%	270,000	269,993	270,545
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	653,000	663,855	641,754
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	8,283
FNMA POOL #0259512	6.0000%	34,827	36,215	34,948
FNMA POOL #0259576	6.0000%	38,365	39,933	38,609
FNMA POOL #0957414	6.3700%	868,780	871,189	868,863
FNMA POOL #0AM8227	3.3170%	176,527	162,040	165,861
FNMA POOL #0AN1833	2.5800%	485,339	466,000	470,053
FNMA POOL #0AN2609	2.6800%	110,000	114,292	102,304
FNMA POOL #0AN9381	3.7300%	254,000	241,464	242,792
FNMA POOL #0BL3435	2.9000%	730,715	739,755	703,353
FNMA POOL #0BL5917	2.4300%	93,285	97,282	79,858
FNMA POOL #0BL6044	2.5100%	95,000	99,659	81,781
FNMA POOL #0BM4774	4.0000%	2,037,858	1,884,803	1,960,195
FNMA POOL #0BM5400	4.0000%	762,473	700,297	734,608
FNMA POOL #0BM7183	4.7021%	356,610	369,230	362,265
FNMA POOL #0BS3910	2.0800%	600,000	540,672	527,575
FNMA POOL #0BS5506	3.1000%	423,000	412,502	410,547
FNMA POOL #0CB5401	4.5000%	769,630	743,356	745,971
FNMA POOL #0CB6417	4.5000%	749,815	724,189	726,454
FNMA POOL #0CB6830	4.5000%	912,215	881,030	882,900
FNMA POOL #0FA1296	4.0000%	2,220,121	2,134,093	2,142,764
FNMA POOL #0FM2984	4.0000%	2,519,781	2,332,570	2,432,818
FNMA POOL #0FS2937	4.0000%	2,267,351	2,184,718	2,189,065
FNMA POOL #0FS3519	4.5000%	948,052	902,456	917,636
FNMA POOL #0FS3838	4.0000%	5,713,031	5,301,761	5,498,879
FNMA POOL #0FS4437	4.5000%	272,051	258,973	263,743
FNMA POOL #0FS5027	4.0000%	1,216,551	1,096,920	1,149,030
FNMA POOL #0FS5365	3.0000%	891,966	816,488	803,041
FNMA POOL #0MA5353	5.5000%	927,015	923,640	932,163
FNMA GTD REMIC P/T 13-M6 1AC	3.4279%	354,611	371,028	344,696
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	95,208	98,657	78,623
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	13,799	13,814	13,721
FNMA GTD REMIC P/T 17-M12 A2	3.1670%	140,813	139,559	139,207
FNMA GTD REMIC P/T 17-M14 A2	2.8690%	63,272	64,102	61,995
FNMA GTD REMIC P/T 17-M15 A2	3.0645%	616,071	603,788	608,625
FNMA GTD REMIC P/T 17-M3 A2	2.5524%	39,167	39,249	38,745
FNMA GTD REMIC P/T 18-M1 A2	3.0822%	235,142	231,767	231,539
FNMA GTD REMIC P/T 18-M10 A2	3.4730%	183,653	181,651	180,943
FNMA GTD REMIC P/T 18-M12 A2	3.7760%	17,096	16,382	16,734
FNMA GTD REMIC P/T 18-M14 A2	3.6966%	180,683	175,977	178,447
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	206,644	208,103	201,506
FNMA GTD REMIC P/T 18-M3 A2	3.1766%	76,995	73,793	74,273
FNMA GTD REMIC P/T 18-M7 A2	3.1302%	88,792	87,060	87,180
FNMA GTD REMIC P/T 18-M8 A2	3.4219%	236,754	230,885	233,176
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	805,509	753,124	767,361
FNMA GTD REMIC P/T 19-M2 A2	3.7480%	63,304	60,732	62,562
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	775,832	758,087	716,387
FNMA GTD REMIC P/T 19-M31 X2A	1.4287%	1,978,915	177,793	46,938
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	390,774	382,275	379,456
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	321,395	326,365	311,355
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	171,208	166,816
FNMA GTD REMIC P/T 20-M27 X	0.8985%	1,669,941	94,978	61,787
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,298	224,974
FNMA GTD REMIC P/T 20-M46 A2	1.3230%	24,252	21,823	21,935
FNMA GTD REMIC P/T 20-M53 A2	1.7404%	53,000	45,902	45,346
FNMA GTD REMIC P/T 21-M11 A2	1.5055%	23,000	19,220	20,138

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 21-M13 A2	1.6514%	458,000	456,256	403,698
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	362,413	346,658	304,628
FNMA GTD REMIC P/T 21-M2S A2	1.8675%	500,000	500,852	442,312
FNMA GTD REMIC P/T 21-M3G A2	1.2859%	949,000	939,860	831,758
FNMA GTD REMIC P/T 21-M7 A1	1.7649%	80,692	80,956	77,635
FNMA GTD REMIC P/T 22-M1 A1	1.7241%	428,959	426,598	401,357
FNMA GTD REMIC P/T 22-M1 A2	1.7241%	496,000	486,342	431,641
FNMA GTD REMIC P/T 22-M11 A2	3.0658%	69,202	67,078	68,080
FNMA GTD REMIC P/T 22-M13 A1	2.6726%	330,711	318,117	316,690
FNMA GTD REMIC P/T 22-M1G A1	1.5824%	113,460	112,150	108,525
FNMA GTD REMIC P/T 22-M1G A2	1.5824%	595,000	574,247	522,181
FNMA GTD REMIC P/T 22-M2S A2	3.8816%	324,644	306,170	313,963
FNMA GTD REMIC P/T 22-M3 A2	1.7641%	27,000	23,699	23,474
FNMA GTD REMIC P/T 22-M5 A1	2.4126%	868,197	808,638	819,334
FNMA GTD REMIC P/T 22-M8 A2	2.0006%	400,000	372,484	352,287
FNMA GTD REMIC P/T 23-M1 1A	3.5486%	334,079	311,034	323,515
FNMA GTD REMIC P/T 23-M1 1A1	3.5486%	934,255	911,911	919,139
FNMA GTD REMIC P/T 23-M1 1A2	3.5486%	443,000	443,756	425,120
FNMA GTD REMIC P/T 23-M1 1A3	3.5486%	1,000,000	919,014	939,556
FNMA GTD REMIC P/T 23-M1 2A1	4.0467%	217,721	213,644	210,604
FNMA GTD REMIC P/T 23-M1S A2	4.6469%	500,000	498,767	501,081
FNMA GTD REMIC P/T 23-M2 3A2	2.0056%	500,000	428,715	436,403
FNMA GTD REMIC P/T 23-M4 A2	3.8923%	720,920	671,342	695,991
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	432,563	424,045	434,418
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	943,000	890,664	934,547
FNMA GTD REMIC P/T 23-M6 A2	4.1900%	243,791	243,516	243,567
FNMA GTD REMIC P/T 23-M8 A2	4.6250%	1,670,000	1,631,358	1,670,290
FNMA GTD REMIC P/T 24-38 FA	4.4686%	460,364	456,706	461,998
FNMA GTD REMIC P/T 24-54 FC	4.6152%	434,365	404,473	436,514
FNMA GTD REMIC P/T 25-M1 A2	4.7000%	590,000	592,968	593,330
FNMA GTD REMIC P/T 25-M4 A2	4.3080%	693,000	686,323	681,693
GNMA GTD REMIC P/T 12-147 AK	3.0110%	13,110	13,080	12,307
GNMA GTD REMIC P/T 13-15 AC	1.8380%	12,136	12,159	10,007
GNMA GTD REMIC P/T 14-105 VA	3.5000%	87,254	85,869	86,779
GNMA GTD REMIC P/T 14-92 KV	3.0000%	225,750	230,841	211,737
GNMA GTD REMIC P/T 15-59 PA	2.7500%	34,289	30,635	30,478
GNMA GTD REMIC P/T 15-78 AC	2.9823%	5,165	5,162	4,868
GNMA GTD REMIC P/T 16-36 IO	0.6429%	59,822	4,123	1,596
GNMA GTD REMIC P/T 17-190 AD	2.6000%	17,217	16,356	14,526
GNMA GTD REMIC P/T 18-118 AE	3.2000%	18,948	19,317	17,610
GNMA GTD REMIC P/T 18-123 V	3.1000%	78,157	78,327	75,485
GNMA GTD REMIC P/T 18-170 V	3.2500%	22,327	22,373	21,043
GNMA GTD REMIC P/T 18-25 V	2.6000%	95,388	92,811	83,685
GNMA GTD REMIC P/T 18-39 IO	0.2450%	3,379,114	71,338	72,161
GNMA GTD REMIC P/T 19-147 V	2.0000%	80,776	78,604	67,548
GNMA GTD REMIC P/T 19-37 V	3.0000%	43,881	42,692	42,909
GNMA GTD REMIC P/T 19-53 V	2.7500%	131,738	133,057	126,262
GNMA GTD REMIC P/T 20-106 EA	1.7500%	248,149	209,305	210,512
GNMA GTD REMIC P/T 20-14 AE	2.6000%	255,886	213,472	210,397
GNMA GTD REMIC P/T 20-159 IO	1.0042%	912,810	83,722	63,512
GNMA GTD REMIC P/T 21-85 V	1.7500%	78,764	67,349	67,001
GNMA GTD REMIC P/T 22-202 V	3.0000%	347,480	328,903	314,160
GNMA GTD REMIC P/T 22-54 V	2.0000%	291,820	270,545	243,839
GNMA GTD REMIC P/T 23-118 BA	3.7509%	259,086	227,414	233,467
GNMA GTD REMIC P/T 23-16 V	3.5000%	261,100	251,821	244,076
GNMA GTD REMIC P/T 23-194 BA	3.8863%	211,370	194,042	188,945
GNMA GTD REMIC P/T 23-31 AD	3.6000%	541,346	497,935	499,771
GNMA GTD REMIC P/T 23-44 V	4.0000%	107,061	106,087	101,565
GNMA GTD REMIC P/T 23-50 AC	3.2500%	608,364	541,680	546,366
GNMA GTD REMIC P/T 23-74 V	4.0000%	98,084	93,388	91,730
GNMA GTD REMIC P/T 24-124 A	4.2500%	274,819	268,296	268,811
GNMA GTD REMIC P/T 24-150 AB	4.2500%	413,399	405,835	397,672
GNMA GTD REMIC P/T 24-165 AH	4.5000%	450,961	438,655	445,182
GNMA GTD REMIC P/T 24-29 AD	4.5000%	295,617	281,913	292,078
GNMA GTD REMIC P/T 24-31 KE	4.2500%	181,988	173,150	174,068
GNMA GTD REMIC P/T 24-70 AB	4.5000%	382,454	358,403	369,490
GNMA GTD REMIC P/T 24-88 A	3.0000%	421,574	385,349	395,926
GNMA GTD REMIC P/T 25-125 JA	5.0000%	415,082	420,173	417,507
GNMA GTD REMIC P/T 25-128 AD	5.0000%	281,793	280,118	282,896
GNMA GTD REMIC P/T 25-15 AC	4.5000%	273,713	263,763	265,749
GNMA GTD REMIC P/T 25-153 V	4.6500%	597,599	602,628	591,274
GNMA GTD REMIC P/T 25-19 AB	4.5000%	277,935	267,916	271,269
GNMA GTD REMIC P/T 25-54 AM	5.0000%	350,000	352,132	347,699
GNMA GTD REMIC P/T 25-88 AT	5.0000%	546,965	543,396	547,832
GNMA GTD REMIC P/T 25-94 VA	4.7500%	480,681	475,568	476,380
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	135,000	134,977	119,468
ILLINOIS ST	7.3500%	42,857	46,023	46,078
ILLINOIS ST	5.1000%	349,020	358,547	355,514
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,474
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	13,844	11,134
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	10,000	10,001	10,168
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	10,247
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	34,976	30,949
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,658	10,362
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	77,319	64,091

	Coupon	Units	Cost	Market Value
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,999	37,575
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	102,558	92,292
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	49,312	40,977
NEW YORK NY	5.8280%	30,000	30,000	30,442
NEW YORK NY	5.3920%	65,000	64,998	62,568
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	22,747	20,524
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,566
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,357
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	12,704
PORT AUTH OF NEW YORK & NEW JE	5.6470%	30,000	34,972	31,360
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	16,764
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	4,057
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	32,656
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,083	20,452
SAN ANTONIO TX ELEC & GAS REVE	5.5690%	65,000	64,994	64,898
SAN ANTONIO TX ELEC & GAS REVE	5.4690%	50,000	49,996	50,107
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,387	5,053
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	15,153
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,346	10,631
TEXAS ST	4.6810%	10,000	10,909	9,753
TEXAS TRANSPRTN COMMISSION ST	5.1780%	20,000	21,098	20,348
U S TREASURY BD CPN STRIP	0.0000%	900,000	378,675	389,862
U S TREASURY BOND	2.0000%	5,278,000	3,244,305	3,004,955
U S TREASURY BOND	4.5000%	230,000	222,927	214,870
U S TREASURY BOND	1.3750%	504,000	399,031	324,647
U S TREASURY BOND	1.8750%	5,000,000	2,976,558	2,773,398
U S TREASURY BOND	1.7500%	5,778,000	4,701,400	3,862,909
U S TREASURY BOND	4.6250%	7,559,000	7,524,255	7,265,406
U S TREASURY BOND	2.7500%	2,500,000	1,956,623	1,763,379
U S TREASURY BOND	3.1250%	6,654,000	5,428,769	5,254,652
U S TREASURY BOND	2.8750%	300,000	234,441	213,281
U S TREASURY BOND	2.3750%	4,338,000	4,740,209	2,713,792
U S TREASURY BOND	3.3750%	2,700,000	2,130,150	2,115,809
U S TREASURY BOND	3.8750%	1,300,000	1,333,096	1,155,121
U S TREASURY BOND	4.7500%	7,185,000	7,236,562	7,000,448
U S TREASURY BOND	4.2500%	1,775,000	1,618,293	1,589,734
U S TREASURY BOND	4.1250%	271,000	253,052	237,654
U S TREASURY BOND	4.8750%	38,312,000	39,225,380	38,186,289
U S TREASURY BOND	1.6250%	1,900,000	1,008,687	991,340
U S TREASURY NOTE	4.0000%	950,000	931,536	926,695
U S TREASURY NOTE	3.7500%	1,403,000	1,396,499	1,385,177
U S TREASURY NOTE	1.8750%	1,800,000	1,698,236	1,596,164
U S TREASURY NOTE	3.5000%	7,728,000	7,622,740	7,605,376
U S TREASURY NOTE	2.8750%	11,929,000	11,779,111	11,156,411
U S TREASURY NOTE	3.6250%	2,056,000	2,052,496	2,048,531
U S TREASURY NOTE	0.6250%	800,000	687,751	700,750
U S TREASURY NOTE	3.8750%	7,619,000	7,690,702	7,604,994
U S TREASURY NOTE	4.2500%	11,663,000	11,810,958	11,621,996
U S TREASURY NOTE	4.1250%	1,620,000	1,610,924	1,594,688
U S TREASURY NOTE	4.3750%	2,100,000	2,147,984	2,122,148
U S TREASURY NOTE	4.8750%	6,597,000	6,751,593	6,835,150
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,339
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,553
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,349
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,136
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	76,441	63,661
UNIV OF CALIFORNIA REVENUES	4.8580%	10,000	12,591	8,157
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,135
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	7,751
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,533
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	4,799
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	9,106
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	5,601
US TREAS-CPI INFLAT	1.8750%	1,127,739	1,137,521	1,122,901
US TREAS-CPI INFLAT	1.7500%	952,182	958,309	948,112
US TREAS-CPI INFLAT	2.3750%	1,107,074	1,039,166	1,028,489
US TREAS-CPI INFLAT	2.1250%	14,540,510	14,887,478	14,790,738
Total of U.S. Government & Federal Agency Obligations			300,371,457	291,107,729

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	4.6500%	100,000	99,754	97,786
ABBOTT LABORATORIES	4.9000%	785,000	747,115	720,569
ABBVIE INC	3.2000%	900,000	927,073	867,659
ABBVIE INC	4.2500%	15,000	11,958	12,176
ABBVIE INC	4.4000%	260,000	275,287	228,377
ABBVIE INC	4.0500%	10,000	8,681	8,777
ABBVIE INC	4.8750%	265,000	267,464	270,286
ABBVIE INC	5.0500%	45,000	44,883	45,673
ACADEMY LTD 144A	6.0000%	175,000	175,542	175,131
ACADIA HEALTHCARE CO INC 144A	7.3750%	255,000	257,468	261,075
ACCENTURE CAPITAL INC	4.5000%	135,000	134,876	130,525
ACCENTURE CAPITAL INC	4.2500%	140,000	137,014	138,351

	Coupon	Units	Cost	Market Value
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	205,336
ACE SECURITIES CORP HOM HE3 M4	4.7138%	300,000	297,866	280,830
ADOBE INC	2.3000%	55,000	55,219	50,845
ADP/CDK GLOBAL 5/24 TLB	0.0000%	0	0	0
ADT SECURITY CORP/THE 144A	5.8750%	380,000	379,964	368,034
ADVANCE AUTO PARTS INC 144A	7.3750%	355,000	359,231	359,544
ADVANCE AUTO PARTS INC 144A	7.0000%	80,000	81,369	81,044
ADVISOR GROUP /OSAIC 1/26 COV-	0.0000%	115,000	113,863	112,744
AEP TEXAS INC	5.2000%	10,000	9,955	9,835
AEP TEXAS INC	5.4000%	300,000	299,630	304,000
AEP TEXAS INC	5.4500%	10,000	9,997	10,255
AEP TRANSMISSION CO LLC	5.3750%	145,000	144,472	147,194
AES CORP/THE 144A	3.9500%	600,000	570,870	573,630
AGILENT TECHNOLOGIES INC	2.7500%	24,000	24,043	22,725
AGILENT TECHNOLOGIES INC	2.3000%	67,000	61,643	60,094
AHEAD DB HOLDINGS LLC 144A	6.6250%	210,000	210,069	205,409
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,063
AIR PRODUCTS AND CHEMICALS INC	2.7000%	10,000	7,341	7,356
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,583	8,663
AIRBNB INC	5.2500%	170,000	169,778	170,172
ALABAMA POWER CO	3.0000%	25,000	20,290	15,736
ALABAMA POWER CO	3.0500%	30,000	29,981	27,560
ALABAMA POWER CO	5.8500%	10,000	9,992	10,571
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	113,773	112,829	113,788
ALBERTSONS COS INC / SAFE 144A	5.7500%	400,000	397,119	391,339
ALBERTSONS COS INC / SAFE 144A	5.6250%	300,000	299,997	295,355
ALLEGHANY CORP	3.2500%	25,000	19,507	16,449
ALLEGHANY CORP	4.9000%	10,000	9,805	8,862
ALLEGION US HOLDING CO INC	3.5500%	500,000	489,104	492,879
ALLIANT HOLDINGS INTERMED 144A	5.8750%	70,000	70,123	67,727
ALLIANT HOLDINGS INTERMED 144A	6.7500%	131,000	130,327	131,434
ALLIANT HOLDINGS INTERMED 144A	7.3750%	225,000	226,823	222,852
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	815,000	829,658	840,440
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,393
ALLY FINANCIAL INC	6.9920%	100,000	100,000	104,156
ALPHA GENERATION LLC 144A	6.2500%	135,000	133,976	132,616
ALPHA GENERATION LLC 144A	6.7500%	120,000	120,006	121,756
ALPHABET INC	2.2500%	60,000	55,387	30,173
ALPHABET INC	5.7000%	85,000	85,306	82,379
ALPHABET INC	5.2500%	95,000	92,363	89,700
ALPHABET INC	2.0500%	10,000	9,203	5,365
ALPHABET INC	5.3000%	55,000	54,160	50,910
ALPHABET INC	6.1250%	100,000	136,379	124,636
ALTERNATIVE LOAN TRUS OA11 A1B	4.1488%	59,716	53,865	59,102
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	210,739	137,695	91,868
ALTERNATIVE LOAN TRUST 2 58 A1	4.4155%	165,685	151,359	158,317
ALTERNATIVE LOAN TRUST 27 2A1	4.8592%	32,355	33,195	28,171
ALTERNATIVE LOAN TRUST OA1 2A1	4.1955%	32,440	25,576	30,767
ALTERNATIVE LOAN TRUST OH1 A1D	3.9788%	118,511	79,636	105,801
AMAZON.COM INC	4.8500%	265,000	306,301	302,654
AMAZON.COM INC	4.5500%	300,000	299,451	297,113
AMAZON.COM INC	4.0500%	200,000	229,901	226,172
AMAZON.COM INC	4.8750%	50,000	49,902	49,544
AMAZON.COM INC	5.8000%	30,000	29,831	29,976
AMAZON.COM INC	5.6500%	25,000	24,858	24,914
AMC GLOBAL MEDIA INC	4.2500%	12,000	11,657	10,110
AMC GLOBAL MEDIA INC 144A	10.5000%	355,000	363,062	350,358
AMEREN CORP	5.0000%	15,000	14,981	15,237
AMEREN ILLINOIS CO	1.5500%	35,000	34,930	30,673
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	10,049
AMEREN ILLINOIS CO	4.5000%	15,000	15,736	12,495
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	13,366
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,231
AMEREN ILLINOIS CO	3.8500%	63,000	59,112	59,941
AMEREN ILLINOIS CO	5.6250%	75,000	77,382	72,915
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	68,779	67,440	65,469
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	202,327	192,804	186,587
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	134,885	128,384	125,603
AMERICAN AIRLINES INC 144A	7.2500%	235,000	235,107	236,338
AMERICAN AIRLINES INC/AAD 144A	5.5000%	2,917	2,917	2,918
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	79,562
AMERICAN ASSETS TRUST LP	6.1500%	300,000	305,194	297,524
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	13,127
AMERICAN ELECTRIC POWER CO INC	3.8750%	425,000	403,282	416,365
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	9,150
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	83,623	84,452
AMERICAN EXPRESS CO	5.6250%	25,000	25,000	25,549
AMERICAN EXPRESS CO	5.0980%	69,000	69,000	69,376
AMERICAN EXPRESS CO	5.4420%	90,000	90,000	91,616
AMERICAN EXPRESS CO	4.7310%	165,000	165,000	166,043
AMERICAN HOMES 4 RENT LP	4.9500%	75,000	74,652	75,274
AMERICAN HOMES 4 RENT LP	5.5000%	75,000	74,840	75,656
AMERICAN HOMES 4 RENT LP	5.2500%	100,000	98,212	98,504
AMERICAN INTERNATIONAL GROUP I	4.8500%	60,000	59,925	60,603

	Coupon	Units	Cost	Market Value
AMERICAN INTERNATIONAL GROUP I	5.4500%	32,000	33,112	32,639
AMERICAN NATIONAL GROUP INC	6.0000%	120,000	120,778	116,986
AMERICAN NATIONAL GROUP INC	5.7500%	80,000	80,257	80,825
AMERICAN TOWER CORP	3.3750%	100,000	99,441	99,416
AMERICAN TOWER CORP	5.2500%	300,000	299,604	305,195
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,890	998,084
AMERICAN TOWER CORP	2.9500%	250,000	164,323	154,270
AMERICAN TOWER CORP	5.2000%	150,000	149,665	152,542
AMERICAN TOWER CORP	5.8000%	670,000	669,439	690,944
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	23,725
AMERICAN WATER CAPITAL CORP	3.2500%	170,000	144,773	113,541
AMERICAN WATER CAPITAL CORP	3.4500%	45,000	43,491	31,320
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	23,485
AMERICAN WATER CAPITAL CORP	4.2000%	25,000	23,074	19,871
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,693	29,470
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,951	26,831
AMERIGAS PARTNERS LP / AM 144A	9.3750%	445,000	454,315	456,851
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	50,000	50,079	50,203
AMERIPRISE FINANCIAL INC	5.7000%	33,000	32,970	34,097
AMGEN INC	4.9500%	40,000	40,861	36,994
AMGEN INC	3.1500%	22,000	18,832	17,111
AMGEN INC	5.2500%	800,000	815,871	821,347
AMGEN INC	5.1500%	90,000	89,934	91,319
AMGEN INC	5.6000%	50,000	51,465	49,282
AMGEN INC	1.6500%	300,000	281,904	282,867
AMGEN INC	4.4000%	95,000	74,233	80,129
AMGEN INC	3.3500%	10,000	9,083	9,311
AMGEN INC	5.6500%	20,000	19,989	19,371
AMN HEALTHCARE INC 144A	6.5000%	70,000	70,016	68,605
AMNEAL PHARMACEUTICALS LL 144A	6.8750%	300,000	305,918	308,834
AMPHENOL CORP	5.3000%	185,000	183,508	173,735
ANALOG DEVICES INC	2.1000%	150,000	131,844	132,342
ANALOG DEVICES INC	2.8000%	25,000	24,842	17,923
ANTARES HOLDINGS LP 144A	2.7500%	500,000	499,470	489,551
ANTARES HOLDINGS LP 144A	6.5000%	250,000	252,845	250,186
ANTARES HOLDINGS LP 144A	6.3500%	250,000	249,293	247,469
ANTERO RESOURCES CORP	5.4000%	280,000	281,425	275,341
ANYWHERE REAL ESTATE GROU 144A	5.2500%	50,000	41,619	47,128
ANYWHERE REAL ESTATE GROU 144A	5.7500%	165,000	155,128	159,017
ANYWHERE REAL ESTATE GROU 144A	7.0000%	315,000	295,924	315,438
AON NORTH AMERICA INC	5.1500%	100,000	101,222	102,126
AON NORTH AMERICA INC	5.1250%	400,000	399,755	402,045
AON NORTH AMERICA INC	5.4500%	165,000	169,306	168,504
APOLLO DEBT SOLUTIONS BDC	6.5500%	200,000	199,910	200,767
APOLLO DEBT SOLUTIONS BDC	6.7000%	200,000	200,006	202,336
APPALACHIAN POWER CO	4.5000%	50,000	49,705	40,529
APPALACHIAN POWER CO	5.6500%	10,000	9,971	10,289
APPLE INC	2.5500%	17,000	13,336	9,059
APPLE INC	2.8500%	5,000	4,957	2,894
APPLOVIN CORP	5.5000%	180,000	182,538	178,510
APPLOVIN CORP	5.3750%	210,000	213,436	212,060
APPLOVIN CORP	5.1250%	200,000	204,266	201,160
ARCHES BUYER INC 144A	4.2500%	385,000	355,493	370,674
ARCHES BUYER INC 144A	6.1250%	230,000	221,495	220,273
ARCHROCK PARTNERS LP / AR 144A	6.2500%	105,000	103,644	105,000
ARCHROCK SERVICES LP / AR 144A	6.0000%	115,000	115,156	113,857
ARCONIC 1/25 COV-LITE TLB	0.0000%	60,303	60,303	60,378
ARES CAPITAL CORP	2.8750%	65,000	61,494	61,374
ARES CAPITAL CORP	5.2500%	25,000	24,726	24,167
ARES CAPITAL CORP	5.1000%	100,000	99,014	96,150
ARES CAPITAL CORP	2.1500%	317,000	313,997	314,377
ARES CAPITAL CORP	5.9500%	115,000	114,474	115,568
ARES FINANCE CO II LLC 144A	3.2500%	100,000	99,898	93,681
ARES MANAGEMENT CORP	5.6000%	10,000	9,924	8,809
ARES MANAGEMENT CORP	6.3750%	600,000	599,336	623,734
ARES STRATEGIC INCOME FUN 144A	4.8500%	400,000	397,781	387,305
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	21,726
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,455	25,824
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,024	135,352
ARTHUR J GALLAGHER & CO	3.5000%	9,000	6,347	6,157
ARTHUR J GALLAGHER & CO	5.1500%	85,000	84,871	84,311
ARTHUR J GALLAGHER & CO	5.5500%	95,000	94,554	88,684
ASCENSION HEALTH	4.0780%	30,000	30,000	29,835
ASCENSION HEALTH	4.9230%	10,000	10,000	9,881
ASCENSION HEALTH	4.2940%	40,000	40,000	39,605
ASCENT RESOURCES UTICA HO 144A	6.6250%	125,000	125,016	127,147
ASHLAND INC 144A	3.3750%	180,000	180,009	161,629
ASHTREAD CAPITAL INC 144A	4.2500%	400,000	396,496	391,754
ASHTREAD CAPITAL INC 144A	5.8000%	300,000	311,615	305,847
ASHTREAD CAPITAL INC 144A	5.5500%	200,000	203,139	201,951
ASSURANT INC	3.7000%	80,000	71,390	76,733
ASSURANT INC	2.6500%	58,000	45,330	50,688
ASSURANT INC	4.9000%	24,000	23,412	24,101
ASSURANT INC	5.5500%	21,000	21,152	21,043
ASSURED GUARANTY US HOLDINGS I	6.1250%	300,000	299,166	310,541

	Coupon	Units	Cost	Market Value
ASURION 2/26 B14 COV-LITE TLB	0.0000%	365,000	1,750	1,825
ASURION 7/21 2ND LIEN TLB4	0.0000%	340,000	340,675	337,450
ASURION LLC/ ASURION CO-I 144A	8.0000%	20,000	20,000	20,749
AT&T INC	3.8000%	609,000	649,125	413,494
AT&T INC	3.5000%	230,000	230,436	156,816
AT&T INC	2.7500%	210,000	210,959	192,031
AT&T INC	5.7000%	100,000	99,495	93,633
AT&T INC	4.6500%	90,000	102,780	76,274
AT&T INC	3.5500%	105,000	72,655	68,288
AT&T INC	2.3000%	325,000	314,060	317,686
AT&T INC	4.3500%	30,000	29,593	30,027
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	0	0	0
ATMOS ENERGY CORP	5.9000%	10,000	10,438	10,677
ATMOS ENERGY CORP	5.7500%	11,000	10,831	10,929
ATMOS ENERGY CORP	4.1250%	40,000	40,186	33,083
AUTOMATIC DATA PROCESSING INC	4.4500%	142,000	137,853	139,229
AUTOZONE INC	6.5500%	10,000	10,652	10,884
AUTOZONE INC	4.5000%	39,000	38,985	39,076
AUTOZONE INC	5.2000%	45,000	44,943	45,481
AUTOZONE INC	5.4000%	85,000	84,931	86,308
AUTOZONE INC	5.0500%	20,000	19,997	20,033
AVANGRID INC	3.8000%	25,000	24,970	24,400
AVIATION CAPITAL GROUP LL 144A	6.2500%	100,000	101,547	102,788
AVIATION CAPITAL GROUP LL 144A	5.3750%	300,000	301,582	304,698
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,909	610,961
BAKER HUGHES HOLDINGS LLC / BA	5.0000%	200,000	199,286	199,361
BAKER HUGHES HOLDINGS LLC / BA	4.7370%	100,000	115,820	113,840
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,893	25,137
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	22,844	21,756
BALTIMORE GAS AND ELECTRIC CO	5.6500%	10,000	9,997	9,696
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	800,000	718,597	726,152
BANK OF AMERICA CORP	3.1940%	700,000	731,120	671,342
BANK OF AMERICA CORP	4.0830%	22,000	26,477	17,017
BANK OF AMERICA CORP	2.6870%	40,000	35,706	36,249
BANK OF AMERICA CORP	3.3110%	45,000	45,808	34,316
BANK OF AMERICA CORP	2.9720%	85,000	79,332	67,386
BANK OF AMERICA CORP	4.7500%	68,000	63,812	59,385
BANK OF AMERICA CORP	3.9700%	440,000	421,575	436,009
BANK OF AMERICA CORP	3.7050%	1,000	989	992
BANK OF AMERICA CORP	3.4190%	1,050,000	1,013,295	1,031,490
BANK OF AMERICA CORP	4.6230%	260,000	260,000	261,130
BANK OF AMERICA CORP	4.9480%	69,000	69,095	69,446
BANK OF AMERICA CORP	6.2040%	50,000	50,000	51,365
BANK OF AMERICA CORP	5.9330%	600,000	600,000	604,165
BANK OF AMERICA CORP	2.5510%	15,000	14,464	14,771
BANK OF AMERICA CORP	4.3760%	700,000	690,929	699,485
BANK OF AMERICA CORP	2.8310%	95,000	64,897	58,171
BANK OF AMERICA CORP	5.4250%	110,000	110,000	109,743
BANK OF AMERICA CORP	4.6673%	1,100,000	1,100,000	1,096,671
BANK OF AMERICA CORP	6.2500%	199,000	199,001	200,199
BANK OF AMERICA CORP	6.1250%	80,000	80,604	80,147
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,582	5,800
BANK OF NEW YORK MELLON CORP/T	4.7060%	30,000	30,000	29,644
BANK OF NEW YORK MELLON CORP/T	3.9920%	1,000	971	996
BANK OF NEW YORK MELLON CORP/T	5.8020%	14,000	14,123	14,313
BANK OF NEW YORK MELLON CORP/T	3.4420%	1,000	986	993
BANK OF NEW YORK MELLON CORP/T	6.3170%	5,000	5,212	5,235
BANK OF NEW YORK MELLON CORP/T	4.4410%	380,000	380,000	380,503
BANK OF NEW YORK MELLON CORP/T	5.6250%	70,000	70,000	68,552
BANK OF NEW YORK MELLON/THE	4.5870%	250,000	250,000	250,021
BANK5 2025-5YR19 5YR19 A2	4.7930%	1,100,000	1,110,949	1,104,542
BANNER HEALTH	3.1810%	5,000	5,000	3,418
BANNER HEALTH	2.9130%	6,000	6,000	3,789
BANNER HEALTH	2.9070%	9,000	9,000	6,530
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	357,355
BAYER US FINANCE II LLC 144A	4.3750%	950,000	977,176	940,470
BAYER US FINANCE LLC 144A	6.2500%	200,000	202,508	207,730
BAYER US FINANCE LLC 144A	6.1250%	500,000	500,387	504,548
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	7,481
BEACON MOBILITY CORP 144A	7.2500%	165,000	165,017	170,439
BEAR STEARNS ALT-A TRUST 2 2A3	4.8606%	43,155	41,956	39,367
BEAR STEARNS ASSET BACK HE7 M3	5.5688%	47,808	37,103	47,982
BECTON DICKINSON & CO	4.8740%	300,000	298,667	303,346
BEIGNET INVESTOR LLC 144A	6.5810%	3,134,000	3,134,029	3,222,241
BELLRING BRANDS INC 144A	7.0000%	105,000	102,374	105,027
BENCHMARK 2018-B5 MORTGA B5 A2	4.0765%	848,141	838,336	845,190
BENCHMARK 2025-V19 MORT V19 A3	5.2490%	1,100,000	1,132,866	1,121,952
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	168,388	147,263
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,730	24,083
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,581	40,864
BERRY GLOBAL INC	5.6500%	420,000	439,256	429,544
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	33,745
BGC GROUP INC	6.6000%	800,000	808,053	825,384
BGC GROUP INC	6.1500%	170,000	175,502	172,906
BIOGEN INC	5.7500%	40,000	39,971	41,366

	Coupon	Units	Cost	Market Value
		25,000	24,914	25,942
BIOGEN INC	6.4500%	25,000	24,914	25,942
BIOMARIN PHARMACEUTICAL I 144A	5.5000%	285,000	286,400	280,599
BIO-RAD LABORATORIES INC	3.7000%	262,000	246,454	243,351
BLACK HILLS CORP	6.0000%	10,000	9,983	10,381
BLACK HILLS CORP	4.3500%	30,000	30,063	28,504
BLACK HILLS CORP	5.9500%	300,000	299,594	307,559
BLACKSTONE SECURED LENDING FUN	5.3000%	85,000	84,717	82,256
BLOCK COMMUNICATIONS INC 144A	10.2500%	305,000	296,460	279,057
BLOCK INC 144A	5.6250%	500,000	500,553	497,237
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	208,275	186,021
BLUE OWL FINANCE LLC	6.2500%	400,000	411,866	384,553
BLUE OWL TECHNOLOGY FINANCE CO	6.1250%	100,000	98,873	94,318
BLUE RACER MIDSTREAM LLC 144A	7.2500%	115,000	114,986	119,460
BLUE RACER MIDSTREAM LLC 144A	7.0000%	130,000	129,987	134,299
BLUELINX HOLDINGS INC 144A	6.0000%	345,000	334,282	334,614
BMW US CAPITAL LLC 144A	4.6000%	275,000	274,990	275,806
BMW US CAPITAL LLC 144A	4.4364%	500,000	499,978	501,208
BOSTON GAS CO 144A	3.0010%	80,000	80,000	75,950
BOSTON SCIENTIFIC CORP	6.2500%	30,000	31,670	33,107
BOSTON SCIENTIFIC CORP	2.6500%	400,000	407,208	372,691
BRAZOS/BISON MIDSTREAM 7/25 CO	0.0000%	0	0	0
BRIDGECREST LENDING AUTO 1 A2	4.1000%	115,000	114,998	114,994
BRISTOL-MYERS SQUIBB CO	2.5500%	45,000	27,998	26,299
BRIXMOR OPERATING PARTNERSHIP	4.1250%	120,000	115,155	118,371
BROADCOM INC	2.6000%	300,000	299,482	262,310
BROADCOM INC	3.4590%	220,000	219,001	219,503
BROADCOM INC	3.4190%	800,000	799,867	731,539
BROADCOM INC 144A	3.1870%	400,000	397,310	334,264
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	342,000	347,086	304,567
BROOKLYN UNION GAS CO/THE 144A	6.4150%	370,000	378,268	376,178
BROOKLYN UNION GAS CO/THE 144A	3.8650%	325,000	315,881	318,891
BROWN & BROWN INC	2.3750%	17,000	14,321	14,959
BROWN & BROWN INC	4.2000%	11,000	9,674	10,383
BROWN & BROWN INC	5.6500%	95,000	94,790	95,807
BUCKEYE PARTNERS LP	5.6000%	145,000	126,697	127,132
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	113,099
BUCKEYE PARTNERS LP 144A	6.8750%	265,000	268,245	272,746
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	77,091	69,884
BURLINGTON NORTHERN SANTA FE L	5.5500%	10,000	9,930	9,695
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	2,941
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	24,036
CALIFORNIA RESOURCES CORP 144A	7.0000%	320,000	319,913	322,612
CAMERON LNG LLC 144A	3.3020%	200,000	207,335	173,927
CANTOR FITZGERALD LP 144A	4.5000%	125,000	124,912	124,595
CANTOR FITZGERALD LP 144A	7.2000%	400,000	399,548	415,553
CAPITAL ONE FINANCIAL CORP	6.7000%	75,000	80,113	81,484
CAPITAL ONE FINANCIAL CORP	7.6240%	200,000	223,793	220,899
CAPITAL ONE FINANCIAL CORP	7.9640%	324,000	371,040	371,579
CAPITAL ONE FINANCIAL CORP	5.2680%	190,000	188,069	189,633
CAPITAL ONE FINANCIAL CORP	6.1830%	175,000	174,302	178,002
CARDINAL HEALTH INC	5.0000%	170,000	169,621	172,556
CARDINAL HEALTH INC	4.5000%	10,000	8,880	8,381
CARDINAL HEALTH INC	5.3500%	354,000	358,137	357,257
CARDINAL HEALTH INC	5.4500%	43,000	42,971	43,913
CARDINAL HEALTH INC	4.3680%	50,000	39,545	40,555
CARLISLE COS INC	5.5500%	30,000	29,796	29,734
CBOE GLOBAL MARKETS INC	3.0000%	185,000	165,814	169,085
CBOE GLOBAL MARKETS INC	1.6250%	60,000	52,321	52,690
CBRE SERVICES INC	5.5000%	64,000	64,458	65,079
CBRE SERVICES INC	5.9500%	196,000	199,923	204,037
CBRE SERVICES INC	4.8000%	140,000	138,904	140,281
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	24,572	26,119
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,324	460,204
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	300,000	249,938	256,648
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	5,000	5,131	5,090
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,000	355,024	356,090
CCO HOLDINGS LLC / CCO HO 144A	7.0000%	105,000	105,002	105,289
CCP IRS P 3.62000% R USD-SOFR-	0.0000%	-600,000	-1,980	-913
CCP IRS P 3.69500% R USD-SOFR-	0.0000%	-300,000	-1,058	-1,012
CCP IRS R 3.90000% P USD-SOFR-	0.0000%	-600,000	-1,980	-3,617
CCP IRS R 4.05500% P USD-SOFR-	0.0000%	-300,000	-1,058	-1,117
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100%	13,100,000	147,498	191,694
CCP_IRS. R USD-SOFR-COMPOUND C	3.7500%	-5,962,000	-12,287	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.7092%	38,300,000	166,093	-44,961
CCP_IRS. R USD-SOFR-COMPOUND C	3.9809%	700,000	0	-11,056
CCP_IRS. R USD-SOFR-COMPOUND C	3.7099%	17,100,000	0	-229,151
CCP_IRS. R USD-SOFR-COMPOUND C	3.8658%	400,000	0	7,244
CCP_IRS. R USD-SOFR-COMPOUND C	3.8432%	500,000	0	10,193
CCP_IRS. R USD-SOFR-COMPOUND C	3.8513%	500,000	0	10,590
CCP_IRS. R USD-SOFR-COMPOUND C	3.7013%	1,760,000	0	87,370
CCP_IRS. R USD-SOFR-COMPOUND C	3.6983%	300,000	0	-3,301
CCP_IRS. R USD-SOFR-COMPOUND C	3.6985%	700,000	0	-4,931
CCP_IRS. R USD-SOFR-COMPOUND C	4.0094%	4,300,000	61,574	61,636
CCP_IRS. R USD-SOFR-COMPOUND C	3.6984%	2,100,000	281,705	309,814
CCP_IRS. R USD-SOFR-COMPOUND C	3.6993%	430,000	0	-3,565

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-SOFR-COMPOUND C	3.6989%	300,000	0	-1,583
CCP_IRS_R USD-SOFR-COMPOUND C	3.9010%	5,962,000	5,753	-16,895
CCP_IRS_R USD-SOFR-COMPOUND C	3.8222%	200,000	0	4,815
CCP_IRS_R USD-SOFR-COMPOUND C	3.7094%	8,300,000	372,222	534,137
CCP_IRS_R USD-SOFR-COMPOUND C	3.6583%	14,636,000	24,944	178,830
CCP_IRS_R USD-SOFR-COMPOUND C	3.6739%	486,000	2,823	6,121
CCP_IRS_R USD-SOFR-COMPOUND C	3.6995%	6,700,000	0	65,697
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-34,000,000	-175,728	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.5000%	-17,100,000	-190,964	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-19,500,000	-47,186	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5000%	-6,200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2500%	-6,400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7000%	-4,000,000	-3,519	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0600%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5250%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8990%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9300%	-600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7750%	-1,600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9940%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7480%	-5,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7150%	-6,736,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5550%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5140%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2808%	-900,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9014%	-300,000	-182	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9750%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8840%	-100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9425%	-60,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9447%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8420%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9075%	-30,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5510%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.6400%	-3,900,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0850%	-386,000	-65	0
CCP_OIS_P USD-SOFR-COMPOUND C	4.0000%	41,400,000	239,779	71,141
CCP_OIS_P USD-SOFR-COMPOUND C	4.5000%	15,400,000	79,222	126,926
CCP_OIS_P USD-SOFR-COMPOUND C	3.7092%	-41,400,000	-2,888	0
CCP_OIS_P USD-SOFR-COMPOUND C	0.0100%	-15,400,000	0	0
CDW LLC / CDW FINANCE CORP	5.5500%	100,000	101,508	98,272
CELANESE US HOLDINGS LLC	6.7500%	300,000	300,113	307,789
CELANESE US HOLDINGS LLC	7.0500%	110,000	115,646	116,279
CENCORA INC	4.2500%	60,000	51,109	49,793
CENCORA INC	4.3000%	12,000	13,857	9,900
CENCORA INC	2.7000%	136,000	121,774	124,023
CENCORA INC	2.8000%	50,000	47,398	46,638
CENTENE CORP	4.6250%	100,000	97,744	94,928
CENTENE CORP	2.5000%	400,000	356,429	335,661
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,188	21,474
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,821	12,635
CENTERPOINT ENERGY INC	1.4500%	100,000	99,403	99,510
CENTERPOINT ENERGY INC	6.7000%	75,000	75,004	75,839
CENTERPOINT ENERGY INC	7.0000%	120,000	120,000	123,495
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	24,536
CENTURY COMMUNITIES INC 144A	6.6250%	225,000	227,148	220,420
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	10,548	10,544	10,524
CHARLES SCHWAB CORP/THE	6.1960%	500,000	500,000	522,572
CHARLES SCHWAB CORP/THE	4.9140%	600,000	600,000	583,209
CHARLES SCHWAB CORP/THE	5.0000%	104,000	103,776	102,856
CHARLES SCHWAB CORP/THE	4.0000%	465,000	447,193	461,837
CHART INDUSTRIES INC 144A	9.5000%	165,578	167,578	173,332
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,720	166,225
CHARTER COMMUNICATIONS OPERATI	6.1000%	200,000	199,933	207,170
CHARTER COMMUNICATIONS OPERATI	3.5000%	150,000	103,766	102,681
CHARTER COMMUNICATIONS OPERATI	2.2500%	240,000	220,491	224,310
CHARTER COMMUNICATIONS OPERATI	5.7500%	230,000	246,587	191,820
CHARTER COMMUNICATIONS OPERATI	2.8000%	525,000	541,144	471,349
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,315,000	1,269,191	1,127,716
CHARTER COMMUNICATIONS OPERATI	4.8000%	28,000	20,980	20,702
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	697,657	611,215	619,120
CHASE HOME LENDING 7 A11 144A	4.9452%	510,091	510,091	513,027
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,025,000	1,050,712	995,841
CHENIERE ENERGY INC	4.6250%	215,000	215,000	214,457
CHENIERE ENERGY INC	5.6500%	260,000	259,548	267,677
CHENIERE ENERGY PARTNERS LP	4.0000%	490,000	466,980	470,363
CHENIERE ENERGY PARTNERS LP	4.5000%	210,000	209,482	209,081
CHENIERE ENERGY PARTNERS LP	5.7500%	300,000	299,630	309,006
CHEVY CHASE FUNDING 1A A1 144A	4.0488%	29,837	31,601	29,597
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,073
CHL MORTGAGE PASS-THROU HY7 A1	4.3344%	122,686	120,566	116,307
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	11,568	10,455	5,612
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	330,000	308,714	304,235
CHS/COMMUNITY HEALTH SYST 144A	9.7500%	105,000	105,026	108,976
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	330,000	339,389	354,044
CHUBB INA HOLDINGS LLC	6.7000%	50,000	56,516	56,113
CIGNA GROUP/THE	5.0000%	275,000	274,796	279,863

	Coupon	Units	Cost	Market Value
CIGNA GROUP/THE	3.4000%	130,000	87,907	88,092
CIGNA GROUP/THE	5.2500%	140,000	139,735	140,180
CIGNA GROUP/THE	4.9000%	45,000	40,226	39,071
CIGNA GROUP/THE	5.1250%	270,000	271,432	275,560
CIGNA GROUP/THE	4.8000%	305,000	284,633	286,760
CISCO SYSTEMS INC	5.3000%	395,000	376,651	370,464
CISCO SYSTEMS INC	5.3500%	70,000	69,692	64,800
CIT MORTGAGE LOAN T 1 1M1 144A	5.2688%	180,550	186,098	183,016
CITADEL LP 144A	6.0000%	300,000	298,462	308,834
CITADEL LP 144A	6.3750%	300,000	312,788	310,932
CITADEL SECURITIES GLOBAL 144A	5.7500%	250,000	246,091	246,692
CITIBANK NA	4.9140%	250,000	250,000	253,897
CITIGROUP INC	4.7500%	10,000	11,743	8,423
CITIGROUP INC	4.3000%	338,000	336,766	338,056
CITIGROUP INC	3.8870%	145,000	143,843	144,301
CITIGROUP INC	4.6430%	250,000	250,000	250,414
CITIGROUP INC	4.5030%	170,000	170,195	168,068
CITIGROUP INC	5.1740%	40,000	40,134	39,652
CITIGROUP MORTGAGE LOA OPX1 A2	4.1688%	291,153	222,824	121,981
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	819,019	773,727	767,018
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	229,800	230,302	230,682
CITIZENS FINANCIAL GROUP INC	5.8410%	310,000	313,151	319,248
CITIZENS FINANCIAL GROUP INC	6.6450%	45,000	45,097	48,229
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	17,146
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,052	214,533
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	290,000	291,013	307,109
CLEARWAY ENERGY OPERATING 144A	5.7500%	230,000	230,001	226,021
CLEARWAY ENERGY OPERATING 144A	4.7500%	825,000	787,220	813,992
CLECO POWER LLC 144A	5.3000%	100,000	99,790	99,230
CLEVELAND-CLIFFS INC 144A	7.3750%	45,000	45,002	44,022
CLEVELAND-CLIFFS INC 144A	7.0000%	475,000	474,218	459,587
CLOUD SOFTWARE GROUP INC 144A	6.6250%	260,000	260,000	231,159
CLOUD SOFTWARE GROUP INC 144A	6.5000%	445,000	428,780	434,129
CLOUD SOFTWARE GROUP INC 144A	8.2500%	60,000	60,011	56,906
CLYDESDALE ACQUISITION HO 144A	6.8750%	195,000	194,994	189,535
CNA FINANCIAL CORP	5.1250%	135,000	135,710	132,902
CNX RESOURCES CORP 144A	5.8750%	210,000	210,000	204,514
COCA-COLA CO/THE	2.7500%	270,000	247,932	154,664
COCA-COLA CO/THE	5.4000%	55,000	54,342	52,315
COGENT COMMUNICATIONS GRO 144A	6.5000%	145,000	144,523	126,409
COGENT COMMUNICATIONS GRO 144A	7.0000%	370,000	368,688	364,900
COLGATE-PALMOLIVE CO	3.7000%	45,000	35,461	34,811
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	100,000	100,076	100,454
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	425,000	431,058	438,810
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	55,000	55,150	56,277
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	290,000	283,323	291,568
COLUMBUS MCKINNON CORP/NY 144A	7.1250%	335,000	337,809	334,846
COMCAST CORP	2.9870%	170,000	94,811	90,014
COMCAST CORP	2.8870%	100,000	58,818	57,807
COMMERCIAL METALS CO 144A	6.0000%	175,000	175,005	172,523
COMMERCIAL METALS CO 144A	5.7500%	175,000	174,997	173,160
COMMONSPIRIT HEALTH	3.9100%	18,000	18,000	13,198
COMMONSPIRIT HEALTH	6.4610%	9,000	9,000	9,553
COMMONSPIRIT HEALTH	4.8250%	35,000	34,997	34,075
COMMONSPIRIT HEALTH	5.5480%	15,000	14,999	14,123
COMMONSPIRIT HEALTH	4.3520%	70,000	69,997	68,936
COMMONSPIRIT HEALTH	5.5800%	20,000	19,999	19,218
COMMONSPIRIT HEALTH	5.6620%	20,000	19,999	19,252
COMMONWEALTH EDISON CO	2.2000%	50,000	49,937	45,939
COMMONWEALTH EDISON CO	2.7500%	35,000	33,780	21,076
COMMONWEALTH EDISON CO	3.1250%	90,000	59,948	58,233
COMMONWEALTH EDISON CO	3.6500%	40,000	36,837	29,806
COMMONWEALTH EDISON CO	5.3000%	10,000	10,673	9,273
COMSTOCK RESOURCES INC 144A	5.8750%	155,000	155,021	149,973
COMSTOCK RESOURCES INC 144A	6.7500%	275,000	268,547	271,624
CONAGRA BRANDS INC	5.0000%	100,000	99,715	99,810
CONOCOPHILLIPS	6.5000%	20,000	23,756	22,078
CONOCOPHILLIPS CO	4.0250%	20,000	17,681	14,407
CONOCOPHILLIPS CO	5.5500%	50,000	50,235	47,908
CONSOLIDATED EDISON CO OF NEW	3.0000%	38,000	23,487	22,054
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,795	49,432
CONSOLIDATED EDISON CO OF NEW	3.6000%	15,000	15,685	10,018
CONSOLIDATED EDISON CO OF NEW	3.7000%	32,000	22,842	21,713
CONSOLIDATED EDISON CO OF NEW	5.7000%	15,000	14,895	14,696
CONSOLIDATED EDISON CO OF NEW	5.5000%	143,000	145,782	137,923
CONSOLIDATED EDISON CO OF NEW	4.6500%	62,000	52,777	52,735
CONSOLIDATED EDISON CO OF NEW	3.8500%	142,000	110,731	108,735
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,464	41,105
CONSTELLATION ENERGY GENE 144A	5.0000%	395,000	394,359	396,063
CONSTELLATION ENERGY GENE 144A	4.6250%	125,000	125,001	123,488
CONSTELLATION ENERGY GENERATIO	4.4000%	200,000	199,675	197,392
CONSTELLATION ENERGY GENERATIO	5.8000%	2,000	2,000	2,095
CONSUMERS 2023 SECURITIZATION	5.5500%	101,530	101,537	102,326
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	18,408
CONSUMERS ENERGY CO	3.6000%	100,000	95,788	94,039

	Coupon	Units	Cost	Market Value
CONSUMERS ENERGY CO	4.7000%	147,000	147,878	148,456
CONTINENTAL RESOURCES INC/OK	4.3750%	30,000	30,677	29,797
COPT DEFENSE PROPERTIES LP	4.5000%	100,000	99,513	98,708
CORNELL UNIVERSITY	4.8350%	235,000	234,985	236,549
CORNING INC	5.4500%	15,000	14,184	13,481
COTERRA ENERGY INC	5.6000%	35,000	35,714	35,819
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	138,839
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	280,000	283,457	289,535
COUSINS PROPERTIES LP	5.3750%	100,000	103,164	100,622
COUSINS PROPERTIES LP	4.8750%	25,000	24,817	24,069
COX COMMUNICATIONS INC 144A	5.4500%	100,000	99,991	102,011
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	243,811
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,002	262,366
CRC INSURANCE GROUP LLC 144A	7.1250%	290,000	295,481	290,974
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	38,390	38,305	29,305
CRH AMERICA FINANCE INC	5.5000%	200,000	199,972	204,314
CRH AMERICA FINANCE INC	5.4000%	200,000	208,515	203,647
CROSSCOUNTRY INTERMEDIATE 144A	6.7500%	100,000	99,506	94,095
CROSSCOUNTRY INTERMEDIATE 144A	6.5000%	245,000	245,776	233,519
CROWN CASTLE INC	3.8000%	200,000	197,440	197,138
CROWN CASTLE INC	5.0000%	145,000	145,981	146,040
CROWN CASTLE INC	2.2500%	1,000,000	999,202	883,164
CROWN CASTLE INC	2.9000%	110,000	80,360	77,730
CROWN CASTLE INC	2.1000%	70,000	59,981	60,989
CROWN CASTLE INC	4.9000%	120,000	119,781	120,666
CROWN CASTLE INC	5.2000%	24,000	23,491	23,728
CROWN CASTLE INC	4.8000%	190,000	190,873	190,920
CSC HOLDINGS LLC 144A	4.5000%	95,000	73,843	56,326
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,903	68,809
CSC HOLDINGS LLC 144A	5.5000%	630,000	604,071	546,458
CSC HOLDINGS LLC 144A	5.7500%	210,000	214,527	79,712
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	81,112	84,117	77,927
CSMC SERIES 2010- 17R 6A1 144A	3.8335%	184,563	171,471	180,161
CSX CORP	4.9000%	25,000	24,969	22,093
CUMMINS INC	5.4500%	38,000	39,146	36,683
CUSHMAN & WAKEFIELD US BO 144A	6.7500%	30,000	30,038	30,043
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	195,000	204,468	206,559
CVR ENERGY INC 144A	5.7500%	131,000	126,965	129,558
CVR ENERGY INC 144A	7.8750%	130,000	128,872	130,456
CVR ENERGY INC 144A	7.5000%	80,000	80,000	80,597
CVS HEALTH CORP	5.0000%	65,000	64,819	65,052
CVS HEALTH CORP	5.7000%	200,000	200,204	205,539
CVS HEALTH CORP	5.8750%	200,000	187,113	189,376
CVS HEALTH CORP	5.2500%	500,000	505,306	505,713
CVS HEALTH CORP	6.2000%	100,000	99,907	99,051
CVS HEALTH CORP	5.3000%	70,000	70,845	70,554
CVS HEALTH CORP	4.7800%	400,000	365,491	368,615
CVS HEALTH CORP	5.1250%	400,000	355,215	351,101
CVS HEALTH CORP	6.0500%	65,000	63,685	63,058
CVS HEALTH CORP	5.4500%	495,000	497,459	496,925
CVS PASS-THROUGH TRUST 144A	7.5070%	42,047	45,548	44,399
CWABS ASSET-BACKED CERT 21 2A4	4.2288%	447,311	416,468	419,322
CWABS ASSET-BACKED CERTI 24 1A	4.0488%	165,563	116,309	152,090
CWABS ASSET-BACKED CERTI 9 2A4	4.0188%	170,347	167,144	166,373
CWABS INC ASSET-BACKED 12 1A1	4.5088%	56,793	56,452	55,848
CYPRUM CORP / CYPRUM HO 144A	6.3750%	140,000	140,001	135,890
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	700,000	699,130	661,392
DARDEN RESTAURANTS INC	4.5500%	125,000	124,829	124,777
DARDEN RESTAURANTS INC	4.3500%	40,000	39,995	39,907
DARDEN RESTAURANTS INC	6.3000%	110,000	116,517	117,702
DAVITA INC 144A	6.7500%	470,000	470,088	478,062
DC COMMERCIAL MORTGAGE DC A 144A	6.3143%	300,000	299,999	305,772
DCLI BIDCO LLC 144A	7.7500%	240,000	242,461	242,683
DELL INTERNATIONAL LLC / EMC C	6.1000%	250,000	258,039	254,677
DELL INTERNATIONAL LLC / EMC C	5.1000%	140,000	136,434	136,893
DELL INTERNATIONAL LLC / EMC C	8.1000%	370,000	437,301	439,807
DELTA AIR LINES 2015-1 CLASS A	3.6250%	151,727	152,255	149,877
DELTA AIR LINES 2020-1 CLASS A	2.0000%	201,340	187,071	194,697
DELTA AIR LINES INC / SKY 144A	4.7500%	366,667	366,661	366,137
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DIAMONDBACK ENERGY INC	5.9000%	200,000	191,730	189,248
DIAMONDBACK ENERGY INC	5.1500%	445,000	445,643	454,059
DIAMONDBACK ENERGY INC	5.2000%	325,000	324,948	327,558
DIAMONDBACK ENERGY INC	5.4000%	30,000	29,918	30,456
DIAMONDBACK ENERGY INC	5.5500%	100,000	99,945	102,052
DICK'S SPORTING GOODS INC	3.1500%	26,000	23,038	23,632
DICK'S SPORTING GOODS INC	4.1000%	49,000	36,346	34,706
DIEBOLD NIXDORF INC 144A	7.7500%	290,000	293,886	301,553
DIRECTV FINANCING LLC / D 144A	5.8750%	156,000	154,902	155,836
DIRECTV FINANCING LLC 144A	8.8750%	40,000	38,915	39,911
DISCOVERY GLOBAL HOLDINGS INC	5.0500%	430,000	332,385	275,531
DISCOVERY GLOBAL HOLDINGS INC	3.7550%	127,000	127,011	125,443
DOMINION ENERGY INC	6.0000%	305,000	306,710	303,056
DOMINION ENERGY INC	4.0500%	20,000	18,465	15,804
DOMINION ENERGY INC	4.3500%	170,000	161,688	167,313

	Coupon	Units	Cost	Market Value
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	33,457	29,564
DT MIDSTREAM INC 144A	5.8000%	250,000	250,009	256,674
DTE ELECTRIC CO	3.2500%	10,000	7,222	6,738
DTE ELECTRIC CO	5.4000%	10,000	9,982	9,532
DTE ENERGY CO	4.9500%	375,000	374,794	377,425
DTE ENERGY CO	2.9500%	300,000	279,176	282,596
DTE ENERGY CO	2.8500%	10,000	9,886	9,924
DTE ENERGY CO	5.0500%	190,000	189,405	187,226
DTE ENERGY CO	5.8500%	18,000	18,585	18,847
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,956	20,302
DUKE ENERGY CAROLINAS LLC	5.2500%	35,000	35,196	35,549
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	89,696	91,032
DUKE ENERGY CAROLINAS LLC	5.3500%	70,000	71,272	65,584
DUKE ENERGY CAROLINAS LLC	5.4000%	385,000	380,908	365,185
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	46,262	42,544
DUKE ENERGY CORP	5.0000%	10,000	9,437	8,557
DUKE ENERGY CORP	4.5000%	65,000	64,937	63,976
DUKE ENERGY CORP	3.7500%	50,000	38,855	36,895
DUKE ENERGY CORP	3.5000%	65,000	53,473	43,543
DUKE ENERGY CORP	3.3000%	25,000	25,282	18,797
DUKE ENERGY CORP	4.8500%	15,000	14,990	15,184
DUKE ENERGY CORP	4.3000%	40,000	39,979	39,930
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,617
DUKE ENERGY CORP	2.5500%	60,000	60,962	53,945
DUKE ENERGY CORP	2.4500%	30,000	29,958	27,642
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	402,110	357,923
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	35,870	36,098	34,558
DUKE ENERGY INDIANA LLC	5.9000%	125,000	124,577	124,905
DUKE ENERGY INDIANA LLC	6.3500%	40,000	47,574	43,579
DUKE ENERGY INDIANA LLC	5.4000%	70,000	66,460	64,992
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	39,940
DUKE ENERGY PROGRESS LLC	2.5000%	10,000	5,911	5,737
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,946	20,383
DUKE ENERGY PROGRESS LLC	4.2000%	40,000	39,749	32,612
DUKE ENERGY PROGRESS LLC	5.0500%	40,000	39,957	40,083
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,358
EAST OHIO GAS CO/THE 144A	2.0000%	900,000	898,784	807,775
EASTMAN CHEMICAL CO	4.5000%	200,000	199,582	195,554
ECOLAB INC	1.3000%	73,000	60,838	63,091
ECOLAB INC	2.1250%	182,000	152,812	159,697
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,511	79,566
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	188,070	179,492
EDISON INTERNATIONAL	6.2500%	137,000	143,092	141,933
EDISON INTERNATIONAL	4.8000%	8,000	7,832	7,809
EDWARDS LIFESCIENCES CORP	4.3000%	80,000	80,224	79,914
ELECTRONIC ARTS INC	2.9500%	305,000	284,278	245,167
ELECTRONIC ARTS INC	1.8500%	41,000	34,949	37,654
ELEVANCE HEALTH INC	5.1500%	200,000	199,970	203,739
ELI LILLY & CO	2.2500%	345,000	194,022	194,448
ELI LILLY & CO	2.5000%	310,000	170,952	164,334
ELI LILLY & CO	5.5000%	105,000	104,741	102,920
ELI LILLY & CO	4.8750%	15,000	14,991	13,401
ELI LILLY & CO	5.2000%	15,000	14,995	13,636
ELI LILLY & CO	5.0500%	30,000	29,855	27,526
ELI LILLY & CO	5.6500%	115,000	115,131	112,953
ELI LILLY & CO	5.5500%	70,000	69,577	69,100
ELLINGTON LOAN ACQUI 1 A1 144A	4.8688%	138,743	140,466	136,255
EMERA US FINANCE LLC	4.5000%	100,000	99,579	99,881
EMERA US FINANCE LP	4.7500%	110,000	92,408	90,746
ENACT HOLDINGS INC	6.2500%	425,000	424,867	437,406
ENCOMPASS HEALTH CORP	4.5000%	313,000	313,000	310,222
ENCORE CAPITAL GROUP INC 144A	8.5000%	200,000	200,920	211,463
ENDO FINANCE HOLDINGS LP 144A	8.5000%	240,000	245,368	251,298
ENERGY TRANSFER LP	4.9500%	305,000	306,378	307,601
ENERGY TRANSFER LP	3.9000%	70,000	69,756	69,920
ENERGY TRANSFER LP	4.2000%	190,000	188,072	189,590
ENERGY TRANSFER LP	4.4000%	300,000	297,233	299,837
ENERGY TRANSFER LP	5.3000%	390,000	353,891	344,128
ENERGY TRANSFER LP	5.2000%	215,000	214,788	219,799
ENERGY TRANSFER LP	5.4000%	215,000	197,423	191,049
ENERGY TRANSFER LP	6.0500%	125,000	119,102	119,019
ENERSYS 144A	6.6250%	90,000	90,002	91,952
ENTERGY ARKANSAS LLC	3.3500%	15,000	10,177	9,947
ENTERGY CORP	3.7500%	10,000	7,398	7,037
ENTERGY CORP	7.1250%	245,000	250,056	251,046
ENTERGY CORP	5.8750%	140,000	140,095	138,135
ENTERGY CORP	1.9000%	90,000	89,661	85,333
ENTERGY LOUISIANA LLC	4.2000%	20,000	19,861	15,726
ENTERGY LOUISIANA LLC	5.6500%	300,000	298,846	288,198
ENTERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	20,078
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,155	29,588
ENTERGY MISSISSIPPI LLC	5.0500%	30,000	29,998	29,561
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	200,042	200,112	200,807
ENTERPRISE PRODUCTS OPERATING	5.2500%	160,000	155,280	158,573
EOG RESOURCES INC	5.9500%	33,000	33,764	33,509

	Coupon	Units	Cost	Market Value
EPR PROPERTIES	4.9500%	400,000	390,030	399,465
EPR PROPERTIES	4.7500%	74,000	73,174	72,223
EQT CORP	4.5000%	2,000	1,954	1,995
EQT CORP	4.7500%	400,000	392,874	397,894
EQT CORP	6.3750%	400,000	412,000	412,948
EQUIFAX INC	5.1000%	200,000	199,729	202,548
EQUIFAX INC	4.8000%	115,000	114,979	115,676
EQUINIX EUROPE 2 FINANCING COR	4.6000%	700,000	699,564	693,472
EQUINIX INC	1.8000%	100,000	95,721	96,615
EQUINIX INC	1.4500%	100,000	99,570	99,697
EQUINIX INC	2.9000%	35,000	34,997	34,681
EQUINIX INC	2.1500%	300,000	299,612	269,617
EQUIPMENTSHARE.COM INC 144A	9.0000%	165,000	169,923	170,434
EQUIPMENTSHARE.COM INC 144A	8.0000%	115,000	120,615	118,734
ERAC USA FINANCE LLC 144A	5.0000%	60,000	59,972	60,966
ERAC USA FINANCE LLC 144A	4.2000%	20,000	16,639	16,149
ERAC USA FINANCE LLC 144A	4.9000%	140,000	138,715	140,309
ESSENTIAL PROPERTIES LP	2.9500%	400,000	361,228	360,307
ESSENTIAL UTILITIES INC	5.3750%	15,000	14,984	15,207
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	27,844
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,187	3,310
ESSEX PORTFOLIO LP	5.3750%	200,000	199,295	201,661
EVERGY INC	6.6500%	160,000	159,998	161,079
EVERSOURCE ENERGY	6.1000%	65,000	65,000	64,197
EVERSOURCE ENERGY	3.4500%	30,000	30,124	20,568
EVERSOURCE ENERGY	4.7500%	325,000	324,992	325,175
EVERSOURCE ENERGY	2.9000%	50,000	49,990	49,355
EVERSOURCE ENERGY	1.6500%	20,000	19,994	17,544
EVERSOURCE ENERGY	2.5500%	10,000	9,980	9,013
EVERSOURCE ENERGY	5.9500%	20,000	20,133	20,811
EVERSOURCE ENERGY	5.1250%	210,000	208,049	209,300
EVERSOURCE ENERGY	5.8500%	75,000	78,920	78,249
EXELON CORP	4.4500%	10,000	9,498	8,205
EXELON CORP	3.3500%	20,000	18,201	18,458
EXETER AUTOMOBILE RECEIV 1A A2	4.0800%	140,000	139,998	139,935
EXPAND ENERGY CORP	5.7000%	70,000	72,692	71,096
EXPAND ENERGY CORP	5.3750%	100,000	99,770	99,911
EXPAND ENERGY CORP 144A	6.7500%	100,000	100,036	100,070
EXTRA SPACE STORAGE LP	3.5000%	43,000	42,781	42,906
EXTRA SPACE STORAGE LP	5.7000%	238,000	238,475	243,011
EXTRA SPACE STORAGE LP	5.3500%	65,000	66,267	65,217
EXTRA SPACE STORAGE LP	5.4000%	35,000	34,396	35,287
EZCORP INC 144A	7.3750%	225,000	234,788	235,038
FACTSET RESEARCH SYSTEMS INC	2.9000%	5,000	4,993	4,915
FAIR ISAAC CORP 144A	6.2500%	230,000	230,000	226,213
FEDEX CORP	5.2500%	120,000	107,137	109,971
FEDEX FREIGHT HOLDING CO 144A	4.9500%	75,000	74,817	73,148
FERGUSON ENTERPRISES INC	5.0000%	190,000	189,156	187,756
FIDELITY NATIONAL FINANCIAL IN	3.2000%	80,000	51,485	48,526
FIDELITY NATIONAL FINANCIAL IN	3.4000%	10,000	10,070	9,403
FIDELITY NATIONAL FINANCIAL IN	2.4500%	290,000	270,051	255,772
FIDELITY NATIONAL INFORMATION	1.6500%	200,000	186,508	189,279
FIESTA PURCHASER INC 144A	7.8750%	180,000	180,726	183,251
FIESTA PURCHASER INC 144A	9.6250%	120,000	120,002	122,217
FIFTH THIRD BANCORP	6.3390%	35,000	35,000	36,283
FIFTH THIRD BANCORP	4.8950%	280,000	280,000	280,934
FIFTH THIRD BANCORP	4.7720%	24,000	23,868	24,004
FIRST AMERICAN FINANCIAL CORP	2.4000%	325,000	324,356	279,662
FIRST AMERICAN FINANCIAL CORP	5.4500%	80,000	79,769	78,406
FIRST CITIZENS BANCSHARES INC/	5.6000%	385,000	384,150	376,289
FIRST RESERVE/BLUE RACER 10/25	0.0000%	284,288	281,445	284,288
FIRSTCASH INC 144A	5.6250%	385,000	383,508	382,863
FIRSTCASH INC 144A	6.8750%	15,000	15,113	15,288
FIRSTENERGY CORP	3.4000%	30,000	19,782	19,959
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	101,557	97,769
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,940	101,420
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	288,287
FIVE POINT OPERATING CO L 144A	8.0000%	85,000	85,002	84,800
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	600,000	536,336	546,320
FLORIDA POWER & LIGHT CO	2.8750%	15,000	10,889	9,328
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	23,218
FLORIDA POWER & LIGHT CO	3.1500%	30,000	33,007	20,081
FLORIDA POWER & LIGHT CO	5.3000%	50,000	53,155	46,805
FLORIDA POWER & LIGHT CO	5.0500%	5,000	4,994	5,083
FORD FOUNDATION/THE	2.8150%	5,000	5,000	2,787
FORD MOTOR CREDIT CO LLC	4.9700%	500,000	499,934	493,831
FORD MOTOR CREDIT CO LLC	6.5000%	85,000	87,872	85,763
FORD MOTOR CREDIT CO LLC	4.5420%	600,000	597,018	599,160
FORD MOTOR CREDIT CO LLC	5.8690%	110,000	153,572	105,609
FORD MOTOR CREDIT CO LLC	5.4200%	500,000	499,928	491,015
FORTINET INC	2.2000%	55,000	49,063	48,888
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	30,000	30,002	29,815
FOUNDRY JV HOLDCO LLC 144A	5.9000%	305,000	320,273	315,644
FOUNDRY JV HOLDCO LLC 144A	5.5000%	355,000	369,827	362,482
FOX CORP	6.5000%	310,000	329,996	332,691

	Coupon	Units	Cost	Market Value
FOX CORP	5.4760%	300,000	291,093	290,192
FOX CORP	5.5760%	20,000	18,662	18,433
FOX CORP	4.7090%	100,000	100,477	100,258
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	101,729	83,536
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,064	125,074
FREDDIE MAC MULTICLASS P015 A1	4.4391%	202,348	199,107	200,119
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,702	43,159
FREEDOM MORTGAGE HOLDINGS 144A	6.8750%	90,000	89,562	84,142
FREEDOM MORTGAGE HOLDINGS 144A	7.8750%	0	0	0
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	0	0	0
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	140,000	144,354	141,903
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	215,000	219,512	218,548
FREEPORT-MCMORAN INC	4.1250%	202,000	197,666	200,339
FREEPORT-MCMORAN INC	5.4000%	55,000	54,123	55,807
FREEPORT-MCMORAN INC	5.4500%	158,000	152,210	149,482
FREMF 2016-K59 MORT K59 B 144A	3.6777%	65,000	63,714	64,534
FREMF 2017-K63 MORT K63 B 144A	4.0123%	457,161	437,531	453,279
FREMF 2018-K082 MOR K82 B 144A	4.2702%	300,000	290,572	295,584
FREMF 2018-K72 MORT K72 B 144A	4.1213%	154,000	154,490	151,910
FREMF 2018-K733 MOR K73 B 144A	3.9821%	526,000	463,450	517,087
FREMF 2018-K74 MORT K74 B 144A	4.2304%	387,000	406,108	380,754
FREMF 2018-K77 MORT K77 B 144A	4.3017%	141,000	143,984	139,184
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	93,946,951	660,565	687,710
FREMF 2018-K80 MORT K80 B 144A	4.3748%	69,000	65,390	67,524
FREMF 2018-K83 MORT K83 C 144A	4.4234%	150,000	158,195	147,538
FREMF 2018-K84 MORT K84 B 144A	4.3145%	193,500	186,459	190,782
FREMF 2018-K86 MORT K86 B 144A	4.4395%	102,000	89,106	100,602
FREMF 2019-K87 MORT K87 B 144A	4.4574%	420,000	387,425	414,748
FREMF 2019-K93 MORT K93 B 144A	4.2604%	200,000	187,905	196,217
FREMF 2019-K95 MORT K95 B 144A	4.0490%	183,000	191,242	178,690
FREMF 2019-K99 MORT K99 B 144A	3.7644%	82,000	74,552	78,417
FREMF 2020-K737 MO K737 B 144A	3.4415%	148,000	148,310	146,552
FREMONT HOME LOAN TRUST B 2A3	3.9530%	689,403	384,977	210,565
FREMONT HOME LOAN TRUST E 2A1	3.8888%	235,603	173,189	107,179
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	249,358	246,837	245,061
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	51,945	51,097	51,182
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	13,488	13,119	13,207
FRESB 2018-SB51 MORT SB51 A10F	3.4700%	149,120	149,391	146,916
FRESB 2018-SB57 MORT SB57 A10F	3.7100%	182,576	181,030	179,797
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	111,522	110,963	110,607
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	63,525	62,712	63,150
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	443,683	392,362	394,607
FRESB 2023-SB106 MO SB106 A10F	3.9300%	302,931	288,648	295,489
FRESB 2025-SB118 MO SB118 A10F	4.6000%	692,874	668,772	679,357
FRESB 2025-SB120 MO SB120 A10F	4.1800%	708,889	674,076	676,255
FRESB 2025-SB122 MO SB122 A10F	4.8800%	275,952	272,653	274,563
FRESB 2025-SB124 MO SB124 A10F	4.6800%	315,866	317,288	311,092
FRESB 2026-SB126 MO SB126 A10F	4.5300%	599,761	593,880	590,406
FRONTIER COMMUNICATIONS H 144A	6.0000%	225,000	209,540	226,346
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	85,106
FS KKR CAPITAL CORP	3.1250%	300,000	299,636	273,965
FS KKR CAPITAL CORP	6.8750%	300,000	297,699	294,870
FTAI AVIATION INVESTORS L 144A	5.5000%	365,000	361,915	364,871
FTAI AVIATION INVESTORS L 144A	7.8750%	316,000	315,820	329,966
FTAI AVIATION INVESTORS L 144A	7.0000%	110,000	110,288	112,763
GARRETT MOTION HOLDINGS I 144A	7.7500%	370,000	370,066	383,107
GARTNER INC	4.9500%	50,000	49,983	48,776
GARTNER INC 144A	4.5000%	140,000	140,000	137,639
GARTNER INC 144A	3.7500%	200,000	189,812	181,858
GARTNER INC 144A	3.6250%	200,000	193,098	188,152
GCAT 2024-NQM2 TR NQM2 A1 144A	6.0850%	344,492	344,491	346,839
GENERAL MOTORS FINANCIAL CO IN	2.3500%	180,000	162,302	160,352
GENERAL MOTORS FINANCIAL CO IN	6.1500%	65,000	65,000	67,216
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,275
GEORGIA POWER CO	4.9500%	30,000	29,962	30,237
GEORGIA POWER CO	3.2500%	10,000	10,069	6,678
GEORGIA POWER CO	3.7000%	50,000	55,443	36,578
GEORGIA POWER CO	4.8500%	170,000	169,765	172,114
GEORGIA POWER CO	4.3000%	130,000	115,008	112,159
GEORGIA POWER CO	5.1250%	20,000	19,677	18,170
GEORGIA POWER CO	5.0040%	225,000	225,010	226,669
GFL ENVIRONMENTAL HOLDING 144A	5.5000%	210,000	210,002	205,967
GILEAD SCIENCES INC	5.5000%	185,000	177,891	179,343
GILEAD SCIENCES INC	5.1000%	270,000	269,630	272,784
GILEAD SCIENCES INC	1.6500%	245,000	214,785	218,228
GLENCORE FUNDING LLC 144A	2.6250%	320,000	290,757	285,172
GLENCORE FUNDING LLC 144A	5.2000%	175,000	174,743	175,209
GLOBAL ATLANTIC FIN CO 144A	3.1250%	300,000	271,950	262,771
GLOBAL ATLANTIC FIN CO 144A	7.9500%	700,000	738,056	706,878
GLOBAL NET LEASE INC 144A	4.5000%	465,000	447,535	450,577
GLOBAL PARTNERS LP / GLP 144A	7.1250%	260,000	262,286	262,122
GLOBAL PAYMENTS INC	5.2000%	800,000	799,070	776,565
GLP CAPITAL LP / GLP FINANCING	6.2500%	110,000	108,764	106,717
GLP CAPITAL LP / GLP FINANCING	3.2500%	310,000	281,354	276,356
GLP CAPITAL LP / GLP FINANCING	5.2500%	159,000	159,390	155,858

	Coupon	Units	Cost	Market Value
GLP CAPITAL LP / GLP FINANCING	5.7500%	110,000	109,103	106,466
GM FINANCIAL CONSUMER AUT 1 A3	4.6200%	150,000	151,527	150,829
GOLDMAN SACHS GROUP INC/T REGS	3.5000%	920,000	1,091,755	1,038,873
GOLDMAN SACHS GROUP INC/T REGS	3.9840%	110,000	132,336	123,232
GOLDMAN SACHS GROUP INC/THE	6.2500%	8,000	8,789	8,421
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	131,326	129,441
GOLDMAN SACHS GROUP INC/THE	2.6150%	135,000	120,828	121,264
GOLDMAN SACHS GROUP INC/THE	1.9480%	270,000	263,406	266,315
GOLDMAN SACHS GROUP INC/THE	6.4840%	500,000	523,537	523,072
GOLDMAN SACHS GROUP INC/THE	4.4820%	55,000	55,000	54,999
GOLDMAN SACHS GROUP INC/THE	2.3830%	500,000	426,838	441,387
GOLDMAN SACHS GROUP INC/THE	5.0490%	600,000	600,000	607,228
GOLDMAN SACHS GROUP INC/THE	5.5610%	75,000	75,000	72,153
GOLDMAN SACHS GROUP INC/THE	5.5360%	140,000	142,153	142,308
GOLDMAN SACHS GROUP INC/THE	5.2180%	200,000	205,231	203,373
GOLDMAN SACHS GROUP INC/THE	4.5160%	105,000	105,000	103,408
GOLDMAN SACHS GROUP INC/THE	5.0650%	65,000	65,000	63,549
GOLDMAN SACHS GROUP INC/THE	5.5410%	30,000	30,000	28,589
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,998	4,935
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	237,158	236,154
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	144,335
GRAY MEDIA INC 144A	7.2500%	345,000	346,900	347,647
GRAY MEDIA INC 144A	9.6250%	230,000	234,253	229,985
GREAT LAKES DREDGE & DOCK 144A	5.2500%	210,000	192,387	209,868
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	75,744	78,012
GS MORTGAGE SECURI RIVR A 144A	4.9020%	1,397,593	1,099,045	901,405
GSAA HOME EQUITY TRUST 15 1A1	4.2788%	33,353	30,608	29,645
GSAMP TRUST 2006-FM2 FM2 A1	4.0488%	394,026	236,651	131,261
GSAMP TRUST 2006-HE8 HE8 A2C	4.1088%	36,958	36,405	36,492
GSAMP TRUST 2007-FM2 FM2 A2C	3.9288%	278,382	205,475	170,540
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	400,000	498,523	402,648
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	500,000	498,612	508,912
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	623
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	7,128
HALEON US CAPITAL LLC	3.3750%	500,000	496,046	495,111
HARBORVIEW MORTGAGE LO 12 1A1A	4.1855%	113,366	104,857	95,184
HARBORVIEW MORTGAGE LOA 6 2A1A	3.9655%	468,863	439,176	425,119
HAWAIIAN ELECTRIC CO INC 144A	6.0000%	120,000	120,004	119,848
HCA INC	6.1000%	22,000	21,867	21,238
HCA INC	4.5000%	440,000	439,004	440,000
HCA INC	3.5000%	200,000	199,289	189,928
HCA INC	3.6250%	590,000	537,771	548,284
HCA INC	5.7000%	45,000	44,865	41,861
HCA INC	5.8750%	170,000	172,586	174,961
HCA INC	5.5000%	185,000	188,141	189,654
HCA INC	5.2500%	350,000	349,407	350,202
HCA INC	5.7500%	400,000	399,119	411,261
HCA INC	5.6000%	29,000	28,965	29,616
HCA INC	4.3000%	295,000	294,581	290,127
HCA INC	4.1250%	670,000	671,646	660,738
HCA INC	4.9000%	124,000	123,111	119,884
HCA INC	5.6250%	943,000	969,526	961,711
HCA INC	5.2000%	100,000	101,558	101,505
HCA INC	5.1250%	88,000	84,038	82,933
HCA INC	5.4500%	45,000	44,946	45,421
HCA INC	4.6000%	45,000	44,901	43,771
HEALTHCARE REALTY HOLDINGS LP	2.0000%	190,000	163,479	164,980
HERC HOLDINGS INC 144A	6.6250%	175,000	172,223	177,875
HERC HOLDINGS INC 144A	6.0000%	115,000	114,988	111,176
HERSHEY CO/THE	4.9500%	80,000	80,379	81,872
HERSHEY CO/THE	4.7500%	74,000	74,695	75,169
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	150,000	149,990	150,282
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,947	519,790
HEXCEL CORP	5.8750%	168,000	171,447	172,470
HEXCEL CORP	4.2000%	60,000	59,326	59,801
HIGHWOODS REALTY LP	3.8750%	335,000	333,799	333,042
HIGHWOODS REALTY LP	4.1250%	200,000	195,134	197,131
HIGHWOODS REALTY LP	4.2000%	100,000	101,683	97,237
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,002	201,967
HILTON DOMESTIC OPERATING 144A	5.5000%	515,000	514,996	503,143
HILTON GRAND VACATIONS BO 144A	5.0000%	585,000	575,665	555,481
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,476
HOLOGIC 1/26 (USD) TLB	0.0000%	280,000	279,300	276,500
HOME DEPOT INC/THE	3.6250%	75,000	52,661	53,533
HOME EQUITY MORTGAGE LOAN C M2	4.5188%	264,916	259,235	263,740
HOST HOTELS & RESORTS LP	5.7000%	530,000	536,488	542,306
HOST HOTELS & RESORTS LP	5.5000%	432,000	427,349	428,603
HOWARD MIDSTREAM ENERGY P 144A	6.6250%	115,000	114,994	115,437
HUB INTERNATIONAL 1/25 TLB	0.0000%	133,362	133,260	132,979
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	56,342
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	25,499
HUB INTERNATIONAL LTD 144A	5.6250%	10,000	10,000	9,700
HUBBELL INC	2.3000%	114,000	101,027	103,368
HUDSON PACIFIC PROPERTIES LP	5.9500%	200,000	183,111	189,671
HUMANA INC	5.8750%	223,000	233,403	227,858

	Coupon	Units	Cost	Market Value
HUMANA INC	5.9500%	40,000	40,270	40,791
HUNT COS INC 144A	5.2500%	414,000	400,298	388,380
HUNTINGTON BANCSHARES INC/OH	5.2720%	70,000	69,995	71,061
HYATT HOTELS CORP	5.2500%	80,000	80,691	81,249
HYATT HOTELS CORP	5.7500%	60,000	59,966	61,645
HYATT HOTELS CORP	5.3750%	200,000	201,439	202,424
HYATT HOTELS CORP	4.3750%	30,000	29,387	29,775
HYUNDAI CAPITAL AMERICA 144A	4.5762%	340,000	338,201	338,088
IHEARTCOMMUNICATIONS INC 144A	9.1250%	85,000	81,283	77,189
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	25,391
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,192
INDYMAC INDX MORTGAG AR12 2A1A	4.2488%	201,133	192,561	189,672
INGRAM MICRO INC 144A	4.7500%	310,000	299,498	301,299
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,131
INTEL CORP	3.1000%	15,000	8,636	8,286
INTEL CORP	3.2000%	10,000	5,951	5,580
INTEL CORP	4.0000%	75,000	70,463	70,638
INTEL CORP	3.2500%	35,000	24,150	22,113
INTEL CORP	3.9000%	50,000	47,889	48,467
INTEL CORP	5.7000%	65,000	60,651	59,850
INTEL CORP	4.2500%	5,000	4,173	4,018
INTEL CORP	5.6000%	65,000	60,076	59,628
INTEL CORP	2.8000%	45,000	32,064	30,909
INTEL CORP	5.6250%	110,000	116,657	104,152
INTEL CORP	4.8750%	100,000	100,677	100,704
INTEL CORP	5.1250%	75,000	76,624	75,961
INTERCONTINENTAL EXCHANGE INC	3.0000%	360,000	236,972	230,301
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERNATIONAL BUSINESS MACHINE	4.0000%	178,000	143,644	144,434
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,618	6,329
INVITATION HOMES OPERATING PAR	4.1500%	400,000	399,351	375,482
INVITATION HOMES OPERATING PAR	4.8750%	180,000	176,150	171,772
IPALCO ENTERPRISES INC	5.7500%	100,000	99,776	99,304
IQVIA INC	5.7000%	200,000	201,681	203,872
IRON MOUNTAIN INC 144A	4.5000%	80,000	72,001	75,123
IRON MOUNTAIN INC 144A	5.2500%	95,000	95,004	92,298
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,030	127,401
ITC HOLDINGS CORP 144A	5.5000%	200,000	199,720	200,592
J M SMUCKER CO/THE	5.9000%	33,000	33,991	34,132
JABIL INC	1.7000%	55,000	54,994	54,930
JABIL INC	5.4500%	95,000	94,707	96,884
JB POINDEXTER & CO INC 144A	8.7500%	265,000	266,636	268,596
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	143,913	126,509	127,540
JOHN DEERE CAPITAL CORP	4.7500%	100,000	99,996	100,109
JOHNSON & JOHNSON	2.2500%	145,000	90,191	83,992
JOHNSON & JOHNSON	3.7000%	160,000	166,608	165,123
JOHNSON & JOHNSON	2.1000%	7,000	4,844	4,880
JOHNSON & JOHNSON	0.9500%	100,000	99,987	96,143
JOHNSON & JOHNSON	2.4500%	320,000	182,051	171,499
JONES LANG LASALLE INC	6.8750%	300,000	298,701	316,733
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	687,133	723,764
JP MORGAN MORTGAGE ACQU HE2 M1	4.2188%	300,000	270,820	290,474
JPMORGAN CHASE & CO	5.0400%	160,000	160,000	160,812
JPMORGAN CHASE & CO	2.5220%	115,000	104,393	106,272
JPMORGAN CHASE & CO	5.5720%	65,000	65,000	66,981
JPMORGAN CHASE & CO	4.2500%	560,000	558,260	560,296
JPMORGAN CHASE & CO	5.6000%	86,000	94,530	86,166
JPMORGAN CHASE & CO	4.8500%	58,000	58,873	53,159
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	27,110
JPMORGAN CHASE & CO	4.2030%	160,000	165,466	159,080
JPMORGAN CHASE & CO	3.7020%	138,000	144,974	134,582
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,255,382	1,218,582
JPMORGAN CHASE & CO	4.8510%	100,000	100,000	100,492
JPMORGAN CHASE & CO	5.1030%	235,000	235,000	239,267
JPMORGAN CHASE & CO	1.9530%	5,000	4,336	4,402
JPMORGAN CHASE & CO	6.0870%	785,000	785,000	815,677
JPMORGAN CHASE & CO	5.2990%	95,000	95,000	96,773
JPMORGAN CHASE & CO	2.9630%	385,000	345,305	349,281
JPMORGAN CHASE & CO	5.3360%	30,000	30,000	30,460
JPMORGAN CHASE & CO	5.5810%	2,100,000	2,115,449	2,164,399
JPMORGAN CHASE & CO	5.2940%	90,000	90,047	91,114
JPMORGAN CHASE & CO	4.9950%	228,000	228,639	231,237
JPMORGAN CHASE & CO	4.9460%	290,000	285,601	286,819
JPMORGAN CHASE & CO	2.5450%	487,000	428,053	432,901
JPMORGAN CHASE & CO	5.5760%	215,000	215,000	217,732
JPMORGAN CHASE & CO	3.6500%	335,000	326,109	333,463
JPMORGAN CHASE & CO	6.8750%	81,000	84,046	84,038
JPMORGAN CHASE BANK NA	5.1100%	500,000	500,000	502,801
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	12,810
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	31,903	20,537
KAISER FOUNDATION HOSPITALS	2.8100%	107,000	80,236	77,625
KENNEDY-WILSON INC	4.7500%	347,000	310,488	342,241
KENTUCKY UTILITIES CO	3.3000%	30,000	31,313	20,145
KENTUCKY UTILITIES CO	5.8500%	25,000	25,361	24,857
KENVUE INC	5.0000%	78,000	79,592	79,406

	Coupon	Units	Cost	Market Value
KEURIG DR PEPPER INC	3.9500%	52,000	50,982	50,941
KEURIG DR PEPPER INC	5.1000%	100,000	100,401	100,388
KEURIG DR PEPPER INC	4.5970%	10,000	10,014	9,997
KEYCORP	6.4010%	330,000	360,795	349,880
KEYSIGHT TECHNOLOGIES INC	4.9500%	50,000	49,956	49,477
KILROY REALTY LP	5.8750%	120,000	121,197	115,690
KILROY REALTY LP	4.7500%	300,000	282,838	297,685
KIMBERLY-CLARK CORP	3.1000%	13,000	12,080	12,395
KIMBERLY-CLARK CORP	2.8750%	50,000	49,865	32,280
KINDER MORGAN INC	1.7500%	13,000	12,997	12,797
KINDER MORGAN INC	5.9500%	95,000	94,575	94,251
KINDER MORGAN INC	4.8000%	200,000	188,390	198,378
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,006	264,400
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,677	140,515
KODIAK GAS SERVICES LLC 144A	7.2500%	230,000	231,307	238,293
KODIAK GAS SERVICES LLC 144A	6.7500%	35,000	35,002	35,557
KRAFT HEINZ FOODS CO	5.2000%	23,000	21,713	20,074
KRAFT HEINZ FOODS CO	5.4000%	150,000	149,831	149,732
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	110,000	110,046	112,328
LABORATORY CORP OF AMERICA HOL	4.8000%	496,000	479,614	482,932
LAZARD GROUP LLC	4.3750%	209,000	208,466	206,564
LBM ACQUISITION LLC 144A	6.2500%	220,000	198,095	160,769
LCM INVESTMENTS HOLDINGS 144A	8.2500%	285,000	290,456	296,042
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,318	149,524
LEHMAN XS TRUST SERIE 12N 1A3A	4.1688%	81,729	73,259	82,237
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	11,880
LENNAR CORP	5.0000%	450,000	460,303	451,016
LENNOX INTERNATIONAL INC	5.5000%	70,000	69,963	71,306
LEVEL 3 9/25 COV-LITE TLB4	0.0000%	0	0	0
LEVEL 3 FINANCING INC 144A	7.0000%	650,000	662,178	665,331
LEVEL 3 FINANCING INC 144A	8.5000%	85,000	85,005	88,690
LFS TOPCO LLC 144A	8.7500%	350,000	345,396	334,402
LIFEPPOINT HEALTH INC 144A	8.3750%	250,000	256,510	266,981
LIFEPPOINT HEALTH INC 144A	9.8750%	40,000	42,430	42,300
LIGHTNING POWER LLC 144A	7.2500%	240,000	241,270	249,475
LIVE NATION ENTERTAINMENT 144A	3.7500%	175,000	167,889	170,666
LKQ CORP	5.7500%	38,000	38,860	38,675
LONG BEACH MORTGAGE LOA WL1 M4	4.8188%	605,412	583,666	598,727
LONG BEACH MORTGAGE LOAN 8 2A3	4.0888%	478,983	201,477	117,837
LONG BEACH MORTGAGE LOAN 8 2A4	4.2488%	261,264	115,497	64,417
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,000	5,000	4,976
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	5,000	5,000	4,912
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	10,000	10,001	9,639
LPL HOLDINGS INC	6.7500%	180,000	186,521	188,586
LPL HOLDINGS INC	5.7500%	210,000	216,448	209,169
LPL HOLDINGS INC	5.6500%	75,000	74,854	74,358
LSEG US FIN CORP 144A	5.2500%	400,000	396,147	396,072
M&T BANK CORP	5.4000%	100,000	100,000	99,678
M&T BANK CORP	7.4130%	255,000	263,195	272,507
M&T BANK CORP	6.0820%	265,000	263,115	277,795
MAIN STREET CAPITAL CORP	5.4000%	85,000	84,993	84,438
MAPLE PARENT HOLDINGS COR 144A	5.0500%	160,000	159,805	159,324
MAPLE PARENT HOLDINGS COR 144A	4.2240%	755,000	869,949	866,455
MARKEL GROUP INC	6.0000%	38,000	37,867	36,986
MARRIOTT INTERNATIONAL INC/MD	5.0000%	200,000	199,431	201,802
MARRIOTT INTERNATIONAL INC/MD	5.5000%	165,000	161,665	164,278
MARRIOTT INTERNATIONAL INC/MD	5.2500%	285,000	283,131	283,486
MARRIOTT INTERNATIONAL INC/MD	2.8500%	300,000	299,698	274,709
MARRIOTT INTERNATIONAL INC/MD	5.3500%	136,000	133,016	136,885
MARRIOTT INTERNATIONAL INC/MD	5.4500%	300,000	299,684	301,173
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	266,169	274,960
MARRIOTT OWNERSHIP RESORT 144A	6.5000%	200,000	200,267	190,168
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	75,833	78,742
MARS INC 144A	5.0000%	270,000	269,521	273,206
MARS INC 144A	5.7000%	240,000	237,595	234,017
MARS INC 144A	5.2000%	600,000	599,027	605,712
MARSH & MCLENNAN COS INC	5.7000%	170,000	169,509	166,545
MARSH & MCLENNAN COS INC	4.5500%	500,000	499,688	502,276
MARSH & MCLENNAN COS INC	5.4000%	30,000	29,309	28,129
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,365	16,858
MARTIN MARIETTA MATERIALS INC	5.5000%	70,000	68,635	65,806
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	235,000	223,201	204,626
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	24,610
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	11,918
MASTERCARD INC	3.8500%	40,000	44,392	30,426
MASTERCARD INC	4.5500%	230,000	229,539	225,928
MASTR ASSET BACKED SECUR NC1 M1	4.4888%	331,594	322,810	313,530
MASTR ASSET BACKED SECUR NC1 M2	4.5188%	41,704	40,603	43,382
MATADOR RESOURCES CO 144A	6.0000%	255,000	255,004	253,388
MAYO CLINIC	3.1960%	6,000	6,000	3,773
MCDONALD'S CORP	3.6250%	505,000	488,575	367,284
MCKESSON CORP	5.2500%	50,000	52,146	50,948
MCKESSON CORP	5.1000%	175,000	177,945	178,318
MCLAREN HEALTH CARE CORP	4.3860%	100,000	119,835	82,744
MEDLINE BORROWER LP 144A	5.2500%	295,000	292,755	292,402

	Coupon	Units	Cost	Market Value
MEDLINE BORROWER LP 144A	3.8750%	145,000	133,246	140,267
MEDLINE BORROWER LP/MEDLI 144A	6.2500%	45,000	45,578	45,854
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	14,062
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,345	20,785
MERCADOLIBRE INC	4.9000%	185,000	183,865	179,487
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	300,000	299,815	302,869
MERRILL LYNCH MORTGAGE WMC1 M1	4.5188%	210,370	213,377	207,728
META PLATFORMS INC	4.7500%	300,000	299,508	296,734
META PLATFORMS INC	4.6500%	110,000	92,297	85,160
META PLATFORMS INC	4.5500%	205,000	205,213	205,854
META PLATFORMS INC	5.6250%	60,000	59,896	56,243
META PLATFORMS INC	4.8750%	140,000	139,978	137,346
METLIFE INC	6.3500%	160,000	163,655	162,360
METLIFE INC	5.8500%	160,000	160,001	157,039
MICRON TECHNOLOGY INC	5.8000%	103,000	104,895	109,668
MICRON TECHNOLOGY INC	6.0500%	375,000	382,724	404,641
MICROSOFT CORP	2.5250%	37,000	31,993	22,185
MID-AMERICA APARTMENTS LP	4.9500%	85,000	82,760	83,935
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,959	98,540
MIDAMERICAN ENERGY CO	3.9500%	27,000	26,275	20,823
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	205,649	198,834
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	25,147	25,254	24,733
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	326,414	328,270	318,175
MISSISSIPPI POWER CO	3.1000%	30,000	26,166	19,429
MONDELEZ INTERNATIONAL INC	4.6250%	500,000	363,342	368,585
MORGAN STANLEY	3.1250%	364,000	364,646	362,743
MORGAN STANLEY	3.9500%	3,000	2,933	2,982
MORGAN STANLEY	5.2500%	400,000	389,725	401,249
MORGAN STANLEY	1.7940%	5,000	4,296	4,330
MORGAN STANLEY	1.5120%	136,000	134,568	134,759
MORGAN STANLEY	1.5930%	700,000	678,714	698,056
MORGAN STANLEY	3.6220%	60,000	57,731	57,534
MORGAN STANLEY	4.4930%	145,000	145,000	142,562
MORGAN STANLEY	5.4490%	210,000	212,374	213,744
MORGAN STANLEY	2.6990%	163,000	148,975	151,349
MORGAN STANLEY	4.2100%	800,000	786,017	797,802
MORGAN STANLEY	2.5110%	456,000	404,065	402,622
MORGAN STANLEY	5.0420%	50,000	51,180	50,578
MORGAN STANLEY	4.9940%	55,000	55,000	55,504
MORGAN STANLEY	5.1920%	1,180,000	1,180,000	1,197,574
MORGAN STANLEY	5.6640%	35,000	35,000	35,849
MORGAN STANLEY ABS CAP HE2 A2C	3.8988%	482,066	261,353	219,962
MORGAN STANLEY ABS CAP HE8 A2C	3.9088%	388,710	228,409	168,319
MORGAN STANLEY ABS CAP WMC4 M6	4.8188%	549,885	533,896	520,745
MORGAN STANLEY ABS CAPI HE3 M1	4.6238%	32,182	31,945	33,336
MORGAN STANLEY PRIVATE BANK NA	4.4660%	750,000	749,989	749,972
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.1688%	45,080	40,865	33,055
MOTOROLA SOLUTIONS INC	2.7500%	285,000	285,927	258,998
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,081	51,786
MOTOROLA SOLUTIONS INC	2.3000%	102,000	98,052	91,938
MOTOROLA SOLUTIONS INC	5.4000%	80,000	79,927	80,959
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,896	20,028
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,669
MPLX LP	5.0000%	800,000	795,113	795,507
MPLX LP	4.9500%	25,000	22,465	20,754
MPLX LP	4.5000%	25,000	22,009	22,466
MPLX LP	5.5000%	43,000	42,552	43,443
MPLX LP	2.6500%	36,000	32,364	33,182
MPLX LP	4.1250%	265,000	265,511	264,317
MPLX LP	4.7000%	266,000	261,896	216,205
MPLX LP	5.2000%	33,000	38,530	29,155
MPLX LP	5.4000%	51,000	51,683	50,772
MPLX LP	4.8000%	155,000	154,835	155,355
MPT OPERATING PARTNERSHIP 144A	8.5000%	185,000	197,757	187,555
MPT OPERATING PARTNERSHIP LP /	5.0000%	450,000	437,026	418,876
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	115,339	94,744
MPT OPERATING PARTNERSHIP LP /	4.6250%	100,000	86,761	77,753
MSCI INC	5.2500%	215,000	214,192	210,605
MSCI INC 144A	4.0000%	200,000	187,831	194,262
MSCI INC 144A	3.8750%	11,000	10,507	10,398
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,397
NABORS INDUSTRIES INC 144A	7.6250%	290,000	290,004	296,858
NASDAQ INC	3.8500%	40,000	39,948	39,984
NATIONAL FUEL GAS CO	5.5000%	150,000	151,759	153,443
NATIONAL FUEL GAS CO	5.9500%	278,000	277,841	287,606
NATIONAL HEALTH INVESTORS INC	3.0000%	87,000	74,299	78,279
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,993	64,586
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	47,810	45,889	47,583
NCR ATLEOS CORP 144A	9.5000%	235,000	233,216	251,554
NCR VOYIX CORP 144A	5.1250%	63,000	63,001	60,257
NELNET STUDENT LOAN A A1A 144A	4.6100%	1,054,972	1,054,757	1,039,647
NEPTUNE BIDCO US INC 144A	9.5000%	245,000	245,008	237,709
NEPTUNE BIDCO US INC 144A	9.2900%	220,000	213,097	220,611
NEPTUNE BIDCO US INC 144A	10.3750%	70,000	70,003	70,631
NESTLE CAPITAL CORP 144A	4.8750%	300,000	299,883	303,450

	Coupon	Units	Cost	Market Value
NETAPP INC	5.7000%	89,000	88,913	90,668
NETAPP INC	5.5000%	85,000	85,000	86,970
NETFLIX INC	3.6250%	400,000	497,276	464,113
NETFLIX INC	5.4000%	35,000	34,928	33,896
NETFLIX INC 144A	4.8750%	300,000	324,942	304,286
NEVADA POWER CO	6.2500%	95,000	94,989	94,963
NEW CENTURY HOME EQUITY 2 A2B	4.0888%	59,727	57,030	59,288
NEW CENTURY HOME EQUITY L D M2	4.4738%	1,000,000	927,490	901,424
NEW ENGLAND POWER CO 144A	2.8070%	75,000	60,924	44,902
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,777	325,114
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	50,000	49,949
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	249,239	252,868	239,214
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	253,255	252,842	245,388
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	114,058	117,036	106,804
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	139,855	144,299	136,191
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,121
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	261,000	260,667	265,281
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	285,000	284,969	286,062
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	499,388	436,511
NEWS CORP 144A	3.8750%	275,000	265,436	265,395
NEXSTAR MEDIA INC 144A	7.2500%	75,000	75,000	75,223
NEXSTAR MEDIA INC 144A	6.5000%	200,000	200,000	201,524
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	35,000	34,909	34,354
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	75,000	74,894	68,345
NEXTERA ENERGY CAPITAL HOLDING	5.3000%	100,000	99,996	102,414
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	185,000	185,166	188,469
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	100,000	84,552	97,654
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	30,000	29,541	28,201
NIAGARA MOHAWK POWER CORP 144A	5.7830%	125,261	124,261	119,813
NIAGARA MOHAWK POWER CORP 144A	5.1120%	400,000	400,000	392,757
NISOURCE INC	3.9500%	30,000	27,145	22,502
NISOURCE INC	1.7000%	35,000	33,731	30,418
NISOURCE INC	5.3500%	95,000	94,904	95,646
NISOURCE INC	5.9500%	15,000	15,607	15,260
NISOURCE INC	5.8500%	50,000	48,942	48,607
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	500,000	499,990	491,427
NORTHERN OIL & GAS INC 144A	7.8750%	275,000	275,015	284,530
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,352	8,323
NORTHERN STATES POWER CO/MN	2.6000%	7,000	6,886	4,219
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	13,667
NORTHERN STATES POWER CO/MN	4.8500%	210,000	209,592	207,349
NORTHERN STATES POWER CO/MN	5.6500%	25,000	24,865	24,535
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,138
NOVARTIS CAPITAL CORP	2.7500%	114,000	86,188	71,653
NOVARTIS CAPITAL CORP	5.7000%	20,000	19,824	20,143
NOVARTIS CAPITAL CORP	4.6000%	335,000	333,579	333,576
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.1088%	106,288	77,399	34,581
NOVELIS CORP 144A	4.7500%	170,000	170,004	160,833
NOVELIS CORP 144A	6.8750%	245,000	244,222	247,124
NRG ENERGY INC 144A	3.6250%	385,000	382,904	354,528
NRG ENERGY INC 144A	6.0000%	445,000	445,136	440,954
NRG ENERGY INC 144A	4.7340%	200,000	199,001	198,055
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,510
NSTAR ELECTRIC CO	4.9500%	30,000	30,026	26,553
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	55,836
NUVEEN LLC 144A	5.5500%	400,000	399,663	410,181
NVIDIA CORP	2.0000%	30,000	26,612	26,872
NVIDIA CORP	3.7000%	10,000	11,754	7,184
NVR INC	3.0000%	961,000	975,329	904,865
OAK-EAGLE ACQUIRECO INC 144A	7.2500%	80,000	80,000	82,888
OAK-EAGLE ACQUIRECO INC 144A	8.7500%	75,000	75,000	78,517
OBX 2024-NQM2 TRU NQM2 A1 144A	5.8780%	584,493	580,179	586,445
OCEANEERING INTERNATIONAL INC	6.0000%	195,290	188,290	195,793
OGLETHORPE POWER CORP	5.3750%	30,000	32,387	29,259
OHIO POWER CO	5.6500%	20,000	19,965	20,537
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,003
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,860
OLD REPUBLIC INTERNATIONAL COR	3.8500%	25,000	19,256	17,538
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,936	56,703
OLYMPUS WATER US HOLDING 144A	7.2500%	400,000	399,978	386,274
OLYMPUS WATER US HOLDING 144A	6.7500%	265,000	264,974	252,366
OMEGA HEALTHCARE INVESTORS INC	3.3750%	20,000	18,102	18,484
OMEGA HEALTHCARE INVESTORS INC	5.2000%	100,000	99,241	100,406
OMNICOM GROUP INC	3.3750%	20,000	19,962	14,657
OMNICOM GROUP INC	5.3000%	110,000	111,475	108,852
ONCOR ELECTRIC DELIVERY C 144A	4.5000%	190,000	189,825	188,954
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,744	36,613
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	200,000	199,824	199,949
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,439	5,798
ONEMAIN FINANCE CORP	3.5000%	75,000	72,068	73,584
ONEMAIN FINANCE CORP	6.6250%	335,000	339,586	337,291
ONEMAIN FINANCE CORP	6.7500%	90,000	89,988	86,297
ONEMAIN FINANCE CORP	7.8750%	380,000	378,281	392,151
ONEOK INC	3.4000%	175,000	163,636	168,314
ONEOK INC	4.7500%	90,000	89,235	89,044

	Coupon	Units	Cost	Market Value
ONEOK INC	4.2500%	1,295,000	1,294,763	1,291,642
ONEOK INC	4.5500%	270,000	268,973	270,337
ONEOK INC	5.0500%	720,000	680,459	689,408
ONEOK INC	6.0500%	51,000	52,722	53,480
ONEOK INC	5.6500%	44,000	43,974	45,174
ORACLE CORP	6.2500%	200,000	215,849	205,223
ORACLE CORP	4.0000%	10,000	7,165	6,676
ORACLE CORP	6.5500%	215,000	214,254	200,586
ORACLE CORP	4.9500%	375,000	374,395	366,915
ORACLE CORP	4.4500%	35,000	34,980	33,729
ORACLE CORP	4.5000%	20,000	17,142	14,809
ORACLE CORP	3.6000%	120,000	88,965	80,935
ORACLE CORP	3.9500%	33,000	21,774	20,911
ORACLE CORP	6.0000%	210,000	212,669	176,060
ORACLE CORP	5.7000%	270,000	269,418	259,602
ORACLE CORP	5.8750%	30,000	29,635	25,882
ORACLE CORP	5.5000%	225,000	224,967	214,784
ORACLE CORP	2.6500%	70,000	69,585	69,619
ORACLE CORP	3.8500%	35,000	22,476	20,597
ORACLE CORP	4.5500%	225,000	224,726	222,156
ORACLE CORP	2.9500%	420,000	387,258	383,391
ORACLE CORP	4.7000%	160,000	159,590	146,019
ORACLE CORP	6.7000%	110,000	109,803	102,091
ORACLE CORP	5.2000%	135,000	132,248	126,629
ORACLE CORP	5.3500%	155,000	154,933	150,889
ORACLE CORP	4.8000%	35,000	34,988	33,332
ORACLE CORP	6.8500%	70,000	69,867	64,353
O'REILLY AUTOMOTIVE INC	3.6000%	18,000	17,598	17,814
O'REILLY AUTOMOTIVE INC	5.7500%	50,000	49,994	50,416
O'REILLY AUTOMOTIVE INC	4.2000%	21,000	19,951	20,745
O'REILLY AUTOMOTIVE INC	4.7000%	4,000	3,807	3,973
OSAIC HOLDINGS INC 144A	6.7500%	170,000	173,776	170,021
OSAIC HOLDINGS INC 144A	8.0000%	210,000	215,881	207,312
PACIFIC GAS AND ELECTRIC CO	5.9000%	15,000	14,930	13,978
PACIFIC GAS AND ELECTRIC CO	6.1000%	101,000	102,603	101,543
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	998,367	967,487
PACIFIC GAS AND ELECTRIC CO	4.9500%	35,000	41,848	28,993
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	33,719	25,600
PACIFIC GAS AND ELECTRIC CO	3.5000%	45,000	37,725	29,754
PACIFIC GAS AND ELECTRIC CO	3.2500%	60,000	58,209	55,340
PACIFIC GAS AND ELECTRIC CO	3.3000%	20,000	18,719	14,957
PACIFIC GAS AND ELECTRIC CO	6.0000%	700,000	696,188	664,325
PACIFIC GAS AND ELECTRIC CO	5.7000%	200,000	201,602	202,731
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,837	286,786
PACIFIC GAS AND ELECTRIC CO	6.7500%	20,000	21,321	20,752
PACIFIC GAS AND ELECTRIC CO	4.7500%	135,000	112,691	112,479
PACIFIC GAS AND ELECTRIC CO	4.2000%	235,000	237,795	232,212
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	336,143	315,663
PACIFIC GAS AND ELECTRIC CO	6.7000%	27,000	26,712	27,947
PACIFIC GAS AND ELECTRIC CO	5.2000%	50,000	49,849	48,731
PACIFIC GAS AND ELECTRIC CO	5.0500%	120,000	120,377	119,220
PACIFIC GAS AND ELECTRIC CO	6.1500%	51,000	49,313	49,274
PACIFIC GAS AND ELECTRIC CO	5.5500%	405,000	406,939	414,620
PACIFICORP	6.0000%	20,000	22,949	19,863
PACIFICORP	2.9000%	40,000	25,348	22,752
PACIFICORP	4.1000%	27,000	22,335	21,063
PACIFICORP	2.7000%	100,000	88,800	91,138
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,504	9,952
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	418,997	412,755
PARK INTERMEDIATE HOLDING 144A	7.0000%	70,000	70,017	70,857
PARK PLACE SECURITIES WCV3 M2	4.5038%	141,033	144,275	142,776
PAYCHEX INC	5.3500%	200,000	199,308	201,009
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,281
PECO ENERGY CO	2.8000%	220,000	219,812	135,990
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	272,000	266,247	267,728
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	420,000	418,459	402,490
PENSKE TRUCK LEASING CO L 144A	5.7500%	150,000	149,885	150,111
PENSKE TRUCK LEASING CO L 144A	4.2000%	100,000	99,690	99,717
PENSKE TRUCK LEASING CO L 144A	5.3500%	495,000	492,395	500,580
PENSKE TRUCK LEASING CO L 144A	6.0500%	125,000	126,748	128,632
PEPSICO INC	2.8750%	30,000	20,436	19,345
PEPSICO INC	3.8750%	65,000	64,365	48,291
PEPSICO INC	4.6500%	28,000	27,978	24,183
PEPSICO INC	4.2000%	10,000	8,485	8,046
PEPSICO INC	1.4000%	10,000	8,632	8,724
PERIMETER HOLDINGS LLC 144A	6.2500%	165,000	165,003	161,824
PETSMART LLC / PETSMART F 144A	7.5000%	485,000	485,052	487,362
PFIZER INC	1.7500%	60,000	59,888	52,392
PFIZER INC	4.3000%	30,000	30,469	25,603
PFIZER INC	7.2000%	40,000	51,211	46,759
PHILLIPS 66 CO	5.8750%	423,000	420,229	416,553
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,482
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,859
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,726	13,485
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,557	8,802

	Coupon	Units	Cost	Market Value
PILGRIM'S PRIDE CORP	6.2500%	330,000	335,808	345,569
PILGRIM'S PRIDE CORP	3.5000%	85,000	75,052	77,158
PILGRIM'S PRIDE CORP	4.2500%	10,000	9,408	9,552
PINNACLE BANK/NASHVILLE TN	5.9570%	250,000	253,782	247,589
PINNACLE WEST CAPITAL CORP	5.1500%	135,000	135,103	136,985
PLAINS ALL AMERICAN PIPELINE L	5.6000%	350,000	354,907	351,134
PLAINS ALL AMERICAN PIPELINE L	5.9500%	390,000	407,907	402,674
PNC FINANCIAL SERVICES GROUP I	5.3730%	105,000	105,000	105,458
PNC FINANCIAL SERVICES GROUP I	6.2000%	290,000	293,490	290,644
POST HOLDINGS INC 144A	6.5000%	660,000	660,084	646,352
POST HOLDINGS INC 144A	6.3750%	425,000	430,864	418,686
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,827	55,948
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,221
PPL ELECTRIC UTILITIES CORP	5.2500%	180,000	178,813	166,836
PPL ELECTRIC UTILITIES CORP	4.8500%	85,000	84,392	84,703
PRA HEALTH SCIENCES INC 144A	2.8750%	400,000	396,899	396,792
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,611
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	153,453	152,686	152,110
PRIME SECURITY SERVICES B 144A	5.7500%	18,000	18,005	18,023
PRIMERICA INC	2.8000%	205,000	177,218	183,322
PROCTER & GAMBLE CO/THE	4.0500%	100,000	99,829	99,589
PROGRESSIVE CORP/THE	5.1500%	100,000	99,676	100,141
PROLOGIS EURO FINANCE LLC	0.5000%	275,000	267,509	261,593
PROLOGIS LP	4.2000%	300,000	207,948	214,212
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	8,745
PRUDENTIAL FINANCIAL INC	5.7000%	270,000	270,194	267,428
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,761	12,201
PUBLIC SERVICE CO OF COLORADO	5.7500%	20,000	19,952	19,427
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,574	105,259
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	100,000	99,992	99,472
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	30,000	29,978	30,192
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,858	12,810
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	55,000	54,490	54,580
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	6,655
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	310,000	307,836	307,027
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	44,860	30,405
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	25,320
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	16,000	15,635	14,922
PUBLIC SERVICE ELECTRIC AND GA	4.0500%	31,000	24,817	24,537
PUBLIC SERVICE ELECTRIC AND GA	5.6250%	65,000	64,795	63,950
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	55,000	54,899	55,308
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	70,000	70,764	66,843
PUBLIC SERVICE ENTERPRISE GROU	5.8750%	325,000	336,688	335,381
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,592
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,970	20,302
PUGET ENERGY INC	2.3790%	10,000	10,000	9,531
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	15,990
PUGET SOUND ENERGY INC	2.8930%	30,000	23,183	18,526
PULTEGROUP INC	6.0000%	26,000	26,526	27,121
PULTEGROUP INC	6.3750%	69,000	71,761	73,993
PULTEGROUP INC	7.8750%	81,000	89,488	92,678
QUANTA SERVICES INC	3.0500%	122,000	121,483	89,203
QUANTA SERVICES INC	2.9000%	254,000	230,754	235,598
QUIKRETE HOLDINGS INC 144A	6.7500%	335,000	335,837	340,239
QVC INC 144A	6.8750%	465,000	432,554	204,600
RADIAN GROUP INC	6.2000%	250,000	256,541	258,319
RAILWORKS HOLDINGS LP / R 144A	8.2500%	185,000	179,218	184,645
RALI SERIES 2007-QH8 TRU QH8 A	4.7681%	117,719	154,576	93,691
RAYMOND JAMES FINANCIAL INC	3.7500%	32,000	22,660	22,843
RAYMOND JAMES FINANCIAL INC	5.6500%	60,000	59,761	56,792
RAYONIER LP	2.7500%	11,000	9,465	9,887
REALTY INCOME CORP	4.7500%	55,000	54,748	55,537
REALTY INCOME CORP	5.3750%	25,000	24,603	23,764
REGENERON PHARMACEUTICALS INC	2.8000%	550,000	354,937	332,903
REGIONS FINANCIAL CORP	5.5020%	57,000	57,538	57,078
REGIONS FINANCIAL CORP	5.7220%	152,000	155,055	155,883
REINSURANCE GROUP OF AMERICA I	5.7500%	113,000	112,450	114,788
REINSURANCE GROUP OF AMERICA I	6.3750%	85,000	85,001	82,161
RELX CAPITAL INC	3.0000%	400,000	381,832	376,481
REPSOL E&P CAPITAL MARKET 144A	5.2040%	400,000	401,368	403,383
REPUBLIC SERVICES INC	5.0000%	145,000	145,388	146,477
REPUBLIC SERVICES INC	5.1500%	125,000	124,222	127,462
REPUBLIC SERVICES INC	4.8750%	200,000	197,756	202,995
REVVITY INC	2.2500%	100,000	88,105	87,344
RHP HOTEL PROPERTIES LP / 144A	5.7500%	115,000	115,000	113,488
RHP HOTEL PROPERTIES LP / 144A	6.5000%	345,000	345,391	351,257
RLJ LODGING TRUST LP 144A	4.0000%	260,000	240,940	243,512
ROCHE HOLDINGS INC 144A	2.3140%	1,000,000	1,000,007	984,495
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	2,985
ROCKET COS INC 144A	7.1250%	165,000	172,441	170,071
ROCKET COS INC 144A	6.3750%	230,000	230,029	232,471
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	176,641	192,719
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	191,677	190,497	183,471
ROCKET SOFTWARE INC 144A	9.0000%	280,000	279,767	279,580
ROCKET SOFTWARE INC 144A	6.5000%	120,000	109,447	107,999

	Coupon	Units	Cost	Market Value
ROLLINS INC	5.2500%	95,000	93,655	94,934
ROPER TECHNOLOGIES INC	2.0000%	20,000	16,906	17,849
ROPER TECHNOLOGIES INC	1.7500%	152,000	126,471	131,219
RPM INTERNATIONAL INC	4.2500%	100,000	82,491	79,350
RPM INTERNATIONAL INC	2.9500%	58,000	49,565	52,140
S&P GLOBAL INC	5.2500%	85,000	84,930	87,482
S&P GLOBAL INC	4.7500%	100,000	104,590	101,060
S&P GLOBAL INC	2.3000%	383,000	211,124	185,028
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	837,934	794,192
SABRA HEALTH CARE LP	3.2000%	200,000	198,750	180,589
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	320,000	316,068	327,572
SAMMONS FINANCIAL GROUP I 144A	3.3500%	200,000	186,243	183,614
SAMMONS FINANCIAL GROUP I 144A	6.8750%	200,000	203,762	211,753
SAN DIEGO GAS & ELECTRIC CO	3.0000%	300,000	299,474	272,845
SANTANDER DRIVE AUTO RECE 1 A2	4.0400%	285,000	284,986	284,865
SANTANDER HOLDINGS USA INC	6.3420%	199,000	212,308	208,133
SANTANDER HOLDINGS USA INC	6.1740%	125,000	129,804	129,155
SANTANDER HOLDINGS USA INC	5.7410%	170,000	175,410	174,434
SBA TOWER TRUST 144A	2.3280%	600,000	601,176	578,433
SBL HOLDINGS INC 144A	5.9000%	200,000	199,795	188,752
SEALED AIR CORP 144A	1.5730%	600,000	592,345	598,802
SEALED AIR CORP/SEALED AI 144A	7.2500%	190,000	190,006	199,239
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,142
SEMPRA	3.2500%	500,000	507,900	492,910
SEMPRA	5.2500%	60,000	59,894	59,154
SEMPRA	6.3750%	430,000	430,043	431,936
SEMPRA	6.8750%	238,000	239,844	240,563
SERVICE PROPERTIES TRUST	4.9500%	41,000	41,069	40,969
SERVICE PROPERTIES TRUST	8.8750%	455,000	446,742	450,968
SERVICE PROPERTIES TRUST 144A	8.6250%	220,000	226,572	229,751
SERVICENOW INC	1.4000%	16,000	15,774	13,883
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	175,000	175,643	170,821
SHELL FINANCE US INC	4.1250%	185,000	184,342	183,185
SHELL FINANCE US INC 144A	6.3750%	50,000	55,624	54,989
SHERWIN-WILLIAMS CO/THE	4.3000%	100,000	99,996	99,785
SHERWIN-WILLIAMS CO/THE	4.8000%	50,000	49,885	50,397
SIERRA PACIFIC POWER CO	2.6000%	20,000	19,969	19,976
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	260,000	241,503	250,220
SIRIUS XM RADIO LLC 144A	5.8750%	90,000	90,001	89,403
SIRIUS XM RADIO LLC 144A	5.5000%	430,000	418,034	428,545
SIRIUS XM RADIO LLC 144A	3.8750%	415,000	349,055	376,786
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	110,000	109,374	105,910
SIX FLAGS ENTERTAINMENT C 144A	8.6250%	220,000	220,001	220,355
SIX FLAGS ENTERTAINMENT CORP /	5.2500%	105,000	105,006	100,435
SIXTH STREET LENDING PARTNERS	5.7500%	300,000	299,631	295,498
SLM CORP	3.1250%	200,000	194,610	198,156
SLM STUDENT LOAN TRUST 20 REGS	2.7000%	39,024	43,440	42,436
SM ENERGY CO 144A	6.6250%	190,000	190,002	189,463
SM ENERGY CO 144A	7.0000%	174,000	174,817	177,670
SMB PRIVATE EDUCATI B A1A 144A	5.0300%	1,100,000	1,084,538	1,084,538
SNAP-ON INC	3.1000%	80,000	70,666	53,074
SOTERA HEALTH HOLDINGS LL 144A	7.3750%	190,000	190,279	196,265
SOUNDVIEW HOME LOAN T OPT4 2A4	4.2288%	412,330	397,300	402,537
SOUNDVIEW HOME LOAN TRU WF2 M2	4.1738%	231,841	219,482	228,049
SOUTH BOW USA INFRASTRUCTURE H	5.5840%	16,200	16,281	15,891
SOUTH BOW USA INFRASTRUCTURE H	4.9110%	400,000	400,017	401,607
SOUTHERN CALIFORNIA EDISON CO	5.9000%	168,000	162,337	160,128
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,958	178,367
SOUTHERN CALIFORNIA EDISON CO	3.6500%	270,000	269,732	185,184
SOUTHERN CALIFORNIA EDISON CO	6.2000%	19,000	18,680	18,843
SOUTHERN CALIFORNIA EDISON CO	5.9500%	25,000	24,881	26,286
SOUTHERN CALIFORNIA EDISON CO	5.4500%	107,000	109,272	107,399
SOUTHERN CALIFORNIA EDISON CO	4.8000%	90,000	89,867	88,392
SOUTHERN CALIFORNIA EDISON CO	5.8500%	1,045,000	1,045,614	1,064,310
SOUTHERN CALIFORNIA EDISON CO	5.6500%	100,000	99,928	102,439
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	69,856	69,862
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,407
SOUTHERN CO GAS CAPITAL CORP	5.7500%	80,000	81,171	83,140
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	10,945	8,155
SOUTHERN CO/THE	5.7000%	75,000	74,815	77,717
SOUTHERN CO/THE	5.5000%	155,000	155,000	159,704
SOUTHERN POWER CO	5.1500%	40,000	39,811	37,622
SOUTHWEST AIRLINES CO	5.2500%	354,000	347,838	332,266
SOUTHWEST GAS CORP	4.0500%	4,000	3,989	3,820
SOUTHWEST GAS CORP	5.4500%	200,000	199,874	203,668
SOUTHWESTERN ELECTRIC POWER CO	5.9000%	30,000	29,885	29,195
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	50,000	48,634	49,655
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,459	36,010
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,736	6,451
SPECTRUM BRANDS INC 144A	3.8750%	40,000	34,967	34,525
SPRINT CAPITAL CORP	6.8750%	326,000	338,133	344,683
SPRINT CAPITAL CORP	8.7500%	310,000	366,633	368,612
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	215,145
STANDARD BUILDING SOLUTIO 144A	5.8750%	360,000	359,963	347,108
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1

	Coupon	Units	Cost	Market Value
STANDARD INDUSTRIES INC/N 144A	4.7500%	75,000	71,043	74,136
STANDARD INDUSTRIES INC/N 144A	4.3750%	65,000	59,010	61,267
STATE STREET CORP	5.2720%	105,000	105,000	105,347
STEEL DYNAMICS INC	3.2500%	190,000	163,712	163,784
STEEL DYNAMICS INC	3.4500%	75,000	70,948	71,726
STEEL DYNAMICS INC	5.3750%	7,000	6,961	7,064
STELLANTIS FINANCIAL SERV 144A	5.4000%	300,000	302,067	294,582
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	253,922	253,653	253,922
STONEBRIAR ABF ISSUER LLC 144A	8.1250%	155,000	155,010	160,215
STRYKER CORP	4.2500%	400,000	399,406	398,512
STRYKER CORP	4.8500%	400,000	399,444	405,445
STRYKER CORP	1.9500%	500,000	447,398	451,226
SUBURBAN PROPANE PARTNERS 144A	5.0000%	310,000	289,359	291,672
SUBURBAN PROPANE PARTNERS 144A	6.5000%	75,000	74,999	72,912
SUMISHO AIR LEASE CORP	3.6250%	675,000	657,869	664,879
SUN COMMUNITIES OPERATING LP	2.7000%	242,000	207,914	216,465
SUNOCO LP 144A	6.2500%	10,000	9,997	10,044
SUNOCO LP 144A	7.2500%	385,000	388,509	398,348
SUNOCO LP 144A	5.8750%	215,000	213,980	212,625
SUNOCO LP 144A	5.6250%	400,000	399,994	393,882
SUTTER HEALTH	3.3610%	7,000	7,000	4,848
SYNCHRONY FINANCIAL	6.0000%	505,000	514,611	498,093
SYNCHRONY FINANCIAL	5.9350%	145,000	149,977	147,327
SYNCHRONY FINANCIAL	4.9470%	100,000	100,000	97,050
SYNOPSIS INC	4.8500%	100,000	101,736	100,735
SYSCO CORP	2.4000%	200,000	199,035	183,212
SYSCO CORP	3.1500%	295,000	186,034	181,767
SYSCO CORP	5.4000%	260,000	259,835	258,109
SYSTEM ENERGY RESOURCES INC	5.3000%	610,000	597,101	608,401
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	96,943	97,185	97,016
TALEN ENERGY SUPPLY LLC 144A	6.5000%	120,000	120,025	120,832
TALEN ENERGY SUPPLY LLC 144A	8.6250%	235,000	236,351	246,533
TAMPA ELECTRIC CO	3.4500%	10,000	7,197	6,918
TAMPA ELECTRIC CO	4.3000%	20,000	19,238	16,123
TAPESTRY INC	5.5000%	486,000	485,534	486,838
TAPESTRY INC	5.1000%	525,000	533,863	530,453
TARGA RESOURCES CORP	6.1250%	155,000	154,708	151,752
TARGA RESOURCES CORP	5.2000%	500,000	499,800	503,925
TARGA RESOURCES CORP	5.4000%	70,000	69,939	69,489
TD SYNEX CORP	5.3000%	80,000	79,982	77,506
TENET HEALTHCARE CORP 144A	6.0000%	575,000	574,997	581,811
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	652,835	636,486
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	2,798
TEXAS INSTRUMENTS INC	4.1500%	16,000	19,994	12,965
TEXAS INSTRUMENTS INC	2.7000%	85,000	78,616	51,012
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	212,855	211,259	194,337
T-MOBILE USA INC	4.9500%	500,000	498,405	490,877
T-MOBILE USA INC	3.4000%	10,000	7,872	6,549
T-MOBILE USA INC	2.4000%	50,000	46,440	47,177
T-MOBILE USA INC	3.3000%	65,000	47,165	42,541
T-MOBILE USA INC	3.6000%	762,000	527,323	494,566
T-MOBILE USA INC	5.8750%	68,000	67,904	66,311
T-MOBILE USA INC	3.8750%	270,000	259,138	262,945
T-MOBILE USA INC	4.8500%	500,000	499,562	505,792
T-MOBILE USA INC	4.2000%	900,000	898,669	894,440
T-MOBILE USA INC	4.3750%	280,000	250,949	246,123
T-MOBILE USA INC	2.5500%	600,000	599,423	545,228
T-MOBILE USA INC	5.3000%	90,000	89,903	90,744
TMS INTERNATIONAL CORP/DE 144A	6.2500%	438,000	432,078	422,670
TOLEDO EDISON CO/THE	6.1500%	10,000	11,356	10,741
TOLL BROTHERS FINANCE CORP	5.6000%	66,000	69,372	67,300
TOWD POINT MORTGA HY3 A1A 144A	4.7688%	223,800	263,109	223,740
TOWD POINT MORTGAG HY2 A1 144A	4.7688%	107,314	151,011	109,199
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	203,940	209,412	200,641
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,912	406,042
TOYOTA MOTOR CREDIT CORP	4.9500%	220,000	221,759	223,568
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	148,010	160,897
TPG OPERATING GROUP II LP	5.3750%	45,000	44,649	43,520
TR FINANCE LLC	3.3500%	70,000	69,892	69,885
TRAVELERS COS INC/THE	5.4500%	15,000	14,944	14,346
TRIMBLE INC	6.1000%	219,000	225,867	229,140
TRINET GROUP INC 144A	7.1250%	40,000	38,900	38,816
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,669
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,153
TRUIST FINANCIAL CORP	5.1220%	125,000	122,919	124,664
TRUIST FINANCIAL CORP	5.0710%	150,000	150,000	151,635
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	101,129	100,876	99,581
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	480,000	479,995	464,636
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	9,845
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	9,766
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,955	21,946
UBER TECHNOLOGIES INC	5.3500%	35,000	34,932	32,229
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,590
UNION ELECTRIC CO	3.9000%	10,000	9,291	7,495
UNION ELECTRIC CO	2.9500%	20,000	19,983	18,944

	Coupon	Units	Cost	Market Value
UNION ELECTRIC CO	5.2000%	160,000	162,900	162,540
UNION ELECTRIC CO	5.1250%	75,000	74,909	67,958
UNION PACIFIC RAILROAD CO 2014	3.2270%	77,700	77,756	77,621
UNITED AIRLINES 2014-1 CLASS A	4.0000%	85,781	83,285	85,703
UNITED AIRLINES 2016-2 CLASS A	2.8750%	421,550	425,373	406,629
UNITED AIRLINES 2024-1 CLASS A	5.4500%	657,822	657,850	668,563
UNITED PARCEL SERVICE INC	5.2500%	35,000	34,918	35,768
UNITED PARCEL SERVICE INC	5.9500%	40,000	39,824	40,400
UNITEDHEALTH GROUP INC	5.2500%	85,000	84,984	86,493
UNITEDHEALTH GROUP INC	3.0500%	45,000	34,689	33,359
UNITEDHEALTH GROUP INC	3.8750%	140,000	141,735	138,625
UNITEDHEALTH GROUP INC	5.0500%	200,000	193,978	175,939
UNITEDHEALTH GROUP INC	5.9500%	50,000	49,772	50,369
UNITI SERVICES LLC 144A	7.5000%	55,000	54,997	57,181
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	122,209	120,323	120,223
UNIVERSAL HEALTH SERVICES INC	5.0500%	38,000	37,150	36,280
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	5,781
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	12,539
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	6,414
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	9,134
UNIVISION COMMUNICATIONS 144A	4.5000%	85,000	79,404	79,857
UNIVISION COMMUNICATIONS 144A	9.3750%	285,000	288,130	293,725
UNUM GROUP	5.7500%	20,000	17,296	19,453
US BANCORP	4.5480%	60,000	60,000	60,054
US BANCORP	5.4240%	160,000	160,000	163,496
US FOODS INC 144A	7.2500%	270,000	270,570	279,387
US LUMBER/SPECIALTY BUILDING 1	0.0000%	54,734	54,666	46,342
USA COMPRESSION PARTNERS 144A	6.2500%	200,000	200,411	199,371
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	305,000	312,069
VALERO ENERGY CORP	6.6250%	270,000	287,503	295,517
VENTAS REALTY LP	5.6250%	200,000	197,885	205,104
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	687,118	620,267
VENTURE GLOBAL LNG INC 144A	7.0000%	1,100,000	1,103,421	1,123,158
VENTURE GLOBAL LNG INC 144A	8.3750%	374,000	379,933	388,951
VENTURE GLOBAL PLAQUEMINE 144A	6.7500%	225,000	225,008	238,309
VENTURE GLOBAL PLAQUEMINE 144A	6.5000%	710,000	714,229	739,374
VENTURE GLOBAL PLAQUEMINE 144A	6.1250%	20,000	20,000	20,569
VERALTO CORP	5.5000%	160,000	159,997	160,667
VERALTO CORP	5.3500%	145,000	144,952	148,183
VERALTO CORP	5.4500%	110,000	110,085	112,330
VERISIGN INC	5.2500%	215,000	217,671	216,549
VERISIGN INC	2.7000%	74,000	67,072	66,254
VERISK ANALYTICS INC	5.5000%	75,000	81,165	70,035
VERIZON COMMUNICATIONS INC	6.0000%	45,000	44,979	43,593
VERIZON COMMUNICATIONS INC	5.8750%	45,000	44,824	43,770
VERIZON COMMUNICATIONS INC	5.7500%	40,000	39,837	38,952
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,276	26,978
VERIZON COMMUNICATIONS INC	2.1000%	60,000	57,606	57,612
VERIZON COMMUNICATIONS INC	4.1250%	205,000	202,261	204,867
VERIZON COMMUNICATIONS INC	2.5500%	336,000	335,278	305,044
VERIZON COMMUNICATIONS INC	4.7800%	170,000	166,996	164,541
VERIZON COMMUNICATIONS INC	2.9870%	280,000	171,349	164,311
VERIZON COMMUNICATIONS INC	2.3550%	160,000	140,965	139,656
VERTIV HOLDINGS CO	4.8500%	30,000	29,932	29,171
VERUS SECURITIZATION 4 A1 144A	6.2180%	582,194	582,194	586,886
VERUS SECURITIZATION 5 A1 144A	6.1920%	482,354	482,351	486,496
VICI PROPERTIES LP	5.6250%	254,000	258,848	252,815
VICI PROPERTIES LP / VICI 144A	4.1250%	80,000	77,105	76,612
VIPER ENERGY PARTNERS LLC	5.7000%	304,000	314,831	306,374
VIRGINIA ELECTRIC AND POWER CO	4.9500%	200,000	199,391	194,959
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,938	6,709
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	90,925	84,106
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,766	8,361
VIRGINIA ELECTRIC AND POWER CO	5.6500%	20,000	19,904	19,146
VISA INC	4.3000%	145,000	126,042	123,023
VISA INC	2.0500%	185,000	168,983	170,038
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	443,430
VISTRA OPERATIONS CO LLC 144A	6.0000%	600,000	594,446	616,780
VISTRA OPERATIONS CO LLC 144A	6.8750%	15,000	15,000	15,524
VMWARE LLC	2.2000%	800,000	799,126	702,173
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	1,000,000	999,811	1,004,013
VOLKSWAGEN GROUP OF AMERI 144A	4.4500%	200,000	200,249	199,414
VOLKSWAGEN GROUP OF AMERI 144A	5.6500%	300,000	305,755	304,672
VOLTAGRID LLC 144A	7.3750%	230,000	231,866	237,546
WAKEMED	3.2860%	6,000	6,000	4,064
WALKER & DUNLOP INC 144A	6.6250%	90,000	90,206	87,991
WALMART INC	4.9000%	525,000	527,838	532,337
WAND NEWCO 3 INC 144A	7.6250%	325,000	331,267	332,312
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,087	7,014
WASHINGTON MUTUAL MORTG OC1 A1	4.2488%	19,101	14,942	17,529
WASTE MANAGEMENT INC	2.0000%	4,000	3,629	3,733
WASTE MANAGEMENT INC	4.9500%	300,000	300,131	306,842
WASTE MANAGEMENT INC	4.6250%	46,000	44,163	46,098
WASTE MANAGEMENT INC	4.6500%	145,000	145,495	146,327
WASTE MANAGEMENT INC	4.8750%	100,000	98,407	101,116

	Coupon	Units	Cost	Market Value
WASTE MANAGEMENT INC	5.3500%	65,000	64,121	62,003
WASTE PRO USA INC 144A	7.0000%	240,000	244,542	242,700
WATCO COS LLC / WATCO FIN 144A	7.1250%	355,000	357,860	364,590
WBI OPERATING LLC 144A	6.5000%	200,000	199,435	198,472
WEC ENERGY GROUP INC	5.1500%	10,000	9,994	10,108
WEC ENERGY GROUP INC	5.6000%	7,000	6,999	7,035
WEEKLEY HOMES LLC / WEEKL 144A	6.7500%	240,000	240,244	229,859
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	219,115	222,716
WELLS FARGO & CO	2.5720%	12,000	12,041	11,100
WELLS FARGO & CO	5.6060%	29,000	31,020	27,750
WELLS FARGO & CO	2.3930%	250,000	247,136	244,014
WELLS FARGO & CO	3.5840%	1,040,000	1,016,507	1,030,172
WELLS FARGO & CO	5.1980%	30,000	30,000	30,470
WELLS FARGO & CO	4.8970%	15,000	14,687	14,923
WELLS FARGO & CO	5.3890%	165,000	165,457	167,471
WELLS FARGO & CO	5.5570%	120,000	120,000	122,984
WELLS FARGO & CO	6.3030%	300,000	300,000	312,448
WELLS FARGO & CO	2.8790%	1,700,000	1,548,596	1,603,914
WELLS FARGO & CO	5.4990%	1,000	1,007	1,018
WELLS FARGO & CO	5.2110%	25,000	25,000	24,889
WELLS FARGO & CO	4.7272%	1,100,000	1,100,000	1,104,010
WELLS FARGO & CO	6.8500%	365,000	374,320	378,361
WELLS FARGO & CO REGS	2.0000%	100,000	108,195	115,215
WELLS FARGO BANK NA	6.1800%	60,000	70,804	62,535
WELLS FARGO COMMER 1745 A 144A	3.8737%	1,100,000	1,008,157	1,036,643
WELLTOWER OP LLC	3.1000%	166,000	154,926	157,931
WELLTOWER OP LLC	4.5000%	300,000	299,851	300,092
WELLTOWER OP LLC	4.2500%	144,000	143,576	143,884
WELLTOWER OP LLC	3.8500%	198,000	187,797	188,655
WELLTOWER OP LLC	2.8000%	140,000	127,058	128,190
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	252,776	209,824
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	95,114	86,408
WESTERN MIDSTREAM OPERATING LP	5.2500%	125,000	109,724	105,427
WESTERN MIDSTREAM OPERATING LP	5.3000%	240,000	208,954	202,858
WESTERN MIDSTREAM OPERATING LP	6.1500%	280,000	290,608	292,230
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	197,889	198,856
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	260,000	259,637	265,441
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	10,000	9,994	10,105
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	231,000	235,676	237,597
WEYERHAEUSER CO	4.0000%	1,100,000	1,097,725	1,077,895
WEYERHAEUSER CO	7.3750%	192,000	219,017	214,025
WILLIAM CARTER CO/THE 144A	7.3750%	285,000	285,063	290,687
WILLIAMS COS INC/THE	3.7500%	30,000	30,433	29,773
WILLIAMS COS INC/THE	4.6250%	500,000	506,260	499,546
WILLIAMS COS INC/THE	5.8000%	16,000	19,291	15,681
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,015	143,553
WILLIS NORTH AMERICA INC	4.6500%	75,000	74,895	75,124
WINDSOR HOLDINGS III LLC 144A	8.5000%	220,000	228,872	227,892
WINDSTREAM SERVICES LLC / 144A	8.2500%	145,000	146,677	151,548
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	10,042
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,949	47,882
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,799	23,822
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,517	13,680
WMG ACQUISITION CORP 144A	3.7500%	200,000	189,079	189,918
WP CAREY INC	4.2500%	220,000	219,635	219,898
WW GRAINGER INC	4.4500%	160,000	159,856	157,334
XCEL ENERGY INC	1.7500%	100,000	97,282	97,491
XCEL ENERGY INC	3.5000%	10,000	9,957	6,976
XCEL ENERGY INC	3.3500%	575,000	566,561	571,553
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	215,000	215,015	221,271
XPLR INFRASTRUCTURE OPERA 144A	7.7500%	110,000	112,335	113,603
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	110,000	109,981	115,797
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	120,000	119,967	126,770
XYLEM INC/NY	1.9500%	200,000	191,290	191,980
YALE UNIVERSITY	2.4020%	3,000	3,000	1,763
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,472
ZAYO 9/25 (USD) TL	0.0000%	118,740	114,573	116,406
ZAYO GROUP HOLDINGS INC 144A	9.2500%	73,065	87,767	72,637
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,806	73,947
ZF NORTH AMERICA CAPITAL 144A	6.8750%	200,000	199,896	194,836
ZIMMER BIOMET HOLDINGS INC	2.6000%	33,000	28,721	29,465
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,938	102,074
ZIMMER BIOMET HOLDINGS INC	5.2000%	120,000	119,245	119,990
ZIMMER BIOMET HOLDINGS INC	5.3500%	70,000	69,986	71,607
ZIONS BANCORP NA	4.4830%	250,000	250,000	248,133
ZIPRECRUITER INC 144A	5.0000%	330,000	305,972	190,078
ZOETIS INC	4.4500%	30,000	31,890	25,169
ZOETIS INC	5.6000%	80,000	82,115	83,754
ZOETIS INC	4.7000%	84,000	97,046	74,905

Total of Domestic Corporate & Other Bonds

324,814,323

318,563,508

Positive Social Purpose Investments

5.16%

	Coupon	Units	Cost	Market Value
ADMIRAL HALSEY II	5.9000%	1,401,902	1,401,902	1,361,744
BEECHWOOD FAMILY APARTMENTS	5.6500%	1,900,000	1,900,000	1,866,342
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,575,040	1,569,744	1,529,867
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,365,963	1,362,171	1,330,664
CDT-DILLARD STREET	5.9300%	4,752,000	4,752,000	4,545,401
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	868,214	860,865	836,897
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,160,748	1,146,316	1,125,304
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	521,574	521,079	503,814
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,110,383	1,106,861	1,073,648
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,352,234	1,350,136	1,301,583
CDT-STRONG HOUSING (AHF)	4.7700%	1,271,793	1,255,653	1,226,371
CIN-CITY CENTER APTS (AHF)	4.0700%	1,413,694	1,413,694	1,243,958
CIN-SWIFT LANE (AHF)	5.1600%	2,284,914	2,284,914	2,180,979
CPC 193 BROADWAY	6.0200%	1,941,543	1,942,355	1,979,021
CPC SOUTHRIDGE LANDING	5.6800%	2,920,000	2,920,000	2,860,388
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	671,137	642,971	645,722
CPC-CAMBRAV COURT (AHA)	4.5000%	860,021	830,614	805,415
CPC-CRANNELL SQUARE	4.9000%	5,311,926	5,312,268	5,091,124
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,794,470	3,805,621	3,370,698
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,281,713	1,262,064	1,228,033
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,167,055	2,145,482	2,102,832
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,768,812	1,768,814	1,541,323
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,045,869	1,104,686	1,047,165
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	510,798	496,388	489,633
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	408,692	432,651	409,969
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,006,189	3,006,942	2,630,525
NHHFA HARRIMAN HILL PHASE III	5.3600%	2,153,000	2,153,000	2,160,563
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,871	992,528
Total of Positive Social Purpose Investments			49,752,064	47,481,509

Total of Domestic Fixed Income Securities

674,937,844

657,152,745

International Securities

25.85%

International Fixed Income Securities

ALBANIA				
ALBANIA GOVERNMENT INTERN 144A	4.7500%	500,000	509,573	563,814
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	9.2440%	200,000	195,976	202,498
ANGOLAN GOVERNMENT INTERN REGS	8.7500%	200,000	199,765	194,219
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	300,000	230,320	261,244
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT YPF SA 144A	3.5000%	419,000	184,399	278,845
	8.2500%	105,000	103,514	106,957
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND	1.2500%	1,124,000	651,576	627,171
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	2,074,000	765,993	709,971
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	221,000	121,540	126,812
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	2,034,000	1,294,366	1,268,545
BHP BILLITON FINANCE USA LTD	5.2500%	9,000	8,819	9,263
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0000%	3,200,000	0	-190,729
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	12,300,000	87,310	-212,394
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.6206%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0811%	-3,200,000	-37,015	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.7214%	-12,300,000	0	0
COMMONWEALTH BANK OF AUST REGS	1.6250%	370,000	412,231	398,092
NBN CO LTD 144A	4.0000%	800,000	799,230	797,144
NEW SOUTH WALES TREASURY CORP	5.2500%	227,000	152,651	146,702
QUEENSLAND TREASURY CORP 144A	5.2500%	270,000	173,110	178,895
QUEENSLAND TREASURY CORP REGS	3.2500%	145,000	167,862	164,169
RIO TINTO FINANCE USA LTD	2.7500%	45,000	33,312	27,103
SANTOS FINANCE LTD 144A	5.7500%	79,000	78,742	79,183
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,391	374,294
SANTOS FINANCE LTD REGS	4.1250%	200,000	197,990	198,311
TREASURY CORP OF VICTORIA	5.0000%	424,000	261,181	259,615
TREASURY CORP OF VICTORIA	5.2500%	232,000	156,032	149,919
WESTPAC BANKING CORP	2.9630%	80,000	51,265	59,274
WOODSIDE FINANCE LTD	6.0000%	120,000	118,873	125,052
WOODSIDE FINANCE LTD	5.1000%	200,000	199,555	196,853
WOODSIDE FINANCE LTD 144A	4.5000%	400,000	400,734	398,355
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	0.7500%	202,000	121,769	119,926
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	69,000	47,670	47,278
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	208,000	216,046	234,298
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.1000%	293,000	301,904	326,739
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	59,000	61,998	58,481
KINGDOM OF BELGIUM GOVERN 144A	2.6000%	321,000	359,602	363,517
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	132,000	148,771	140,230
KINGDOM OF BELGIUM GOVERN 144A	4.3500%	134,000	157,956	153,932
BENIN				

	Coupon	Units	Cost	Market Value
BENIN GOVERNMENT INTERNAT REGS	7.9600%	360,000	361,081	353,156
BERMUDA				
AIRCASTLE LTD 144A	6.5000%	750,000	754,796	777,568
CARNIVAL CORP LTD 144A	4.0000%	915,000	886,891	893,477
CARNIVAL CORP LTD 144A	5.7500%	250,000	250,049	251,983
ESSENT GROUP LTD	6.2500%	200,000	199,497	206,885
RENAISSANCERE HOLDINGS LTD	5.7500%	125,000	125,010	128,324
VOC ESCROW LTD 144A	5.0000%	100,000	95,525	99,588
WEATHERFORD INTERNATIONAL 144A	6.7500%	300,000	300,440	306,531
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	5.5000%	400,000	400,000	386,400
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	1,309,000	136,446	154,689
BRAZIL NOTAS DO TESOURO NACION	10.0000%	22,101,000	3,698,366	3,689,428
BRAZIL NOTAS DO TESOURO NACION	6.0000%	1,193,810	1,166,240	923,001
BRAZILIAN GOVERNMENT INTERNATI	6.2500%	610,000	603,320	597,495
BRAZILIAN GOVERNMENT INTERNATI	7.2500%	200,000	194,077	195,860
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	1,500,000	0	-4,410
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	21,200,000	3	-128,470
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	14,100,000	0	-43,296
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	17,600,000	0	-42,707
CCP_ZCS_P BRL-CDI 1D CME	13.3585%	8,900,000	0	-21,951
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-1,500,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-21,200,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-40,600,000	0	0
SAMARCO MINERACAO SA 144A	9.5000%	4,310	4,229	4,241
SAMARCO MINERACAO SA REGS	9.5000%	56,722	56,388	55,809
BULGARIA				
BULGARIA GOVERNMENT INTER REGS	5.0000%	126,000	121,252	121,565
BULGARIA GOVERNMENT INTER REGS	3.5000%	325,000	386,227	367,350
CANADA				
1261229 BC LTD 144A	10.0000%	295,000	291,867	302,034
AIR CANADA 2015-1 CLASS A 144A	3.6000%	100,376	96,744	98,985
BANK OF MONTREAL	6.8750%	200,000	200,011	201,832
BANK OF MONTREAL	7.7000%	245,000	260,897	251,604
BANK OF NOVA SCOTIA/THE	1.3500%	116,000	115,995	115,296
BANK OF NOVA SCOTIA/THE	8.6250%	400,000	421,929	415,752
BANK OF NOVA SCOTIA/THE	4.8130%	300,000	300,000	295,740
BAUSCH HEALTH COS INC 144A	11.0000%	46,000	54,418	46,922
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,558	8,600
BOMBARDIER INC 144A	7.2500%	90,000	90,253	94,313
BOMBARDIER INC 144A	6.7500%	85,000	85,004	87,780
BOMBARDIER INC 144A	7.0000%	205,000	205,064	212,758
BOMBARDIER INC 144A	8.7500%	295,000	300,053	313,745
CANADA HOUSING TRUST NO 1	4.1500%	160,000	118,148	119,666
CANADIAN IMPERIAL BANK OF COMM	4.5080%	260,000	260,000	260,102
CANADIAN NATURAL RESOURCES LTD	5.0000%	81,000	81,136	82,243
CANADIAN NATURAL RESOURCES LTD	6.2500%	400,000	422,350	420,714
CANADIAN NATURAL RESOURCES LTD	5.4000%	400,000	399,136	404,637
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	377,570	376,200
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8623%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.2937%	2,900,000	202	-53,757
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-100,000	-5	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-2,800,000	-28,418	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	0	0	0
CDP FINANCIAL INC	2.7500%	553,000	633,277	621,174
CENOVUS ENERGY INC	4.6500%	100,000	99,807	99,308
CGI INC	4.9500%	400,000	398,161	402,072
CGI INC	1.4500%	100,000	98,553	98,547
CI FINANCIAL CORP 144A	7.5000%	400,000	397,244	419,725
CPPIB CAPITAL INC	3.2500%	392,000	463,650	440,555
CPPIB CAPITAL INC REGS	2.8750%	250,000	277,214	283,838
DYE & DURHAM LTD 144A	8.6250%	184,000	186,145	154,008
ENBRIDGE INC	3.2000%	165,000	118,804	118,081
ENBRIDGE INC	5.9000%	1,000,000	999,952	1,008,386
ENBRIDGE INC	3.4000%	135,000	93,766	90,555
ENBRIDGE INC	5.2500%	265,000	264,946	267,214
ENBRIDGE INC	6.2000%	20,000	20,662	21,179
ENBRIDGE INC	5.7500%	45,000	45,494	44,911
ENBRIDGE INC	4.9000%	75,000	75,012	75,785
ENBRIDGE INC	5.9500%	160,000	155,129	158,886
ENBRIDGE INC	8.2500%	409,000	434,713	431,702
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,978	204,950
FORD AUTO SECURITIZATION TR II	5.0530%	190,794	138,872	138,020
GILDAN ACTIVEWEAR INC 144A	5.4000%	331,000	331,221	322,686
GOEASY LTD 144A	7.6250%	205,000	205,431	179,903
GOEASY LTD 144A	7.3750%	95,000	78,878	78,685
GOEASY LTD 144A	6.8750%	240,000	240,003	196,590
GOEASY LTD 144A	9.2500%	55,000	52,979	51,156
GOVERNMENT OF CANADA	4.0000%	160,000	120,465	119,119
GOVERNMENT OF CANADA	1.7500%	454,000	216,263	208,490
GOVERNMENT OF CANADA	2.7500%	1,970,000	1,403,888	1,382,460
GOVERNMENT OF CANADA	3.2500%	2,623,000	1,893,419	1,870,327
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,348	296,595

	Coupon	Units	Cost	Market Value
OMERS FINANCE TRUST 144A	3.1250%	250,000	270,420	288,672
ONTARIO TEACHERS FINAN	0.1000%	464,000	476,268	504,276
OPEN TEXT CORP 144A	6.9000%	410,000	423,637	420,815
PRECISION DRILLING CORP 144A	6.8750%	250,000	249,226	251,840
PROV OF ALBERTA	3.1000%	203,000	143,696	112,201
PROV OF ALBERTA	3.7500%	448,000	328,176	314,557
PROV OF ONTARIO	4.4500%	279,000	203,657	193,327
PROV OF ONTARIO	3.4500%	134,000	101,515	81,949
PROV OF QUEBEC	4.4500%	900,000	655,129	674,539
PROV OF QUEBEC	3.5000%	175,000	134,416	106,073
PROV OF QUEBEC	2.7500%	120,000	91,739	85,975
PROV OF QUEBEC	4.4000%	111,000	84,188	75,266
PROVINCE OF ALBERTA CANADA	4.3000%	650,000	645,772	636,352
PROVINCE OF BRITISH COLUMBIA C	5.2500%	710,000	480,752	474,399
PROVINCE OF MANITOBA CANADA	4.8500%	173,000	116,506	111,413
PROVINCE OF ONTARIO CANAD REGS	0.2500%	492,000	677,422	630,727
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	94,965	94,906
PROVINCE OF ONTARIO CANADA	5.0500%	175,000	174,862	181,832
PROVINCE OF QUEBEC CANADA	4.5000%	165,000	164,505	165,602
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	94,637	93,895
PROVINCE OF QUEBEC CANADA	5.2500%	1,398,000	900,851	937,613
PSP CAPITAL INC	5.2500%	708,000	466,505	473,936
PSP CAPITAL INC 144A	3.2500%	342,000	365,442	389,565
ROYAL BANK OF CANADA	4.7150%	65,000	65,000	65,232
TORONTO-DOMINION BANK/THE 144A	4.7010%	800,000	800,005	801,057
TRANSALTA CORP	5.8750%	275,000	273,367	273,149
TRANSCANADA PIPELINES LTD	7.0000%	260,000	259,985	263,942
TRANSCANADA TRUST	5.3000%	305,000	305,396	302,327
VALEANT/BAUSCH HEALTH 3/25	0.0000%	154,225	150,369	148,613
WASTE CONNECTIONS INC	3.2000%	50,000	49,969	46,197
WASTE CONNECTIONS INC	3.0500%	65,000	61,431	43,237
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	5.6250%	400,000	402,655	397,270
AVOLON HOLDINGS FUNDING L 144A	6.3750%	300,000	302,637	308,792
AVOLON HOLDINGS FUNDING L 144A	2.5280%	645,000	648,969	623,142
CK HUTCHISON INTERNATIONA 144A	4.8750%	200,000	199,295	200,754
ECAF I LTD 1A A1 144A	3.4730%	21,515	21,367	19,248
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
MEITUAN REGS	3.0500%	200,000	187,680	184,195
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
TENCENT HOLDINGS LTD REGS	3.2400%	460,000	328,289	322,766
VALE OVERSEAS LTD	6.4000%	300,000	297,754	303,810
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	269,738	180,890	205,062
BONOS DE LA TESORERIA DE 144A	6.0000%	135,000,000	151,520	152,985
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,779	9,072
BONOS DE LA TESORERIA DE 144A	5.3000%	100,000,000	123,230	106,639
BONOS DE LA TESORERIA DE 144A	4.7000%	420,000,000	443,039	440,507
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,898	15,514
BONOS DE LA TESORERIA DE LA RE	1.9000%	317,148,720	335,960	336,508
CCP_IRS_R CLP-ICP 1D CME	0.0100%	282,186,000	0	2,624
CCP_IRS_R CLP-ICP 1D CME	4.9210%	-282,186,000	0	0
CCP_OIS_R CLP-ICP 1D CME	0.0100%	282,186,000	0	-764
CCP_OIS_R CLP-ICP 1D CME	5.1700%	-282,186,000	0	0
CELULOSA ARAUCO Y CONSTIT 144A	6.1800%	200,000	200,000	198,326
CHILE GOVERNMENT INTERNATIONAL	3.1000%	200,000	134,069	123,060
CHILE GOVERNMENT INTERNATIONAL	4.3500%	200,000	199,807	196,140
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	150,000	150,501	129,799
LATAM AIRLINES GROUP SA 144A	7.8750%	107,000	107,297	108,070
LATAM AIRLINES GROUP SA REGS	7.8750%	130,000	136,372	131,300
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.6600%	133,332,000	9,026	62,944
CCP_IRS_R CNY-FIXING REPO RAT	0.0100%	31,272,000	0	-4,924
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-133,332,000	-1,484	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6450%	-9,613,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5640%	-1,900,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5714%	-6,417,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6370%	-13,342,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	1,000,000	173,673	172,913
CHINA GOVERNMENT BOND REGS	4.5000%	500,000	79,564	87,357
CHINA GOVERNMENT BOND REGS	3.6000%	2,000,000	313,138	303,855
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	78,457	86,276
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	175,772	178,566
CHINA GOVERNMENT BOND REGS	2.5200%	4,500,000	641,517	668,201
CHINA GOVERNMENT BOND REGS	2.4500%	5,500,000	835,701	835,097
CHINA GOVERNMENT BOND REGS	2.0800%	2,500,000	358,354	367,590
COLOMBIA				
CCP_OIS_P COP-IBR-OIS COMPOUN	10.6700%	572,463,000	0	-3,976
CCP_OIS_P COP-IBR-OIS COMPOUN	10.7700%	572,463,000	0	-3,067
CCP_OIS_P COP-IBR-OIS COMPOUN	11.1625%	450,887,000	0	493
CCP_OIS_P COP-IBR-OIS COMPOUN	0.0100%	-450,887,000	0	0
CCP_OIS_P COP-IBR-OIS COMPOUN	12.0153%	-1,144,926,000	0	0
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	860,000	743,533	902,517

	Coupon	Units	Cost	Market Value
COLOMBIA GOVERNMENT INTERNATIO	6.1250%	200,000	198,164	196,500
COLOMBIA GOVERNMENT INTERNATIO	7.3750%	405,000	427,856	419,835
COLOMBIA GOVERNMENT INTERNATIO	5.6250%	105,000	118,542	110,513
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	500,000	492,934	510,975
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,400,000	1,420,298	1,430,282
COLOMBIA GOVERNMENT INTERNATIO	8.5000%	480,000	505,215	519,240
COLOMBIAN TES	12.5000%	464,600,000	117,546	120,776
COLOMBIAN TES	7.2500%	1,886,700,000	349,995	363,003
COLOMBIAN TES	7.0000%	2,950,600,000	611,930	621,009
COLOMBIAN TES	11.7500%	890,200,000	266,575	223,903
COLOMBIAN TES	9.2500%	313,100,000	58,442	64,452
COLOMBIAN TES	11.0000%	2,579,000,000	647,597	649,652
COLOMBIAN TES	12.7500%	3,864,000,000	972,248	1,026,728
COLOMBIAN TES	13.2500%	1,937,800,000	537,979	523,495
COLOMBIAN TES	3.7500%	1,392,994,375	326,248	282,661
ECOPETROL SA	8.8750%	220,000	181,789	231,556
EMPRESAS PUBLICAS DE MEDE REGS	0.0023%	1,338,000,000	229,721	335,143
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	100,000	110,893	112,506
IVORY COAST GOVERNMENT IN REGS	6.8750%	200,000	181,510	216,285
IVORY COAST GOVERNMENT IN REGS	8.0750%	200,000	199,472	203,094
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	155,150	132,458
CYPRUS				
CYPRUS GOVERNMENT INTERNA REGS	3.2500%	977,000	1,152,173	1,134,991
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	3.0000%	6,260,000	265,468	263,948
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	7,670,000	313,466	304,603
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	6,140,000	262,565	279,008
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	39,510,000	1,748,465	1,674,273
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	5,950,000	288,513	280,707
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	4,660,000	147,803	140,627
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	24,980,000	1,079,229	1,003,821
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	12,740,000	462,459	443,434
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	15,690,000	687,918	731,761
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	980,000	37,384	44,159
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	2,570,000	99,814	105,131
DENMARK				
DANSKE BANK A/S 144A	1.5490%	300,000	300,002	296,238
DANSKE BANK A/S REGS	3.8750%	110,000	119,396	127,821
DENMARK GOVERNMENT BOND	4.5000%	542,000	115,152	96,929
JYSKE BANK A/S REGS	3.6250%	450,000	536,264	515,782
JYSKE BANK A/S REGS	4.1250%	380,000	417,156	443,776
JYSKE REALKREDIT A/S	1.5000%	1,961,075	298,257	236,345
NORDEA KREDIT REALKREDITAKTIES	1.5000%	1,913,637	291,462	236,007
NYKREDIT REALKREDIT A/S REGS	4.6250%	210,000	226,604	249,210
NYKREDIT REALKREDIT A/S REGS	3.3750%	125,000	129,834	142,680
NYKREDIT REALKREDIT A/S REGS	1.5000%	3,560,722	541,189	432,131
REALKREDIT DANMARK A/S REGS	1.0000%	257,982	38,132	30,328
REALKREDIT DANMARK A/S REGS	1.5000%	689,796	103,864	82,211
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	5.8750%	245,000	197,271	204,502
DOMINICAN REPUBLIC INTERN REGS	5.3000%	400,000	349,221	339,920
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	2,902,000	58,519	52,975
EGYPT GOVERNMENT BOND	25.3180%	11,978,000	245,972	217,706
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	270,000	219,448	248,224
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	350,000	314,633	336,269
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,684	242,556
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,638	175,248
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	200,000	166,356	162,723
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	183,142	198,773
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR-EURIBOR-REUTERS	2.7500%	3,900,000	0	-152,410
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5000%	3,400,000	3,512	-83,654
CCP_IRS_R EUR-EURIBOR 6M CME	2.1130%	148,000	0	4,260
CCP_IRS_R EUR-EURIBOR 6M CME	2.5180%	810,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	4,130,000	55,365	123,487
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1240%	355,000	0	8,157
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4750%	190,000	4,606	31,712
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1310%	355,000	462	5,361
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4290%	715,000	346	1,427
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3810%	340,000	2,583	616
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-7,300,000	-78,073	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.7500%	-148,000	-142	0
CCP_IRS_R EUR-EURIBOR 6M CME	3.0052%	-810,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	3.0000%	-4,130,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7500%	-355,000	-230	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7200%	-355,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7800%	-715,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3000%	0	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3800%	-190,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8100%	-340,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4700%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	0	0	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	230,000	250,210	269,004
FINLAND GOVERNMENT BOND 144A	3.0000%	131,000	150,081	146,910
FINLAND GOVERNMENT BOND 144A	2.9500%	88,000	90,134	85,148
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	4.7361%	300,000	300,038	301,035
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	505,160
BNP PARIBAS SA 144A	5.1980%	200,000	203,374	202,765
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	203,081
BNP PARIBAS SA 144A	1.9040%	200,000	187,085	192,275
BPCE SA 144A	5.8760%	250,000	250,000	257,538
BPCE SA 144A	5.2030%	600,000	600,000	604,014
BPCE SA 144A	5.4170%	250,000	250,509	243,718
BPCE SA REGS	4.0000%	200,000	200,541	227,983
BPCE SA REGS	3.6250%	100,000	115,932	111,945
BPCE SA REGS	4.1250%	100,000	106,515	115,469
CREDIT AGRICOLE HOME LOAN REGS	2.6250%	100,000	107,707	112,615
CREDIT AGRICOLE SA 144A	4.6310%	400,000	400,000	399,884
CREDIT AGRICOLE SA REGS	7.2500%	300,000	340,868	362,137
ELECTRICITE DE FRANCE SA 144A	5.7000%	500,000	499,652	511,949
ELECTRICITE DE FRANCE SA 144A	5.7500%	100,000	99,646	103,289
FRENCH REPUBLIC GOVERNMENT 144A	0.5000%	107,000	32,096	33,259
FRENCH REPUBLIC GOVERNMENT 144A	3.5000%	743,000	863,416	840,333
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,021,000	1,073,216	1,170,750
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	420,000	454,872	481,828
FRENCH REPUBLIC GOVERNMENT 144A	4.1000%	417,000	479,587	469,210
FRENCH REPUBLIC GOVERNMENT 144A	2.7000%	855,000	987,772	965,330
FRENCH REPUBLIC GOVERNMENT 144A	4.4000%	452,000	532,502	512,216
NEW IMMO HOLDING SA REGS	2.7500%	700,000	708,014	797,298
ORANGE SA	9.0000%	265,000	307,194	313,212
ORANGE SA 144A	5.0000%	200,000	199,866	196,446
ORANGE SA REGS	3.7500%	100,000	115,475	111,125
ORANGE SA REGS	3.5000%	500,000	578,651	556,421
SOCIETE GENERALE SA 144A	4.4500%	600,000	599,678	593,987
SOCIETE GENERALE SA 144A	5.5000%	375,000	374,967	380,602
SOCIETE GENERALE SA 144A	5.4000%	355,000	353,996	343,437
SOCIETE GENERALE SA REGS	4.8750%	200,000	249,374	240,528
GABON				
GABON GOVERNMENT INTERNAT REGS	7.0000%	600,000	520,290	494,760
GERMANY				
BUNDESobligation REGS	2.4000%	740,000	864,706	847,964
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	62,000	31,437	29,330
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,677,000	1,526,248	1,510,277
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2000%	222,000	248,739	243,143
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	357,000	386,819	376,072
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	705,000	743,961	713,805
EUROGRID GMBH REGS	3.7220%	400,000	481,751	463,164
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	24,920	25,125
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,991	80,224
LAND BERLIN REGS	1.3000%	161,000	166,533	163,472
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	0	0	0
GHANA GOVERNMENT INTERNAT REGS	7.6250%	0	0	0
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750%	824,000	962,008	911,061
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	409,000	437,000	445,640
HELLENIC REPUBLIC GOVERNMENT 144A	4.3750%	793,000	957,211	943,024
GUERNSEY CI				
AMDOCS LTD	2.5380%	149,000	140,503	134,752
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,777	335,838
HONDURAS GOVERNMENT INTER REGS	5.6250%	250,000	211,801	247,125
HONG KONG				
FAR EAST HORIZON LTD REGS	6.0000%	200,000	199,524	200,542
HUNGARY				
HUNGARY GOVERNMENT BOND	2.0000%	121,710,000	291,443	311,962
HUNGARY GOVERNMENT BOND	3.0000%	88,940,000	182,623	165,788
HUNGARY GOVERNMENT BOND	4.5000%	28,290,000	70,742	80,388
HUNGARY GOVERNMENT BOND	3.2500%	77,710,000	199,700	191,292
HUNGARY GOVERNMENT BOND	6.7500%	249,310,000	747,605	729,877
HUNGARY GOVERNMENT BOND	4.7500%	85,730,000	230,447	222,848
HUNGARY GOVERNMENT BOND	7.0000%	105,060,000	314,123	309,461
HUNGARY GOVERNMENT INTERN 144A	6.2500%	330,000	337,549	344,093
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,777	311,964
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,780	200,314
HUNGARY GOVERNMENT INTERN 144A	5.3750%	400,000	398,254	402,244
HUNGARY GOVERNMENT INTERN REGS	4.0000%	20,000	21,470	23,353
HUNGARY GOVERNMENT INTERN REGS	4.5000%	50,000	51,632	57,088
HUNGARY GOVERNMENT INTERN REGS	6.0000%	265,000	276,782	268,920
HUNGARY GOVERNMENT INTERN REGS	6.1250%	227,000	234,520	232,202
INDIA				

	Coupon	Units	Cost	Market Value
INDIA GOVERNMENT BOND	7.0900%	86,140,000	908,397	840,581
INDIA GOVERNMENT BOND	7.2400%	37,500,000	405,487	371,669
INDIA GOVERNMENT BOND	7.0600%	9,700,000	104,664	96,386
INDIA GOVERNMENT BOND	8.1300%	13,410,000	161,087	149,534
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	200,000	199,864	200,648
INDONESIA				
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,469	185,332
INDONESIA GOVERNMENT INTERNATI	5.6000%	200,000	208,243	203,488
INDONESIA GOVERNMENT INTERNATI	4.9000%	200,000	199,215	191,281
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,487	119,948
INDONESIA TREASURY BOND	7.1250%	12,709,000,000	815,324	757,927
INDONESIA TREASURY BOND	6.6250%	7,688,000,000	463,717	444,519
INDONESIA TREASURY BOND	6.7500%	9,122,000,000	557,624	531,130
INDONESIA TREASURY BOND	6.5000%	13,849,000,000	876,617	798,083
INDONESIA TREASURY BOND	6.3750%	13,023,000,000	836,655	752,913
INDONESIA TREASURY BOND	6.8750%	3,981,000,000	251,934	235,290
INDONESIA TREASURY BOND	7.0000%	702,000,000	44,221	41,566
INDONESIA TREASURY BOND	8.3750%	2,360,000,000	173,203	154,513
INDONESIA TREASURY BOND	7.5000%	2,788,000,000	186,011	170,293
INDONESIA TREASURY BOND	8.2500%	4,600,000,000	326,241	286,902
INDONESIA TREASURY BOND	8.7500%	113,000,000	8,414	7,316
KRAKATAU POSCO PT REGS	6.3750%	200,000	201,101	201,067
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,335	342,086
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	150,000	145,801	144,388
AERCAP IRELAND CAPITAL DAC / A	3.3000%	290,000	271,795	263,385
AERCAP IRELAND CAPITAL DAC / A	6.5000%	150,000	154,962	150,155
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,745,000	1,740,862	1,725,779
AERCAP IRELAND CAPITAL DAC / A	6.9500%	260,000	274,658	266,104
ALLEGION PLC	3.5000%	20,000	20,197	19,263
BMS IRELAND CAPITAL FUNDING DA	3.3630%	245,000	281,236	273,908
BMS IRELAND CAPITAL FUNDING DA	4.5810%	110,000	126,269	123,044
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	200,000	190,344	191,775
IRELAND GOVERNMENT BOND REGS	0.0000%	231,000	232,200	227,390
IRELAND GOVERNMENT BOND REGS	3.1500%	40,000	40,814	41,551
PERRIGO FINANCE UNLIMITED CO	5.1500%	500,000	498,257	451,371
STERIS IRISH FINCO UNLTD CO	2.7000%	150,000	134,256	136,163
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,635	12,676
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	220,000	225,868	201,436
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	400,000	398,707	405,826
ISRAEL GOVERNMENT INTERNATIONA	5.6250%	200,000	196,601	203,371
STATE OF ISRAEL REGS	3.8000%	200,000	235,044	129,497
ITALY				
BANCA MONTE DEI PASCHI DI REGS	3.5000%	315,000	342,120	366,897
BPER BANCA SPA REGS	3.7500%	245,000	268,702	287,287
CASSA DEPOSITI E PRESTITI 144A	5.8750%	200,000	198,908	208,573
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	216,918	232,782
ENEL SPA REGS	4.2500%	105,000	110,575	119,179
ENI SPA 144A	5.5000%	200,000	198,864	204,869
ENI SPA 144A	5.7500%	400,000	410,679	414,893
INTESA SANPAOLO SPA REGS	6.3750%	500,000	602,120	586,902
ITALY BUONI POLIENNALI DE 144A	4.5000%	151,000	184,261	172,889
ITALY BUONI POLIENNALI DE 144A	3.9500%	588,000	694,818	653,291
ITALY BUONI POLIENNALI DE 144A	3.1500%	951,000	1,108,587	1,068,777
ITALY BUONI POLIENNALI DE 144A	4.1000%	61,000	62,509	67,550
ITALY BUONI POLIENNALI DE REGS	2.8500%	230,000	271,599	260,133
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	66,204	62,682
SNAM SPA 144A	5.0000%	300,000	298,745	302,650
UNICREDIT SPA 144A	5.4590%	500,000	527,883	499,099
JAPAN				
CCP_IRS_R JPY-TONA-OIS COMPOU	0.7297%	1,766,819,000	9,080	32,495
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.7297%	1,490,000,000	29,147	65,690
CCP_IRS_R JPY-TONA-OIS COMPOU	1.4400%	-1,766,819,000	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	1.0000%	-1,490,000,000	0	0
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	64,000,000	368,893	276,774
JAPAN GOVERNMENT THIRTY YEAR B	0.7000%	110,800,000	437,504	365,134
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	10,000,000	61,524	48,579
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	115,800,000	825,776	643,375
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	503,566
MITSUBISHI UFJ FINANCIAL GROUP	2.3090%	600,000	600,000	528,498
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	196,755
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	300,000	300,000	303,616
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	304,549	278,909
NISSAN MOTOR CO LTD 144A	7.7500%	225,000	225,000	227,834
NISSAN MOTOR CO LTD 144A	7.5000%	235,000	235,000	236,797
NISSAN MOTOR CO LTD 144A	8.1250%	565,000	589,783	581,295
NISSAN MOTOR CO LTD 144A	4.8100%	70,000	65,956	63,550
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	694,895
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,414,373
NORINCHUKIN BANK/THE 144A	5.3560%	400,000	400,000	395,785
NTT FINANCE CORP 144A	4.5670%	215,000	215,000	215,489
RENASAS ELECTRONICS CORP 144A	2.1700%	800,000	796,323	787,608
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,530,071	1,348,918
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	349,390

	Coupon	Units	Cost	Market Value
SUMITOMO MITSUI FINANCIAL GROU	4.9540%	580,000	580,000	577,788
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0397%	100,000,000	184,628	215,861
DEVELOPMENT BANK OF KAZAK 144A	0.0236%	112,000,000	260,381	233,312
KAZAKHSTAN GOVERNMENT BOND - M	6.5000%	48,211,000	87,881	87,224
KAZAKHSTAN GOVERNMENT BOND - M	15.3500%	220,260,000	456,581	450,240
KAZAKHSTAN GOVERNMENT INT 144A	5.5000%	510,000	510,000	512,507
KENYA				
REPUBLIC OF KENYA GOVERNMENT REGS	9.5000%	260,000	238,387	254,055
REPUBLIC OF KENYA GOVERNMENT REGS	6.3000%	200,000	167,652	165,983
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	100,000	99,998	100,999
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	200,000	201,731	202,261
ROYAL CARIBBEAN CRUISES LTD	3.7000%	300,000	293,994	295,154
ROYAL CARIBBEAN CRUISES LTD	5.3750%	385,000	384,420	378,242
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,999	194,750
ALBION FINANCING 1 SARL / 144A	7.0000%	150,000	149,985	153,306
CHILE ELECTRICITY LUX MPC 144A	5.6720%	203,883	203,883	205,872
EAGLE FUNDING LUXCO SARL 144A	5.5000%	1,450,000	1,446,759	1,457,613
EUROPEAN FINANCIAL STABIL REGS	1.4500%	250,000	270,494	217,629
FORESEA HOLDING SA 144A	7.5000%	338	314	332
FORESEA HOLDING SA REGS	7.5000%	20,187	18,479	19,823
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
NOVA SECURITISATION SARL 144A	6.5000%	200,000	198,213	190,251
P3 GROUP SARL REGS	4.0000%	215,000	215,849	242,523
SHURGARD LUXEMBOURG SARL REGS	3.6250%	300,000	324,712	322,839
TYCO ELECTRONICS GROUP SA	5.0000%	235,000	231,696	234,219
TYCO ELECTRONICS GROUP SA	4.5000%	250,000	248,945	249,360
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	161,000	33,135	38,249
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	195,967	202,118
MALAYSIA GOVERNMENT BOND	4.1270%	67,000	17,624	17,079
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,164	8,032
MALAYSIA GOVERNMENT BOND	3.8850%	441,000	105,642	110,755
MALAYSIA GOVERNMENT BOND	4.6420%	2,881,000	754,835	757,486
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	380,117	430,641
MALAYSIA GOVERNMENT BOND	3.8280%	2,970,000	675,156	740,893
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	52,193	55,695
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,334	55,557
MALAYSIA GOVERNMENT BOND	3.5820%	440,000	100,357	108,829
MALAYSIA GOVERNMENT BOND	3.8990%	1,000,000	227,752	250,034
MALAYSIA GOVERNMENT BOND	4.0650%	851,000	188,890	208,918
MALAYSIA GOVERNMENT BOND	4.0540%	1,450,000	354,052	362,995
MALAYSIA GOVERNMENT BOND	4.2540%	1,830,000	420,994	472,978
MALAYSIA GOVERNMENT BOND	4.4570%	908,000	228,002	235,594
MALAYSIA GOVERNMENT BOND	3.5190%	362,000	80,730	89,916
MALAYSIA GOVERNMENT BOND	3.5020%	534,000	113,366	132,471
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	1,360,000	310,975	336,955
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	160,000	37,078	40,550
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	680,000	155,943	172,513
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	333,000	74,467	87,139
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	167,410	199,412
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	715,000	177,579	211,724
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	275,000	59,217	68,840
PETRONAS CAPITAL LTD 144A	4.9500%	200,000	199,656	204,410
PETRONAS CAPITAL LTD 144A	5.3400%	200,000	200,000	205,302
MAURITIUS				
HTA GROUP LTD/MAURITIUS 144A	6.7500%	200,000	198,500	197,638
MEXICO				
AMERICA MOVIL SAB DE CV	4.7000%	260,000	254,262	257,048
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	750,567	719,586
AMERICA MOVIL SAB DE CV	10.1250%	6,080,000	343,949	344,868
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	400,000	400,000	413,000
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	420,000	430,071	451,637
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	198,268	198,275	207,563
CCP_IRS_P MXN-TIIE ON-OIS COM	8.8995%	1,845,000	0	-326
CCP_IRS_P MXN-TIIE ON-OIS COM	0.0100%	-1,845,000	0	0
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	161,112	149,109
MEXICAN BONOS	10.0000%	1,091,000	64,262	63,168
MEXICAN BONOS	8.0000%	41,502,500	2,034,977	1,941,144
MEXICAN BONOS	7.7500%	25,612,400	1,197,021	1,248,423
MEXICAN BONOS	7.5000%	6,601,900	309,535	357,247
MEXICAN BONOS	8.5000%	7,182,300	388,222	369,055
MEXICO GOVERNMENT INTERNATIONA	4.5000%	200,000	234,812	224,239
MEXICO GOVERNMENT INTERNATIONA	3.7500%	200,000	135,449	114,740
MEXICO GOVERNMENT INTERNATIONA	6.6250%	395,000	394,458	402,505
MEXICO GOVERNMENT INTERNATIONA	6.0000%	400,000	401,997	405,130
MEXICO GOVERNMENT INTERNATIONA	4.7500%	200,000	191,738	192,020
MEXICO GOVERNMENT INTERNATIONA	6.1250%	705,000	702,273	687,023
MEXICO GOVERNMENT INTERNATIONA	7.3750%	408,000	408,468	420,120
MEXICO GOVERNMENT INTERNATIONA	4.3500%	200,000	175,338	146,100
MEXICO GOVERNMENT INTERNATIONA	5.6250%	570,000	568,052	557,460
MEXICO GOVERNMENT INTERNATIONA	4.8750%	100,000	116,416	112,148
MEXICO GOVERNMENT INTERNATIONA	6.3500%	800,000	805,727	817,240

	Coupon	Units	Cost	Market Value
MEXICO GOVERNMENT INTERNATIONA	6.8750%	710,000	721,442	743,725
MEXICO GOVERNMENT INTERNATIONA	5.1250%	100,000	117,186	111,277
MEXICO GOVERNMENT INTERNATIONA	6.0500%	40,000	44,559	38,786
MEXICO GOVERNMENT INTERNATIONA	6.3380%	226,000	201,748	210,011
PETROLEOS MEXICANOS	10.0000%	500,000	491,103	569,625
PETROLEOS MEXICANOS	6.6250%	300,000	246,612	279,582
PETROLEOS MEXICANOS	5.9500%	650,000	620,947	621,447
PETROLEOS MEXICANOS	8.7500%	292,000	301,278	306,959
PETROLEOS MEXICANOS	7.4700%	17,606,200	844,398	969,502
PETROLEOS MEXICANOS	7.6900%	180,000	144,818	155,878
TRUST 2401 144A	6.9500%	200,000	200,610	198,625
TRUST 2401 144A	6.3900%	200,000	244,606	182,092
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	530,000	570,463	606,416
NETHERLANDS				
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	400,000	417,893	449,329
BRASKEM NETHERLANDS FINAN REGS	4.5000%	400,000	287,481	185,675
BRASKEM NETHERLANDS FINAN REGS	8.5000%	200,000	186,540	94,872
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	189,165	201,695
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	95,000	105,633	109,105
EMBRAER NETHERLANDS FINANCE BV	5.9800%	200,000	203,483	206,450
ENEL FINANCE INTERNATIONA 144A	5.0000%	200,000	198,390	193,955
ENEL FINANCE INTERNATIONA 144A	3.5000%	470,000	452,706	460,930
ENEL FINANCE INTERNATIONA 144A	4.6250%	500,000	499,731	501,034
ENEL FINANCE INTERNATIONA 144A	2.5000%	900,000	896,896	798,856
ENEL FINANCE INTERNATIONA 144A	4.1250%	200,000	199,607	198,351
ENEL FINANCE INTERNATIONA REGS	3.0000%	170,000	189,956	190,750
ING GROEP NV	5.4200%	500,000	500,000	498,541
JBS NV/JBS USA FOODS GROUP HOL	3.0000%	350,000	316,758	311,023
KONINKLIJKE KPN NV REGS	3.8750%	300,000	319,426	349,664
KONINKLIJKE KPN NV REGS	0.8750%	100,000	96,066	92,619
NE PROPERTY BV REGS	3.3750%	200,000	238,054	229,378
NETHERLANDS GOVERNMENT BO 144A	0.0000%	550,000	522,517	432,924
NETHERLANDS GOVERNMENT BO 144A	3.5000%	110,000	128,379	126,903
NETHERLANDS GOVERNMENT BO 144A	2.5000%	272,000	321,055	309,146
NXP BV / NXP FUNDING LLC / NXP	2.6500%	100,000	89,491	88,205
NXP BV / NXP FUNDING LLC / NXP	4.3000%	133,000	132,511	132,227
PETROBRAS GLOBAL FINANCE BV	5.1250%	700,000	693,847	685,895
VOLKSWAGEN INTERNATIONAL REGS	4.3750%	300,000	365,680	353,835
NEW ZEALAND				
CCP_IRS_R NZD-BBR-FRA 3M CME	2.4950%	0	0	0
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	0	0	0
NEW ZEALAND GOVERNMENT BOND	5.0000%	1,162,000	669,423	629,209
NEW ZEALAND GOVERNMENT BOND	4.5000%	1,194,000	691,363	674,763
NEW ZEALAND GOVERNMENT BOND	1.7500%	252,000	94,493	93,273
NEW ZEALAND GOVERNMENT BOND	2.7500%	1,065,000	429,157	391,091
NEW ZEALAND GOVERNMENT BOND	4.2500%	1,432,000	804,599	794,058
NEW ZEALAND GOVERNMENT BOND	1.5000%	789,000	421,388	393,469
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	257,320,000	165,095	199,874
NIGERIA GOVERNMENT INTERN 144A	8.6308%	280,000	280,060	291,727
NIGERIA GOVERNMENT INTERN REGS	10.3750%	200,000	207,605	229,049
NORWAY				
AKER BP ASA 144A	3.1000%	200,000	199,794	182,584
AKER BP ASA 144A	4.0000%	505,000	476,741	484,440
AKER BP ASA 144A	5.2500%	250,000	248,248	243,114
AKER BP ASA 144A	5.6000%	310,000	315,144	316,267
AKER BP ASA 144A	5.1250%	200,000	196,662	195,727
DNB BANK ASA 144A	4.8320%	300,000	300,000	299,285
EQUINOR ASA	2.3750%	135,000	134,658	124,718
EQUINOR ASA	3.2500%	30,000	29,295	20,631
KOMMUNALBANKEN AS REGS	0.0500%	309,000	332,236	320,776
NORWAY GOVERNMENT BOND 144A	4.1250%	810,000	83,219	81,499
VAR ENERGI ASA 144A	5.8750%	400,000	410,117	412,659
VAR ENERGI ASA 144A	6.5000%	200,000	207,454	210,144
VAR ENERGI ASA 144A	7.5000%	200,000	208,128	209,215
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	4.5000%	200,000	156,489	151,710
PANAMA GOVERNMENT INTERNATIONA	6.4000%	350,000	352,715	363,237
PANAMA GOVERNMENT INTERNATIONA	6.8750%	200,000	220,846	212,454
PERU				
BANCO DE CREDITO DEL PERU REGS	3.2500%	200,000	196,645	196,704
BANCO INTERNACIONAL DEL P 144A	4.8000%	160,000	159,515	157,296
PERU GOVERNMENT BOND	5.3500%	615,000	148,840	147,032
PERU GOVERNMENT BOND	5.4000%	223,000	55,579	60,590
PERU GOVERNMENT BOND 144A	7.3000%	2,400,000	685,588	752,388
PERU GOVERNMENT BOND 144A	7.6000%	3,094,000	960,965	915,603
PERU GOVERNMENT BOND 144A	6.8500%	275,000	75,840	80,189
PERUVIAN GOVERNMENT INTER 144A	1.7462%	587,000	155,768	177,190
PERUVIAN GOVERNMENT INTER REGS	1.9734%	1,781,000	492,809	552,843
PERUVIAN GOVERNMENT INTER REGS	1.5333%	4,700,000	1,158,447	1,276,829
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	59,309	53,963
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	150,000	90,806	92,130
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	20,000	19,825	19,255

	Coupon	Units	Cost	Market Value
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	883,000	883,149	879,821
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,326	37,210
PERUVIAN GOVERNMENT INTERNATIO	5.3750%	160,000	156,067	159,528
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	102,697	102,527
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	7,999
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.0000%	4,715,000	83,319	75,561
PHILIPPINE GOVERNMENT BOND	6.7500%	24,720,000	443,853	401,416
PHILIPPINE GOVERNMENT BOND	6.5000%	650,000	12,043	10,633
PHILIPPINE GOVERNMENT BOND	6.3750%	13,030,000	230,260	206,420
PHILIPPINE GOVERNMENT INTERNAT	5.0000%	276,000	274,163	268,539
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	400,000	403,709	400,454
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	420,000	418,484	425,462
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	100,000	108,487	107,528
POLAND				
REPUBLIC OF POLAND GOVERNMENT	5.0000%	2,221,000	560,802	565,740
REPUBLIC OF POLAND GOVERNMENT	3.7500%	565,000	123,540	151,117
REPUBLIC OF POLAND GOVERNMENT	1.7500%	490,000	94,788	106,856
REPUBLIC OF POLAND GOVERNMENT	6.0000%	9,210,000	2,389,159	2,523,151
REPUBLIC OF POLAND GOVERNMENT	2.5000%	847,000	213,732	226,464
REPUBLIC OF POLAND GOVERNMENT	5.5000%	426,000	403,833	393,602
REPUBLIC OF POLAND GOVERNMENT	5.1250%	59,000	58,853	59,290
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	179,000	186,001	200,605
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	177,000	199,234	212,156
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	250,000	250,010	207,012
ROMANIA				
ROMANIA GOVERNMENT BOND	6.7500%	1,500,000	338,707	329,934
ROMANIA GOVERNMENT BOND	4.7500%	40,000	7,361	7,634
ROMANIA GOVERNMENT BOND	4.8500%	590,000	120,614	125,328
ROMANIA GOVERNMENT BOND	7.2000%	750,000	172,191	170,452
ROMANIA GOVERNMENT BOND	6.7000%	1,405,000	316,724	308,606
ROMANIAN GOVERNMENT INTER 144A	6.0000%	160,000	177,798	169,424
ROMANIAN GOVERNMENT INTER 144A	5.2500%	315,000	330,409	365,026
ROMANIAN GOVERNMENT INTER 144A	5.7500%	90,000	89,434	85,093
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,951	577,342
ROMANIAN GOVERNMENT INTER 144A	5.3750%	142,000	159,798	161,959
ROMANIAN GOVERNMENT INTER 144A	5.6250%	465,000	502,139	504,344
ROMANIAN GOVERNMENT INTER REGS	5.7500%	52,000	46,363	49,150
ROMANIAN GOVERNMENT INTER REGS	5.6250%	25,000	25,535	27,115
ROMANIAN GOVERNMENT INTER REGS	6.3750%	242,000	265,926	278,479
ROMANIAN GOVERNMENT INTER REGS	2.1240%	540,000	491,857	534,497
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.1000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.6500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.7000%	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 REGS	5.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	0	0	0
SENEGAL				
SENEGAL GOVERNMENT INTERN REGS	6.7500%	200,000	148,864	101,201
SENEGAL GOVERNMENT INTERN REGS	4.7500%	188,667	178,745	135,947
SENEGAL GOVERNMENT INTERN REGS	5.3750%	260,000	199,904	150,733
SINGAPORE				
IBM INTERNATIONAL CAPITAL PTE	5.2500%	123,000	113,819	113,113
IBM INTERNATIONAL CAPITAL PTE	4.9000%	183,000	177,492	180,561
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,053	73,554
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,617	18,167
SEAGATE DATA STORAGE TECH 144A	4.1250%	37,000	34,900	34,584
SINGAPORE GOVERNMENT BOND	1.8750%	9,000	6,858	6,348
SINGAPORE GOVERNMENT BOND	2.7500%	20,000	16,688	16,308
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	68,000	53,109	52,129
SOUTH AFRICA				
CCP_IRS_P ZAR-JIBAR 3M CME	7.4155%	2,110,000	0	-8,836
CCP_IRS_P ZAR-JIBAR 3M CME	8.2700%	2,265,000	0	-2,457
CCP_IRS_P ZAR-JIBAR 3M CME	0.0100%	-2,265,000	0	0
CCP_IRS_P ZAR-JIBAR 3M CME	6.7500%	-2,110,000	0	0
REPUBLIC OF SOUTH AFRICA 144A	6.1250%	665,000	656,660	617,719
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	200,000	200,000	204,283
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	1,624,000	92,280	89,096
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	200,000	182,743	199,204
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	85,702,000	4,264,612	4,918,395
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	910,000	29,021	39,710
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	26,464,000	1,118,800	1,398,825
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	19,445,000	959,900	1,060,913
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	3,990,000	231,219	274,261

	Coupon	Units	Cost	Market Value
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	3.3020%	1,448,107,000	3,264	-19,183
CCP_IRS_P KRW-CD 91D 3M CME	2.8300%	-1,448,107,000	-3,258	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	199,072	204,953
EXPORT-IMPORT BANK OF KOREA	0.0780%	10,000,000	118,111	105,615
EXPORT-IMPORT BANK OF KOREA	0.0843%	12,400,000	146,659	132,716
KOREA DEVELOPMENT BANK/THE	0.0780%	28,000,000	326,718	291,021
KOREA TREASURY BOND	3.7500%	258,660,000	249,262	167,117
KOREA TREASURY BOND	2.7500%	202,450,000	183,000	111,182
KOREA TREASURY BOND	2.3750%	392,110,000	286,530	237,022
KOREA TREASURY BOND	2.1250%	290,020,000	257,015	161,914
KOREA TREASURY BOND	2.5000%	814,470,000	517,441	411,104
KOREA TREASURY BOND	2.6250%	510,750,000	380,264	327,282
POSCO HOLDINGS INC 144A	5.7500%	200,000	199,077	205,970
SK HYNIX INC 144A	5.5000%	200,000	199,465	205,520
SPAIN				
BANCO SANTANDER SA	4.1750%	600,000	593,962	597,357
CAIXABANK SA 144A	6.2080%	340,000	348,376	349,205
CAIXABANK SA 144A	6.0370%	200,000	212,864	208,300
CAIXABANK SA 144A	5.6730%	400,000	400,000	410,968
CAIXABANK SA 144A	4.8850%	250,000	250,000	250,288
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	198,071	160,790	180,331
ENFRAGEN ENERGIA SUR SAU/ 144A	8.4990%	380,000	379,988	383,047
LORCA TELECOM BONDCO SA REGS	4.0000%	44,681	44,476	51,465
SPAIN GOVERNMENT BOND	2.4000%	812,000	920,921	928,972
SPAIN GOVERNMENT BOND	2.7000%	1,169,000	1,262,527	1,338,042
SPAIN GOVERNMENT BOND 144A	3.5000%	184,000	192,942	203,426
SPAIN GOVERNMENT BOND 144A	3.3000%	557,000	652,433	630,302
SPAIN GOVERNMENT BOND 144A	3.4500%	240,000	242,442	259,513
SPAIN GOVERNMENT BOND 144A	1.4500%	57,000	30,729	30,370
SPAIN GOVERNMENT BOND 144A	1.9000%	188,000	145,929	140,378
SRI LANKA				
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	6.8500%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	4.6250%	70,000	69,962	70,399
ASIAN DEVELOPMENT BANK	4.5000%	320,000	321,846	324,891
ASIAN DEVELOPMENT BANK	4.3750%	380,000	380,381	383,770
ASIAN DEVELOPMENT BANK	0.0698%	8,630,000	102,425	89,794
ASIAN DEVELOPMENT BANK	0.0854%	19,300,000	335,616	306,060
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,928	170,811
EUROPEAN INVESTMENT BANK	4.5000%	250,000	251,025	254,095
EUROPEAN INVESTMENT BANK	3.7500%	320,000	313,864	318,715
EUROPEAN INVESTMENT BANK	4.6250%	35,000	34,862	35,852
EUROPEAN INVESTMENT BANK	3.8750%	250,000	248,243	250,388
EUROPEAN INVESTMENT BANK	4.7500%	165,000	164,822	169,488
EUROPEAN INVESTMENT BANK	4.2500%	315,000	312,847	312,691
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	192,683	187,566
EUROPEAN INVESTMENT BANK REGS	3.0000%	295,000	293,692	337,099
EUROPEAN INVESTMENT BANK REGS	2.8750%	280,000	301,681	318,811
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	180,144	139,489
EUROPEAN STABILITY MECHAN REGS	0.0000%	175,000	198,325	198,226
EUROPEAN UNION REGS	0.0000%	305,000	334,886	303,065
EUROPEAN UNION REGS	1.0000%	225,000	216,291	228,791
EUROPEAN UNION REGS	0.2000%	240,000	284,675	201,701
EUROPEAN UNION REGS	2.8750%	1,100,000	1,177,110	1,267,282
EUROPEAN UNION REGS	3.3750%	295,000	292,486	298,875
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	125,000	124,995	125,105
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	320,000	307,859	313,566
INTER-AMERICAN DEVELOPMENT BAN	0.0738%	123,000,000	1,478,942	1,226,709
INTER-AMERICAN DEVELOPMENT BAN	0.0774%	57,000,000	685,027	588,977
INTERNATIONAL BANK FOR RECONST	4.0000%	25,000	24,994	25,018
INTERNATIONAL BANK FOR RECONST	4.6250%	575,000	585,465	591,738
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,982	128,923
INTERNATIONAL BANK FOR RECONST	0.0685%	18,100,000	208,973	181,082
INTERNATIONAL BANK FOR RECONST	0.0722%	1,500,000	16,661	15,460
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,601	289,228
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.1300%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6900%	0	0	0
SWEDEN GOVERNMENT BOND REGS	2.2500%	990,000	101,486	99,299
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	139,128	153,741
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	52,953	64,694
SWISS CONFEDERATION GOVER REGS	1.5000%	158,000	197,539	225,768
UBS AG/LONDON	1.2500%	200,000	199,974	199,102
UBS AG/STAMFORD CT	4.3020%	430,000	430,000	429,444
UBS GROUP AG 144A	5.6170%	400,000	399,999	412,372
UBS GROUP AG 144A	4.1940%	450,000	438,456	440,286
UBS GROUP AG 144A	3.8690%	400,000	397,587	395,393
UBS GROUP AG 144A	4.1510%	400,000	400,002	395,425
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	385,000	355,704	363,204

	Coupon	Units	Cost	Market Value
KASIKORNBANK PCL/HONG KONG REGS	3.3430%	230,000	227,288	227,608
THAILAND GOVERNMENT BOND	1.0000%	406,000	11,256	12,283
THAILAND GOVERNMENT BOND	4.0000%	2,698,000	103,303	90,875
THAILAND GOVERNMENT BOND	2.7500%	956,000	25,924	25,898
THAILAND GOVERNMENT BOND	2.8750%	4,410,000	130,378	126,314
THAILAND GOVERNMENT BOND	2.1250%	3,850,000	118,387	117,586
THAILAND GOVERNMENT BOND	3.3000%	908,000	27,494	29,182
THAILAND GOVERNMENT BOND	3.4500%	5,785,000	181,822	180,710
THAILAND GOVERNMENT BOND	2.3500%	280,000	7,613	8,513
THAILAND GOVERNMENT BOND	3.3500%	5,720,000	168,402	188,419
THAILAND GOVERNMENT BOND	4.6750%	1,015,000	39,484	36,472
THAILAND GOVERNMENT BOND	1.6000%	3,273,000	91,265	94,025
THAILAND GOVERNMENT BOND	1.6600%	2,050,000	63,764	62,119
THAILAND GOVERNMENT BOND	3.3900%	5,357,000	174,172	177,315
THAILAND GOVERNMENT BOND	2.9800%	2,609,000	87,424	76,021
THAILAND GOVERNMENT BOND	1.8400%	1,453,000	43,724	42,605
THAILAND GOVERNMENT BOND REGS	1.2500%	563,135	16,268	17,204
TURKEY				
TURKIYE GOVERNMENT BOND	36.0000%	7,150,000	183,194	157,934
TURKIYE GOVERNMENT BOND	17.3000%	13,658,699	348,526	217,047
TURKIYE GOVERNMENT BOND	40.0425%	275,000	8,009	6,201
TURKIYE GOVERNMENT INTERNATION	7.1250%	390,000	386,190	387,700
TURKIYE GOVERNMENT INTERNATION	4.8750%	400,000	293,808	281,082
TURKIYE GOVERNMENT INTERNATION	11.8750%	270,000	332,439	319,917
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE REGS	5.5000%	675,000	714,148	646,689
ABU DHABI GOVERNMENT INTE REGS	3.8750%	415,000	334,750	311,036
UNITED KINGDOM				
ANGLIAN WATER OSPREY FINA REGS	6.7500%	300,000	425,465	399,028
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	200,000	199,270	200,005
ANGLO AMERICAN CAPITAL PL 144A	2.6250%	200,000	180,683	182,468
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	200,000	195,113	195,963
ASTRAZENECA PLC	0.7000%	500,000	499,993	499,673
ASTRAZENECA PLC	3.0000%	50,000	42,281	33,098
ASTRAZENECA PLC	1.3750%	95,000	82,916	83,833
ASTRAZENECA PLC	4.3750%	32,000	31,520	27,639
BARCLAYS PLC	4.9720%	800,000	833,095	804,867
BARCLAYS PLC	5.6900%	600,000	600,000	616,535
BP CAPITAL MARKETS PLC	4.8750%	360,000	359,108	355,397
BP CAPITAL MARKETS PLC	6.4500%	160,000	170,707	166,373
BRITISH TELECOMMUNICATION REGS	3.3750%	175,000	203,390	196,370
BRITISH TELECOMMUNICATION REGS	3.8750%	255,000	286,541	290,804
BUPA FINANCE PLC REGS	5.0000%	220,000	251,300	267,513
CANARY WHARF GROUP INVEST REGS	1.7500%	300,000	348,514	345,157
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	10,890,000	0	-475,109
CCP_IRS_R GBP-SONIA-COMPOUND	3.8846%	0	0	0
CCP_IRS_R GBP-SONIA-OIS COMPO	3.7998%	4,300,000	21,188	206,915
CCP_IRS_P GBP-SONIA-COMPOUND	3.8613%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.7998%	-10,890,000	-47,735	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	8,900,000	290,480	464,287
CCP_IRS_R GBP-SONIA-COMPOUND	4.0000%	-8,900,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7500%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6900%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7200%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6300%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6600%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8800%	0	0	0
CCP_IRS_R GBP-SONIA-OIS COMPO	4.0000%	-4,300,000	-8,710	0
CCP_OIS_P GBP-SONIA-OIS COMPO	4.0300%	1,870,000	0	-90,960
CCP_OIS_P GBP-SONIA-OIS COMPO	3.7998%	-1,870,000	-21,638	0
CCP_OIS_R GBP-SONIA-OIS COMPO	3.5600%	0	0	0
CSL FINANCE PLC 144A	3.8500%	300,000	299,935	298,355
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,596	188,274
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,920	267,887
HARBOUR ENERGY PLC 144A	6.3270%	200,000	204,933	204,957
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,073,034	1,029,261
HSBC HOLDINGS PLC	4.7550%	200,000	200,045	200,425
HSBC HOLDINGS PLC	3.9730%	345,000	332,224	337,783
HSBC HOLDINGS PLC	5.2860%	470,000	469,990	478,531
HSBC HOLDINGS PLC	2.8480%	210,000	189,601	194,072
HSBC HOLDINGS PLC	4.6190%	215,000	215,000	212,014
LLOYDS BANK PLC REGS	0.0000%	200,000	178,190	149,513
LLOYDS BANKING GROUP PLC	3.7500%	300,000	297,918	298,011
LLOYDS BANKING GROUP PLC	4.8180%	200,000	200,000	201,188
MAREX GROUP PLC	6.4040%	600,000	605,264	617,923
NATIONAL GRID PLC	5.8090%	40,000	40,000	41,723
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	809,006
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	119,199	132,995
NATWEST MARKETS PLC 144A	4.6540%	500,000	500,000	501,331
NORTHUMBRIAN WATER FINANC REGS	1.6250%	520,000	693,575	674,081
RIO TINTO FINANCE USA PLC	5.0000%	191,000	190,747	194,886
RIO TINTO FINANCE USA PLC	5.2500%	169,000	175,535	171,700
RIO TINTO FINANCE USA PLC	5.7500%	220,000	214,077	219,473
ROYALTY PHARMA PLC	4.4500%	380,000	377,497	374,969
ROYALTY PHARMA PLC	1.7500%	100,000	94,218	96,403

	Coupon	Units	Cost	Market Value
ROYALTY PHARMA PLC	3.3500%	50,000	32,411	32,398
ROYALTY PHARMA PLC	5.2000%	295,000	296,410	291,145
SANTANDER UK GROUP HOLDINGS PL	5.1360%	330,000	329,850	318,669
SANTANDER UK GROUP HOLDINGS PL	5.6940%	200,000	199,983	205,697
SEVERN TRENT UTILITIES FI REGS	4.0000%	105,000	111,226	120,630
SEVERN TRENT UTILITIES FI REGS	5.8750%	100,000	137,699	127,439
SEVERN TRENT UTILITIES FI REGS	3.8750%	100,000	119,607	112,407
SMITH & NEPHEW PLC	2.0320%	95,000	86,168	84,548
SOUTH WEST WATER FINANCE REGS	5.2500%	220,000	291,608	284,294
SW FINANCE I PLC REGS	5.7500%	175,000	236,813	225,945
SW FINANCE I PLC REGS	7.0000%	125,000	171,415	159,423
SW FINANCE I PLC REGS	7.7500%	225,000	315,469	309,795
THAMES WATER SUPER SENIOR 144A	9.7500%	70,412	87,159	101,042
THAMES WTR UTL FIN	9.7500%	21,024	26,873	26,616
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,243	34,120
UNITED KINGDOM GILT REGS	4.7500%	227,000	307,583	276,338
UNITED KINGDOM GILT REGS	4.2500%	375,000	508,436	419,384
UNITED KINGDOM GILT REGS	4.3750%	2,071,400	2,389,608	2,274,702
UNITED KINGDOM GILT REGS	3.7500%	821,000	970,041	952,424
UNITED KINGDOM GILT REGS	3.2500%	542,000	694,445	656,346
UNITED KINGDOM GILT REGS	4.0000%	458,000	607,129	596,533
UNITED KINGDOM INFLATION- REGS	1.7500%	0	0	0
UNITED UTILITIES WATER FI REGS	3.7500%	364,000	395,329	411,020
VMED O2 UK FINANCING I PL 144A	5.6250%	600,000	714,689	633,300
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,073	343,536
YORKSHIRE WATER FINANCE P REGS	1.7500%	650,000	724,952	743,544
YORKSHIRE WATER FINANCE P REGS	6.0000%	215,000	289,917	280,495
URUGUAY				
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	90,000	81,464	81,612
Total of International Fixed Income Securities			241,494,415	238,082,452

Futures Contracts & Derivatives

-0.16%

AUST 10Y BOND FUTURE (SFE)	0.0000%	80	0	-31,627
AUST 3YR BOND FUTURE (SFE)	0.0000%	84	0	6,737
CAN 10YR BOND FUTURE (MSE)	0.0000%	-4	0	-7,033
CAN 5YR BOND FUTURE (MSE)	0.0000%	4	0	-4,500
EURO-BOBL FUTURE (EUX)	0.0000%	-2	0	23
EURO-BTP FUTURE (EUX)	0.0000%	-55	0	39,221
EURO-BUND FUTURE (EUX)	0.0000%	46	0	14,299
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-7	0	-2,166
EURO-OAT FUTURE (EUX)	0.0000%	-27	0	61,781
EURO-SCHATZ FUTURE (EUX)	0.0000%	16	0	-933
SHORT EURO-BTP FUTURE (EUX)	0.0000%	10	0	-86
JPN 10Y BOND FUTURE (OSE)	0.0000%	-11	0	95,701
10YR MINI JGB FUTURE (SGX)	0.0000%	56	0	-53,504
KOREA 10YR BND FUTURE (KFE)	0.0000%	2	0	-2,063
LONG GILT FUTURE (ICF)	0.0000%	114	0	-657,886
3 MONTH SOFR FUT (CME)	0.0000%	426	0	510,888
US 10YR NOTE FUTURE (CBT)	0.0000%	190	0	-346,511
US 10YR NOTE FUTURE (CBT)JUN26	0.0000%	-36	-10,364	-9,000
US 10YR ULTRA FUTURE (CBT)	0.0000%	-63	0	67,763
US 2YR NOTE FUTURE (CBT)	0.0000%	247	0	-269,587
US 5YR NOTE FUTURE (CBT)	0.0000%	246	0	-437,653
US LONG BOND FUTURE (CBT)	0.0000%	65	0	-228,482
US ULTRA BOND (CBT)	0.0000%	28	0	-210,746
Total Futures Contracts & Derivatives			-10,364	-1,465,366

Credit Default Swaps

0.04%

CCP_CDS. SP UL AT&T INC. CME	1.0000%	1,200,000	13,493	5,390
CCP_CDS. SP UL GE CME	1.0000%	800,000	11,201	1,684
CCP_CDS. SP UL ORACLE CORPORAT	1.0000%	1,000,000	6,574	-28,927
CCP_CDS. SP UL AT&T INC. CME	0.0000%	-1,200,000	-794	0
CCP_CDS. SP UL GE CME	0.0000%	-800,000	0	0
CCP_CDS. SP UL ORACLE CORPORAT	0.0000%	-1,000,000	-7,692	0
CCP_CDX. SP UL CDX.EM.43_V1 CM	1.0000%	100,000	0	-1,442
CCP_CDX. SP UL CDX.EM.44 CME	1.0000%	500,000	0	-9,929
CCP_CDX. SP UL CDX.EM.45 CME	1.0000%	600,000	0	-25,390
CCP_CDX. SP UL CDX.NA.IG.44 CM	1.0000%	1,700,000	832	5,985
CCP_CDX. SP UL CDX.NA.IG.45 CM	1.0000%	31,990,000	470,656	296,649
CCP_CDX. SP UL CDX.NA.IG.46 CM	1.0000%	9,200,000	155,665	158,654
CCP_CDX. SP UL CDX.EM.43_V1 CM	0.0000%	-100,000	-2,361	0
CCP_CDX. SP UL CDX.EM.44 CME	0.0000%	-500,000	-10,916	0
CCP_CDX. SP UL CDX.EM.45 CME	0.0000%	-600,000	-25,863	0
CCP_CDX. SP UL CDX.NA.IG.44 CM	0.0000%	-1,700,000	0	0
CCP_CDX. SP UL CDX.NA.IG.45 CM	0.0000%	-31,990,000	0	0
CCP_CDX. SP UL CDX.NA.IG.46 CM	0.0000%	-9,200,000	0	0
CDS. SP UL REPUBLIC OF TURKEY	1.0000%	0	0	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	0	0	0
CDX. SP UL CMBX.NA.AAA.10	0.5000%	489,603	0	82
CDX. SP UL CMBX.NA.AAA.10_1	0.5000%	0	0	0

	Coupon	Units	Cost	Market Value
CDX_SP UL CMBX.NA.AAA.9	0.5000%	5,152	0	1
CDX_SP UL CMBX.NA.AAA.10	0.0000%	-489,603	-75	-82
CDX_SP UL CMBX.NA.AAA.9	0.0000%	-5,152	-1	-1
Total Credit Default Swaps			610,720	402,674
Alternatives				0.35%
Total Alternatives		3,203,202	2,392,826	3,203,202
Cash Equivalent Securities				2.45%
Master Notes/Money Markets				
EGYPT TREASURY BILLS	0.0000%	27,800,000	479,478	429,857
NIGERIA OMO BILL	0.0000%	396,070,000	248,015	245,635
BNY MELLON CASH RESERVE	0.0000%	159,176	159,176	159,176
CASH COLLATERAL HELD AT GS	0.0000%	-40,000	-40,000	-40,000
CASH COLLATERAL HELD AT HSBC	0.0000%	60,000	60,000	60,000
CASH HELD AT HSBC MAURITIUS	0.0000%	-150,000	-150,000	-150,000
CITIGROUP GLOBAL REV REPO	3.6700%	12,000,000	12,000,000	12,000,000
CME CCP COLL HELD AT GSC	0.0000%	343,000	343,000	343,000
FUTURES CASH COLLATERAL HELD	0.0000%	2,628,000	2,628,000	2,628,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	70,000	70,000	70,000
GS ICE CCP COLLAT	0.0100%	553,000	553,000	553,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	3,371,000	3,371,000	3,371,000
MSI CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
REGIONS BANK REV REPO	3.7000%	13,200,000	13,200,000	13,200,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP/ISDA BANK OF AMERICA (BOA)	1.5500%	30,000	30,000	30,000
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	-70,000	-70,000	-70,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-100,000	-100,000	-100,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	-30,000	-30,000	-30,000
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
WELLS FARGO CASH COLLATERAL	0.0100%	0	0	0
WTU CASH SWEEP ACCOUNT	4.3099%	31,937,373	31,937,373	31,937,373
Others (Payables, Receivables, etc.)		0	-43,697,920	-42,135,449
Total of Cash Equivalent Securities			21,081,122	22,591,592
Preferred Securities				0.05%
AGFC CAPITAL TRUST I 144A	5.6847%	100,000	39,976	62,102
BANK OF NEW YORK MELLON CORP/T	4.6250%	425,000	417,222	423,233
Total of Preferred Securities			457,198	485,335
Common Equity				0.06%
DRILLCO HLDG LUX S A	0.0000%	32	0	736
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	167,730
FORSEA HLDGS S A	0.0000%	797	15,300	18,632
PHI GROUP INC/DE	0.0000%	10,134	204,617	323,883
Total of Common Equity			357,654	510,980
Total of FIXED INCOME FUND-I			941,321,416	920,963,614