

FIXED INCOME FUND-I

Coupon

Units

Cost

Market Value

Domestic Fixed Income Securities

74.90%

U.S. Government & Federal Agency Obligations

AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,110	23,624
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,165	20,846
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,344	22,408
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	9,912
CALIFORNIA ST	7.5500%	70,000	102,203	83,084
CALIFORNIA ST	7.3000%	20,000	25,512	22,822
CALIFORNIA ST	7.3500%	20,000	25,639	22,918
CALIFORNIA ST	7.6250%	60,000	77,705	70,862
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,545
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	40,681
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,633
CALIFORNIA ST UNIV REVENUE	2.7190%	40,000	36,509	26,407
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,146
CHICAGO IL TRANSIT AUTH SALES	6.2000%	38,647	43,905	40,570
COMMIT TO PUR FNMA SF MTG	5.0000%	54,400,000	53,322,965	53,448,097
COMMIT TO PUR FNMA SF MTG	4.0000%	43,300,000	41,063,984	40,520,008
COMMIT TO PUR FNMA SF MTG	3.0000%	25,800,000	22,529,648	22,480,266
COMMIT TO PUR FNMA SF MTG	4.5000%	27,100,000	25,795,283	25,938,722
COMMIT TO PUR FNMA SF MTG	5.5000%	0	-3,010	0
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,200,000	2,049,781	2,044,720
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,807	18,551
DALLAS TX AREA RAPID TRANSIT S	2.6130%	45,000	41,790	30,556
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,713
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,268
FHLMC POOL #RA-8482	5.0000%	612,175	593,190	604,609
FHLMC POOL #RA-8573	5.0000%	722,788	700,428	714,582
FHLMC POOL #RA-9796	4.5000%	254,755	243,768	245,114
FHLMC POOL #RJ-1109	5.5000%	1,059,319	1,033,538	1,067,478
FHLMC POOL #RJ-1502	5.5000%	1,085,880	1,089,553	1,092,209
FHLMC POOL #SD-6938	4.5000%	365,076	351,584	351,184
FHLMC POOL #SD-8420	5.5000%	1,088,901	1,085,424	1,096,672
FHLMC POOL #SD-8421	6.0000%	2,182,869	2,194,925	2,234,435
FHLMC POOL #SD-8431	5.5000%	309,439	308,355	311,560
FHLMC POOL #WN-2142	1.8500%	212,000	210,639	186,754
FHLMC POOL #WN-2175	3.0500%	176,000	162,001	163,340
FHLMC POOL #WN-3167	1.9700%	137,643	138,456	117,944
FHLMC MULTICLASS MT	0.8608%	4,333,933	182,285	136,561
FHLMC MULTICLASS MT	1.0088%	1,818,179	134,606	63,532
FHLMC MULTICLASS MT	1.3534%	1,995,911	190,908	78,163
FHLMC MULTICLASS MT	0.8654%	1,269,846	58,932	28,686
FHLMC MULTICLASS MTG 150 A2	3.7100%	815,000	787,166	777,475
FHLMC MULTICLASS MTG 151 A2	3.8000%	262,000	249,952	250,965
FHLMC MULTICLASS MTG 1510 A1	3.5600%	135,777	131,617	132,618
FHLMC MULTICLASS MTG 1511 A1	3.2790%	371,364	363,680	361,469
FHLMC MULTICLASS MTG 1512 A2	2.9880%	150,000	142,587	140,391
FHLMC MULTICLASS MTG 1512 X1	0.9018%	1,436,614	134,022	66,943
FHLMC MULTICLASS MTG 1513 A2	2.7260%	100,000	92,071	92,413
FHLMC MULTICLASS MTG 1517 A1	1.1770%	214,615	215,328	185,812
FHLMC MULTICLASS MTG 1517 A2	1.7160%	110,000	91,170	87,240
FHLMC MULTICLASS MTG 1518 A1	1.1920%	318,472	318,470	275,295
FHLMC MULTICLASS MTG 1519 A1	1.3200%	496,150	496,128	428,940
FHLMC MULTICLASS MTG 152 A1	3.7800%	113,033	109,688	111,410
FHLMC MULTICLASS MTG 1520 A1	2.0070%	174,330	174,330	150,134
FHLMC MULTICLASS MTG 1520 A2	2.4380%	250,000	207,532	205,848
FHLMC MULTICLASS MTG 1521 A2	2.1840%	440,000	344,474	350,327
FHLMC MULTICLASS MTG 154 A1	4.3630%	264,201	264,201	262,842
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,782	149,892
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	96,136	96,657
FHLMC MULTICLASS MTG 160 A2	4.5000%	189,274	189,223	187,871
FHLMC MULTICLASS MTG 161 A2	4.9000%	1,216,000	1,245,178	1,235,871
FHLMC MULTICLASS MTG 162 AM	5.1190%	290,000	296,992	297,960
FHLMC MULTICLASS MTG 163 A1	5.1520%	55,004	55,003	55,775
FHLMC MULTICLASS MTG 163 A2	5.0000%	896,000	907,030	916,150
FHLMC MULTICLASS MTG 163 X1	0.2968%	8,403,943	220,166	192,925
FHLMC MULTICLASS MTG 164 A1	4.7400%	464,520	464,511	469,124
FHLMC MULTICLASS MTG 164 A2	5.0000%	666,909	696,241	681,940
FHLMC MULTICLASS MTG 165 A1	4.6100%	208,193	206,288	209,014
FHLMC MULTICLASS MTG 165 X1	0.5990%	5,224,100	255,709	224,820
FHLMC MULTICLASS MTG 168 A2	4.1300%	205,000	194,183	197,478
FHLMC MULTICLASS MTG 176 A2	4.3850%	560,000	554,491	546,875
FHLMC MULTICLASS MTG 179 A2	4.3200%	1,035,000	1,008,579	1,003,833
FHLMC MULTICLASS MTG 180 A1	4.3500%	2,500,000	2,441,046	2,451,179
FHLMC MULTICLASS MTG 180 A2	4.3500%	2,500,000	2,412,997	2,428,650
FHLMC MULTICLASS MTG 5426 BF	4.4923%	576,735	573,505	578,455
FHLMC MULTICLASS MTG 5426 CF	4.4923%	1,037,773	1,035,347	1,035,402
FHLMC MULTICLASS MTG K058 A1	2.3400%	0	0	0

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K058 A2	2.6530%	69,254	69,058	69,033
FHLMC MULTICLASS MTG K060 AM	3.3000%	418,000	417,095	415,967
FHLMC MULTICLASS MTG K061 A2	3.3470%	632,633	629,096	629,753
FHLMC MULTICLASS MTG K062 A2	3.4130%	392,657	389,476	390,523
FHLMC MULTICLASS MTG K065 A1	2.8640%	7,630	7,594	7,600
FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	151,624
FHLMC MULTICLASS MTG K066 A2	3.1170%	393,912	387,605	389,761
FHLMC MULTICLASS MTG K066 AM	3.2000%	60,000	59,330	59,295
FHLMC MULTICLASS MTG K066 X1	0.7158%	133,889	6,715	606
FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	50,853	51,372
FHLMC MULTICLASS MTG K068 A1	2.9520%	61,310	60,977	61,016
FHLMC MULTICLASS MTG K070 A1	3.0260%	20,448	20,434	20,317
FHLMC MULTICLASS MTG K071 A2	3.2860%	700,000	690,207	689,532
FHLMC MULTICLASS MTG K072 A2	3.4440%	175,000	173,672	172,650
FHLMC MULTICLASS MTG K073 A2	3.3500%	180,000	177,396	177,263
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,293	185,132
FHLMC MULTICLASS MTG K074 A2	3.6000%	95,320	93,274	94,140
FHLMC MULTICLASS MTG K075 AM	3.6500%	50,000	49,574	49,326
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	55,813	55,080
FHLMC MULTICLASS MTG K082 A2	3.9200%	50,000	49,389	49,406
FHLMC MULTICLASS MTG K084 A1	3.7800%	151,338	156,965	150,236
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	63,053	63,379
FHLMC MULTICLASS MTG K087 A2	3.7710%	482,350	475,671	474,525
FHLMC MULTICLASS MTG K088 A2	3.6900%	122,000	118,898	119,708
FHLMC MULTICLASS MTG K089 A2	3.5630%	119,000	114,558	116,384
FHLMC MULTICLASS MTG K089 AM	3.6330%	130,000	127,214	127,129
FHLMC MULTICLASS MTG K090 A2	3.4220%	1,173,000	1,153,211	1,142,712
FHLMC MULTICLASS MTG K092 A1	3.1250%	625,447	617,328	616,364
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	70,485	66,910
FHLMC MULTICLASS MTG K098 A1	2.0460%	598,958	582,316	579,163
FHLMC MULTICLASS MTG K105 A1	1.5360%	352,998	337,537	336,801
FHLMC MULTICLASS MTG K106 A1	1.7830%	916,466	880,126	873,351
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	92,719	93,833
FHLMC MULTICLASS MTG K107 X1	1.5806%	1,022,924	89,826	49,238
FHLMC MULTICLASS MTG K109 X1	1.5626%	1,504,179	89,414	74,589
FHLMC MULTICLASS MTG K110 X1	1.6338%	594,041	52,814	30,018
FHLMC MULTICLASS MTG K111 A1	0.8270%	129,388	129,575	122,052
FHLMC MULTICLASS MTG K111 XAM	1.7984%	1,475,477	231,656	92,788
FHLMC MULTICLASS MTG K112 A2	1.3110%	1,000,000	903,358	889,890
FHLMC MULTICLASS MTG K112 X1	1.4230%	2,475,831	171,954	116,894
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	56,218	57,903
FHLMC MULTICLASS MTG K116 X1	1.4020%	1,335,353	117,973	61,291
FHLMC MULTICLASS MTG K117 A2	1.4060%	1,000,000	900,856	886,929
FHLMC MULTICLASS MTG K118 A2	1.4930%	1,000,000	902,343	888,273
FHLMC MULTICLASS MTG K118 X1	0.9411%	2,234,629	121,508	74,173
FHLMC MULTICLASS MTG K119 A2	1.5660%	200,000	173,435	178,044
FHLMC MULTICLASS MTG K120 X1	1.0213%	1,501,910	115,099	53,251
FHLMC MULTICLASS MTG K121 A1	0.9950%	354,558	354,762	327,388
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	242,573	244,759
FHLMC MULTICLASS MTG K123 A2	1.6210%	74,000	66,058	65,688
FHLMC MULTICLASS MTG K124 A2	1.6580%	500,000	448,946	443,777
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	292,981
FHLMC MULTICLASS MTG K125 X1	0.5685%	5,107,810	164,975	112,109
FHLMC MULTICLASS MTG K127 A2	2.1080%	655,000	589,634	591,942
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	239,704
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	87,494	88,919
FHLMC MULTICLASS MTG K135 A2	2.1540%	728,000	647,537	648,467
FHLMC MULTICLASS MTG K137 A2	2.3470%	260,000	236,192	233,184
FHLMC MULTICLASS MTG K139 A2	2.5900%	160,000	146,892	145,031
FHLMC MULTICLASS MTG K142 A1	2.4000%	967,993	911,609	900,634
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	114,602	120,797
FHLMC MULTICLASS MTG K143 A1	2.7110%	289,529	277,529	271,980
FHLMC MULTICLASS MTG K144 A1	2.8000%	282,458	275,512	267,471
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	65,248	62,662
FHLMC MULTICLASS MTG K145 A1	2.6500%	277,615	267,446	262,116
FHLMC MULTICLASS MTG K146 A1	3.1100%	279,039	272,815	268,511
FHLMC MULTICLASS MTG K148 A2	3.5000%	430,000	411,340	406,240
FHLMC MULTICLASS MTG K151 A3	3.5110%	50,000	48,259	48,301
FHLMC MULTICLASS MTG K154 A1	3.1760%	32,499	32,542	32,368
FHLMC MULTICLASS MTG K154 A2	3.4240%	844,000	810,079	818,251
FHLMC MULTICLASS MTG K154 A3	3.4590%	311,000	307,397	292,527
FHLMC MULTICLASS MTG K155 A1	3.7500%	54,206	54,948	53,483
FHLMC MULTICLASS MTG K156 A1	3.7000%	58,397	57,403	57,461
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,524	240,125
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	802,254	803,315
FHLMC MULTICLASS MTG K157 A2	3.9900%	68,000	64,707	66,675
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	439,954	443,849
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	692,711	702,731
FHLMC MULTICLASS MTG K510 A2	5.0690%	874,000	875,020	883,333
FHLMC MULTICLASS MTG K511 A2	4.8600%	1,100,000	1,109,188	1,107,601
FHLMC MULTICLASS MTG K513 A2	4.7240%	95,000	95,597	95,347
FHLMC MULTICLASS MTG K518 A2	5.4000%	370,000	381,143	377,096
FHLMC MULTICLASS MTG K523 AS	4.1818%	124,673	124,455	124,609
FHLMC MULTICLASS MTG K528 A2	4.5080%	40,000	40,338	39,993
FHLMC MULTICLASS MTG K529 A2	4.7910%	1,353,000	1,374,745	1,364,612

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K529 AS	4.2018%	218,883	218,499	218,515
FHLMC MULTICLASS MTG K530 A2	4.7920%	738,000	745,158	743,746
FHLMC MULTICLASS MTG K531 AS	4.1618%	124,786	124,566	124,574
FHLMC MULTICLASS MTG K535 AS	4.1318%	223,606	223,209	223,216
FHLMC MULTICLASS MTG K543 A2	4.3290%	723,000	722,988	718,478
FHLMC MULTICLASS MTG K546 A2	4.3610%	84,000	83,551	83,580
FHLMC MULTICLASS MTG K738 A2	1.5450%	196,875	194,679	194,538
FHLMC MULTICLASS MTG K741 A2	1.6030%	174,465	170,810	167,953
FHLMC MULTICLASS MTG K741 X1	0.5376%	7,061,669	132,538	49,433
FHLMC MULTICLASS MTG K744 X1	0.8557%	1,853,901	55,907	27,925
FHLMC MULTICLASS MTG K752 A2	4.2840%	15,000	14,871	14,886
FHLMC MULTICLASS MTG K753 A2	4.4000%	290,000	286,961	288,878
FHLMC MULTICLASS MTG K754 AM	4.9400%	870,000	892,288	882,817
FHLMC MULTICLASS MTG K755 A1	4.8700%	940,158	940,153	946,462
FHLMC MULTICLASS MTG K755 A2	5.2030%	1,000,000	1,016,365	1,027,712
FHLMC MULTICLASS MTG K755 AM	4.8890%	200,000	202,711	202,663
FHLMC MULTICLASS MTG K757 A2	4.4560%	50,000	50,350	49,858
FHLMC MULTICLASS MTG K758 A2	4.6800%	805,000	807,132	810,562
FHLMC MULTICLASS MTG K759 A2	4.8000%	500,000	499,558	506,202
FHLMC MULTICLASS MTG K761 A2	4.4000%	1,240,000	1,240,483	1,229,937
FHLMC MULTICLASS MTG K762 A2	4.3600%	350,000	351,110	346,137
FHLMC MULTICLASS MTG K763 A2	4.1700%	560,000	555,600	547,581
FHLMC MULTICLASS MTG K764 A2	4.1200%	670,000	666,641	652,697
FHLMC MULTICLASS MTG K766 A2	4.1800%	3,000,000	2,926,355	2,927,275
FHLMC MULTICLASS MTG KG05 A7	2.5390%	44,928	44,904	44,809
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	313,196	287,968
FHLMC MULTICLASS MTG KG02 A1	2.0440%	29,446	29,953	29,036
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,161,000	1,146,301	1,024,343
FHLMC MULTICLASS MTG KG04 X1	0.8350%	510,678	34,391	15,057
FHLMC MULTICLASS MTG KG06 A2	1.7770%	1,434,000	1,311,380	1,257,634
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	301,582	289,954
FHLMC MULTICLASS MTG KG07 A2	3.1230%	165,000	162,181	152,532
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	172,098	173,917
FHLMC MULTICLASS MTG KG08 A2	4.1340%	684,493	655,224	665,325
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	206,000	202,462	202,072
FHLMC MULTICLASS MTG KGX1 X	0.0954%	11,162,000	106,725	11,952
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	115,421	117,378	113,619
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,404	419,310
FHLMC MULTICLASS MTG KIR2 A1	2.7480%	40,552	40,248	40,246
FHLMC MULTICLASS MTG KIR3 X	0.0572%	6,590,241	54,303	5,592
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	500,165	462,066
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	279,352	282,686	266,252
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,570	292,347
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,357	296,716
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	559,308	545,951
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,032,287	1,039,021
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	473,000	474,838	470,350
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	138,082
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,973	975,303
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	823,000	823,738	829,932
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	1,430,000	1,399,566	1,397,171
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	137,000	136,765	136,366
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	0	0	0
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	619,610
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	101,237	87,834	88,788
FHLMC MULTICLASS MTG KS15 A	5.2640%	980,000	992,365	1,010,947
FHLMC MULTICLASS MTG KSG1 A2	1.5030%	200,000	179,589	177,732
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	325,000	329,146	286,769
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	134,553	135,409
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	894,000	844,389	836,955
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	489,161	494,271
FHLMC MULTICLASS MTG KW06 A2	3.8000%	197,025	201,469	194,763
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,098	94,129
FHLMC MULTICLASS MTG Q027 A2	4.6560%	270,000	269,993	267,763
FHLMC MULTICLASS MTG W5FX AFX	3.2140%	653,000	666,234	640,499
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	8,246
FNMA POOL #0259512	6.0000%	33,688	34,985	33,696
FNMA POOL #0259576	6.0000%	37,143	38,612	37,261
FNMA POOL #0AM8227	3.3170%	175,133	161,207	163,201
FNMA POOL #0AN1833	2.5800%	482,733	465,585	465,930
FNMA POOL #0AN2609	2.6800%	110,000	114,094	101,579
FNMA POOL #0AN8199	3.5000%	771,151	701,157	711,686
FNMA POOL #0BL3435	2.9000%	727,296	735,649	696,040
FNMA POOL #0BL5917	2.4300%	92,853	96,727	79,016
FNMA POOL #0BL6044	2.5100%	95,000	99,539	81,349
FNMA POOL #0BM4774	4.0000%	1,984,347	1,836,311	1,888,248
FNMA POOL #0BM5400	4.0000%	747,400	687,011	714,721
FNMA POOL #0BS3910	2.0800%	600,000	543,051	524,919
FNMA POOL #0BS5506	3.1000%	423,000	413,284	407,564
FNMA POOL #0BS7985	4.7900%	570,000	571,202	568,934
FNMA POOL #0BZ0114	5.1700%	180,000	182,270	182,480
FNMA POOL #0BZ6815	5.1500%	279,771	281,078	281,609
FNMA POOL #0CB5401	4.5000%	748,924	723,482	723,601
FNMA POOL #0CB6417	4.5000%	745,269	719,920	719,298
FNMA POOL #0CB6830	4.5000%	901,239	870,575	868,063

	Coupon	Units	Cost	Market Value
FNMA POOL #0FA1296	4.0000%	2,155,117	2,072,078	2,074,270
FNMA POOL #0FM2984	4.0000%	2,444,485	2,444,371	2,343,970
FNMA POOL #0FS2937	4.0000%	2,210,028	2,130,305	2,129,979
FNMA POOL #0FS3519	4.5000%	919,165	875,168	886,755
FNMA POOL #0FS3838	4.0000%	5,530,422	5,134,827	5,285,360
FNMA POOL #0FS4437	4.5000%	265,981	253,257	257,042
FNMA POOL #0FS5027	4.0000%	1,194,053	1,077,202	1,117,220
FNMA POOL #0FS5365	3.0000%	870,239	797,102	777,897
FNMA POOL #0MA5353	5.5000%	867,481	864,339	874,484
FNMA GTD REMIC P/T 13-M6 1AC	3.2939%	342,997	358,690	330,795
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	94,664	98,059	77,964
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	4,246	4,247	4,235
FNMA GTD REMIC P/T 17-M12 A2	3.0650%	139,434	138,450	137,816
FNMA GTD REMIC P/T 17-M14 A2	2.7762%	63,190	63,890	61,849
FNMA GTD REMIC P/T 17-M15 A2	2.9699%	547,727	538,675	540,703
FNMA GTD REMIC P/T 17-M3 A2	2.4769%	30,180	30,221	29,935
FNMA GTD REMIC P/T 18-M1 A2	2.9821%	1,154,908	1,137,766	1,134,711
FNMA GTD REMIC P/T 18-M10 A2	3.3541%	177,418	175,690	174,178
FNMA GTD REMIC P/T 18-M12 A2	3.6541%	581,948	572,512	566,084
FNMA GTD REMIC P/T 18-M14 A2	3.5774%	179,129	174,937	176,024
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	195,909	197,233	190,445
FNMA GTD REMIC P/T 18-M3 A2	3.0742%	76,699	73,706	73,628
FNMA GTD REMIC P/T 18-M7 A2	3.0313%	87,229	85,741	85,490
FNMA GTD REMIC P/T 18-M8 A2	3.3015%	226,863	221,867	222,710
FNMA GTD REMIC P/T 19-M1 A2	3.5601%	73,696	73,020	72,424
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	803,157	754,442	760,893
FNMA GTD REMIC P/T 19-M2 A2	3.6261%	62,921	60,597	61,827
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	774,736	757,768	710,166
FNMA GTD REMIC P/T 19-M31 X2A	1.3101%	1,972,233	177,193	43,292
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	389,231	381,167	375,200
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	319,832	324,403	308,537
FNMA GTD REMIC P/T 20-M1 A2	2.4440%	1,000,000	940,980	940,651
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	171,990	166,637
FNMA GTD REMIC P/T 20-M27 X	0.8144%	1,641,401	93,355	59,184
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,281	224,850
FNMA GTD REMIC P/T 20-M46 A2	1.3230%	24,174	21,891	21,813
FNMA GTD REMIC P/T 20-M48 A2	1.4500%	1,746,017	1,570,484	1,542,304
FNMA GTD REMIC P/T 20-M53 A2	1.6830%	53,000	46,144	45,214
FNMA GTD REMIC P/T 21-M11 A2	1.4569%	23,000	19,391	20,068
FNMA GTD REMIC P/T 21-M13 A2	1.5979%	458,000	456,342	402,173
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	360,366	345,385	310,534
FNMA GTD REMIC P/T 21-M2S A2	1.8074%	500,000	500,815	440,374
FNMA GTD REMIC P/T 21-M3G A2	1.2443%	948,779	940,112	829,491
FNMA GTD REMIC P/T 21-M7 A1	1.7077%	77,369	77,610	74,290
FNMA GTD REMIC P/T 22-M1 A1	1.6690%	363,491	361,577	340,489
FNMA GTD REMIC P/T 22-M1 A2	1.6690%	496,000	486,774	430,184
FNMA GTD REMIC P/T 22-M10 A2	1.9268%	1,434,618	1,281,021	1,260,410
FNMA GTD REMIC P/T 22-M11 A2	2.9670%	68,858	67,084	67,730
FNMA GTD REMIC P/T 22-M13 A1	2.5865%	320,770	309,028	305,364
FNMA GTD REMIC P/T 22-M1G A1	1.5313%	105,973	104,805	101,291
FNMA GTD REMIC P/T 22-M1G A2	1.5313%	695,000	662,827	607,955
FNMA GTD REMIC P/T 22-M1S A2	2.0819%	160,000	141,005	140,888
FNMA GTD REMIC P/T 22-M2S A2	3.7557%	321,432	303,778	308,343
FNMA GTD REMIC P/T 22-M3 A2	1.7072%	27,000	23,832	23,390
FNMA GTD REMIC P/T 22-M5 A1	2.3339%	861,033	803,721	808,320
FNMA GTD REMIC P/T 22-M8 A2	1.9360%	400,000	373,628	350,850
FNMA GTD REMIC P/T 23-M1 1A	3.4493%	341,388	320,731	327,745
FNMA GTD REMIC P/T 23-M1 1A1	3.4493%	159,587	156,027	157,555
FNMA GTD REMIC P/T 23-M1 1A2	3.4493%	443,000	435,068	425,696
FNMA GTD REMIC P/T 23-M1 1A3	3.4493%	2,000,000	1,873,229	1,885,273
FNMA GTD REMIC P/T 23-M1 2A1	3.9462%	214,617	210,667	205,685
FNMA GTD REMIC P/T 23-M1S A2	4.4970%	499,918	498,721	497,196
FNMA GTD REMIC P/T 23-M2 3A2	1.9404%	500,000	431,378	434,242
FNMA GTD REMIC P/T 23-M4 A2	3.7667%	720,920	673,036	692,400
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	432,226	424,610	431,729
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	1,193,000	1,141,912	1,173,265
FNMA GTD REMIC P/T 23-M6 A2	4.1720%	243,733	239,911	242,136
FNMA GTD REMIC P/T 23-M8 A2	4.4757%	1,670,000	1,632,567	1,662,591
FNMA GTD REMIC P/T 24-38 FA	4.3923%	437,777	434,320	439,410
FNMA GTD REMIC P/T 24-54 FC	4.5861%	382,659	354,537	385,155
FNMA GTD REMIC P/T 25-M1 A2	4.7000%	590,000	592,900	588,869
FNMA GTD REMIC P/T 25-M4 A2	4.3080%	693,000	686,467	677,916
FNMA GTD REMIC P/T 26-M5 2A	4.5025%	590,000	585,394	581,493
GNMA GTD REMIC P/T 12-147 AK	3.0146%	12,861	12,832	12,063
GNMA GTD REMIC P/T 13-15 AC	1.8380%	11,992	12,014	9,854
GNMA GTD REMIC P/T 14-105 VA	3.5000%	40,309	39,678	40,171
GNMA GTD REMIC P/T 14-92 KV	3.0000%	218,410	223,212	207,015
GNMA GTD REMIC P/T 15-59 PA	2.7500%	33,895	30,301	30,058
GNMA GTD REMIC P/T 15-78 AC	2.9819%	5,085	5,083	4,778
GNMA GTD REMIC P/T 16-36 IO	0.6427%	59,324	4,089	1,584
GNMA GTD REMIC P/T 17-190 AD	2.6000%	17,059	16,211	14,345
GNMA GTD REMIC P/T 18-118 AE	3.2000%	17,781	18,124	16,425
GNMA GTD REMIC P/T 18-123 V	3.1000%	74,125	74,278	71,181
GNMA GTD REMIC P/T 18-170 V	3.2500%	21,470	21,513	20,380
GNMA GTD REMIC P/T 18-25 V	2.6000%	92,942	90,482	80,706

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 18-39 IO	0.2435%	3,354,477	70,818	71,275
GNMA GTD REMIC P/T 19-147 V	2.0000%	79,220	77,127	65,567
GNMA GTD REMIC P/T 19-34 VA	2.5000%	232,152	206,235	206,594
GNMA GTD REMIC P/T 19-37 V	3.0000%	39,664	38,693	38,722
GNMA GTD REMIC P/T 19-53 V	2.7500%	126,023	127,229	119,782
GNMA GTD REMIC P/T 20-106 EA	1.7500%	246,902	208,435	208,328
GNMA GTD REMIC P/T 20-14 AE	2.6000%	254,461	212,439	207,913
GNMA GTD REMIC P/T 20-159 IO	1.0044%	907,561	83,240	63,499
GNMA GTD REMIC P/T 21-54 A	1.3000%	714,834	522,345	518,319
GNMA GTD REMIC P/T 21-85 V	1.7500%	76,805	65,908	64,692
GNMA GTD REMIC P/T 22-202 V	3.0000%	340,082	322,190	303,974
GNMA GTD REMIC P/T 22-54 V	2.0000%	285,354	264,953	236,036
GNMA GTD REMIC P/T 23-118 BA	3.7514%	258,196	226,717	231,598
GNMA GTD REMIC P/T 23-16 V	3.5000%	256,083	247,126	236,438
GNMA GTD REMIC P/T 23-194 BA	3.8870%	210,763	193,533	187,593
GNMA GTD REMIC P/T 23-31 AD	3.6000%	537,992	495,034	493,661
GNMA GTD REMIC P/T 23-44 V	4.0000%	104,845	103,899	98,245
GNMA GTD REMIC P/T 23-74 V	4.0000%	96,497	91,917	89,054
GNMA GTD REMIC P/T 24-124 A	4.2500%	273,896	267,420	265,045
GNMA GTD REMIC P/T 24-29 AD	4.5000%	294,532	280,912	288,275
GNMA GTD REMIC P/T 24-31 KE	4.2500%	181,465	172,680	171,331
GNMA GTD REMIC P/T 24-70 AB	4.5000%	381,215	357,323	364,952
GNMA GTD REMIC P/T 24-88 A	3.0000%	419,590	383,656	392,386
GNMA GTD REMIC P/T 25-125 JA	5.0000%	413,184	418,228	412,769
GNMA GTD REMIC P/T 25-15 AC	4.5000%	272,919	263,023	263,840
GNMA GTD REMIC P/T 25-153 V	4.6500%	587,490	592,371	573,512
GNMA GTD REMIC P/T 25-19 AB	4.5000%	274,401	264,549	266,281
GNMA GTD REMIC P/T 25-54 AM	5.0000%	350,000	352,124	345,508
GNMA GTD REMIC P/T 25-88 AT	5.0000%	545,347	541,803	541,591
GNMA GTD REMIC P/T 25-94 VA	4.7500%	474,735	469,740	463,905
GNMA GTD REMIC P/T 26-13 JE	4.0000%	996,037	934,544	924,165
GNMA GTD REMIC P/T 26-69 AD	4.7500%	519,665	505,970	505,219
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	135,000	134,998	119,559
ILLINOIS ST	7.3500%	64,286	68,980	68,712
ILLINOIS ST	5.1000%	318,954	327,399	322,220
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,481
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	13,819	10,830
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	10,000	10,001	10,059
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	10,119
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	34,905	30,949
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,636	10,299
MET TRANSPRTN AUTH NY REVENUE	6.6680%	80,000	98,431	86,360
MICHIGAN ST FIN AUTH REVENUE	3.3840%	70,000	65,938	57,863
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	101,000	126,485	115,256
NEW YORK CITY NY MUNI WTR FIN	5.9520%	50,000	59,456	50,103
NEW YORK NY	5.8280%	40,000	40,146	40,521
NEW YORK NY	5.3920%	50,000	49,649	48,107
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	22,707	20,315
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,595
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,366
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	12,884
PORT AUTH OF NEW YORK & NEW JE	5.6470%	40,000	45,359	41,958
PORT AUTH OF NEW YORK & NEW JE	4.4580%	30,000	28,629	25,449
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	4,017
SALES TAX SECURITIZATION CORP	3.2380%	50,000	48,188	41,417
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	30,000	34,259	30,995
SAN ANTONIO TX ELEC & GAS REVE	5.5690%	80,000	79,976	79,575
SAN ANTONIO TX ELEC & GAS REVE	5.4690%	60,000	60,021	60,325
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,377	5,044
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	30,000	27,593	22,686
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,332	10,595
TEXAS ST	4.6810%	10,000	10,896	9,385
TEXAS TRANSPRTN COMMISSION ST	5.1780%	20,000	21,033	20,404
U S TREASURY BD CPN STRIP	0.0000%	900,000	378,675	394,918
U S TREASURY BOND	5.0000%	900,000	896,790	906,750
U S TREASURY BOND	2.0000%	11,069,000	6,558,410	6,305,121
U S TREASURY BOND	3.0000%	474,000	351,683	350,294
U S TREASURY BOND	4.5000%	230,000	222,927	214,107
U S TREASURY BOND	3.7500%	157,000	140,208	139,546
U S TREASURY BOND	1.3750%	1,190,000	840,051	769,270
U S TREASURY BOND	1.8750%	6,400,000	3,957,190	3,747,355
U S TREASURY BOND	1.7500%	6,414,000	5,142,886	4,298,883
U S TREASURY BOND	4.6250%	7,559,000	7,494,536	7,235,449
U S TREASURY BOND	2.7500%	2,500,000	1,960,461	1,762,305
U S TREASURY BOND	3.1250%	7,500,000	6,134,603	5,935,799
U S TREASURY BOND	2.8750%	300,000	234,854	213,059
U S TREASURY BOND	2.3750%	4,338,000	4,737,087	2,712,945
U S TREASURY BOND	3.3750%	2,700,000	2,133,613	2,111,801
U S TREASURY BOND	3.8750%	1,300,000	1,332,737	1,151,871
U S TREASURY BOND	4.7500%	8,435,100	8,433,978	8,183,774
U S TREASURY BOND	4.2500%	1,775,000	1,618,952	1,584,742
U S TREASURY BOND	4.1250%	271,000	253,156	236,723
U S TREASURY BOND	4.8750%	58,112,000	58,955,612	57,669,350
U S TREASURY BOND	1.6250%	1,900,000	1,013,422	993,121
U S TREASURY NOTE	4.0000%	950,000	931,948	918,977

	Coupon	Units	Cost	Market Value
U S TREASURY NOTE	3.7500%	6,103,000	6,007,414	5,986,441
U S TREASURY NOTE	1.8750%	1,800,000	1,702,244	1,587,867
U S TREASURY NOTE	3.5000%	4,140,100	4,074,545	4,037,539
U S TREASURY NOTE	2.8750%	11,929,000	11,784,680	11,074,865
U S TREASURY NOTE	3.6250%	3,941,000	3,921,723	3,904,977
U S TREASURY NOTE	0.6250%	800,000	693,987	698,969
U S TREASURY NOTE	3.8750%	16,333,000	16,254,678	16,010,610
U S TREASURY NOTE	4.2500%	22,032,000	22,098,311	21,762,444
U S TREASURY NOTE	4.1250%	4,980,000	4,913,654	4,858,613
U S TREASURY NOTE	4.3750%	3,843,000	3,874,083	3,834,397
U S TREASURY NOTE	4.8750%	6,947,000	7,100,602	7,110,591
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,456
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,559
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,266
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,143
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	80,000	97,554	84,129
UNIV OF CALIFORNIA REVENUES	4.8580%	20,000	18,010	16,573
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,203
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	7,851
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,625
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	4,789
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	9,237
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	5,694
US TREAS-CPI INFLAT	1.8750%	1,154,480	1,164,002	1,128,826
US TREAS-CPI INFLAT	1.7500%	974,763	980,712	952,371
US TREAS-CPI INFLAT	2.3750%	574,141	537,333	528,642
US TREAS-CPI INFLAT	2.1250%	14,885,364	15,222,923	14,853,002
US TREAS-CPI INFLAT	1.1250%	485,801	483,972	471,685
Total of U.S. Government & Federal Agency Obligations			505,960,849	494,939,686

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	4.6500%	100,000	99,760	97,093
ABBOTT LABORATORIES	4.9000%	915,000	866,843	841,374
ABBVIE INC	3.2000%	800,000	822,356	766,032
ABBVIE INC	4.2500%	18,000	14,413	14,694
ABBVIE INC	4.4000%	290,000	301,522	254,949
ABBVIE INC	4.0500%	10,000	8,698	8,812
ABBVIE INC	4.8750%	23,000	23,225	23,253
ABBVIE INC	5.0500%	55,000	55,033	55,593
ACADEMY LTD 144A	5.8750%	435,000	456,255	435,007
ACADIA HEALTHCARE CO INC 144A	5.0000%	85,000	82,954	83,674
ACADIA HEALTHCARE CO INC 144A	7.3750%	255,000	257,399	262,503
ACCENTURE CAPITAL INC	4.5000%	155,000	154,233	148,641
ACCENTURE CAPITAL INC	4.2500%	160,000	156,910	156,129
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	214,253
ACE SECURITIES CORP HOM HE3 M4	4.7839%	285,929	283,942	266,493
ADP/CDK GLOBAL 4/26 SUBSEQUENT	0.0000%	0	0	0
ADP/CDK GLOBAL 5/24 TLB	0.0000%	224,851	218,965	113,718
ADT SECURITY CORP/THE 144A	5.8750%	380,000	379,966	373,300
ADVANCE AUTO PARTS INC 144A	7.3750%	355,000	359,141	367,947
ADVANCE AUTO PARTS INC 144A	7.0000%	215,000	220,155	220,447
ADVISOR GROUP /OSAIC 1/26 COV-	0.0000%	115,000	113,863	113,361
AEP TEXAS INC	5.2000%	12,000	11,924	11,836
AEP TEXAS INC	5.4000%	300,000	299,641	304,924
AEP TEXAS INC	5.4500%	20,000	20,247	20,390
AEP TRANSMISSION CO LLC	5.3750%	177,000	176,972	179,881
AES CORP/THE	5.2000%	38,000	37,980	38,216
AES CORP/THE 144A	3.9500%	600,000	572,399	574,767
AGILENT TECHNOLOGIES INC	2.3000%	77,000	70,906	69,170
AHEAD DB HOLDINGS LLC 144A	6.6250%	265,000	264,492	264,856
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,100
AIR PRODUCTS AND CHEMICALS INC	2.7000%	10,000	7,372	7,400
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,578	8,841
AIRBNB INC	5.2500%	220,000	219,686	219,089
ALABAMA POWER CO	3.0000%	25,000	20,314	15,932
ALABAMA POWER CO	3.0500%	40,000	39,238	36,679
ALABAMA POWER CO	5.8500%	10,000	9,992	10,504
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	113,773	112,907	113,729
ALASKA AIRLINES INC 144A	6.5000%	355,000	354,741	356,864
ALBERTSONS COS INC / SAFE 144A	5.7500%	400,000	397,218	380,938
ALBERTSONS COS INC / SAFE 144A	5.6250%	300,000	299,993	290,042
ALLEGHANY CORP	3.2500%	25,000	19,536	16,579
ALLEGHANY CORP	4.9000%	10,000	9,807	8,990
ALLEGION US HOLDING CO INC	3.5500%	500,000	490,865	493,403
ALLIANT HOLDINGS INTERMED 144A	5.8750%	75,000	75,009	73,301
ALLIANT HOLDINGS INTERMED 144A	6.7500%	86,000	85,753	86,687
ALLIANT HOLDINGS INTERMED 144A	7.3750%	225,000	226,768	223,325
ALLIANT HOLDINGS INTERMED 144A	7.0000%	280,000	286,425	284,552
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	910,000	928,243	951,299
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,238
ALLY FINANCIAL INC	8.0000%	574,000	639,993	639,285

	Coupon	Units	Cost	Market Value
ALLY FINANCIAL INC	5.5480%	114,000	113,050	113,058
ALPHA GENERATION LLC 144A	6.2500%	135,000	134,002	132,838
ALPHA GENERATION LLC 144A	6.7500%	280,000	283,952	285,153
ALPHABET INC	2.2500%	444,000	250,564	222,003
ALPHABET INC	5.7000%	104,000	103,730	99,828
ALPHABET INC	5.2500%	117,000	113,157	109,413
ALPHABET INC	2.0500%	10,000	9,209	5,340
ALPHABET INC	4.3750%	20,000	19,717	19,697
ALPHABET INC	5.3000%	65,000	63,424	59,611
ALPHABET INC	4.8000%	100,000	98,536	98,305
ALPHABET INC	5.6500%	410,000	412,385	404,553
ALPHABET INC	6.1250%	100,000	136,379	125,755
ALTERNATIVE LOAN TRUS OA11 A1B	4.2189%	58,232	52,086	57,807
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	210,771	138,555	92,712
ALTERNATIVE LOAN TRUST 2 58 A1	4.4241%	161,599	146,984	154,785
ALTERNATIVE LOAN TRUST 27 2A1	4.7538%	31,431	32,671	27,249
ALTERNATIVE LOAN TRUST OA1 2A1	4.2041%	30,917	24,420	29,442
ALTERNATIVE LOAN TRUST OH1 A1D	4.0489%	116,786	78,146	104,739
AMAZON.COM INC	2.7000%	130,000	70,092	70,478
AMAZON.COM INC	4.8750%	61,000	60,807	60,049
AMAZON.COM INC	5.8000%	37,000	36,827	36,764
AMAZON.COM INC	5.6500%	30,000	29,842	29,698
AMC GLOBAL MEDIA INC 144A	10.5000%	160,000	163,561	164,465
AMEREN CORP	5.0000%	15,000	14,983	15,124
AMEREN ILLINOIS CO	1.5500%	45,000	43,762	39,566
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	10,021
AMEREN ILLINOIS CO	4.5000%	15,000	15,732	12,679
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	13,653
AMEREN ILLINOIS CO	4.1500%	20,000	16,243	16,350
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,298
AMEREN ILLINOIS CO	3.8500%	73,000	68,773	69,392
AMEREN ILLINOIS CO	5.6250%	95,000	96,822	93,327
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	65,890	64,682	62,920
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	202,327	193,084	185,928
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	134,885	128,577	126,486
AMERICAN AIRLINES 5/26 TLB	0.0000%	395,000	391,950	389,735
AMERICAN AIRLINES INC 144A	7.2500%	405,000	406,939	409,925
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	80,155
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	13,514
AMERICAN ELECTRIC POWER CO INC	3.8750%	575,000	550,325	568,688
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	9,190
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	83,501	84,327
AMERICAN EXPRESS CO	5.6250%	35,000	35,216	35,815
AMERICAN EXPRESS CO	5.0980%	79,000	79,041	79,315
AMERICAN EXPRESS CO	5.4420%	90,000	90,000	91,837
AMERICAN EXPRESS CO	4.7310%	202,000	202,212	202,520
AMERICAN HOMES 4 RENT LP	5.5000%	145,000	145,083	146,806
AMERICAN INTERNATIONAL GROUP I	4.8500%	70,000	70,027	70,350
AMERICAN INTERNATIONAL GROUP I	5.1250%	150,000	150,993	151,009
AMERICAN INTERNATIONAL GROUP I	5.4500%	32,000	33,087	32,636
AMERICAN TOWER CORP	3.3750%	100,000	99,699	99,723
AMERICAN TOWER CORP	3.5500%	200,000	198,272	198,248
AMERICAN TOWER CORP	2.9500%	250,000	164,737	156,867
AMERICAN TOWER CORP	5.2000%	163,000	163,010	165,133
AMERICAN TOWER CORP	5.8000%	43,000	43,127	44,059
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	24,054
AMERICAN WATER CAPITAL CORP	3.2500%	184,000	154,295	124,025
AMERICAN WATER CAPITAL CORP	3.4500%	59,000	53,273	41,503
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	23,936
AMERICAN WATER CAPITAL CORP	4.2000%	45,000	39,009	36,293
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,746	29,534
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,954	26,801
AMERIGAS PARTNERS LP / AM 144A	6.8750%	115,000	115,001	116,435
AMERIGAS PARTNERS LP / AM 144A	9.3750%	515,000	524,903	526,628
AMGEN INC	4.9500%	50,000	50,108	46,579
AMGEN INC	3.1500%	32,000	26,680	24,949
AMGEN INC	5.2500%	800,000	815,047	814,849
AMGEN INC	5.1500%	116,000	116,277	117,105
AMGEN INC	5.6000%	50,000	51,451	49,699
AMGEN INC	4.4000%	115,000	91,275	97,427
AMGEN INC	3.3500%	20,000	18,454	18,559
AMGEN INC	5.6500%	72,000	70,263	70,078
AMN HEALTHCARE INC 144A	6.5000%	70,000	70,024	70,426
AMNEAL PHARMACEUTICALS LL 144A	6.8750%	395,000	404,755	410,014
AMPHENOL CORP	5.3000%	205,000	202,315	194,539
ANALOG DEVICES INC	2.1000%	160,000	141,448	140,851
ANALOG DEVICES INC	2.8000%	25,000	24,843	18,164
ANTARES HOLDINGS LP 144A	2.7500%	500,000	499,638	492,786
ANTARES HOLDINGS LP 144A	6.5000%	250,000	252,608	250,447
ANTERO RESOURCES CORP	5.4000%	350,000	350,310	344,483
ANYWHERE REAL ESTATE GROU 144A	5.2500%	50,000	42,048	48,254
ANYWHERE REAL ESTATE GROU 144A	5.7500%	300,000	288,484	298,403
ANYWHERE REAL ESTATE GROU 144A	7.0000%	330,000	312,030	332,589
AON NORTH AMERICA INC	5.1250%	400,000	399,820	401,450
AON NORTH AMERICA INC	5.4500%	205,000	210,023	209,138

	Coupon	Units	Cost	Market Value
API GROUP DE INC 144A	5.7500%	125,000	123,439	123,580
APOLLO DEBT SOLUTIONS BDC	6.5500%	200,000	199,913	201,713
APOLLO DEBT SOLUTIONS BDC	6.7000%	200,000	200,006	203,871
APPALACHIAN POWER CO	4.5000%	60,000	57,826	49,395
APPALACHIAN POWER CO	5.6500%	10,000	9,971	10,273
APPLE INC	2.8000%	990,000	578,539	565,829
APPLE INC	2.5500%	17,000	13,350	9,143
APPLE INC	2.8500%	5,000	4,957	2,886
APPLOVIN CORP	5.5000%	200,000	202,331	201,808
APPLOVIN CORP	5.3750%	230,000	233,504	233,208
ARCHES BUYER INC 144A	4.2500%	365,000	340,007	357,691
ARCHES BUYER INC 144A	6.1250%	274,000	264,835	269,888
ARCHROCK SERVICES LP / AR 144A	6.0000%	115,000	115,156	114,309
ARCONIC 1/25 COV-LITE TLB	0.0000%	60,303	60,303	60,453
ARES CAPITAL CORP	3.2000%	112,000	97,950	98,274
ARES CAPITAL CORP	2.8750%	85,000	80,883	81,328
ARES CAPITAL CORP	5.2500%	135,000	131,314	131,165
ARES CAPITAL CORP	5.1000%	110,000	108,701	106,409
ARES CAPITAL CORP	2.1500%	327,000	326,589	326,667
ARES CAPITAL CORP	5.8000%	52,000	51,467	51,530
ARES CAPITAL CORP	5.9500%	161,000	161,009	162,618
ARES FINANCE CO II LLC 144A	3.2500%	100,000	99,903	93,707
ARES MANAGEMENT CORP	6.3750%	600,000	599,395	620,754
ARES STRATEGIC INCOME FUND	4.8500%	400,000	397,989	391,853
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	21,859
ARIZONA PUBLIC SERVICE CO	4.5000%	40,000	39,073	34,852
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,023	135,486
ARTHUR J GALLAGHER & CO	5.1500%	105,000	104,720	104,256
ARTHUR J GALLAGHER & CO	5.5500%	164,000	159,279	155,427
ASCENSION HEALTH	4.0780%	36,000	35,970	35,667
ASCENSION HEALTH	4.9230%	13,000	12,966	12,839
ASCENSION HEALTH	4.2940%	50,000	49,906	49,253
ASCENT RESOURCES UTICA HO 144A	6.6250%	125,000	125,016	126,419
ASHTAD CAPITAL INC 144A	4.2500%	400,000	396,735	391,622
ASSURANT INC	3.7000%	90,000	81,501	86,108
ASSURANT INC	2.6500%	178,000	150,885	156,125
ASSURANT INC	4.9000%	24,000	23,482	24,025
ASSURANT INC	5.5500%	21,000	21,149	20,892
ASURION 2/26 B14 COV-LITE TLB	0.0000%	365,000	1,750	1,825
ASURION 7/21 2ND LIEN TLB4	0.0000%	840,000	841,300	829,080
ASURION LLC/ ASURION CO-I 144A	8.0000%	20,000	20,000	20,151
AT&T INC	3.8000%	602,000	641,935	401,763
AT&T INC	3.5000%	264,000	185,825	178,115
AT&T INC	2.7500%	210,000	210,914	190,995
AT&T INC	5.7000%	120,000	118,239	111,552
AT&T INC	5.2500%	90,000	89,667	88,380
AT&T INC	6.2000%	20,000	20,000	19,770
AT&T INC	4.7500%	50,000	49,620	48,928
AT&T INC	4.6500%	111,000	120,489	94,069
AT&T INC	3.5500%	119,000	81,885	76,629
AT&T INC	2.3000%	392,000	382,185	384,378
AT&T INC	4.3500%	30,000	29,626	29,804
AT&T INC	6.3000%	25,000	24,891	24,777
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	0	0	0
ATMOS ENERGY CORP	5.9000%	10,000	10,426	10,609
ATMOS ENERGY CORP	4.1250%	50,000	48,474	41,831
AUTOMATIC DATA PROCESSING INC	4.4500%	162,000	157,575	157,863
AUTOZONE INC	6.5500%	10,000	10,635	10,845
AUTOZONE INC	4.5000%	41,000	41,034	40,972
AUTOZONE INC	5.2000%	55,000	55,052	55,377
AUTOZONE INC	5.4000%	95,000	95,091	96,604
AUTOZONE INC	5.0500%	20,000	19,999	20,005
AVANGRID INC	3.8000%	35,000	35,030	34,081
AVIATION CAPITAL GROUP LL 144A	6.2500%	100,000	101,359	102,264
AVIATION CAPITAL GROUP LL 144A	5.3750%	300,000	301,470	303,494
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,918	607,636
BAKER HUGHES HOLDINGS LLC / BA	5.0000%	200,000	199,287	195,620
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,887	25,170
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	22,791	21,588
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	600,000	541,260	551,988
BANK OF AMERICA CORP	4.0830%	22,000	26,445	17,421
BANK OF AMERICA CORP	2.6760%	20,000	14,395	14,518
BANK OF AMERICA CORP	2.6870%	40,000	35,860	36,233
BANK OF AMERICA CORP	3.3110%	45,000	45,798	34,885
BANK OF AMERICA CORP	2.9720%	85,000	79,497	67,741
BANK OF AMERICA CORP	4.7500%	68,000	63,844	60,612
BANK OF AMERICA CORP	3.7050%	1,000	990	993
BANK OF AMERICA CORP	4.6230%	319,000	319,240	318,846
BANK OF AMERICA CORP	4.9480%	79,000	79,133	79,326
BANK OF AMERICA CORP	6.2040%	50,000	50,000	51,051
BANK OF AMERICA CORP	5.9330%	600,000	600,000	601,761
BANK OF AMERICA CORP	2.5510%	15,000	14,534	14,831
BANK OF AMERICA CORP	4.3760%	2,300,000	2,291,019	2,297,564
BANK OF AMERICA CORP	2.8310%	95,000	65,044	59,588
BANK OF AMERICA CORP	5.4250%	135,000	134,949	135,410

	Coupon	Units	Cost	Market Value
BANK OF AMERICA CORP	5.4890%	140,000	140,000	139,446
BANK OF AMERICA CORP	4.6766%	1,100,000	1,100,000	1,107,245
BANK OF AMERICA CORP	6.2500%	229,000	229,194	231,751
BANK OF AMERICA CORP	6.1250%	130,000	130,537	131,155
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,620	5,790
BANK OF NEW YORK MELLON CORP/T	4.7060%	40,000	39,886	39,345
BANK OF NEW YORK MELLON CORP/T	5.8020%	14,000	14,103	14,244
BANK OF NEW YORK MELLON CORP/T	6.3170%	12,000	12,491	12,437
BANK OF NEW YORK MELLON CORP/T	4.4410%	469,000	469,113	469,093
BANK OF NEW YORK MELLON CORP/T	5.6250%	80,000	79,797	79,847
BANK5 2025-5YR19 5YR19 A2	4.7930%	1,100,000	1,110,914	1,095,744
BANNER HEALTH	3.1810%	5,000	5,000	3,347
BANNER HEALTH	2.9130%	6,000	6,000	3,656
BANNER HEALTH	2.9070%	9,000	9,000	6,430
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	358,456
BAYER US FINANCE II LLC 144A	4.3750%	2,250,000	2,262,884	2,225,945
BAYER US FINANCE LLC 144A	6.2500%	200,000	202,294	206,518
BAYER US FINANCE LLC 144A	6.1250%	500,000	500,210	502,573
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	7,606
BEACON MOBILITY CORP 144A	7.2500%	165,000	165,016	171,267
BEAR STEARNS ALT-A TRUST 2 2A3	4.8324%	40,527	39,220	37,052
BEAR STEARNS ASSET BACK HE7 M3	5.6389%	39,979	31,187	39,993
BEIGNET INVESTOR LLC 144A	6.5810%	1,003,000	1,003,009	1,023,213
BELLRING BRANDS INC 144A	7.0000%	550,000	553,257	549,886
BENCHMARK 2018-B5 MORTGA B5 A2	4.0765%	848,141	838,390	846,162
BENCHMARK 2025-V19 MORT V19 A3	5.2490%	1,100,000	1,132,761	1,114,189
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	167,751	147,235
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,738	24,383
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,565	40,557
BETH ISRAEL LAHEY HEALTH INC	3.0800%	66,000	61,116	42,215
BGC GROUP INC	6.1500%	594,000	608,049	606,124
BIOGEN INC	5.7500%	50,000	50,312	52,108
BIOGEN INC	6.4500%	25,000	24,914	26,726
BIOMARIN PHARMACEUTICAL I 144A	5.5000%	285,000	286,371	279,997
BIO-RAD LABORATORIES INC	3.7000%	72,000	67,535	66,946
BLACK HILLS CORP	6.0000%	10,000	9,983	10,391
BLACK HILLS CORP	4.3500%	30,000	30,063	28,554
BLACK HILLS CORP	5.9500%	300,000	299,643	305,894
BLACKSTONE SECURED LENDING FUN	5.3000%	95,000	94,435	92,384
BLOCK COMMUNICATIONS INC 144A	10.2500%	305,000	296,810	278,957
BLOCK INC 144A	5.6250%	500,000	500,525	501,251
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	208,407	199,754
BLUE OWL CAPITAL CORP	6.4500%	200,000	199,793	202,578
BLUE OWL FINANCE LLC	6.2500%	400,000	411,563	391,618
BLUE OWL TECHNOLOGY FINANCE CO	6.1250%	100,000	98,924	96,656
BLUE RACER MIDSTREAM LLC 144A	7.2500%	115,000	114,986	118,974
BLUE RACER MIDSTREAM LLC 144A	7.0000%	130,000	129,987	133,258
BLUELINX HOLDINGS INC 144A	6.0000%	471,000	458,576	465,397
BMW US CAPITAL LLC 144A	4.6000%	375,000	375,741	375,755
BOSTON GAS CO 144A	3.0010%	104,000	102,873	98,556
BOSTON SCIENTIFIC CORP	6.2500%	40,000	42,654	43,617
BP CAPITAL MARKETS AMERICA INC	3.0600%	60,000	45,284	45,228
BRIDGECREST LENDING AUTO 1 A2	4.1000%	89,174	89,173	89,158
BRISTOL-MYERS SQUIBB CO	2.5500%	57,000	35,123	33,597
BRIXMOR OPERATING PARTNERSHIP	4.1250%	150,000	145,150	147,780
BROADCOM INC	2.6000%	300,000	299,499	260,780
BROADCOM INC	3.4590%	270,000	269,494	269,624
BROADCOM INC	3.4190%	800,000	799,871	729,269
BROADCOM INC 144A	3.1870%	400,000	397,363	335,142
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	432,000	379,490	386,050
BROOKLYN UNION GAS CO/THE 144A	6.4150%	83,000	87,401	85,382
BROWN & BROWN INC	2.3750%	67,000	58,674	59,455
BROWN & BROWN INC	4.2000%	11,000	9,720	10,458
BROWN & BROWN INC	5.6500%	105,000	104,888	106,364
BUCKEYE PARTNERS LP	5.6000%	145,000	126,823	129,375
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	113,850
BUCKEYE PARTNERS LP 144A	6.8750%	265,000	268,020	270,523
BURLINGTON NORTHERN SANTA FE L	5.4000%	150,000	157,051	150,282
BURLINGTON NORTHERN SANTA FE L	5.5500%	12,000	11,870	11,752
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	2,996
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	40,000	36,214	32,553
CALIFORNIA RESOURCES CORP 144A	7.2500%	285,000	285,001	282,715
CALIFORNIA RESOURCES CORP 144A	7.0000%	320,000	320,050	316,457
CANPACK GROUP INC / CANPA 144A	6.0000%	110,000	110,001	110,624
CANTOR FITZGERALD LP 144A	4.5000%	125,000	124,933	124,626
CAPITAL ONE FINANCIAL CORP	6.7000%	85,000	90,785	92,329
CAPITAL ONE FINANCIAL CORP	7.9640%	384,000	438,368	441,622
CAPITAL ONE FINANCIAL CORP	5.2680%	230,000	228,064	230,655
CAPITAL ONE FINANCIAL CORP	6.1830%	185,000	184,498	189,228
CARDINAL HEALTH INC	5.0000%	170,000	169,645	171,657
CARDINAL HEALTH INC	4.5000%	10,000	8,889	8,468
CARDINAL HEALTH INC	5.3500%	394,000	398,420	398,640
CARDINAL HEALTH INC	5.4500%	53,000	53,206	54,204
CARDINAL HEALTH INC	4.3680%	60,000	47,734	49,621
CARLISLE COS INC	5.5500%	30,000	29,799	29,793

	Coupon	Units	Cost	Market Value
CATURUS ENERGY LLC 144A	7.1250%	225,000	226,460	222,611
CBOE GLOBAL MARKETS INC	3.0000%	225,000	203,200	204,970
CBOE GLOBAL MARKETS INC	1.6250%	70,000	61,534	61,201
CBRE SERVICES INC	2.5000%	80,000	71,828	71,828
CBRE SERVICES INC	5.5000%	74,000	74,666	75,219
CBRE SERVICES INC	5.2500%	50,000	49,480	49,305
CBRE SERVICES INC	5.9500%	226,000	231,037	235,484
CBRE SERVICES INC	4.8000%	160,000	159,012	159,954
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	24,715	26,027
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,305	459,853
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	300,000	251,159	253,959
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	120,000	122,789	120,289
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,000	355,023	354,642
CCO HOLDINGS LLC / CCO HO 144A	7.0000%	105,000	105,005	102,972
CCP IRS P 3.87500% R USD-SOFR-	0.0000%	-400,000	-940	-617
CCP IRS P 4.00400% R USD-SOFR-	0.0000%	-700,000	-1,768	-1,789
CCP IRS R 4.13500% P USD-SOFR-	0.0000%	-400,000	-940	-982
CCP IRS R 4.28400% P USD-SOFR-	0.0000%	-700,000	-1,768	-21
CCP_IRS_P USD-SOFR-COMPOUND C	3.9600%	2,400,000	0	-11,245
CCP_IRS_P USD-SOFR-COMPOUND C	4.0020%	1,800,000	0	609
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	7,700,000	0	-4,550
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-5,962,000	-12,287	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7120%	38,300,000	166,093	63,705
CCP_IRS_R USD-SOFR-COMPOUND C	3.7150%	700,000	0	-3,750
CCP_IRS_R USD-SOFR-COMPOUND C	3.7125%	17,100,000	0	-110,590
CCP_IRS_R USD-SOFR-COMPOUND C	3.8622%	400,000	0	10,952
CCP_IRS_R USD-SOFR-COMPOUND C	3.8400%	500,000	0	14,791
CCP_IRS_R USD-SOFR-COMPOUND C	3.8482%	500,000	0	15,173
CCP_IRS_R USD-SOFR-COMPOUND C	3.7075%	1,760,000	0	102,300
CCP_IRS_R USD-SOFR-COMPOUND C	3.7065%	300,000	0	-221
CCP_IRS_R USD-SOFR-COMPOUND C	3.7068%	600,000	0	1,564
CCP_IRS_R USD-SOFR-COMPOUND C	3.7069%	100,000	0	599
CCP_IRS_R USD-SOFR-COMPOUND C	3.7141%	4,300,000	61,574	102,077
CCP_IRS_R USD-SOFR-COMPOUND C	3.7064%	2,100,000	281,705	325,039
CCP_IRS_R USD-SOFR-COMPOUND C	3.7065%	430,000	0	1,064
CCP_IRS_R USD-SOFR-COMPOUND C	3.7064%	300,000	0	1,440
CCP_IRS_R USD-SOFR-COMPOUND C	3.7096%	5,962,000	5,753	47,269
CCP_IRS_R USD-SOFR-COMPOUND C	3.8198%	200,000	0	6,572
CCP_IRS_R USD-SOFR-COMPOUND C	3.7121%	8,300,000	372,222	590,192
CCP_IRS_R USD-SOFR-COMPOUND C	3.6475%	6,736,000	17,150	132,985
CCP_IRS_R USD-SOFR-COMPOUND C	3.6755%	486,000	2,823	11,042
CCP_IRS_R USD-SOFR-COMPOUND C	3.7066%	6,700,000	0	127,458
CCP_IRS_R USD-SOFR-COMPOUND C	3.7140%	13,100,000	147,498	315,671
CCP_IRS_P USD-SOFR-COMPOUND C	3.7120%	-2,400,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	3.7129%	-1,800,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-41,700,000	-193,855	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	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	4.0850%	-386,000	-65	0
CCP_OIS_P USD-SOFR-COMPOUND C	4.0000%	41,400,000	239,779	13,752
CCP_OIS_P USD-SOFR-COMPOUND C	4.5000%	15,400,000	79,222	60,067
CCP_OIS_P USD-SOFR-COMPOUND C	3.7120%	-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	101,471	98,738
CELANESE US HOLDINGS LLC	7.5500%	110,000	115,375	116,597
CELANESE US HOLDINGS LLC	6.7500%	120,000	120,043	122,241
CELANESE US HOLDINGS LLC	7.3750%	180,000	188,212	185,964
CELANESE US HOLDINGS LLC	7.3790%	75,000	79,200	78,882
CENCORA INC	4.2500%	70,000	59,490	58,027
CENCORA INC	4.3000%	12,000	13,841	9,927
CENCORA INC	2.7000%	146,000	131,572	133,098
CENCORA INC	2.8000%	50,000	47,544	46,632
CENTENE CORP	4.6250%	100,000	97,883	97,005
CENTENE CORP	2.5000%	400,000	358,381	349,464

	Coupon	Units	Cost	Market Value
CENTERPOINT ENERGY HOUSTON ELE	3.0000%	20,000	19,870	19,859
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,203	21,748
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,814	12,849
CENTERPOINT ENERGY INC	6.7000%	125,000	126,319	128,616
CENTERPOINT ENERGY INC	7.0000%	140,000	140,558	145,016
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	24,378
CENTURY COMMUNITIES INC 144A	6.6250%	225,000	227,092	227,196
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	10,548	10,544	10,532
CHARLES SCHWAB CORP/THE	4.9140%	600,000	600,000	585,454
CHARLES SCHWAB CORP/THE	5.0000%	104,000	103,777	103,916
CHARLES SCHWAB CORP/THE	6.1000%	100,000	100,004	100,022
CHART INDUSTRIES INC 144A	9.5000%	165,000	167,468	172,768
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,795	165,189
CHARTER COMMUNICATIONS OPERATI	3.7500%	50,000	49,240	49,014
CHARTER COMMUNICATIONS OPERATI	3.5000%	187,000	129,619	129,164
CHARTER COMMUNICATIONS OPERATI	2.2500%	286,000	265,399	266,469
CHARTER COMMUNICATIONS OPERATI	4.4000%	225,000	212,657	207,171
CHARTER COMMUNICATIONS OPERATI	4.8000%	30,000	22,491	22,377
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	682,988	598,605	601,606
CHASE HOME LENDING 7 A11 144A	4.9161%	447,215	447,215	447,061
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	25,000	25,240	24,174
CHENIERE ENERGY INC	4.6250%	215,000	215,000	214,484
CHENIERE ENERGY INC	5.6500%	590,000	599,739	605,494
CHENIERE ENERGY PARTNERS LP	4.0000%	582,000	556,509	559,915
CHENIERE ENERGY PARTNERS LP	4.5000%	258,000	257,321	256,281
CHEVY CHASE FUNDING 1A A1 144A	4.1189%	26,431	27,954	26,247
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,105
CHL MORTGAGE PASS-THROU HY7 A1	4.3054%	121,573	119,508	115,302
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	11,542	10,453	5,572
CHOBANI LLC / CHOBANI FIN 144A	6.3750%	430,000	436,443	436,405
CHPE LLC 144A	5.8750%	115,000	114,906	115,682
CHPE LLC 144A	5.1000%	80,000	79,931	79,789
CHPE LLC 144A	4.8750%	90,000	89,998	89,825
CHPE LLC 144A	5.3500%	75,000	74,911	74,764
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	208,000	195,181	191,352
CHS/COMMUNITY HEALTH SYST 144A	9.7500%	105,000	105,026	109,629
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	580,000	608,099	624,626
CHUBB INA HOLDINGS LLC	6.7000%	60,000	70,528	66,975
CIGNA GROUP/THE	3.4000%	150,000	101,680	103,379
CIGNA GROUP/THE	5.2500%	160,000	159,777	160,410
CIGNA GROUP/THE	4.9000%	55,000	48,947	48,425
CIGNA GROUP/THE	5.1250%	270,000	271,380	274,519
CIGNA GROUP/THE	4.8000%	355,000	331,993	336,436
CISCO SYSTEMS INC	5.1000%	20,000	20,267	20,204
CISCO SYSTEMS INC	5.3000%	457,000	434,911	431,583
CISCO SYSTEMS INC	5.3500%	88,000	86,379	82,288
CIT MORTGAGE LOAN T 1 1M1 144A	5.3389%	169,935	175,070	171,568
CITADEL LP 144A	6.0000%	300,000	298,552	308,447
CITIBANK NA	4.9140%	250,000	250,000	253,085
CITIGROUP INC	4.7500%	10,000	11,728	8,543
CITIGROUP INC	4.3000%	338,000	337,246	338,083
CITIGROUP INC	3.8870%	145,000	144,000	144,511
CITIGROUP INC	2.5610%	10,000	8,983	8,990
CITIGROUP INC	4.6430%	300,000	300,074	300,186
CITIGROUP INC	4.5030%	210,000	209,754	207,266
CITIGROUP INC	5.1740%	49,000	49,055	48,727
CITIGROUP MORTGAGE LOA OPX1 A2	4.2389%	287,017	220,083	120,955
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	800,704	756,549	748,344
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	88,974	89,142	89,131
CITIZENS FINANCIAL GROUP INC	5.8410%	360,000	364,276	368,982
CITIZENS FINANCIAL GROUP INC	6.6450%	197,000	208,560	212,140
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	17,110
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,049	213,544
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	625,000	645,593	658,075
CLEARWAY ENERGY OPERATING 144A	5.7500%	230,000	230,002	225,518
CLEARWAY ENERGY OPERATING 144A	4.7500%	825,000	791,729	817,422
CLEVELAND-CLIFFS INC 144A	7.3750%	45,000	45,002	44,977
CLEVELAND-CLIFFS INC 144A	7.0000%	435,000	434,309	431,562
CLOROX CO/THE	4.7000%	300,000	299,986	298,100
CLOUD SOFTWARE GROUP LLC 144A	6.6250%	240,000	240,000	208,078
CLOUD SOFTWARE GROUP LLC 144A	6.5000%	445,000	430,005	431,775
CLOUD SOFTWARE GROUP LLC 144A	8.2500%	60,000	60,011	56,235
CLYDESDALE ACQUISITION HO 144A	6.8750%	375,000	374,106	373,605
CNA FINANCIAL CORP	5.1250%	165,000	165,243	163,271
CNX RESOURCES CORP 144A	5.8750%	210,000	210,001	204,359
COCA-COLA CO/THE	2.7500%	70,000	45,109	41,003
COCA-COLA CO/THE	5.4000%	65,000	63,861	62,665
COGENT COMMUNICATIONS GRO 144A	6.5000%	30,000	29,905	26,992
COGENT COMMUNICATIONS GRO 144A	7.0000%	450,000	448,426	446,649
COLGATE-PALMOLIVE CO	3.7000%	55,000	43,274	42,506
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	129,000	129,028	129,076
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	533,000	541,596	546,543
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	55,000	55,147	56,162
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	357,000	350,935	357,341
COLUMBUS MCKINNON CORP/NY 144A	7.1250%	130,000	131,080	130,277

	Coupon	Units	Cost	Market Value
COMCAST CORP	5.3000%	340,000	343,625	341,326
COMCAST CORP	2.9870%	208,000	115,110	108,209
COMCAST CORP	2.8870%	121,000	71,171	68,576
COMMERCIAL METALS CO 144A	6.0000%	175,000	175,008	174,547
COMMERCIAL METALS CO 144A	5.7500%	175,000	174,997	173,966
COMMONSPIRIT HEALTH	3.9100%	18,000	18,000	13,364
COMMONSPIRIT HEALTH	6.4610%	48,000	50,567	51,517
COMMONSPIRIT HEALTH	4.8250%	44,000	43,766	42,829
COMMONSPIRIT HEALTH	5.5480%	15,000	14,999	14,135
COMMONSPIRIT HEALTH	4.3520%	86,000	85,769	84,075
COMMONSPIRIT HEALTH	5.5800%	26,000	25,767	25,234
COMMONSPIRIT HEALTH	5.6620%	24,000	23,850	23,249
COMMONWEALTH EDISON CO	2.2000%	50,000	49,941	45,993
COMMONWEALTH EDISON CO	2.7500%	35,000	33,788	21,337
COMMONWEALTH EDISON CO	3.1250%	108,000	71,766	70,999
COMMONWEALTH EDISON CO	3.6500%	50,000	44,336	37,668
COMMONWEALTH EDISON CO	5.3000%	70,000	71,543	71,630
COMSTOCK RESOURCES INC 144A	5.8750%	155,000	155,021	146,191
COMSTOCK RESOURCES INC 144A	6.7500%	89,000	86,441	87,377
CONOCOPHILLIPS	6.5000%	20,000	23,702	22,112
CONOCOPHILLIPS CO	4.0250%	20,000	17,687	14,571
CONOCOPHILLIPS CO	5.5500%	50,000	50,235	48,346
CONSOLIDATED EDISON CO OF NEW	3.0000%	34,000	20,632	20,088
CONSOLIDATED EDISON CO OF NEW	4.6250%	64,000	61,303	53,483
CONSOLIDATED EDISON CO OF NEW	3.7000%	39,000	27,624	27,052
CONSOLIDATED EDISON CO OF NEW	5.7000%	12,000	11,805	11,803
CONSOLIDATED EDISON CO OF NEW	5.8750%	4,000	3,989	4,021
CONSOLIDATED EDISON CO OF NEW	5.5000%	175,000	176,660	169,365
CONSOLIDATED EDISON CO OF NEW	4.6500%	74,000	63,050	63,142
CONSOLIDATED EDISON CO OF NEW	3.8500%	176,000	137,042	136,126
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,449	40,738
CONSTELLATION ENERGY GENE 144A	4.6250%	125,000	125,001	124,280
CONSTELLATION ENERGY GENERATIO	4.4000%	200,000	199,691	196,620
CONSTELLATION ENERGY GENERATIO	5.8000%	2,000	2,000	2,087
CONSUMERS 2023 SECURITIZATION	5.5500%	101,530	101,536	102,001
CONSUMERS ENERGY CO	3.7500%	35,000	32,389	26,261
CONSUMERS ENERGY CO	3.6000%	100,000	95,934	94,086
CONSUMERS ENERGY CO	4.7000%	177,000	178,108	177,478
CONTINENTAL RESOURCES INC/OK	4.3750%	30,000	30,569	29,795
COPT DEFENSE PROPERTIES LP	4.5000%	100,000	99,537	98,533
CORNELL UNIVERSITY	4.8350%	295,000	295,410	296,380
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	140,015
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	470,000	483,525	492,671
COUSINS PROPERTIES LP	5.3750%	122,000	125,179	123,753
COUSINS PROPERTIES LP	4.8750%	30,000	29,644	29,208
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	245,389
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,002	261,336
CRC INSURANCE GROUP LLC 144A	7.1250%	520,000	527,086	518,342
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	37,977	37,894	29,106
CRH AMERICA FINANCE INC	5.5000%	400,000	402,580	406,566
CRH AMERICA FINANCE INC	5.4000%	200,000	208,297	203,151
CROSSCOUNTRY INTERMEDIATE 144A	6.7500%	100,000	99,534	96,547
CROSSCOUNTRY INTERMEDIATE 144A	6.5000%	245,000	245,739	241,480
CROWN CASTLE INC	5.0000%	179,000	180,059	179,957
CROWN CASTLE INC	2.9000%	130,000	94,878	94,557
CROWN CASTLE INC	2.1000%	90,000	77,964	79,153
CROWN CASTLE INC	4.9000%	130,000	129,850	130,457
CROWN CASTLE INC	5.2000%	24,000	23,502	23,783
CROWN CASTLE INC	4.8000%	234,000	234,980	234,684
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,908	45,338
CSC HOLDINGS LLC 144A	5.5000%	435,000	421,265	291,454
CSC HOLDINGS LLC 144A	5.7500%	210,000	213,762	48,694
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	78,802	81,710	75,237
CSMC SERIES 2010- 17R 6A1 144A	3.6597%	171,799	159,538	168,207
CSX CORP	4.9000%	25,000	24,969	22,307
CUMBERLAND COMBINED CYCLE GENE	5.8210%	195,000	194,998	199,341
CUMMINS INC	5.4500%	48,000	48,798	46,996
CUSHMAN & WAKEFIELD US BO 144A	6.7500%	8,000	8,000	8,006
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	195,000	203,476	204,116
CVR ENERGY INC 144A	5.7500%	131,000	127,478	130,701
CVR ENERGY INC 144A	7.5000%	70,000	70,000	69,667
CVS HEALTH CORP	5.0000%	78,000	77,836	78,174
CVS HEALTH CORP	5.7000%	230,000	231,029	237,421
CVS HEALTH CORP	5.8750%	200,000	187,158	195,491
CVS HEALTH CORP	5.3000%	80,000	80,902	81,146
CVS HEALTH CORP	4.7800%	400,000	365,994	375,024
CVS HEALTH CORP	5.1250%	400,000	355,524	362,275
CVS HEALTH CORP	6.0500%	81,000	79,222	81,036
CVS HEALTH CORP	5.4500%	448,000	450,636	453,795
CVS PASS-THROUGH TRUST 144A	7.5070%	40,526	43,775	42,341
CWABS ASSET-BACKED CERT 21 2A4	4.2989%	441,444	411,544	409,067
CWABS ASSET-BACKED CERTI 24 1A	4.1189%	162,454	114,373	149,336
CWABS ASSET-BACKED CERTI 9 2A4	4.0889%	159,523	156,589	152,190
CWABS INC ASSET-BACKED 12 1A1	4.5789%	53,609	53,290	52,459
CYPRUM CORP / CYPRUM HO 144A	6.3750%	140,000	140,005	139,720

	Coupon	Units	Cost	Market Value
DARDEN RESTAURANTS INC	4.5500%	145,000	144,810	143,967
DARDEN RESTAURANTS INC	4.3500%	80,000	79,926	79,744
DARDEN RESTAURANTS INC	6.3000%	130,000	137,692	138,533
DAVITA INC 144A	6.7500%	600,000	603,871	619,109
DC COMMERCIAL MORTGA DC A 144A	6.3143%	300,000	299,999	304,689
DCLI BIDCO LLC 144A	7.7500%	383,000	389,249	396,059
DELL INTERNATIONAL LLC / EMC C	8.1000%	570,000	674,606	678,000
DELTA AIR LINES 2015-1 CLASS A	3.6250%	151,727	152,210	149,806
DELTA AIR LINES 2020-1 CLASS A	2.0000%	192,371	179,599	185,737
DELTA AIR LINES INC / SKY 144A	4.7500%	424,072	424,042	423,706
DEVON ENERGY CORP 144A	5.6000%	45,000	46,380	46,126
DEXKO GLOBAL 3/26 (USD) COV-LI	0.0000%	689	689	666
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DIAMONDBACK ENERGY INC	6.2500%	310,000	331,569	329,610
DIAMONDBACK ENERGY INC	5.1500%	516,000	518,547	523,203
DIAMONDBACK ENERGY INC	5.2000%	308,000	308,345	309,763
DIAMONDBACK ENERGY INC	5.4000%	30,000	29,921	30,430
DICK'S SPORTING GOODS INC	3.1500%	26,000	23,147	23,740
DICK'S SPORTING GOODS INC	4.1000%	49,000	36,398	35,653
DIEBOLD NIXDORF INC 144A	7.7500%	290,000	293,674	302,012
DIRECTV FINANCING LLC / D 144A	5.8750%	24,000	23,861	23,965
DIRECTV FINANCING LLC 144A	8.8750%	40,000	38,974	40,710
DISCOVERY GLOBAL HOLDINGS INC	5.0500%	430,000	332,887	297,875
DISCOVERY GLOBAL/WARNER BROS.	0.0000%	135,000	134,663	134,988
DOMINION ENERGY INC	6.0000%	365,000	366,286	366,616
DOMINION ENERGY INC	4.0500%	30,000	26,404	24,503
DOMINION ENERGY INC	4.3500%	210,000	201,113	208,911
DOMINION ENERGY SOUTH CAROLINA	5.4500%	40,000	43,273	39,904
DORMAN PRODUCTS INC 144A	6.2500%	445,000	447,947	450,113
DT MIDSTREAM INC 144A	5.8000%	250,000	250,009	255,503
DTE ELECTRIC CO	3.2500%	10,000	7,236	6,783
DTE ELECTRIC CO	5.4000%	10,000	9,982	9,591
DTE ENERGY CO	3.4000%	10,000	9,698	9,659
DTE ENERGY CO	2.9500%	300,000	280,380	282,230
DTE ENERGY CO	2.8500%	10,000	9,943	9,967
DTE ENERGY CO	5.0500%	220,000	218,989	216,112
DTE ENERGY CO	5.8500%	18,000	18,570	18,774
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,958	20,131
DUKE ENERGY CAROLINAS LLC	5.2500%	35,000	35,191	35,489
DUKE ENERGY CAROLINAS LLC	3.8750%	80,000	63,146	62,476
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	90,070	90,627
DUKE ENERGY CAROLINAS LLC	5.3500%	20,000	20,529	18,913
DUKE ENERGY CAROLINAS LLC	5.4000%	225,000	220,225	214,361
DUKE ENERGY CAROLINAS LLC	6.0500%	50,000	56,789	53,259
DUKE ENERGY CORP	5.0000%	10,000	9,439	8,702
DUKE ENERGY CORP	4.5000%	84,000	83,652	82,360
DUKE ENERGY CORP	3.7500%	61,000	47,067	45,596
DUKE ENERGY CORP	3.5000%	65,000	53,534	44,324
DUKE ENERGY CORP	3.3000%	25,000	25,278	19,076
DUKE ENERGY CORP	4.8500%	15,000	14,991	15,086
DUKE ENERGY CORP	4.3000%	52,000	51,963	51,806
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,799
DUKE ENERGY CORP	2.5500%	60,000	60,917	54,100
DUKE ENERGY CORP	2.4500%	30,000	29,960	27,596
DUKE ENERGY CORP	4.8000%	10,000	8,550	8,749
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	401,982	358,628
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	35,870	36,088	34,572
DUKE ENERGY INDIANA LLC	5.9000%	152,000	151,570	153,312
DUKE ENERGY INDIANA LLC	5.2500%	90,000	91,811	91,407
DUKE ENERGY INDIANA LLC	6.3500%	50,000	58,342	54,481
DUKE ENERGY INDIANA LLC	5.4000%	70,000	66,474	65,732
DUKE ENERGY OHIO INC	4.3000%	60,000	58,012	48,657
DUKE ENERGY PROGRESS LLC	2.5000%	12,000	7,083	6,967
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,947	20,286
DUKE ENERGY PROGRESS LLC	4.2000%	50,000	47,921	41,231
DUKE ENERGY PROGRESS LLC	5.0500%	40,000	39,958	40,013
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,429
EAST OHIO GAS CO/THE 144A	2.0000%	900,000	898,853	809,257
ECOLAB INC	1.3000%	65,000	54,906	56,044
ECOLAB INC	2.1250%	212,000	180,361	185,771
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,564	79,885
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	188,222	183,682
EDISON INTERNATIONAL	5.0000%	300,000	299,717	300,312
EDISON INTERNATIONAL	6.2500%	147,000	153,073	150,993
EDISON INTERNATIONAL	4.8000%	461,000	449,182	448,496
EDWARDS LIFESCIENCES CORP	4.3000%	80,000	80,197	79,553
ELECTRONIC ARTS INC	1.8500%	41,000	35,224	38,347
ELEVANCE HEALTH INC	4.6250%	900,000	789,181	799,150
ELI LILLY & CO	2.2500%	395,000	223,093	225,987
ELI LILLY & CO	2.5000%	350,000	192,562	190,229
ELI LILLY & CO	5.5000%	125,000	124,354	124,225
ELI LILLY & CO	4.8750%	15,000	14,991	13,564
ELI LILLY & CO	5.2000%	18,000	17,723	16,705
ELI LILLY & CO	5.0500%	38,000	37,208	35,297
ELI LILLY & CO	5.6500%	135,000	134,781	135,149

	Coupon	Units	Cost	Market Value
ELI LILLY & CO	5.5500%	81,000	80,441	80,956
ELLINGTON LOAN ACQUI 1 A1 144A	4.9389%	124,040	125,553	121,081
EMERA US FINANCE LP	4.7500%	15,000	12,603	12,784
ENACT HOLDINGS INC	6.2500%	605,000	609,911	622,644
ENCOMPASS HEALTH CORP	4.5000%	155,000	155,000	153,894
ENCORE CAPITAL GROUP INC 144A	8.5000%	200,000	200,873	212,410
ENDO FINANCE HOLDINGS LP 144A	8.5000%	385,000	398,360	404,716
ENERGY TRANSFER LP	4.9500%	375,000	376,738	376,868
ENERGY TRANSFER LP	3.9000%	70,000	69,967	69,986
ENERGY TRANSFER LP	4.2000%	190,000	188,527	189,594
ENERGY TRANSFER LP	4.4000%	300,000	297,941	300,032
ENERGY TRANSFER LP	5.3000%	390,000	354,107	350,036
ENERGY TRANSFER LP	5.2000%	265,000	265,853	268,986
ENERGY TRANSFER LP	5.4000%	22,000	19,772	19,949
ENERSYS 144A	6.6250%	90,000	90,002	91,968
ENTERGY ARKANSAS LLC	4.2000%	10,000	7,882	7,988
ENTERGY ARKANSAS LLC	3.3500%	15,000	10,197	10,113
ENTERGY CORP	3.7500%	10,000	7,410	7,281
ENTERGY CORP	7.1250%	275,000	280,445	284,325
ENTERGY CORP	5.8750%	150,000	149,963	150,024
ENTERGY CORP	1.9000%	90,000	89,699	85,434
ENTERGY LOUISIANA LLC	4.2000%	30,000	27,836	23,782
ENTERGY LOUISIANA LLC	4.9000%	55,000	53,185	53,633
ENTERGY LOUISIANA LLC	5.6500%	300,000	298,865	294,133
ENTERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	20,040
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,146	30,129
ENTERGY MISSISSIPPI LLC	5.0500%	40,000	39,857	39,327
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	89,001	89,030	89,190
ENTERPRISE PRODUCTS OPERATING	5.2500%	190,000	185,025	189,259
EOG RESOURCES INC	5.9500%	63,000	64,316	64,264
EPR PROPERTIES	4.9500%	400,000	391,187	399,959
EQT CORP	4.5000%	2,000	1,958	1,986
EQT CORP	4.7500%	400,000	393,217	396,245
EQUIFAX INC	5.1000%	200,000	199,759	201,610
EQUIFAX INC	4.8000%	135,000	135,092	135,156
EQUINIX INC	1.8000%	100,000	96,530	97,222
EQUIPMENTSHARE.COM INC 144A	7.1250%	55,000	55,138	54,040
EQUIPMENTSHARE.COM INC 144A	8.0000%	275,000	288,108	281,527
EQUIPMENTSHARE.COM INC 144A	8.6250%	165,000	173,438	171,639
ERAC USA FINANCE LLC 144A	5.0000%	76,000	76,214	76,711
ERAC USA FINANCE LLC 144A	4.2000%	25,000	20,706	20,482
ERAC USA FINANCE LLC 144A	4.9000%	165,000	163,815	163,777
ESSENTIAL PROPERTIES LP	2.9500%	400,000	362,842	361,294
ESSENTIAL UTILITIES INC	5.3750%	105,000	106,364	106,287
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	27,811
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,186	3,377
EVERGY INC	6.6500%	240,000	241,208	245,371
EVERSOURCE ENERGY	6.1000%	75,000	74,879	74,854
EVERSOURCE ENERGY	3.4500%	22,000	22,086	15,309
EVERSOURCE ENERGY	5.1250%	230,000	228,056	230,113
EXELON CORP	4.4500%	10,000	9,502	8,319
EXELON CORP	5.1500%	10,000	10,103	10,093
EXELON CORP	3.3500%	30,000	27,523	27,759
EXETER AUTOMOBILE RECEIV 1A A2	4.0800%	111,921	111,919	111,905
EXPAND ENERGY CORP	5.7000%	330,000	337,357	333,694
EXPAND ENERGY CORP	5.3750%	100,000	99,789	100,007
EXTRA SPACE STORAGE LP	3.5000%	53,000	53,000	53,000
EXTRA SPACE STORAGE LP	5.7000%	42,000	42,641	42,731
EXTRA SPACE STORAGE LP	5.3500%	75,000	76,275	75,343
EXTRA SPACE STORAGE LP	5.4000%	45,000	44,495	45,481
EZCORP INC 144A	7.3750%	225,000	234,695	235,819
FAIR ISAAC CORP 144A	6.2500%	230,000	229,998	226,545
FEDEX CORP	5.2500%	140,000	125,545	130,168
FEDEX FREIGHT HOLDING CO 144A	4.9500%	92,000	91,422	90,144
FERGUSON ENTERPRISES INC	5.0000%	320,000	317,713	316,641
FERGUSON ENTERPRISES INC	4.3500%	140,000	136,946	137,457
FIDELITY NATIONAL FINANCIAL IN	3.2000%	100,000	63,773	63,076
FIDELITY NATIONAL FINANCIAL IN	3.4000%	10,000	10,065	9,420
FIESTA PURCHASER INC 144A	7.8750%	320,000	323,862	322,778
FIESTA PURCHASER INC 144A	9.6250%	235,000	239,434	230,195
FIFTH THIRD BANCORP	6.3390%	45,000	45,333	46,503
FIFTH THIRD BANCORP	4.8950%	330,000	330,161	330,489
FIFTH THIRD BANCORP	4.7720%	24,000	23,875	23,965
FIFTH THIRD BANCORP	5.6310%	60,000	61,451	61,731
FIRST AMERICAN FINANCIAL CORP	2.4000%	60,000	52,037	52,293
FIRST AMERICAN FINANCIAL CORP	5.4500%	140,000	138,767	138,069
FIRST CITIZENS BANCSHARES INC/	5.6000%	505,000	501,508	495,848
FIRST CITIZENS BANCSHARES INC/	4.8690%	98,000	95,279	95,313
FIRST CITIZENS LO SBA1A A 144A	5.6807%	1,400,000	1,400,002	1,399,999
FIRST RESERVE/BLUE RACER 10/25	0.0000%	276,827	274,059	276,827
FIRSTCASH INC 144A	6.1250%	170,000	170,000	169,208
FIRSTCASH INC 144A	5.6250%	385,000	383,598	382,728
FIRSTCASH INC 144A	6.8750%	15,000	15,113	15,414
FIRSTENERGY CORP	3.4000%	30,000	19,829	20,421
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	101,335	97,667

	Coupon	Units	Cost	Market Value
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,947	100,981
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	288,117
FIVE POINT OPERATING CO L 144A	8.0000%	170,000	172,337	174,029
FLORIDA POWER & LIGHT CO	2.8750%	25,000	17,147	15,676
FLORIDA POWER & LIGHT CO	3.1500%	30,000	32,983	20,182
FLORIDA POWER & LIGHT CO	5.3000%	60,000	62,504	56,531
FMC CORP 144A	8.0000%	395,000	405,465	411,112
FORD FOUNDATION/THE	2.8150%	5,000	5,000	2,827
FORD MOTOR CREDIT CO LLC	6.5000%	255,000	263,400	261,144
FORD MOTOR CREDIT CO LLC	5.8500%	1,200,000	1,206,944	1,209,072
FORD MOTOR CREDIT CO LLC	5.8690%	110,000	162,956	107,702
FORTINET INC	2.2000%	105,000	94,027	93,810
FORTITUDE GLOBAL FUNDING 144A	5.5000%	50,000	49,874	50,249
FOUNDRY JV HOLDCO LLC 144A	5.9000%	305,000	319,325	314,676
FOUNDRY JV HOLDCO LLC 144A	5.5000%	555,000	574,387	567,387
FRED HUTCHINSON CANCER CENTER	4.9660%	10,000	9,019	8,821
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	101,680	83,677
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,024	127,221
FREDDIE MAC MULTICLASS P015 A1	4.4390%	31,952	31,457	31,544
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,715	43,165
FREEDOM MORTGAGE HOLDINGS 144A	6.8750%	90,000	89,582	87,342
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	75,000	77,093	77,504
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	215,000	219,335	222,289
FREEPORT-MCMORAN INC	4.1250%	262,000	257,781	259,598
FREEPORT-MCMORAN INC	5.4000%	349,000	354,486	354,990
FREEPORT-MCMORAN INC	5.4500%	178,000	171,195	172,107
FREMF 2016-K59 MORT K59 B 144A	3.5429%	65,000	63,723	64,689
FREMF 2017-K63 MORT K63 B 144A	3.8797%	457,161	437,653	454,090
FREMF 2018-K082 MOR K82 B 144A	4.1329%	300,000	291,485	293,836
FREMF 2018-K72 MORT K72 B 144A	3.9961%	154,000	154,490	151,806
FREMF 2018-K733 MOR K73 B 144A	3.8503%	526,000	455,458	515,801
FREMF 2018-K74 MORT K74 B 144A	4.0938%	387,000	405,991	379,633
FREMF 2018-K77 MORT K77 B 144A	4.1596%	141,000	143,967	138,527
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	93,562,919	657,864	150,412
FREMF 2018-K80 MORT K80 B 144A	4.2357%	69,000	65,411	67,210
FREMF 2018-K83 MORT K83 C 144A	4.2805%	150,000	158,148	146,651
FREMF 2018-K84 MORT K84 B 144A	4.1862%	193,500	187,115	189,590
FREMF 2018-K86 MORT K86 B 144A	4.2961%	102,000	87,478	99,946
FREMF 2019-K87 MORT K87 B 144A	4.3101%	420,000	380,327	411,892
FREMF 2019-K93 MORT K93 B 144A	4.1215%	200,000	187,966	194,753
FREMF 2019-K95 MORT K95 B 144A	3.9151%	183,000	191,195	177,859
FREMF 2019-K97 MORT K97 B 144A	3.7679%	670,000	650,972	645,053
FREMF 2019-K99 MORT K99 B 144A	3.6449%	82,000	73,313	77,918
FREMF 2020-K737 MO K737 B 144A	3.2605%	148,000	148,310	146,877
FREMONT HOME LOAN TRUST B 2A3	4.1589%	683,731	385,853	207,259
FREMONT HOME LOAN TRUST E 2A1	3.9589%	230,725	170,565	103,885
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	237,862	235,905	233,918
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	49,457	48,793	48,727
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	13,404	13,095	13,129
FRESB 2018-SB51 MORT SB51 A10F	3.3970%	148,376	148,456	145,736
FRESB 2018-SB57 MORT SB57 A10F	3.7100%	181,423	180,049	178,092
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	82,732	82,531	82,445
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	6,071	6,055	6,053
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	433,288	385,206	382,860
FRESB 2023-SB106 MO SB106 A10F	3.9300%	302,370	288,543	292,058
FRESB 2025-SB118 MO SB118 A10F	4.6000%	692,726	669,194	672,927
FRESB 2025-SB120 MO SB120 A10F	4.1800%	708,859	674,867	670,322
FRESB 2025-SB122 MO SB122 A10F	4.8800%	275,925	272,699	271,987
FRESB 2025-SB124 MO SB124 A10F	4.6800%	315,804	317,196	308,149
FRESB 2026-SB126 MO SB126 A10F	4.5300%	599,441	593,685	584,578
FRESB 2026-SB127 MOR SB127 A5F	4.3900%	739,959	741,162	733,315
FS KKR CAPITAL CORP	3.1250%	300,000	299,671	282,461
FS KKR CAPITAL CORP	6.8750%	300,000	297,853	300,579
FTAI AVIATION INVESTORS L 144A	5.5000%	365,000	362,266	364,123
FTAI AVIATION INVESTORS L 144A	7.8750%	316,000	315,829	330,174
FTAI AVIATION INVESTORS L 144A	7.0000%	110,000	110,279	113,603
GAIA PURCHASER INC 144A	7.6250%	360,000	363,719	364,128
GARRETT MOTION HOLDINGS I 144A	7.7500%	475,000	479,823	498,745
GARTNER INC	4.9500%	50,000	49,984	48,617
GARTNER INC 144A	4.5000%	140,000	140,000	137,528
GARTNER INC 144A	3.7500%	200,000	190,321	182,587
GARTNER INC 144A	3.6250%	200,000	193,597	189,146
GCAT 2024-NQM2 TR NQM2 A1 144A	6.0850%	297,860	297,860	298,980
GENERAL ELECTRIC CO	4.9000%	140,000	138,373	139,810
GENERAL MOTORS FINANCIAL CO IN	2.3500%	221,000	199,889	197,645
GENERAL MOTORS FINANCIAL CO IN	5.1000%	220,000	219,692	220,418
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,280
GEORGIA POWER CO	4.9500%	40,000	40,041	40,243
GEORGIA POWER CO	3.2500%	10,000	10,069	6,758
GEORGIA POWER CO	3.7000%	60,000	62,741	44,522
GEORGIA POWER CO	4.8500%	170,000	169,775	171,071
GEORGIA POWER CO	4.3000%	161,000	141,948	139,825
GEORGIA POWER CO	5.1250%	20,000	19,679	18,532
GFL ENVIRONMENTAL HOLDING 144A	5.5000%	210,000	210,005	205,399
GILEAD SCIENCES INC	5.5000%	215,000	207,018	210,096

	Coupon	Units	Cost	Market Value
GILEAD SCIENCES INC	5.1000%	390,000	390,632	393,258
GILEAD SCIENCES INC	1.6500%	295,000	295,125	261,589
GLENCORE FUNDING LLC 144A	2.6250%	393,000	357,322	350,895
GLENCORE FUNDING LLC 144A	5.2000%	230,000	229,891	230,155
GLOBAL ATLANTIC FIN CO 144A	3.1250%	300,000	273,127	269,122
GLOBAL ATLANTIC FIN CO 144A	7.9500%	700,000	736,936	734,743
GLOBAL NET LEASE INC 144A	4.5000%	465,000	449,163	453,149
GLOBAL PARTNERS LP / GLP 144A	7.1250%	225,000	226,925	227,667
GLP CAPITAL LP / GLP FINANCING	6.2500%	107,000	105,499	107,419
GLP CAPITAL LP / GLP FINANCING	3.2500%	372,000	337,968	333,066
GLP CAPITAL LP / GLP FINANCING	5.2500%	159,000	159,381	155,760
GLP CAPITAL LP / GLP FINANCING	5.7500%	120,000	118,813	118,248
GM FINANCIAL CONSUMER AUT 1 A3	4.6200%	150,000	151,432	150,386
GOLDMAN SACHS BANK USA/NEW YOR	4.6560%	370,000	370,000	370,229
GOLDMAN SACHS GROUP INC/T REGS	3.5000%	1,123,000	1,320,955	1,279,653
GOLDMAN SACHS GROUP INC/T REGS	3.5094%	1,500,000	1,695,390	1,703,414
GOLDMAN SACHS GROUP INC/THE	6.2500%	8,000	8,779	8,518
GOLDMAN SACHS GROUP INC/THE	6.7500%	150,000	163,472	163,581
GOLDMAN SACHS GROUP INC/THE	2.6150%	145,000	130,368	130,223
GOLDMAN SACHS GROUP INC/THE	2.9080%	85,000	61,225	61,495
GOLDMAN SACHS GROUP INC/THE	1.9480%	325,000	318,822	322,470
GOLDMAN SACHS GROUP INC/THE	6.4840%	500,000	521,360	518,654
GOLDMAN SACHS GROUP INC/THE	4.4820%	72,000	72,002	71,932
GOLDMAN SACHS GROUP INC/THE	5.5610%	93,000	92,328	90,377
GOLDMAN SACHS GROUP INC/THE	5.5360%	63,000	63,962	63,982
GOLDMAN SACHS GROUP INC/THE	4.5160%	129,000	128,656	126,566
GOLDMAN SACHS GROUP INC/THE	5.0650%	79,000	78,697	77,132
GOLDMAN SACHS GROUP INC/THE	5.5410%	37,000	36,675	35,788
GOLDMAN SACHS GROUP INC/THE	4.5940%	510,000	510,000	507,122
GOLDMAN SACHS GROUP INC/THE	3.6150%	500,000	496,474	496,716
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,999	4,980
GOODMAN US FINANCE EIGHT 144A	5.8750%	400,000	394,613	393,770
GOODYEAR TIRE & RUBBER CO/THE	5.0000%	275,000	263,803	262,877
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	144,384
GRAHAM HOLDINGS CO 144A	5.6250%	445,000	438,775	441,253
GRAND RIVER FUNDING TRUST 144A	6.3110%	300,000	301,483	300,912
GRAY MEDIA INC 144A	7.2500%	345,000	346,855	339,705
GRAY MEDIA INC 144A	9.6250%	230,000	234,125	221,985
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	75,708	77,991
GS MORTGAGE SECURI RIVR A 144A	4.9230%	1,397,593	1,103,205	894,459
GSAA HOME EQUITY TRUST 15 1A1	4.3489%	32,632	30,001	29,061
GSAMP TRUST 2006-FM2 FM2 A1	4.1189%	391,360	237,208	129,374
GSAMP TRUST 2006-HE8 HE8 A2C	4.1789%	33,662	33,168	33,107
GSAMP TRUST 2007-FM2 FM2 A2C	3.9989%	275,393	204,392	168,555
GUARDIAN LIFE GLOBAL FUND 144A	4.8090%	170,000	170,000	169,922
HA SUSTAINABLE INFRASTRUC 144A	5.9500%	160,000	159,365	160,681
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	480,000	577,778	489,595
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	452,000	465,089	463,413
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	632
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	7,142
HALEON US CAPITAL LLC	3.3750%	500,000	497,035	496,334
HARBORVIEW MORTGAGE LO 12 1A1A	4.1941%	112,548	104,254	101,802
HARBORVIEW MORTGAGE LOA 6 2A1A	3.9741%	448,482	420,574	406,502
HAWAIIAN ELECTRIC CO INC 144A	6.0000%	410,000	411,834	406,195
HCA INC	4.5000%	540,000	539,297	539,754
HCA INC	3.5000%	200,000	199,326	189,727
HCA INC	3.6250%	660,000	604,892	614,367
HCA INC	5.8750%	203,000	206,197	207,656
HCA INC	5.5000%	211,000	214,658	215,590
HCA INC	5.7500%	400,000	399,138	412,330
HCA INC	5.6000%	29,000	28,966	29,612
HCA INC	4.3000%	368,000	366,474	359,967
HCA INC	4.1250%	710,000	720,161	699,049
HCA INC	4.9000%	124,000	123,136	120,088
HCA INC	5.1250%	88,000	84,089	83,883
HCA INC	5.4500%	55,000	55,040	55,591
HCA INC	4.6000%	55,000	54,643	53,568
HEALTHCARE REALTY HOLDINGS LP	2.0000%	320,000	278,526	279,521
HERC HOLDINGS INC 144A	6.6250%	175,000	172,417	178,670
HERC HOLDINGS INC 144A	6.0000%	115,000	114,988	114,236
HERC HOLDINGS INC 144A	5.7500%	125,000	125,338	124,842
HERSHEY CO/THE	4.9500%	90,000	90,592	91,240
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,950	513,924
HEXCEL CORP	5.8750%	228,000	233,039	235,939
HEXCEL CORP	4.9000%	50,000	49,741	49,849
HIGHWOODS REALTY LP	3.8750%	410,000	408,804	408,496
HIGHWOODS REALTY LP	4.1250%	200,000	195,725	197,025
HIGHWOODS REALTY LP	4.2000%	100,000	101,540	97,819
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,002	202,228
HILTON DOMESTIC OPERATING 144A	5.5000%	515,000	514,994	510,584
HILTON GRAND VACATIONS BO 144A	5.0000%	835,000	818,682	814,989
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,511
HOLOGIC 4/26 (USD) COV-LITE TL	0.0000%	280,000	279,300	273,759
HOME DEPOT INC/THE	3.6250%	92,000	64,912	66,558
HOME EQUITY MORTGAGE LOAN C M2	4.5889%	204,914	200,613	203,865

	Coupon	Units	Cost	Market Value
HOST HOTELS & RESORTS LP	5.7000%	330,000	329,978	339,661
HOST HOTELS & RESORTS LP	5.5000%	142,000	140,009	142,491
HOWARD MIDSTREAM ENERGY P 144A	6.6250%	325,000	329,214	327,778
HUB INTERNATIONAL 1/25 TLB	0.0000%	132,968	132,867	132,750
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	56,443
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	25,447
HUB INTERNATIONAL LTD 144A	5.6250%	435,000	430,111	433,410
HUBBELL INC	2.3000%	134,000	119,832	120,422
HUDSON PACIFIC PROPERTIES LP	5.9500%	200,000	185,185	198,030
HUMANA INC	5.8750%	28,000	28,272	28,879
HUMANA INC	5.9500%	48,000	48,418	49,687
HUNT COS INC 144A	5.2500%	414,000	401,339	409,091
HUNTINGTON BANCSHARES INC/OH	5.2720%	80,000	80,147	80,939
HUT 8 DC LLC 144A	6.1920%	185,000	185,000	187,383
HYATT HOTELS CORP	5.2500%	90,000	90,792	91,359
HYATT HOTELS CORP	5.7500%	70,000	70,232	72,178
HYATT HOTELS CORP	4.3750%	60,000	59,244	59,595
HYUNDAI CAPITAL AMERICA 144A	5.0000%	700,000	698,941	698,970
HYUNDAI CAPITAL AMERICA 144A	4.5759%	340,000	338,467	340,989
IHEARTCOMMUNICATIONS INC 144A	9.1250%	85,000	81,543	82,476
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	25,670
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,208
INDYMAC INDX MORTGAG AR12 2A1A	4.3189%	199,201	190,899	188,249
INGRAM MICRO INC 144A	4.7500%	310,000	300,270	304,453
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,152
INTEL CORP	3.1000%	19,000	10,864	10,845
INTEL CORP	3.2000%	13,000	7,636	7,583
INTEL CORP	4.0000%	75,000	70,609	70,819
INTEL CORP	3.2500%	41,000	28,009	26,695
INTEL CORP	3.9000%	62,000	59,663	60,223
INTEL CORP	5.7000%	76,000	70,803	71,672
INTEL CORP	4.2500%	5,000	4,180	4,143
INTEL CORP	5.6000%	81,000	74,779	75,755
INTEL CORP	2.8000%	59,000	41,862	41,368
INTEL CORP	5.6250%	110,000	116,590	106,870
INTEL CORP	4.8750%	100,000	100,585	100,345
INTEL CORP	5.1250%	94,000	95,753	95,136
INTERCONTINENTAL EXCHANGE INC	3.0000%	420,000	276,098	274,565
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,633	6,405
INTERSTATE POWER AND LIGHT CO	3.5000%	10,000	6,975	7,032
INVITATION HOMES OPERATING PAR	4.8750%	210,900	204,907	203,259
INVITATION HOMES OPERATING PAR	5.4500%	60,000	60,781	60,996
IPALCO ENTERPRISES INC	5.7500%	100,000	99,782	99,648
IRON MOUNTAIN INC 144A	6.2500%	635,000	639,129	639,349
IRON MOUNTAIN INC 144A	4.5000%	80,000	72,351	76,517
IRON MOUNTAIN INC 144A	5.2500%	95,000	95,004	93,580
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,028	127,360
J M SMUCKER CO/THE	5.9000%	33,000	32,991	33,970
JABIL INC	5.4500%	115,000	115,102	116,765
JACKSON FINANCIAL INC	6.1500%	110,000	109,810	109,724
JACOBS SOLUTIONS INC	5.3750%	12,000	11,767	11,801
JB POINDEXTER & CO INC 144A	8.7500%	451,000	458,784	463,684
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	139,036	122,684	123,083
JETBLUE AIRWAYS CORP / JE 144A	9.8750%	225,000	198,558	203,785
JOHNSON & JOHNSON	2.2500%	377,000	225,615	218,804
JOHNSON & JOHNSON	3.7000%	160,000	166,609	164,961
JOHNSON & JOHNSON	2.1000%	19,000	13,297	13,299
JOHNSON & JOHNSON	0.9500%	600,000	582,976	579,084
JOHNSON & JOHNSON	2.4500%	750,000	417,003	406,499
JONES LANG LASALLE INC	6.8750%	300,000	298,812	314,246
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	687,258	720,222
JP MORGAN MORTGAGE ACQU HE2 M1	4.2889%	300,000	271,364	286,368
JPMF1 MULTIFAMILY MORTG FX1 A3	5.3085%	1,500,000	1,514,993	1,516,701
JPMORGAN CHASE & CO	5.0400%	202,000	202,156	202,632
JPMORGAN CHASE & CO	2.5220%	135,000	123,421	124,444
JPMORGAN CHASE & CO	4.2500%	560,000	558,542	559,358
JPMORGAN CHASE & CO	5.6000%	116,000	124,499	117,982
JPMORGAN CHASE & CO	4.8500%	68,000	68,041	62,788
JPMORGAN CHASE & CO	2.5800%	41,000	39,981	36,951
JPMORGAN CHASE & CO	4.2030%	196,000	200,707	194,322
JPMORGAN CHASE & CO	3.7020%	173,000	178,635	168,248
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,249,588	1,219,894
JPMORGAN CHASE & CO	4.8510%	129,000	129,122	129,375
JPMORGAN CHASE & CO	5.1400%	16,000	16,276	16,180
JPMORGAN CHASE & CO	1.9530%	7,000	6,132	6,162
JPMORGAN CHASE & CO	6.0870%	85,000	85,000	87,588
JPMORGAN CHASE & CO	5.2990%	122,000	122,458	123,588
JPMORGAN CHASE & CO	2.9630%	445,000	401,188	402,880
JPMORGAN CHASE & CO	5.5810%	1,000,000	1,006,799	1,021,905
JPMORGAN CHASE & CO	5.2940%	132,000	132,562	133,370
JPMORGAN CHASE & CO	4.9950%	268,000	269,135	269,815
JPMORGAN CHASE & CO	2.5450%	577,000	510,345	513,146
JPMORGAN CHASE & CO	5.5760%	140,000	140,134	142,127
JPMORGAN CHASE & CO	3.1090%	105,000	80,956	80,990

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	4.6220%	205,000	205,000	202,634
JPMORGAN CHASE & CO	5.1480%	95,000	95,000	94,316
JPMORGAN CHASE & CO	5.5710%	900,000	908,450	907,503
JPMORGAN CHASE & CO	6.8750%	91,000	94,173	95,328
KAISER FOUNDATION HOSPITALS	3.0020%	30,000	26,427	19,446
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	31,888	20,822
KAISER FOUNDATION HOSPITALS	2.8100%	131,000	98,019	96,537
KENTUCKY UTILITIES CO	3.3000%	30,000	31,303	20,453
KENTUCKY UTILITIES CO	5.8500%	25,000	25,360	25,101
KENVUE INC	5.0000%	88,000	89,665	89,060
KEURIG DR PEPPER INC	3.9500%	62,000	60,875	60,709
KEURIG DR PEPPER INC	5.1000%	100,000	100,288	100,328
KEURIG DR PEPPER INC	4.5970%	10,000	10,013	9,992
KEYCORP	6.4010%	420,000	455,408	447,028
KEYSIGHT TECHNOLOGIES INC	4.9500%	60,000	59,856	59,346
KILROY REALTY LP	5.8750%	148,000	148,198	146,280
KINDER MORGAN INC	1.7500%	16,000	15,909	15,850
KINDER MORGAN INC	5.9500%	105,000	104,505	105,399
KINDER MORGAN INC	4.8000%	230,000	218,519	227,507
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,006	264,297
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,694	140,814
KODIAK GAS SERVICES LLC 144A	6.7500%	35,000	35,002	35,905
KRAFT HEINZ FOODS CO	5.2000%	113,000	100,323	100,796
KRAFT HEINZ FOODS CO	5.4000%	160,000	159,819	161,035
KRAKEN OIL & GAS PARTNERS 144A	7.1250%	125,000	125,001	122,220
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	110,000	110,043	111,088
LABORATORY CORP OF AMERICA HOL	4.8000%	616,000	596,931	600,201
LAZARD GROUP LLC	4.3750%	209,000	208,508	206,584
LBM ACQUISITION LLC 144A	6.2500%	220,000	199,819	158,992
LCM INVESTMENTS HOLDINGS 144A	8.2500%	550,000	567,796	573,063
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,222	152,809
LEHMAN XS TRUST SERIE 12N 1A3A	4.2389%	79,477	71,296	80,656
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	11,851
LENNAR CORP	5.0000%	450,000	456,675	450,999
LENNOX INTERNATIONAL INC	5.5000%	80,000	80,135	81,323
LEVEL 3 5/26 TLB	0.0000%	0	0	0
LEVEL 3 FINANCING INC 144A	7.0000%	650,000	661,886	670,240
LEVEL 3 FINANCING INC 144A	7.5000%	215,000	215,014	220,671
LEVEL 3 FINANCING INC 144A	8.5000%	85,000	85,010	91,276
LFS TOPCO LLC 144A	8.7500%	350,000	345,618	351,559
LIBERTY MUTUAL GROUP INC 144A	5.2500%	500,000	497,869	494,180
LIFEPOINT HEALTH INC 144A	7.0000%	10,000	10,000	9,585
LIFEPOINT HEALTH INC 144A	8.3750%	535,000	559,767	556,856
LIFEPOINT HEALTH INC 144A	9.8750%	40,000	42,143	42,146
LIVE NATION ENTERTAINMENT 144A	3.7500%	175,000	168,842	171,625
LONG BEACH MORTGAGE LOA WL1 M4	4.8889%	581,080	560,660	568,229
LONG BEACH MORTGAGE LOAN 8 2A3	4.1589%	474,155	202,260	112,133
LONG BEACH MORTGAGE LOAN 8 2A4	4.3189%	258,630	115,866	61,296
LOUISIANA LOCAL GOVERNMENT A2	4.1450%	5,000	5,000	4,939
LOUISIANA LOCAL GOVERNMENT A3	4.2750%	5,000	5,000	4,852
LOUISIANA LOCAL GOVERNMENT A4	4.4750%	10,000	10,001	9,541
LPL HOLDINGS INC	6.7500%	280,000	290,251	291,112
LPL HOLDINGS INC	5.7500%	280,000	286,010	280,265
LPL HOLDINGS INC	5.6500%	85,000	84,774	84,475
LSEG US FIN CORP 144A	5.2500%	400,000	396,221	398,254
M&T BANK CORP	5.4000%	130,000	129,914	129,767
M&T BANK CORP	5.0530%	20,000	19,826	19,829
M&T BANK CORP	6.0820%	206,000	205,711	214,978
M&T BANK CORP	5.3850%	70,000	69,662	69,961
M&T BANK CORP	5.2950%	280,000	279,999	277,416
MAIN STREET CAPITAL CORP	5.4000%	95,000	94,938	94,499
MAPLE PARENT HOLDINGS COR 144A	5.0500%	172,000	171,766	171,864
MAPLE PARENT HOLDINGS COR 144A	4.2240%	459,000	528,948	527,051
MARKEL GROUP INC	6.0000%	38,000	37,867	38,026
MARRIOTT INTERNATIONAL INC/MD	5.5000%	185,000	181,639	186,777
MARRIOTT INTERNATIONAL INC/MD	5.2500%	325,000	322,975	324,957
MARRIOTT INTERNATIONAL INC/MD	2.8500%	10,000	9,194	9,190
MARRIOTT INTERNATIONAL INC/MD	5.3500%	156,000	153,210	157,093
MARRIOTT INTERNATIONAL INC/MD	5.4500%	300,000	299,856	300,345
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	267,825	279,839
MARRIOTT OWNERSHIP RESORT 144A	6.5000%	200,000	200,261	198,761
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	76,380	79,106
MARS INC 144A	5.0000%	332,000	332,256	334,336
MARS INC 144A	5.7000%	293,000	289,303	288,654
MARSH & MCLENNAN COS INC	5.7000%	216,000	214,583	214,139
MARSH & MCLENNAN COS INC	5.4000%	30,000	29,311	28,355
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,402	17,262
MARTIN MARIETTA MATERIALS INC	5.5000%	90,000	87,454	86,089
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	278,000	261,531	243,236
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	40,000	38,929	32,902
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	12,094
MASTERCARD INC	3.8500%	50,000	51,985	38,740
MASTERCARD INC	4.5500%	270,000	268,872	263,148
MASTR ASSET BACKED SECURITIES M1	4.5589%	321,828	313,504	304,864
MASTR ASSET BACKED SECURITIES M2	4.5889%	40,476	39,433	41,982

	Coupon	Units	Cost	Market Value
MATADOR RESOURCES CO 144A	6.0000%	255,000	255,015	248,602
MAYO CLINIC	3.1960%	6,000	6,000	3,815
MCDONALD'S CORP	3.6250%	205,000	181,552	153,818
MCKESSON CORP	5.2500%	50,000	52,100	50,838
MCKESSON CORP	5.1000%	225,000	228,790	227,880
MCLAREN HEALTH CARE CORP	4.3860%	100,000	119,674	81,650
MEDLINE BORROWER LP 144A	5.2500%	295,000	292,901	293,197
MEDLINE BORROWER LP 144A	3.8750%	145,000	134,140	140,815
MEDLINE BORROWER LP/MEDLI 144A	6.2500%	29,000	29,344	29,597
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	14,059
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,342	21,076
MERCADOLIBRE INC	4.9000%	235,000	232,486	228,914
MERCURY GENERAL CORP	6.2500%	250,000	249,412	254,379
MERRILL LYNCH MORTGAGE WMC1 M1	4.5889%	198,980	201,761	196,066
META PLATFORMS INC	5.5000%	20,000	18,627	18,559
META PLATFORMS INC	6.2000%	85,000	84,989	85,059
META PLATFORMS INC	4.6500%	134,000	110,931	101,772
META PLATFORMS INC	5.6250%	39,000	38,598	35,340
META PLATFORMS INC	4.8750%	160,000	159,617	155,707
META PLATFORMS INC	6.3000%	80,000	79,892	79,633
METLIFE INC	6.3500%	220,000	224,768	225,481
MICROSOFT CORP	2.5250%	47,000	38,048	27,949
MICROSOFT CORP	3.0410%	520,000	321,167	313,064
MICROSOFT CORP	2.9210%	280,000	182,674	177,749
MID-AMERICA APARTMENTS LP	4.9500%	95,000	92,690	93,843
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,981	99,378
MIDAMERICAN ENERGY CO	3.9500%	37,000	34,010	29,015
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	204,913	198,143
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	21,046	21,135	20,735
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	291,915	293,567	284,733
MISSISSIPPI POWER CO	3.1000%	30,000	26,189	19,575
MOBILITY GLOBAL INC 144A	6.0500%	100,000	99,738	101,133
MONDELEZ INTERNATIONAL INC	4.6250%	500,000	363,416	365,526
MORGAN STANLEY	1.7940%	25,000	21,744	21,748
MORGAN STANLEY	1.5120%	166,000	164,622	165,729
MORGAN STANLEY	3.6220%	60,000	57,833	57,460
MORGAN STANLEY	3.7720%	11,000	10,876	10,850
MORGAN STANLEY	4.4930%	177,000	176,490	173,560
MORGAN STANLEY	5.4490%	263,000	265,987	266,481
MORGAN STANLEY	2.6990%	193,000	177,600	179,223
MORGAN STANLEY	4.2100%	800,000	787,644	798,341
MORGAN STANLEY	2.5110%	536,000	476,758	473,834
MORGAN STANLEY	5.0420%	50,000	51,098	50,349
MORGAN STANLEY	4.9940%	65,000	65,072	65,353
MORGAN STANLEY	5.1920%	801,000	801,298	809,439
MORGAN STANLEY	5.6640%	44,000	44,215	45,170
MORGAN STANLEY	4.8090%	55,000	55,000	54,572
MORGAN STANLEY	4.7080%	130,000	128,669	128,393
MORGAN STANLEY	5.2960%	50,000	50,000	49,752
MORGAN STANLEY	5.6520%	1,100,000	1,110,030	1,109,405
MORGAN STANLEY ABS CAP HE2 A2C	3.9689%	478,694	262,266	216,959
MORGAN STANLEY ABS CAP HE8 A2C	3.9789%	385,593	228,762	165,681
MORGAN STANLEY ABS CAP WMC4 M6	4.8889%	517,201	502,498	487,270
MORGAN STANLEY ABS CAPI HE3 M1	4.6939%	28,770	28,563	29,700
MORGAN STANLEY PRIVATE BANK NA	4.4660%	750,000	749,990	749,184
MORGAN STANLEY R INV2 A10 144A	5.3161%	1,400,000	1,399,980	1,399,981
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.2389%	44,657	40,557	32,721
MOTOROLA SOLUTIONS INC	2.7500%	315,000	313,281	286,162
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,078	51,456
MOTOROLA SOLUTIONS INC	2.3000%	112,000	107,319	101,030
MOTOROLA SOLUTIONS INC	5.4000%	100,000	100,165	101,235
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,903	19,943
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,701
MPLX LP	4.5000%	35,000	31,055	31,699
MPLX LP	5.5000%	95,000	94,899	96,045
MPLX LP	4.1250%	537,000	536,890	535,716
MPLX LP	5.2000%	16,000	18,660	14,440
MPLX LP	5.4000%	51,000	51,668	50,859
MPLX LP	4.8000%	122,000	121,925	121,502
MPT OPERATING PARTNERSHIP 144A	8.5000%	185,000	197,075	189,401
MPT OPERATING PARTNERSHIP LP /	5.0000%	450,000	439,062	436,482
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	116,551	99,711
MPT OPERATING PARTNERSHIP LP /	4.6250%	100,000	87,623	80,377
MSCI INC	5.2500%	245,000	243,615	239,816
MSCI INC 144A	3.8750%	11,000	10,529	10,417
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,397
NABORS INDUSTRIES INC 144A	7.6250%	290,000	290,006	296,694
NATIONAL FUEL GAS CO	5.5000%	150,000	151,656	152,665
NATIONAL FUEL GAS CO	4.7500%	200,000	199,815	199,462
NATIONAL FUEL GAS CO	5.9500%	308,000	308,865	317,134
NATIONAL HEALTH INVESTORS INC	3.0000%	97,000	83,914	87,909
NATIONAL SECURITIES CLEAR 144A	4.7000%	300,000	299,908	299,961
NAVIENT EDUCATION LOA A A 144A	4.8600%	1,378,790	1,378,427	1,371,214
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	40,886	39,249	40,628
NCR ATLEOS CORP 144A	9.5000%	235,000	233,346	250,577

	Coupon	Units	Cost	Market Value
NCR VOYIX CORP 144A	5.1250%	508,000	496,252	495,568
NELNET STUDENT LOAN A A1A 144A	4.6100%	992,941	992,739	971,142
NEPTUNE BIDCO US INC 144A	9.5000%	245,000	245,020	247,709
NEPTUNE BIDCO US INC 144A	9.2900%	220,000	213,590	224,361
NEPTUNE BIDCO US INC 144A	10.3750%	70,000	70,004	72,549
NETAPP INC	5.7000%	99,000	99,100	101,280
NETAPP INC	5.5000%	95,000	95,224	97,079
NETFLIX INC	3.6250%	400,000	494,383	460,735
NETFLIX INC	5.4000%	35,000	34,928	33,619
NETFLIX INC 144A	4.8750%	300,000	323,447	301,864
NEVADA POWER CO	6.2500%	115,000	114,991	115,318
NEW CENTURY HOME EQUITY 2 A2B	4.1589%	54,132	51,734	53,292
NEW CENTURY HOME EQUITY L D M2	4.5439%	1,000,000	928,916	886,507
NEW ENGLAND POWER CO 144A	2.8070%	97,000	74,229	58,906
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,800	328,684
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	50,000	50,087
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	233,339	236,720	223,600
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	236,433	245,341	228,290
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	109,587	112,437	101,864
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	133,311	137,531	128,825
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,195
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	326,000	326,701	330,142
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	70,000	70,044	69,873
NEWELL BRANDS INC	6.6250%	130,000	130,509	132,171
NEWELL BRANDS INC	6.3750%	485,000	485,817	491,595
NEWS CORP 144A	3.8750%	615,000	595,910	596,462
NEXSTAR MEDIA INC 144A	7.2500%	75,000	75,002	74,811
NEXSTAR MEDIA INC 144A	6.5000%	200,000	199,997	199,944
NEXTERA ENERGY CAPITAL HOLDING	6.0000%	790,000	789,992	789,608
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	245,000	246,269	249,520
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	100,000	84,565	98,762
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	40,000	38,946	37,930
NGPL PIPECO LLC 144A	5.6000%	350,000	349,113	348,069
NIAGARA MOHAWK POWER CORP 144A	2.7590%	6,000	5,385	5,379
NIAGARA MOHAWK POWER CORP 144A	5.7830%	151,000	149,193	146,595
NISOURCE INC	1.7000%	35,000	33,793	30,530
NISOURCE INC	5.3500%	116,000	116,054	116,956
NISOURCE INC	5.9500%	19,000	19,670	19,532
NISOURCE INC	5.8500%	61,000	59,640	60,488
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	500,000	499,995	495,377
NORTHERN OIL & GAS INC 144A	7.8750%	100,000	100,006	99,364
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,349	8,435
NORTHERN STATES POWER CO/MN	2.6000%	7,000	6,886	4,265
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	13,668
NORTHERN STATES POWER CO/MN	4.8500%	380,000	375,603	373,205
NORTHERN STATES POWER CO/MN	5.6500%	25,000	24,865	24,645
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,251
NOVARTIS CAPITAL CORP	2.7500%	134,000	98,962	85,064
NOVARTIS CAPITAL CORP	5.7000%	24,000	23,854	24,456
NOVARTIS CAPITAL CORP	4.6000%	365,000	363,500	361,642
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.1789%	105,857	77,527	33,798
NOVELIS CORP 144A	4.7500%	170,000	170,004	164,448
NOVELIS CORP 144A	6.8750%	245,000	244,267	251,169
NRG ENERGY INC 144A	3.6250%	210,000	180,735	195,017
NRG ENERGY INC 144A	6.0000%	445,000	445,185	443,609
NRG ENERGY INC 144A	5.8750%	265,000	265,003	263,606
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,590
NSTAR ELECTRIC CO	4.9500%	21,000	21,026	18,791
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	55,801
NVIDIA CORP	2.0000%	30,000	26,758	26,764
NVIDIA CORP	3.7000%	10,000	11,745	7,223
NVIDIA CORP	5.6250%	250,000	249,893	248,151
NVIDIA CORP	5.5500%	190,000	189,298	188,589
NVR INC	3.0000%	301,000	291,575	282,250
OAK-EAGLE ACQUIRECO INC 144A	7.2500%	80,000	80,009	83,689
OBX 2024-NQM2 TRU NQM2 A1 144A	5.8780%	535,962	532,015	536,399
OCCIDENTAL PETROLEUM CORP	8.8750%	140,000	158,366	157,636
OCEANEERING INTERNATIONAL 144A	6.8750%	90,000	90,000	91,419
OCEANEERING INTERNATIONAL INC	6.0000%	195,000	189,150	197,791
OGLETHORPE POWER CORP	5.3750%	40,000	42,116	39,040
OHIO POWER CO	5.6500%	20,000	19,966	20,650
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,011
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,786
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,940	59,152
OLYMPUS WATER US HOLDING 144A	7.2500%	485,000	485,159	486,495
OLYMPUS WATER US HOLDING 144A	6.7500%	265,000	264,976	258,926
OMEGA HEALTHCARE INVESTORS INC	3.3750%	30,000	27,467	27,852
OMEGA HEALTHCARE INVESTORS INC	5.2000%	110,000	109,329	110,536
OMNICOM GROUP INC	3.3750%	20,000	19,963	15,021
OMNICOM GROUP INC	5.3000%	159,000	159,900	157,791
ONCOR ELECTRIC DELIVERY C 144A	4.5000%	330,000	327,986	326,707
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,746	37,325
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,456	5,926
ONCOR ELECTRIC DELIVERY CO LLC	5.3500%	70,000	71,253	71,209
ONEMAIN FINANCE CORP	3.5000%	75,000	72,979	74,356

	Coupon	Units	Cost	Market Value
ONEMAIN FINANCE CORP	6.6250%	335,000	338,721	339,905
ONEMAIN FINANCE CORP	6.7500%	90,000	89,988	89,094
ONEMAIN FINANCE CORP	7.8750%	865,000	883,839	900,487
ONEOK INC	3.4000%	225,000	212,624	216,265
ONEOK INC	4.7500%	111,000	110,054	109,721
ONEOK INC	4.2500%	2,099,000	2,096,474	2,091,204
ONEOK INC	4.5500%	322,000	321,155	321,501
ONEOK INC	5.0500%	95,000	86,941	83,732
ONEOK INC	6.0500%	61,000	63,147	63,853
ONEOK INC	5.6500%	61,000	61,390	62,255
ORACLE CORP	6.2500%	200,000	215,313	205,552
ORACLE CORP	4.0000%	22,000	15,310	14,798
ORACLE CORP	6.5500%	264,000	260,016	248,870
ORACLE CORP	4.9500%	516,000	512,590	505,180
ORACLE CORP	4.4500%	117,000	114,056	112,948
ORACLE CORP	3.6000%	131,000	95,025	88,016
ORACLE CORP	3.9500%	16,000	10,657	10,237
ORACLE CORP	6.0000%	12,000	10,836	10,217
ORACLE CORP	5.7000%	303,000	301,194	293,442
ORACLE CORP	3.6500%	10,000	7,145	7,181
ORACLE CORP	5.8750%	10,000	9,375	8,754
ORACLE CORP	5.5000%	265,000	263,205	253,589
ORACLE CORP	4.6500%	60,000	58,880	58,838
ORACLE CORP	2.6500%	80,000	79,937	79,940
ORACLE CORP	3.8500%	42,000	26,627	24,666
ORACLE CORP	4.9000%	310,000	296,301	293,918
ORACLE CORP	4.5500%	274,000	273,191	270,113
ORACLE CORP	2.9500%	480,000	444,194	441,801
ORACLE CORP	4.7000%	210,000	205,377	192,408
ORACLE CORP	6.7000%	135,000	133,022	127,063
ORACLE CORP	5.2000%	215,000	207,295	201,284
ORACLE CORP	5.3500%	188,000	187,111	182,618
ORACLE CORP	4.8000%	45,000	44,529	42,818
ORACLE CORP	6.8500%	86,000	84,586	80,048
O'REILLY AUTOMOTIVE INC	4.2000%	12,000	11,434	11,806
O'REILLY AUTOMOTIVE INC	4.7000%	16,000	15,756	15,934
OSAIC HOLDINGS INC 144A	6.7500%	170,000	173,654	170,291
OSAIC HOLDINGS INC 144A	8.0000%	315,000	321,247	316,163
OUTFRONT MEDIA CAPITAL LL 144A	6.0000%	215,000	215,000	214,608
PACIFIC GAS AND ELECTRIC CO	3.0000%	10,000	9,710	9,677
PACIFIC GAS AND ELECTRIC CO	4.9500%	45,000	50,102	37,571
PACIFIC GAS AND ELECTRIC CO	4.5000%	40,000	42,224	34,423
PACIFIC GAS AND ELECTRIC CO	3.5000%	25,000	20,180	16,678
PACIFIC GAS AND ELECTRIC CO	3.2500%	60,000	58,288	55,346
PACIFIC GAS AND ELECTRIC CO	3.3000%	20,000	18,736	14,992
PACIFIC GAS AND ELECTRIC CO	6.0000%	700,000	696,259	669,708
PACIFIC GAS AND ELECTRIC CO	5.7000%	200,000	201,566	202,089
PACIFIC GAS AND ELECTRIC CO	2.5000%	330,000	328,934	296,067
PACIFIC GAS AND ELECTRIC CO	2.1000%	800,000	779,842	778,879
PACIFIC GAS AND ELECTRIC CO	4.2000%	80,000	64,950	65,514
PACIFIC GAS AND ELECTRIC CO	4.5500%	300,000	313,903	295,400
PACIFIC GAS AND ELECTRIC CO	6.7000%	16,000	15,830	16,643
PACIFIC GAS AND ELECTRIC CO	5.0500%	1,300,000	1,297,555	1,298,773
PACIFIC GAS AND ELECTRIC CO	6.1500%	278,000	290,845	290,428
PACIFIC GAS AND ELECTRIC CO	6.9500%	488,000	534,802	532,164
PACIFICORP	6.0000%	20,000	22,906	20,398
PACIFICORP	2.9000%	40,000	25,410	23,925
PACIFICORP	4.1000%	37,000	30,204	29,839
PACIFICORP	2.7000%	100,000	89,355	91,887
PACIFICORP	5.4500%	90,000	91,379	91,362
PAR PETROLEUM LLC 144A	7.3750%	225,000	225,892	227,675
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,549	9,995
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	419,808	420,442
PARK INTERMEDIATE HOLDING 144A	7.0000%	70,000	70,016	71,664
PARK PLACE SECURITIES WCW3 M2	4.5739%	126,798	129,647	127,121
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,349
PECO ENERGY CO	2.8000%	215,000	214,818	133,858
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	577,000	569,448	570,349
PENNYMAC FINANCIAL SERVIC 144A	7.1250%	215,000	218,126	217,877
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	420,000	418,505	409,785
PENNYMAC FINANCIAL SERVIC 144A	7.8750%	150,000	154,624	155,988
PENSKE TRUCK LEASING CO L 144A	4.2000%	100,000	99,766	99,649
PENSKE TRUCK LEASING CO L 144A	5.3500%	607,000	605,601	611,839
PENSKE TRUCK LEASING CO L 144A	6.0500%	155,000	157,352	158,652
PEPSICO INC	2.8750%	30,000	20,488	19,599
PEPSICO INC	3.8750%	75,000	71,806	56,289
PEPSICO INC	4.6500%	38,000	36,628	33,537
PEPSICO INC	4.2000%	10,000	8,491	8,147
PERIMETER HOLDINGS LLC 144A	6.2500%	370,000	369,505	369,303
PETSMART LLC / PETSMART F 144A	7.5000%	560,000	561,998	560,122
PFIZER INC	1.7500%	70,000	68,681	61,122
PFIZER INC	4.3000%	40,000	39,015	34,378
PFIZER INC	4.4000%	10,000	8,688	8,723
PFIZER INC	7.2000%	40,000	51,050	46,873
PHILLIPS 66 CO	5.8750%	473,000	469,487	469,438

	Coupon	Units	Cost	Market Value
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,469
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,868
PIEDMONT NATURAL GAS CO INC	3.3500%	18,000	17,755	12,280
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,563	8,973
PINNACLE BANK/NASHVILLE TN	5.9570%	250,000	253,638	248,139
PINNACLE FINANCIAL PARTNERS IN	5.5960%	200,000	201,221	200,639
PINNACLE FINANCIAL PARTNERS IN	6.1680%	130,000	133,110	133,057
PINNACLE WEST CAPITAL CORP	5.1500%	166,000	166,536	168,201
PLAINS ALL AMERICAN PIPELINE L	5.6000%	390,000	394,965	391,104
PLAINS ALL AMERICAN PIPELINE L	5.9500%	260,000	271,325	267,443
PNC FINANCIAL SERVICES GROUP I	5.3730%	125,000	125,094	126,154
PNC FINANCIAL SERVICES GROUP I	6.2000%	487,000	491,933	493,784
POST HOLDINGS INC 144A	6.5000%	660,000	660,083	652,505
POST HOLDINGS INC 144A	6.3750%	495,000	501,201	491,223
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,832	55,828
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,285
PPL ELECTRIC UTILITIES CORP	3.9500%	30,000	23,503	23,802
PPL ELECTRIC UTILITIES CORP	5.2500%	220,000	215,919	205,912
PPL ELECTRIC UTILITIES CORP	4.8500%	199,000	197,345	197,592
PRA HEALTH SCIENCES INC 144A	2.8750%	400,000	399,586	399,738
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,659
PRIMERICA INC	2.8000%	245,000	214,239	220,544
PROCTER & GAMBLE CO/THE	4.0500%	76,000	75,851	75,417
PROLOGIS EURO FINANCE LLC	0.5000%	275,000	269,280	267,321
PROLOGIS LP	4.2000%	300,000	207,964	212,800
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	8,781
PRUDENTIAL FINANCIAL INC	6.7500%	90,000	94,587	94,693
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,771	12,354
PUBLIC SERVICE CO OF COLORADO	3.6000%	10,000	7,734	7,817
PUBLIC SERVICE CO OF COLORADO	5.7500%	60,000	59,146	59,496
PUBLIC SERVICE CO OF COLORADO	4.0500%	10,000	7,687	7,778
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,593	105,508
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	100,000	99,992	99,565
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	40,000	40,044	40,401
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,888	13,060
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	71,000	70,712	70,743
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	20,000	16,680	13,466
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	360,000	357,438	357,000
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	44,823	30,640
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	25,152
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	16,000	15,637	15,141
PUBLIC SERVICE ELECTRIC AND GA	4.0500%	31,000	24,862	24,619
PUBLIC SERVICE ELECTRIC AND GA	5.6250%	80,000	79,562	79,008
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	65,000	64,957	65,155
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	80,000	80,314	77,131
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,584
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,970	20,381
PUGET ENERGY INC	2.3790%	10,000	10,000	9,553
PUGET SOUND ENERGY INC	4.2230%	30,000	28,011	24,288
PUGET SOUND ENERGY INC	2.8930%	30,000	23,219	18,790
PULTEGROUP INC	6.0000%	26,000	26,514	27,242
PULTEGROUP INC	4.9000%	53,000	51,312	51,651
PULTEGROUP INC	6.3750%	79,000	82,389	84,833
PULTEGROUP INC	7.8750%	101,000	111,995	115,839
QUANTA SERVICES INC	3.0500%	152,000	143,524	112,707
QUANTA SERVICES INC	2.9000%	274,000	250,540	254,895
QUIKRETE HOLDINGS INC 144A	6.7500%	335,000	335,814	341,492
QVC INC 144A	6.8750%	465,000	434,899	225,525
QXO BUILDING PRODUCTS INC 144A	6.5000%	195,000	195,001	198,738
QXO BUILDING PRODUCTS INC 144A	6.8750%	65,000	65,000	66,727
RADIAN GROUP INC	6.2000%	60,000	60,265	61,958
RAILWORKS HOLDINGS LP / R 144A	8.2500%	162,000	157,368	162,225
RALI SERIES 2007-QH8 TRU QH8 A	4.6473%	116,616	151,199	91,920
RAYMOND JAMES FINANCIAL INC	3.7500%	32,000	22,701	23,255
RAYMOND JAMES FINANCIAL INC	5.6500%	99,000	97,079	96,230
RAYONIER LP	2.7500%	11,000	9,529	9,877
RD MICHIGAN PROPERTY OWNE 144A	7.5000%	2,665,000	2,577,186	2,656,326
REALTY INCOME CORP	4.7500%	10,000	9,978	10,043
REGENERON PHARMACEUTICALS INC	2.8000%	850,000	537,585	517,561
REGIONS BANK/BIRMINGHAM AL	4.7550%	500,000	501,520	500,180
REGIONS FINANCIAL CORP	5.5020%	57,000	57,525	57,670
REINSURANCE GROUP OF AMERICA I	5.7500%	163,000	163,274	166,799
REINSURANCE GROUP OF AMERICA I	6.3750%	95,000	94,673	94,227
REPUBLIC SERVICES INC	5.0000%	165,000	165,576	165,891
REPUBLIC SERVICES INC	5.1500%	145,000	144,627	147,264
REVVITY INC	2.2500%	100,000	88,583	88,154
RHP HOTEL PROPERTIES LP / 144A	5.7500%	115,000	115,001	113,933
RHP HOTEL PROPERTIES LP / 144A	6.5000%	345,000	345,377	353,148
RIO GRANDE LNG LLC 144A	5.2500%	165,000	164,865	164,972
RLJ LODGING TRUST LP 144A	4.0000%	260,000	242,177	247,650
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	3,031
ROCKET COS INC 144A	7.1250%	165,000	172,192	171,259
ROCKET COS INC 144A	6.1250%	295,000	294,992	301,290
ROCKET COS INC 144A	6.3750%	230,000	230,028	233,902
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	177,618	193,511

	Coupon	Units	Cost	Market Value
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	191,195	190,019	181,285
ROCKET SOFTWARE INC 144A	9.0000%	400,000	397,879	397,611
ROCKET SOFTWARE INC 144A	6.5000%	10,000	9,189	9,005
ROLLINS INC	5.2500%	105,000	103,682	104,868
ROPER TECHNOLOGIES INC	5.1000%	340,000	330,878	330,312
ROPER TECHNOLOGIES INC	4.9000%	150,000	145,617	144,973
RPM INTERNATIONAL INC	4.2500%	160,000	130,461	128,526
RPM INTERNATIONAL INC	2.9500%	68,000	58,909	61,265
S&P GLOBAL INC	1.2500%	22,000	19,254	19,215
S&P GLOBAL INC	5.2500%	105,000	105,502	107,162
S&P GLOBAL INC	2.3000%	423,000	230,982	207,630
SABINE PASS LIQUEFACTION LLC	4.5000%	330,000	328,795	326,808
SABRA HEALTH CARE LP	3.2000%	480,000	433,468	435,259
SALESFORCE INC	5.2000%	564,000	561,727	564,992
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	320,000	316,207	326,922
SAMMONS FINANCIAL GROUP I 144A	3.3500%	200,000	186,850	184,442
SAMMONS FINANCIAL GROUP I 144A	6.8750%	200,000	203,668	213,850
SAN DIEGO GAS & ELECTRIC CO	3.0000%	300,000	299,494	272,521
SAN DIEGO GAS & ELECTRIC CO	4.5000%	30,000	26,921	26,993
SANTANDER DRIVE AUTO RECE 1 A2	4.0400%	260,950	260,938	260,553
SANTANDER HOLDINGS USA INC	6.3420%	239,000	253,786	251,729
SANTANDER HOLDINGS USA INC	7.6600%	50,000	54,930	54,718
SANTANDER HOLDINGS USA INC	5.7410%	200,000	205,837	204,273
SANTANDER HOLDINGS USA INC	5.2200%	170,000	170,000	169,577
SBA COMMUNICATIONS CORP	3.1250%	1,600,000	1,523,063	1,530,926
SBA TOWER TRUST 144A	2.3280%	600,000	600,159	577,575
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,183
SEMPRA	3.2500%	500,000	505,851	494,080
SEMPRA	5.2500%	60,000	59,896	59,212
SEMPRA	6.3750%	520,000	520,431	525,231
SEMPRA	6.8750%	318,000	320,759	324,411
SERVICE PROPERTIES TRUST	8.8750%	455,000	446,992	468,450
SERVICE PROPERTIES TRUST 144A	0.0000%	360,000	333,953	333,796
SERVICE PROPERTIES TRUST 144A	8.6250%	220,000	226,337	231,759
SERVICENOW INC	5.4000%	150,000	148,723	149,923
SERVICENOW INC	1.4000%	16,000	15,787	14,027
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	460,000	454,405	450,872
SHELL FINANCE US INC	4.1250%	226,000	225,000	221,916
SHELL FINANCE US INC 144A	6.3750%	60,000	66,534	65,571
SHERWIN-WILLIAMS CO/THE	4.8000%	60,000	59,967	60,075
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	640,000	612,094	618,293
SIRIUS XM RADIO LLC 144A	5.8750%	90,000	90,005	88,946
SIRIUS XM RADIO LLC 144A	5.5000%	430,000	418,868	429,014
SIRIUS XM RADIO LLC 144A	3.8750%	415,000	351,536	376,948
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	210,000	207,972	208,772
SIX FLAGS ENTERTAINMENT C 144A	8.6250%	220,000	220,002	226,529
SIX FLAGS ENTERTAINMENT CORP /	5.2500%	105,000	105,006	102,284
SIXTH STREET LENDING PARTNERS	5.7500%	300,000	299,653	298,057
SLM STUDENT LOAN TRUST 20 REGS	2.9510%	37,517	41,795	40,624
SM ENERGY CO 144A	6.6250%	190,000	190,011	187,021
SM ENERGY CO 144A	7.0000%	439,000	446,578	443,044
SMB PRIVATE EDUCATI B A1A 144A	5.0300%	1,051,618	1,036,893	1,043,324
SNAP-ON INC	3.1000%	100,000	84,036	67,318
SOLARIS ENERGY INFRASTRUC 144A	6.3750%	415,000	417,820	419,630
SOTERA HEALTH HOLDINGS LL 144A	7.3750%	190,000	190,268	197,004
SOUNDVIEW HOME LOAN T OPT4 2A4	4.2989%	357,193	344,429	346,565
SOUNDVIEW HOME LOAN TRU WF2 M2	4.2439%	220,201	208,679	216,260
SOUTH BOW USA INFRASTRUCTURE H	5.5840%	16,000	16,274	15,940
SOUTH BOW USA INFRASTRUCTURE H	4.9110%	1,000,000	1,002,010	1,002,531
SOUTHERN CALIFORNIA EDISON CO	4.9500%	100,000	99,868	99,786
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,960	177,942
SOUTHERN CALIFORNIA EDISON CO	3.6500%	200,000	217,945	138,369
SOUTHERN CALIFORNIA EDISON CO	5.4500%	107,000	109,220	107,210
SOUTHERN CALIFORNIA EDISON CO	4.8000%	110,000	109,527	107,719
SOUTHERN CALIFORNIA EDISON CO	5.8500%	1,400,000	1,412,213	1,420,778
SOUTHERN CALIFORNIA EDISON CO	5.6500%	100,000	99,936	101,893
SOUTHERN CO GAS CAPITAL CORP	3.9500%	10,000	7,633	7,828
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,575
SOUTHERN CO GAS CAPITAL CORP	5.7500%	87,000	88,403	90,531
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	10,937	8,329
SOUTHERN CO/THE	5.7000%	92,000	92,420	95,306
SOUTHERN CO/THE	5.5000%	196,000	197,145	200,432
SOUTHERN POWER CO	5.1500%	50,000	49,226	47,585
SOUTHERN POWER CO	4.8000%	110,000	109,970	109,690
SOUTHWEST AIRLINES CO	5.2500%	40,000	39,146	38,722
SOUTHWEST GAS CORP	4.0500%	4,000	3,989	3,822
SOUTHWESTERN ELECTRIC POWER CO	5.9000%	37,000	36,700	36,537
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	50,000	48,765	49,399
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,463	36,663
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,731	6,576
SPACE EXPLORATION TECHNOL 144A	5.8750%	240,000	239,593	236,872
SPACE EXPLORATION TECHNOL 144A	5.3500%	90,000	89,926	89,766
SPACE EXPLORATION TECHNOL 144A	5.6500%	570,000	569,090	566,604
SPECTRA ENERGY PARTNERS LP	4.5000%	30,000	25,466	25,365
SPECTRUM BRANDS INC 144A	3.8750%	40,000	35,181	34,998

	Coupon	Units	Cost	Market Value
SPRINT CAPITAL CORP	6.8750%	273,000	282,546	286,010
SPRINT CAPITAL CORP	8.7500%	350,000	411,872	412,289
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	214,965
STANDARD BUILDING Solutio 144A	5.8750%	290,000	289,971	279,451
STANDARD BUILDING Solutio 144A	6.5000%	70,000	70,520	70,423
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1
STANDARD INDUSTRIES INC/N 144A	4.7500%	75,000	71,565	74,469
STANDARD INDUSTRIES INC/N 144A	4.3750%	65,000	59,320	61,734
STARWOOD PROPERTY TRUST I 144A	6.1250%	100,000	100,000	100,529
STATE STREET CORP	5.2720%	134,000	133,997	134,014
STEEL DYNAMICS INC	3.2500%	210,000	183,068	183,622
STEEL DYNAMICS INC	3.4500%	105,000	99,947	100,219
STEEL DYNAMICS INC	5.3750%	7,000	6,962	7,089
STELLANTIS FINANCIAL SERV 144A	5.4000%	400,000	399,600	398,586
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	0	0	0
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	253,286	252,019	253,286
STONEBRIAR ABF ISSUER LLC 144A	8.1250%	275,000	281,810	287,510
SUBURBAN PROPANE PARTNERS 144A	5.0000%	390,000	366,806	369,716
SUBURBAN PROPANE PARTNERS 144A	6.5000%	75,000	74,998	72,477
SUN COMMUNITIES OPERATING LP	2.7000%	282,000	245,289	253,829
SUNOCO LP 144A	6.2500%	10,000	9,997	10,090
SUNOCO LP 144A	7.2500%	385,000	388,392	399,365
SUNOCO LP 144A	5.8750%	215,000	214,006	212,052
SUNOCO LP 144A	5.6250%	400,000	399,973	390,388
SUTTER HEALTH	3.3610%	7,000	7,000	4,905
SWORD PURCHASER/SEALED AIR 4/2	0.0000%	450,000	433,275	438,260
SYNCHRONY FINANCIAL	2.8750%	50,000	44,032	44,119
SYNCHRONY FINANCIAL	6.0000%	605,000	613,117	607,820
SYNCHRONY FINANCIAL	5.1500%	20,000	20,030	20,003
SYNCHRONY FINANCIAL	5.9350%	193,000	198,443	196,842
SYNCHRONY FINANCIAL	4.9470%	100,000	100,000	97,485
SYSCO CORP	3.1500%	335,000	211,223	213,528
SYSCO CORP	5.4000%	300,000	299,557	301,334
SYSTEM ENERGY RESOURCES INC	5.3000%	30,000	29,690	29,922
TALEN ENERGY SUPPLY LLC 144A	6.5000%	120,000	120,040	120,979
TALEN ENERGY SUPPLY LLC 144A	6.1250%	465,000	465,000	465,009
TAMPA ELECTRIC CO	3.4500%	10,000	7,209	7,018
TAMPA ELECTRIC CO	4.3000%	30,000	27,318	24,849
TAPESTRY INC	5.5000%	536,639	535,639	539,772
TAPESTRY INC	5.1000%	145,000	145,338	146,100
TARGA RESOURCES CORP	5.4000%	80,000	79,873	79,676
TD SYNEX CORP	5.3000%	94,000	93,599	92,535
TELEDYNE FLIR LLC	2.5000%	170,000	155,986	155,581
TENET HEALTHCARE CORP 144A	6.0000%	575,000	574,996	580,027
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	647,835	629,467
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	2,856
TEXAS INSTRUMENTS INC	4.1500%	16,000	19,960	13,135
TEXAS INSTRUMENTS INC	2.7000%	95,000	84,683	58,095
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	212,321	210,728	185,515
T-MOBILE USA INC	3.0000%	140,000	102,967	103,319
T-MOBILE USA INC	4.9500%	500,000	498,445	489,127
T-MOBILE USA INC	3.4000%	10,000	7,883	6,556
T-MOBILE USA INC	2.4000%	50,000	46,719	47,194
T-MOBILE USA INC	3.3000%	75,000	53,816	48,922
T-MOBILE USA INC	3.6000%	538,000	368,916	348,233
T-MOBILE USA INC	5.8750%	78,000	77,663	75,952
T-MOBILE USA INC	3.8750%	290,000	279,265	281,003
T-MOBILE USA INC	4.3750%	420,000	374,084	370,449
T-MOBILE USA INC	5.3000%	90,000	89,905	90,422
T-MOBILE USA INC	5.8000%	30,000	28,842	28,801
T-MOBILE USA INC	4.8000%	20,000	20,132	20,079
TMS INTERNATIONAL CORP/DE 144A	6.2500%	438,000	432,540	438,291
TOLEDO EDISON CO/THE	6.1500%	10,000	11,333	10,727
TOLL BROTHERS FINANCE CORP	5.6000%	150,000	154,835	152,957
TOWD POINT MORTGA HY3 A1A 144A	4.8389%	200,187	235,215	200,348
TOWD POINT MORTGAG HY2 A1 144A	4.8389%	96,330	135,360	97,978
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	169,011	173,522	166,336
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,914	403,218
TOYOTA MOTOR CREDIT CORP	4.9500%	230,000	231,816	232,640
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	149,431	163,757
TPG OPERATING GROUP II LP	5.3750%	55,000	54,337	53,523
TRAVEL + LEISURE CO 144A	6.2500%	350,000	350,975	352,136
TRAVELERS COS INC/THE	5.4500%	15,000	14,944	14,557
TRIMBLE INC	6.1000%	369,000	381,408	385,280
TRINET GROUP INC 144A	7.1250%	260,000	260,722	261,433
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,681
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,176
TRUIST FINANCIAL CORP	5.1220%	135,000	132,955	134,793
TRUIST FINANCIAL CORP	5.0710%	170,000	170,216	171,585
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	101,129	100,876	98,626
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	597,000	593,334	573,882
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	9,948
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	9,986
TUCSON ELECTRIC POWER CO	1.5000%	35,000	33,803	30,862
UBER TECHNOLOGIES INC	5.3500%	45,000	44,150	42,009

	Coupon	Units	Cost	Market Value
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,615
UNION ELECTRIC CO	3.9000%	10,000	9,295	7,557
UNION ELECTRIC CO	2.9500%	30,000	29,544	28,306
UNION ELECTRIC CO	5.2000%	210,000	213,595	212,736
UNION ELECTRIC CO	5.1250%	95,000	93,082	86,441
UNION PACIFIC CORP	3.7990%	100,000	67,051	68,747
UNITED AIRLINES 2016-2 CLASS A	2.8750%	406,563	410,033	391,352
UNITED AIRLINES 2024-1 CLASS A	5.4500%	657,822	657,851	668,928
UNITED PARCEL SERVICE INC	5.2500%	45,000	45,137	45,906
UNITED PARCEL SERVICE INC	5.9500%	50,000	49,893	51,082
UNITEDHEALTH GROUP INC	5.2500%	109,000	109,282	110,456
UNITEDHEALTH GROUP INC	3.0500%	56,000	42,991	42,251
UNITEDHEALTH GROUP INC	5.9500%	61,000	60,868	62,861
UNITI SERVICES LLC 144A	7.5000%	55,000	54,997	57,881
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	121,901	120,020	121,748
UNIVERSAL HEALTH SERVICES INC	5.0500%	38,000	37,170	36,403
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	5,908
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	12,756
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	6,523
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	9,230
UNIVISION COMMUNICATIONS 144A	4.5000%	345,000	330,002	329,447
UNIVISION COMMUNICATIONS 144A	8.8750%	37,000	37,000	36,424
UNIVISION COMMUNICATIONS 144A	9.3750%	285,000	288,037	289,571
UNUM GROUP	5.7500%	20,000	17,318	19,831
US BANCORP	4.5480%	70,000	70,010	70,010
US BANCORP	5.4240%	180,000	180,436	183,231
US FOODS INC 144A	7.2500%	270,000	270,550	280,183
US LUMBER/SPECIALTY BUILDING 1	0.0000%	0	0	0
USA COMPRESSION PARTNERS 144A	6.2500%	200,000	200,400	198,286
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	305,000	312,423
VALERO ENERGY CORP	6.6250%	310,000	330,973	340,674
VALLEY NATIONAL BANCORP	6.2190%	420,000	420,409	418,427
VENTAS REALTY LP	5.6250%	40,000	39,826	41,078
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	687,488	624,042
VENTURE GLOBAL LNG INC 144A	6.3750%	470,000	470,001	461,898
VENTURE GLOBAL LNG INC 144A	7.0000%	1,100,000	1,103,221	1,121,905
VENTURE GLOBAL LNG INC 144A	8.3750%	374,000	379,725	389,307
VENTURE GLOBAL PLAQUEMINE 144A	6.7500%	225,000	225,008	238,567
VENTURE GLOBAL PLAQUEMINE 144A	6.5000%	710,000	714,132	739,702
VENTURE GLOBAL PLAQUEMINE 144A	6.1250%	20,000	20,000	20,463
VERALTO CORP	5.5000%	203,000	203,061	203,345
VERALTO CORP	4.8500%	140,000	139,996	139,775
VERALTO CORP	5.3500%	184,000	184,730	186,549
VERALTO CORP	5.4500%	131,000	131,516	134,333
VERISIGN INC	5.2500%	345,000	348,410	346,953
VERISIGN INC	2.7000%	84,000	76,371	75,436
VERISK ANALYTICS INC	5.5000%	85,000	90,465	80,834
VERIZON COMMUNICATIONS INC	5.7500%	50,000	49,583	48,601
VERIZON COMMUNICATIONS INC	4.7500%	40,000	38,289	35,729
VERIZON COMMUNICATIONS INC	4.1250%	260,000	257,941	259,620
VERIZON COMMUNICATIONS INC	4.7800%	170,000	167,066	164,439
VERIZON COMMUNICATIONS INC	6.0500%	141,000	141,000	142,302
VERIZON COMMUNICATIONS INC	2.9870%	169,000	102,058	99,513
VERIZON COMMUNICATIONS INC	2.3550%	160,000	141,658	139,813
VERTIV HOLDINGS CO	4.8500%	30,000	29,933	29,137
VERUS SECURITIZATION 4 A1 144A	6.2180%	535,759	535,759	538,463
VERUS SECURITIZATION 5 A1 144A	6.1920%	421,912	421,910	425,049
VICI PROPERTIES LP	5.6250%	274,000	278,648	274,116
VICI PROPERTIES LP / VICI 144A	4.1250%	80,000	77,256	76,780
VIKING BAKED GOODS ACQUIS 144A	8.6250%	310,000	312,344	313,350
VIPER ENERGY PARTNERS LLC	5.7000%	384,000	395,624	390,117
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,931	6,826
VIRGINIA ELECTRIC AND POWER CO	6.0000%	100,000	111,747	105,314
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,774	8,591
VIRGINIA ELECTRIC AND POWER CO	5.6500%	20,000	19,904	19,554
VISA INC	2.0000%	152,000	80,750	81,511
VISA INC	3.6500%	110,000	84,429	84,883
VISA INC	4.3000%	165,000	143,183	141,494
VISA INC	2.0500%	225,000	206,860	206,847
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	444,687
VISTRA OPERATIONS CO LLC 144A	6.8750%	15,000	15,000	15,535
VISTRA OPERATIONS CO LLC 144A	4.6000%	383,000	376,916	376,805
VISTRA OPERATIONS CO LLC 144A	5.5500%	140,000	138,591	139,285
VMWARE LLC	2.2000%	400,000	399,582	352,266
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	1,000,000	999,859	1,003,143
VOLKSWAGEN GROUP OF AMERI 144A	4.4500%	200,207	200,207	199,339
VOLTAGRID LLC 144A	7.3750%	515,000	529,571	534,658
WAKEMED	3.2860%	6,000	6,000	3,943
WALKER & DUNLOP INC 144A	6.6250%	90,000	90,201	91,434
WALMART INC	4.9000%	595,000	598,750	600,030
WALT DISNEY CO/THE	6.6500%	80,000	89,847	89,639
WAND NEWCO 3 INC 144A	7.6250%	515,000	529,329	532,680
WASHINGTON MUTUAL MORTG OC1 A1	4.3189%	18,560	14,544	17,332
WASTE MANAGEMENT INC	4.9500%	30,000	30,073	30,418
WASTE MANAGEMENT INC	4.6250%	10,000	9,686	9,934

	Coupon	Units	Cost	Market Value
WASTE MANAGEMENT INC	4.6500%	20,000	20,078	20,062
WASTE MANAGEMENT INC	4.8750%	10,000	9,869	10,046
WASTE MANAGEMENT INC	5.3500%	10,000	9,822	9,659
WASTE PRO USA INC 144A	7.0000%	360,000	367,520	368,385
WATCO COS LLC / WATCO FIN 144A	7.1250%	585,000	593,228	600,673
WBI OPERATING LLC 144A	6.5000%	285,000	285,673	286,787
WEC ENERGY GROUP INC	5.1500%	10,000	9,995	10,069
WEC ENERGY GROUP INC	5.6000%	7,000	6,999	7,010
WEEKLEY HOMES LLC / WEEKL 144A	6.7500%	240,000	240,267	240,638
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	220,136	226,828
WELLS FARGO & CO	2.5720%	12,000	12,038	11,110
WELLS FARGO & CO	5.6060%	29,000	31,003	27,930
WELLS FARGO & CO	2.3930%	319,000	314,999	312,669
WELLS FARGO & CO	3.5840%	1,040,000	1,019,127	1,031,308
WELLS FARGO & CO	5.1980%	30,000	30,000	30,337
WELLS FARGO & CO	3.5260%	118,000	117,146	117,136
WELLS FARGO & CO	4.8970%	20,000	19,672	19,873
WELLS FARGO & CO	5.3890%	193,000	193,857	195,942
WELLS FARGO & CO	5.5570%	142,000	570,371	145,416
WELLS FARGO & CO	6.4910%	8,000	8,644	8,635
WELLS FARGO & CO	5.4990%	12,000	12,246	12,231
WELLS FARGO & CO	5.7070%	1,525,000	1,540,128	1,538,718
WELLS FARGO & CO	5.2110%	33,000	32,968	32,942
WELLS FARGO & CO	4.7345%	1,100,000	1,100,000	1,104,664
WELLS FARGO & CO	6.8500%	425,000	435,761	441,673
WELLS FARGO BANK NA	6.1800%	60,000	70,577	62,746
WELLS FARGO COMMER 1745 A 144A	3.7487%	1,100,000	1,009,913	1,030,680
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	250,921	211,245
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	95,142	89,139
WESTERN MIDSTREAM OPERATING LP	5.2500%	125,000	109,796	108,446
WESTERN MIDSTREAM OPERATING LP	6.1500%	366,000	379,952	381,745
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	198,729	199,230
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	320,000	320,899	326,785
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	12,000	12,021	12,076
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	251,000	256,112	257,740
WEYERHAEUSER CO	4.0000%	1,100,000	1,097,871	1,074,917
WEYERHAEUSER CO	7.3750%	192,000	218,032	214,191
WHIRLPOOL CORP	4.7500%	93,000	88,177	86,787
WHIRLPOOL CORP 144A	7.5000%	135,000	135,497	136,613
WILLIAM CARTER CO/THE 144A	7.3750%	430,000	435,214	444,229
WILLIAMS COS INC/THE	3.7500%	37,000	37,282	36,757
WILLIAMS COS INC/THE	5.8000%	16,000	19,258	15,845
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,014	144,949
WINDSOR HOLDINGS III LLC 144A	8.5000%	220,000	228,715	228,949
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	10,025
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,806	23,761
WISCONSIN PUBLIC SERVICE CORP	3.3000%	30,000	28,369	20,649
WMG ACQUISITION CORP 144A	3.7500%	200,000	189,758	191,425
WP CAREY INC	4.2500%	220,000	219,817	219,933
WW GRAINGER INC	4.4500%	190,000	189,374	184,546
XCEL ENERGY INC	1.7500%	100,000	97,979	98,167
XCEL ENERGY INC	3.5000%	10,000	9,957	7,019
XCEL ENERGY INC	3.3500%	575,000	569,679	573,019
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	215,000	215,014	222,468
XPLR INFRASTRUCTURE OPERA 144A	7.7500%	110,000	112,284	115,783
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	110,000	109,982	117,315
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	120,000	119,968	128,684
YALE UNIVERSITY	2.4020%	3,000	3,000	1,801
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,506
ZAYO 9/25 (USD) TL	0.0000%	70,057	67,603	70,026
ZAYO GROUP HOLDINGS INC 144A	9.2500%	60,669	67,947	60,593
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,817	75,592
ZF NORTH AMERICA CAPITAL 144A	6.8750%	200,000	199,908	199,684
ZIMMER BIOMET HOLDINGS INC	2.6000%	133,000	118,173	119,223
ZIMMER BIOMET HOLDINGS INC	5.2000%	140,000	139,264	140,052
ZIONS BANCORP NA	4.4830%	250,000	250,000	247,874
ZIPRECRUITER INC 144A	5.0000%	330,000	307,373	255,816

Total of Domestic Corporate & Other Bonds

332,888,868

328,189,653

Positive Social Purpose Investments

4.06%

ADMIRAL HALSEY II	5.9000%	1,401,902	1,401,902	1,376,748
BEECHWOOD FAMILY APARTMENTS	5.6500%	1,900,000	1,900,000	1,874,857
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,566,595	1,561,434	1,512,183
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,361,518	1,357,809	1,299,518
CDT-DILLARD STREET	5.9300%	4,752,000	4,752,000	4,562,416
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	863,271	856,227	826,215
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,154,098	1,140,071	1,096,449
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	519,872	519,394	502,337
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,104,474	1,101,044	1,062,025
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,345,190	1,343,168	1,288,078
CDT-STRONG HOUSING (AHF)	4.7700%	1,263,853	1,248,166	1,220,497
CIN-CITY CENTER APTS (AHF)	4.0700%	1,408,898	1,408,898	1,239,012

	Coupon	Units	Cost	Market Value
CIN-SWIFT LANE (AHF)	5.1600%	2,278,193	2,278,193	2,166,431
CPC 193 BROADWAY	6.0200%	1,936,354	1,937,161	1,972,567
CPC SOUTHRIDGE LANDING	5.6800%	2,920,000	2,920,000	2,873,755
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	665,108	637,463	635,796
CPC-CAMBRAY COURT (AHA)	4.5000%	852,937	823,966	796,170
CPC-CRANNELL SQUARE	4.9000%	5,290,747	5,291,087	5,061,927
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,779,887	3,790,947	3,356,259
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,273,779	1,254,386	1,221,181
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,104,240	2,083,949	2,027,731
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,761,292	1,761,295	1,503,458
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,024,169	1,080,618	1,025,322
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	507,914	493,964	484,151
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	400,908	423,978	402,058
NHHFA - VILLAGE STREET (AHF)	4.4700%	2,999,511	3,003,246	2,626,346
NHHFA HARRIMAN HILL PHASE III	5.3600%	2,153,000	2,153,000	2,159,991
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,876	983,412
Total of Positive Social Purpose Investments			49,523,241	47,156,890

Total of Domestic Fixed Income Securities

888,372,958

870,286,229

International Securities

24.68%

International Fixed Income Securities

ALBANIA

ALBANIA GOVERNMENT INTERN 144A	4.7500%	500,000	509,760	577,877
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ANGOLA

ANGOLAN GOVERNMENT INTERN 144A	8.0000%	330,000	326,115	335,797
ANGOLAN GOVERNMENT INTERN 144A	9.3750%	200,000	202,153	204,390
ANGOLAN GOVERNMENT INTERN 144A	9.2440%	200,000	196,143	206,944
ANGOLAN GOVERNMENT INTERN REGS	8.7500%	200,000	199,783	201,711
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	575,000	513,479	539,573

ARGENTINA

ARGENTINE REPUBLIC GOVERNMENT	0.7500%	237,600	200,697	210,276
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	419,000	484,399	313,203
PLUSPETROL SA REGS	8.1250%	100,000	103,187	103,505
TRANSPORTADORA DE GAS DEL REGS	8.5000%	160,000	170,148	169,848
VISTA ENERGY ARGENTINA SA 144A	7.8750%	100,000	100,002	102,950
VISTA ENERGY ARGENTINA SA REGS	7.6250%	110,000	110,504	113,863
YPF SA 144A	8.2500%	105,000	103,514	109,729

AUSTRALIA

AUSTRALIA GOVERNMENT BOND	1.2500%	1,302,000	756,678	753,047
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	2,391,000	872,601	850,108
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	136,000	75,702	80,922
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	2,313,000	1,469,086	1,481,734
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0000%	3,200,000	0	-135,467
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	12,300,000	87,310	-100,728
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	4.7214%	-12,300,000	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.8372%	-3,200,000	-37,015	0
CIMIC FINANCE LTD 144A	6.0000%	230,000	227,139	226,735
COMMONWEALTH BANK OF AUST REGS	1.6250%	370,000	413,287	399,060
NBN CO LTD 144A	4.0000%	800,000	799,355	794,707
NEW SOUTH WALES TREASURY CORP	5.2500%	276,000	184,471	185,130
NEW SOUTH WALES TREASURY REGS	4.7500%	702,000	474,997	472,096
QUEENSLAND TREASURY CORP 144A	5.2500%	342,000	220,933	234,962
RIO TINTO FINANCE USA LTD	2.7500%	45,000	33,374	27,812
SANTOS FINANCE LTD 144A	5.7500%	89,000	88,777	89,656
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,373	373,849
SANTOS FINANCE LTD REGS	4.1250%	200,000	198,324	198,187
TREASURY CORP OF VICTORIA	5.0000%	515,000	317,166	328,406
TREASURY CORP OF VICTORIA	5.2500%	282,000	188,498	189,114
TREASURY CORP OF VICTORIA	4.7500%	640,000	423,245	421,014
WESTPAC BANKING CORP	2.9630%	90,000	59,004	66,611

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	0.7500%	223,000	135,029	135,298
REPUBLIC OF AUSTRIA GOVER 144A	3.4500%	31,000	36,530	36,504
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	84,000	58,074	57,100
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	262,000	276,940	297,504

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	3.1000%	376,000	394,599	422,478
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	59,000	62,037	58,592
KINGDOM OF BELGIUM GOVERN 144A	2.6000%	358,000	401,590	405,736
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	153,000	171,133	164,156
KINGDOM OF BELGIUM GOVERN 144A	4.3500%	176,000	206,185	202,244

BENIN

BENIN GOVERNMENT INTERNAT REGS	7.9600%	360,000	361,098	382,414
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BERMUDA

ARCH CAPITAL GROUP LTD	5.2500%	300,000	298,734	299,443
CARNIVAL CORP LTD 144A	4.0000%	988,000	961,206	969,731
CARNIVAL CORP LTD 144A	5.7500%	250,000	250,048	253,085
RENAISSANCERE HOLDINGS LTD	5.7500%	155,000	155,804	158,952

	Coupon	Units	Cost	Market Value
WEATHERFORD INTERNATIONAL 144A	6.7500%	300,000	300,429	306,089
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	5.5000%	400,000	400,000	394,880
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	1,309,000	136,446	159,326
BRAZIL NOTAS DO TESOURO NACION	10.0000%	30,442,000	5,099,261	4,976,437
BRAZIL NOTAS DO TESOURO NACION	6.0000%	1,713,810	1,711,687	1,357,835
BRAZILIAN GOVERNMENT INTERNATI	6.2500%	610,000	603,441	603,900
BRAZILIAN GOVERNMENT INTERNATI	4.0000%	1,400,000	1,637,982	1,605,098
BRAZILIAN GOVERNMENT INTERNATI	7.2500%	200,000	194,090	200,650
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	1,500,000	0	-6,548
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	21,200,000	3	-134,863
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	14,100,000	0	-63,469
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	17,600,000	0	-67,413
CCP_ZCS_P BRL-CDI 1D CME	13.3585%	8,900,000	0	-34,459
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
BULGARIA				
BULGARIA GOVERNMENT INTER REGS	5.0000%	144,000	138,697	140,511
BULGARIA GOVERNMENT INTER REGS	3.5000%	397,000	467,611	451,770
BULGARIA GOVERNMENT INTER REGS	4.1250%	80,000	93,172	91,686
CANADA				
1261229 BC LTD 144A	10.0000%	295,000	291,964	298,787
AIR CANADA 2015-1 CLASS A 144A	3.6000%	100,376	97,090	99,470
BANK OF MONTREAL	6.8750%	200,000	200,011	203,367
BANK OF MONTREAL	7.7000%	245,000	259,723	256,283
BANK OF NOVA SCOTIA/THE	8.0000%	200,000	211,323	210,996
BANK OF NOVA SCOTIA/THE	8.6250%	600,000	625,180	624,194
BAUSCH HEALTH COS INC 144A	11.0000%	46,000	53,611	46,843
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,576	8,416
BOMBARDIER INC 144A	7.2500%	90,000	90,243	94,169
BOMBARDIER INC 144A	6.7500%	85,000	85,004	87,986
BOMBARDIER INC 144A	7.0000%	205,000	205,063	212,363
BOMBARDIER INC 144A	8.7500%	295,000	299,826	311,831
CANADA HOUSING TRUST NO 1	4.1500%	204,000	151,031	151,108
CANADIAN IMPERIAL BANK OF COMM	4.5080%	324,000	324,011	323,955
CANADIAN NATURAL RESOURCES LTD	5.0000%	91,000	91,277	91,911
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	377,895	379,050
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.3171%	2,900,000	202	-65,923
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8601%	0	0	0
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	633,469	622,862
CGI INC	4.9500%	120,000	119,666	119,477
CGI INC	1.4500%	100,000	99,347	99,433
CI FINANCIAL CORP 144A	7.5000%	400,000	397,438	419,182
CPPIB CAPITAL INC	3.2500%	392,000	463,509	445,379
CPPIB CAPITAL INC REGS	2.8750%	250,000	277,243	284,291
DYE & DURHAM LTD 144A	8.6250%	184,000	185,987	128,966
ENBRIDGE INC	3.2000%	206,000	148,614	145,317
ENBRIDGE INC	5.9000%	1,000,000	999,971	1,004,316
ENBRIDGE INC	3.4000%	166,000	114,797	112,845
ENBRIDGE INC	5.2500%	331,000	331,372	332,868
ENBRIDGE INC	6.2000%	20,000	20,629	21,051
ENBRIDGE INC	5.7500%	261,000	262,998	262,552
ENBRIDGE INC	4.9000%	92,000	92,187	92,311
ENBRIDGE INC	5.9500%	180,000	175,009	180,464
ENBRIDGE INC	8.2500%	529,000	558,653	558,426
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,981	203,800
FORD AUTO SECURITIZATION TR II	5.0530%	132,043	95,998	93,748
GILDAN ACTIVEWEAR INC 144A	5.4000%	40,000	39,918	38,828
GOEASY LTD 144A	7.6250%	205,000	205,417	193,608
GOEASY LTD 144A	7.3750%	95,000	79,569	85,561
GOEASY LTD 144A	6.8750%	240,000	240,003	213,070
GOEASY LTD 144A	9.2500%	210,000	206,101	206,173
GOVERNMENT OF CANADA	4.0000%	160,000	120,420	118,558
GOVERNMENT OF CANADA	1.7500%	649,000	306,648	299,627
GOVERNMENT OF CANADA	2.7500%	1,682,000	1,207,697	1,172,214
GOVERNMENT OF CANADA	3.2500%	2,351,000	1,697,196	1,660,063
HYDRO ONE INC	4.7500%	380,000	379,325	380,722
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,365	294,354
OMERS FINANCE TRUST 144A	3.1250%	250,000	270,494	287,377
ONTARIO TEACHERS FINANC	0.1000%	577,000	604,028	628,362
OPEN TEXT CORP 144A	6.9000%	501,000	514,610	512,271
PRECISION DRILLING CORP 144A	6.8750%	250,000	249,290	251,337
PROV OF ALBERTA	3.1000%	243,000	165,938	135,590
PROV OF ALBERTA	3.7500%	545,000	396,331	382,805
PROV OF ONTARIO	4.0000%	107,000	78,594	77,461
PROV OF ONTARIO	4.4500%	385,000	276,747	268,871
PROV OF ONTARIO	3.4500%	202,000	143,143	124,455
PROV OF QUEBEC	4.4500%	900,000	654,362	671,004
PROV OF QUEBEC	3.5000%	480,000	319,029	290,222

	Coupon	Units	Cost	Market Value
PROV OF QUEBEC	2.7500%	178,000	133,517	125,675
PROV OF QUEBEC	4.4000%	111,000	84,182	75,972
PROVINCE OF ALBERTA CANADA	4.3000%	601,000	595,648	585,280
PROVINCE OF BRITISH COLUMBIA C	5.2500%	880,000	594,218	610,072
PROVINCE OF MANITOBA CANADA	4.8500%	216,000	144,258	144,346
PROVINCE OF ONTARIO CANAD REGS	0.2500%	607,000	827,837	792,132
PROVINCE OF ONTARIO CANADA	5.0500%	275,000	278,678	284,024
PROVINCE OF QUEBEC CANADA	4.5000%	175,000	174,557	174,649
PROVINCE OF QUEBEC CANADA	2.7500%	117,000	116,531	115,667
PROVINCE OF QUEBEC CANADA	5.2500%	1,724,000	1,119,529	1,195,988
PROVINCE OF QUEBEC CANADA	4.2500%	20,000	19,632	19,531
PSP CAPITAL INC	5.2500%	866,000	572,099	599,695
PSP CAPITAL INC 144A	3.2500%	342,000	365,455	391,784
TORONTO-DOMINION BANK/THE	8.1250%	600,000	622,256	620,293
TRANSALTA CORP	5.8750%	275,000	273,420	270,901
TRANSCANADA PIPELINES LTD	4.1000%	70,000	68,551	68,413
TRANSCANADA PIPELINES LTD	7.0000%	290,000	290,456	300,156
TRANSCANADA TRUST	5.3000%	345,000	345,037	343,766
VALEANT/BAUSCH HEALTH 3/25	0.0000%	153,838	149,992	149,005
WASTE CONNECTIONS INC	3.2000%	60,000	59,345	55,102
WASTE CONNECTIONS INC	3.0500%	75,000	68,128	50,118
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	5.6250%	600,000	601,335	595,969
AVOLON HOLDINGS FUNDING L 144A	2.5280%	645,000	648,338	625,880
CK HUTCHISON INTERNATIONA 144A	4.8750%	200,000	199,316	200,853
ECAF I LTD 1A A1 144A	3.4730%	17,664	17,544	15,945
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	188,291	184,883
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
QNB FINANCE LTD 144A	4.7145%	700,000	695,059	694,750
TENCENT HOLDINGS LTD REGS	3.2400%	460,000	328,983	316,187
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	269,738	181,193	214,239
BONOS DE LA TESORERIA DE 144A	6.0000%	135,000,000	151,520	153,858
BONOS DE LA TESORERIA DE 144A	5.3000%	165,000,000	186,557	177,491
BONOS DE LA TESORERIA DE 144A	4.7000%	420,000,000	443,466	456,623
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,898	16,131
BONOS DE LA TESORERIA DE LA RE	1.9000%	396,832,160	420,788	424,247
CCP_IRS_ R CLP-ICP 1D CME	0.0100%	282,186,000	0	-2,931
CCP_IRS_ R CLP-ICP 1D CME	4.9210%	-282,186,000	0	0
CELULOSA ARAUCO Y CONSTIT 144A	6.1800%	200,000	200,000	200,113
CHILE GOVERNMENT INTERNATIONAL	3.1000%	400,000	286,097	277,860
CHILE GOVERNMENT INTERNATIONAL	4.3500%	200,000	199,815	196,600
EMPRESA NACIONAL DE TELEC 144A	3.0500%	150,000	150,483	132,703
LATAM AIRLINES GROUP SA 144A	7.8750%	107,000	107,281	111,334
LATAM AIRLINES GROUP SA REGS	7.8750%	130,000	135,833	135,265
CHINA				
CCP_IRS_ P CNY-FIXING REPO RAT	1.6600%	190,070,000	35,229	237,931
CCP_IRS_ R CNY-FIXING REPO RAT	0.0100%	31,272,000	0	-33,714
CCP_IRS_ P CNY-FIXING REPO RAT	0.0100%	-190,070,000	-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	174,577
CHINA GOVERNMENT BOND REGS	4.5000%	500,000	79,564	89,115
CHINA GOVERNMENT BOND REGS	3.6000%	2,000,000	312,193	307,919
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	78,457	86,941
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	175,772	181,658
CHINA GOVERNMENT BOND REGS	2.5200%	4,500,000	639,934	678,828
CHINA GOVERNMENT BOND REGS	2.4500%	10,500,000	1,597,800	1,633,264
CHINA GOVERNMENT BOND REGS	2.0800%	2,500,000	358,081	376,580
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.5000%	230,000	223,808	223,560
COLOMBIA GOVERNMENT INTERNATIO	3.1250%	260,000	223,174	229,567
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	210,000	222,207	229,950
COLOMBIA GOVERNMENT INTERNATIO	6.1250%	200,000	198,250	201,690
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	300,000	296,180	326,700
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,400,000	1,419,794	1,493,800
COLOMBIA GOVERNMENT INTERNATIO	8.5000%	200,000	227,268	226,000
COLOMBIAN TES	12.5000%	464,600,000	117,865	132,187
COLOMBIAN TES	7.2500%	988,000,000	184,460	216,829
COLOMBIAN TES	7.0000%	2,338,100,000	498,271	557,100
COLOMBIAN TES	11.7500%	2,872,000,000	743,490	801,986
COLOMBIAN TES	9.2500%	1,704,100,000	345,180	401,099
COLOMBIAN TES	11.0000%	1,896,700,000	476,065	532,268
COLOMBIAN TES	12.7500%	3,701,700,000	920,662	1,129,992
COLOMBIAN TES	13.2500%	1,937,800,000	537,577	591,330
COLOMBIAN TES	3.7500%	620,600,477	145,613	143,387
ECOPETROL SA	8.8750%	220,000	218,789	240,925
EMPRESAS PUBLICAS DE MEDE REGS	0.0027%	1,338,000,000	229,721	359,977
COSTA RICA				
COSTA RICA GOVERNMENT INT 144A	5.9500%	250,000	298,386	291,633

	Coupon	Units	Cost	Market Value
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	290,000	324,782	341,156
IVORY COAST GOVERNMENT IN REGS	6.8750%	200,000	181,510	234,724
IVORY COAST GOVERNMENT IN REGS	8.0750%	200,000	199,481	218,947
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	154,967	133,507
CYPRUS				
CYPRUS GOVERNMENT INTERNA REGS	3.2500%	1,195,000	1,403,655	1,388,814
CZECH REPUBLIC				
CCP_IRS. P CZK-PRIBOR 6M CME	4.2800%	4,021,000	0	1,493
CCP_IRS. P CZK-PRIBOR 6M CME	4.3545%	3,962,000	0	2,077
CCP_IRS. R CZK-PRIBOR 6M CME	0.0100%	3,962,000	0	0
CCP_IRS._P CZK-PRIBOR 6M CME	3.7700%	-7,983,000	0	0
CCP_IRS._R CZK-PRIBOR 6M CME	4.2395%	-3,962,000	0	0
CZECH REPUBLIC GOVERNMENT BOND	3.0000%	10,000,000	434,080	435,752
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	6,140,000	252,489	252,677
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	19,920,222	899,222	919,772
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	57,430,000	2,519,273	2,509,638
CZECH REPUBLIC GOVERNMENT BOND	6.2000%	1,860,000	96,906	95,739
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	10,640,000	511,824	517,171
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	4,610,000	145,618	145,073
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	24,980,000	1,084,256	1,035,572
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	13,000,000	473,677	470,370
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	0	0	0
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	980,000	37,384	44,876
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	2,570,000	100,577	108,007
DENMARK				
DANSKE BANK A/S 144A	1.5490%	300,000	300,002	298,291
DANSKE BANK A/S REGS	3.8750%	110,000	119,245	128,430
DENMARK GOVERNMENT BOND	4.5000%	718,000	146,020	129,235
JYSKE BANK A/S REGS	3.6250%	554,000	655,128	637,302
JYSKE BANK A/S REGS	4.1250%	380,000	416,499	444,090
JYSKE REALKREDIT A/S	1.5000%	1,952,971	297,069	238,477
NORDEA KREDIT REALKREDITAKTIES	1.5000%	1,902,136	289,750	236,889
NYKREDIT REALKREDIT A/S REGS	4.6250%	210,000	225,935	248,394
NYKREDIT REALKREDIT A/S REGS	3.3750%	450,000	509,716	514,888
NYKREDIT REALKREDIT A/S REGS	1.5000%	3,540,335	538,169	433,752
REALKREDIT DANMARK A/S REGS	1.0000%	255,495	37,779	30,362
REALKREDIT DANMARK A/S REGS	1.5000%	689,255	103,806	83,100
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	5.8750%	395,000	323,918	348,489
DOMINICAN REPUBLIC INTERN REGS	5.3000%	400,000	349,734	359,340
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	2,902,000	58,505	57,580
EGYPT GOVERNMENT BOND	25.3180%	11,978,000	245,693	241,541
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	270,000	219,448	263,118
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	350,000	315,694	358,029
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,684	274,544
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	330,000	279,744	285,198
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,638	197,845
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	200,000	166,389	184,733
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	183,142	201,154
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS P 2.94260% R EUR-EURIB	0.0000%	-700,000	-10,545	-10,628
CCP_IRS R 2.66000% P EUR-EURIB	0.0000%	6,100,000	10,568	11,180
CCP_IRS. P EUR-EURIBOR 6M CME	3.0000%	1,681,000	0	13,843
CCP_IRS. P EUR-EURIBOR-REUTERS	2.7500%	3,900,000	0	-70,023
CCP_IRS. P EUR-EURIBOR-REUTERS	2.5000%	3,400,000	3,512	-44,548
CCP_IRS. R EUR-EURIBOR 6M CME	2.5180%	810,000	0	-13,153
CCP_IRS. R EUR-EURIBOR-REUTERS	0.0100%	4,130,000	55,365	76,251
CCP_IRS. R EUR-EURIBOR-REUTERS	2.4750%	190,000	4,606	29,502
CCP_IRS. R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS. R EUR-EURIBOR-REUTERS	2.1310%	355,000	462	1,444
CCP_IRS. R EUR-EURIBOR-REUTERS	2.4290%	715,000	346	-1,903
CCP_IRS. R EUR-EURIBOR-REUTERS	2.3810%	340,000	2,583	-1,265
CCP_IRS. R EUR-EURIBOR-REUTERS	2.5680%	355,000	0	2,577
CCP_IRS._P EUR-EURIBOR 6M CME	2.6060%	-1,681,000	-6,880	0
CCP_IRS._P EUR-EURIBOR-REUTERS	0.0100%	-7,300,000	-78,073	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
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	249,999	267,612
FINLAND GOVERNMENT BOND 144A	2.9500%	99,000	100,832	96,537
FINLAND GOVERNMENT BOND 144A	3.3500%	149,000	173,932	172,314

	Coupon	Units	Cost	Market Value
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	4.7012%	300,000	300,038	302,574
BNP PARIBAS SA 144A	7.2000%	200,000	200,000	201,254
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	503,319
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	201,815
BNP PARIBAS SA 144A	1.9040%	200,000	188,307	193,482
BPCE SA 144A	5.2030%	600,000	600,000	602,737
BPCE SA 144A	5.4170%	250,000	250,499	244,899
BPCE SA REGS	4.0000%	400,000	475,777	461,274
BPCE SA REGS	3.6250%	100,000	115,945	113,275
BPCE SA REGS	4.1250%	100,000	106,419	116,482
CREDIT AGRICOLE HOME LOAN REGS	2.6250%	100,000	107,749	112,694
CREDIT AGRICOLE SA 144A	5.1860%	600,000	599,958	602,849
CREDIT AGRICOLE SA REGS	7.2500%	300,000	339,326	364,193
ELECTRICITE DE FRANCE SA 144A	5.2500%	500,000	497,049	490,847
FRENCH REPUBLIC GOVERNMENT 144A	0.5000%	137,000	41,647	40,053
FRENCH REPUBLIC GOVERNMENT 144A	3.5000%	895,000	1,035,462	1,019,825
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,193,000	1,271,610	1,364,093
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	608,000	671,290	693,953
FRENCH REPUBLIC GOVERNMENT 144A	4.1000%	477,000	547,224	538,528
FRENCH REPUBLIC GOVERNMENT 144A	2.7000%	1,085,000	1,248,050	1,227,061
FRENCH REPUBLIC GOVERNMENT 144A	4.4000%	555,000	649,331	628,388
ORANGE SA	9.0000%	305,000	352,257	356,204
ORANGE SA 144A	5.0000%	200,000	199,869	195,376
ORANGE SA REGS	3.7500%	300,000	344,523	339,666
ORANGE SA REGS	3.5000%	500,000	578,715	564,392
SOCIETE GENERALE SA 144A	5.5000%	375,000	374,970	379,121
SOCIETE GENERALE SA 144A	5.4000%	655,000	650,571	646,022
SOCIETE GENERALE SA 144A	5.3710%	400,000	400,000	402,340
SOCIETE GENERALE SA 144A	4.8570%	600,000	600,000	599,767
VALLOUREC SACA 144A	7.5000%	320,000	335,891	334,448
GABON				
GABON GOVERNMENT INTERNAT REGS	7.0000%	600,000	522,673	510,913
GERMANY				
BUNDES Obligation REGS	2.4000%	740,000	864,155	843,800
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	307,000	149,993	147,788
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,927,000	1,757,755	1,758,061
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2000%	132,000	147,962	145,230
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	517,000	555,921	549,514
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	1,205,000	1,252,875	1,229,656
EUROGRID GMBH REGS	3.7220%	700,000	835,778	812,877
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	24,926	24,894
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,997	80,056
LAND BERLIN REGS	1.3000%	198,000	204,837	202,720
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%	1,370,000	1,569,522	1,545,725
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	498,000	534,118	558,887
GUERNSEY CI				
AMDOCS LTD	2.5380%	199,000	186,459	179,443
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,777	336,956
HONG KONG				
FAR EAST HORIZON LTD REGS	6.0000%	200,000	199,568	202,026
HUNGARY				
CCP_IRS_P HUF-BUBOR 6M CME	4.9830%	123,085,000	0	4,121
CCP_IRS_R HUF-BUBOR 6M CME	0.0100%	68,738,000	0	-5,006
CCP_IRS_P HUF-BUBOR 6M CME	0.0100%	-123,085,000	0	0
CCP_IRS_R HUF-BUBOR 6M CME	5.0000%	-68,738,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	121,710,000	294,326	359,838
HUNGARY GOVERNMENT BOND	3.0000%	88,940,000	183,594	223,157
HUNGARY GOVERNMENT BOND	3.2500%	77,710,000	200,968	229,385
HUNGARY GOVERNMENT BOND	6.7500%	328,460,000	980,678	1,132,681
HUNGARY GOVERNMENT BOND	4.7500%	85,730,000	231,220	271,028
HUNGARY GOVERNMENT BOND	7.0000%	122,340,000	363,135	447,722
HUNGARY GOVERNMENT INTERN 144A	6.2500%	330,000	337,308	348,622
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,777	321,102
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,868	202,345
HUNGARY GOVERNMENT INTERN 144A	5.3750%	400,000	398,341	405,654
HUNGARY GOVERNMENT INTERN REGS	4.0000%	20,000	21,470	23,391
HUNGARY GOVERNMENT INTERN REGS	4.5000%	50,000	51,632	59,799
HUNGARY GOVERNMENT INTERN REGS	6.0000%	265,000	276,542	276,042
INDIA				
IIFL FINANCE LTD 144A	7.6000%	200,000	199,906	200,959
IIFL FINANCE LTD REGS	8.7500%	200,000	205,359	205,844
INDIA GOVERNMENT BOND	7.0900%	119,810,000	1,247,247	1,218,552
INDIA GOVERNMENT BOND	7.2400%	37,500,000	405,507	393,119
INDIA GOVERNMENT BOND	7.0600%	9,700,000	104,677	99,626
INDIA GOVERNMENT BOND	8.1300%	13,410,000	161,019	154,417
INDIA GOVERNMENT BOND	7.0400%	12,390,000	133,440	133,455
INDIA GOVERNMENT BOND	6.3600%	18,100,000	185,506	189,639
INDONESIA				
BANK NEGARA INDONESIA PER REGS	7.1500%	280,000	280,000	279,300

	Coupon	Units	Cost	Market Value
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,488	185,674
INDONESIA GOVERNMENT INTERNATI	5.6000%	200,000	208,048	203,371
INDONESIA GOVERNMENT INTERNATI	4.9000%	200,000	199,230	192,512
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,576	122,427
INDONESIA GOVERNMENT INTERNATI	5.6900%	200,000	199,851	204,268
INDONESIA TREASURY BOND	7.1250%	9,441,000,000	606,280	519,330
INDONESIA TREASURY BOND	6.6250%	10,408,000,000	606,088	558,119
INDONESIA TREASURY BOND	6.7500%	8,036,000,000	491,551	432,359
INDONESIA TREASURY BOND	6.5000%	13,920,000,000	880,046	747,198
INDONESIA TREASURY BOND	6.3750%	15,718,000,000	993,100	847,347
INDONESIA TREASURY BOND	6.8750%	3,783,000,000	219,075	206,006
INDONESIA TREASURY BOND	7.0000%	702,000,000	44,192	38,578
INDONESIA TREASURY BOND	8.3750%	2,360,000,000	173,132	143,518
INDONESIA TREASURY BOND	7.5000%	2,788,000,000	185,808	157,763
INDONESIA TREASURY BOND	8.2500%	4,600,000,000	325,333	265,468
INDONESIA TREASURY BOND	8.7500%	113,000,000	8,396	6,725
KRAKATAU POSCO PT REGS	6.3750%	200,000	201,101	201,152
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,326	348,082
SEKURITAS RUPIAH BANK INDONESIA	0.0000%	2,800,000,000	150,567	150,910
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	150,000	146,191	144,385
AERCAP IRELAND CAPITAL DAC / A	3.3000%	480,000	446,571	438,756
AERCAP IRELAND CAPITAL DAC / A	6.5000%	300,000	307,743	303,870
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,745,000	1,742,644	1,734,338
AERCAP IRELAND CAPITAL DAC / A	6.9500%	260,000	273,760	269,150
ALLEGION PLC	3.5000%	20,000	20,183	19,196
BMS IRELAND CAPITAL FUNDING DA	3.3630%	520,000	598,071	589,418
BMS IRELAND CAPITAL FUNDING DA	4.5810%	110,000	126,269	124,541
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	200,000	190,540	190,972
IRELAND GOVERNMENT BOND REGS	0.0000%	303,000	305,054	301,019
IRELAND GOVERNMENT BOND REGS	3.1500%	40,000	40,826	41,935
PERRIGO FINANCE UNLIMITED CO	5.1500%	1,875,000	1,746,781	1,802,974
STERIS IRISH FINCO UNLTD CO	2.7000%	150,000	134,954	136,399
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,615	12,808
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	220,000	225,536	201,908
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	400,000	398,808	403,921
ISRAEL GOVERNMENT INTERNATIONA	5.6250%	200,000	196,675	204,221
STATE OF ISRAEL REGS	3.8000%	200,000	234,895	135,430
ITALY				
BANCA MONTE DEI PASCHI DI REGS	3.5000%	315,000	342,142	365,334
BPER BANCA SPA REGS	3.7500%	245,000	268,514	285,614
CASSA DEPOSITI E PRESTITI 144A	5.8750%	200,000	198,989	206,453
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	216,888	232,765
CREDIT AGRICOLE ITALIA SP REGS	3.2500%	300,000	347,311	342,255
ENEL SPA REGS	4.2500%	105,000	110,536	120,825
ENI SPA 144A	5.5000%	200,000	198,892	202,968
ENI SPA 144A	5.7500%	400,000	410,443	411,234
INTESA SANPAOLO SPA REGS	6.3750%	500,000	599,334	592,104
ITALY BUONI POLIENNALI DE 144A	4.5000%	97,000	117,103	113,575
ITALY BUONI POLIENNALI DE 144A	3.9500%	726,000	848,220	825,056
ITALY BUONI POLIENNALI DE 144A	4.1000%	85,000	89,101	96,229
ITALY BUONI POLIENNALI DE 144A	1.8000%	4,367,689	5,184,642	5,014,087
ITALY BUONI POLIENNALI DE REGS	3.3000%	1,001,000	1,141,810	1,146,817
ITALY BUONI POLIENNALI DE REGS	2.8500%	375,000	435,682	426,401
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	66,017	62,131
UNICREDIT SPA 144A	5.4590%	500,000	526,376	502,670
JAPAN				
CCP_IRS_R_JPY-TONA-OIS COMPOU	0.9189%	1,170,903,000	8,101	24,519
CCP_IRS_R_JPY-TONA-OIS-COMPOU	0.9189%	1,490,000,000	29,147	54,113
CCP_IRS_R_JPY-TONA-OIS COMPOU	1.4400%	-1,170,903,000	0	0
CCP_IRS_R_JPY-TONA-OIS-COMPOU	1.0000%	-1,490,000,000	0	0
JAPAN GOVERNMENT THIRTY YEAR B	0.7000%	136,450,000	524,536	420,193
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	10,000,000	61,567	45,789
JAPAN GOVERNMENT THIRTY YEAR B	3.7000%	56,350,000	342,160	335,312
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	115,800,000	825,642	601,170
KIOXIA HOLDINGS CORP 144A	6.2500%	400,000	411,724	412,628
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	502,205
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	197,743
MIZUHO BANK LTD 144A	5.1850%	200,000	200,000	198,730
MIZUHO FINANCIAL GROUP INC	4.9650%	600,000	600,000	598,052
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	304,265	281,499
NISSAN MOTOR CO LTD 144A	7.7500%	225,000	225,000	233,202
NISSAN MOTOR CO LTD 144A	7.5000%	235,000	235,000	242,208
NISSAN MOTOR CO LTD 144A	8.1250%	565,000	589,307	598,318
NISSAN MOTOR CO LTD 144A	4.8100%	70,000	66,154	65,194
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,412,448
NORINCHUKIN BANK/THE 144A	5.3560%	400,000	400,000	396,130
NTT FINANCE CORP 144A	4.5670%	215,000	215,000	215,180
NTT FINANCE CORP 144A	5.2588%	275,000	275,000	274,152
NTT FINANCE CORP 144A	5.0115%	300,000	300,000	299,599
RENASAS ELECTRONICS CORP 144A	2.1700%	800,000	797,730	792,471
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	349,494
SUMITOMO MITSUI FINANCIAL GROU	4.9340%	200,000	200,000	199,217
JERSEY C I				

	Coupon	Units	Cost	Market Value
WEST CHINA CEMENT LTD REGS	9.9000%	200,000	192,175	185,196
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0388%	100,000,000	184,628	213,816
DEVELOPMENT BANK OF KAZAK 144A	0.0357%	232,000,000	503,447	483,559
KAZAKHSTAN GOVERNMENT BOND - M	15.3500%	426,010,000	899,579	891,143
KAZAKHSTAN GOVERNMENT INT 144A	5.5000%	510,000	510,000	520,837
KENYA				
REPUBLIC OF KENYA GOVERNMENT REGS	9.5000%	260,000	238,696	276,558
REPUBLIC OF KENYA GOVERNMENT REGS	6.3000%	400,000	335,180	367,529
KUWAIT				
KUWAIT INTERNATIONAL GOVERNMENT REGS	4.8040%	600,000	600,006	597,446
LIBERIA				
ROYAL CARIBBEAN CRUISES LTD	4.7500%	70,000	67,357	68,134
ROYAL CARIBBEAN CRUISES LTD	5.3750%	395,000	394,266	392,086
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,999	191,500
ALBION FINANCING 1 SARL / 144A	7.0000%	150,000	149,987	155,314
CHILE ELECTRICITY LUX MPC 144A	5.6720%	203,883	203,890	208,077
CONSTELLATION OIL SERVICE REGS	9.3750%	200,000	208,701	210,480
CSN RESOURCES SA REGS	4.6250%	240,000	166,884	147,901
EAGLE FUNDING LUXCO SARL 144A	5.5000%	1,700,000	1,698,204	1,706,885
EUROPEAN FINANCIAL STABIL REGS	1.4500%	322,000	333,575	286,038
FORESEA HOLDING SA 144A	7.5000%	338	315	332
FORESEA HOLDING SA REGS	7.5000%	20,187	18,563	19,841
GREEN PALM BIDCO SARL 144A	5.9573%	200,000	200,000	202,116
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
MINERVA LUXEMBOURG SA 144A	7.5000%	230,000	227,274	219,294
NOVA SECURITISATION SARL 144A	6.5000%	200,000	198,245	187,977
P3 GROUP SARL REGS	4.0000%	215,000	254,713	247,343
SHURGARD LUXEMBOURG SARL REGS	3.6250%	300,000	324,713	332,503
TYCO ELECTRONICS GROUP SA	5.0000%	265,000	261,685	262,915
TYCO ELECTRONICS GROUP SA	4.5000%	290,000	288,906	288,290
TYCO ELECTRONICS GROUP SA	7.1250%	30,000	34,253	34,377
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	851,000	201,305	201,744
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	195,967	200,574
MALAYSIA GOVERNMENT BOND	4.1270%	130,000	33,668	32,920
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,164	7,983
MALAYSIA GOVERNMENT BOND	3.8850%	501,000	120,647	125,013
MALAYSIA GOVERNMENT BOND	4.6420%	5,281,000	1,383,435	1,381,349
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	380,117	425,189
MALAYSIA GOVERNMENT BOND	3.8280%	2,810,000	638,654	699,062
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	52,222	55,607
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,334	55,565
MALAYSIA GOVERNMENT BOND	3.5820%	440,000	100,352	108,206
MALAYSIA GOVERNMENT BOND	3.8990%	1,000,000	227,752	247,739
MALAYSIA GOVERNMENT BOND	4.0650%	171,000	37,974	42,139
MALAYSIA GOVERNMENT BOND	4.0540%	1,090,000	266,027	272,840
MALAYSIA GOVERNMENT BOND	4.2540%	1,830,000	420,799	470,304
MALAYSIA GOVERNMENT BOND	4.4570%	529,000	132,013	137,745
MALAYSIA GOVERNMENT BOND	3.5190%	417,000	94,393	102,844
MALAYSIA GOVERNMENT BOND	3.5020%	633,000	137,957	155,781
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	1,360,000	310,975	334,700
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	160,000	37,078	40,438
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	680,000	155,670	170,962
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	2,023,000	515,789	526,667
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	167,410	198,920
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	715,000	177,579	211,229
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	375,000	90,271	93,096
PETRONAS CAPITAL LTD REGS	4.5000%	830,000	730,664	736,373
MAURITIUS				
HTA GROUP LTD/MAURITIUS 144A	6.7500%	200,000	198,564	202,385
MEXICO				
AMERICA MOVIL SAB DE CV	4.7000%	260,000	254,457	256,574
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	750,567	758,797
AMERICA MOVIL SAB DE CV	6.3750%	310,000	335,601	335,567
AMERICA MOVIL SAB DE CV	10.1250%	6,080,000	342,903	361,632
BANCO NACIONAL DE MEXICO 144A	6.6970%	473,000	472,962	465,858
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	200,000	200,000	206,200
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	420,000	429,808	453,139
CCP_OIS_P MXN-TIIE ON-OIS COM	8.3550%	4,374,000	0	3,027
CCP_OIS_P MXN-TIIE ON-OIS COM	0.0100%	-4,374,000	0	0
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	160,969	148,773
COX ASSET MEXICO SA DE CV 144A	7.1250%	200,000	199,960	202,718
MEXICAN BONOS	10.0000%	1,091,000	64,119	66,458
MEXICAN BONOS	8.0000%	54,265,300	2,699,046	2,704,800
MEXICAN BONOS	7.7500%	26,985,100	1,267,606	1,385,476
MEXICAN BONOS	7.5000%	4,326,900	216,238	231,297
MEXICAN BONOS	8.5000%	22,233,000	1,198,412	1,219,304
MEXICO GOVERNMENT INTERNATIONAL	6.2500%	955,000	945,827	955,281
MEXICO GOVERNMENT INTERNATIONAL	4.5000%	200,000	234,821	228,093
MEXICO GOVERNMENT INTERNATIONAL	3.7500%	400,000	250,347	229,800
MEXICO GOVERNMENT INTERNATIONAL	6.6250%	715,000	720,522	731,803
MEXICO GOVERNMENT INTERNATIONAL	6.0000%	401,939	401,939	404,270
MEXICO GOVERNMENT INTERNATIONAL	4.7500%	200,000	192,026	191,600

	Coupon	Units	Cost	Market Value
MEXICO GOVERNMENT INTERNATIONAL	6.1250%	402,000	400,510	394,362
MEXICO GOVERNMENT INTERNATIONAL	7.3750%	400,000	408,445	423,800
MEXICO GOVERNMENT INTERNATIONAL	4.3500%	200,000	175,503	147,800
MEXICO GOVERNMENT INTERNATIONAL	5.6250%	840,000	834,759	826,560
MEXICO GOVERNMENT INTERNATIONAL	4.8750%	100,000	116,435	114,384
MEXICO GOVERNMENT INTERNATIONAL	6.3500%	800,000	805,601	817,200
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	710,000	721,238	743,938
MEXICO GOVERNMENT INTERNATIONAL	5.1250%	100,000	117,192	113,695
MEXICO GOVERNMENT INTERNATIONAL	6.0500%	110,000	112,416	106,535
MEXICO GOVERNMENT INTERNATIONAL	6.3380%	226,000	201,748	211,536
ORBIA ADVANCE CORP SAB DE REGS	5.5000%	200,000	155,574	150,228
PETROLEOS MEXICANOS	10.0000%	500,000	491,332	588,648
PETROLEOS MEXICANOS	6.6250%	300,000	247,529	291,259
PETROLEOS MEXICANOS	5.9500%	880,000	842,597	869,772
PETROLEOS MEXICANOS	8.7500%	292,000	300,599	312,215
PETROLEOS MEXICANOS	7.4700%	11,606,200	585,955	661,570
PETROLEOS MEXICANOS	7.6900%	180,000	144,915	167,888
TRUST 2401 144A	6.9500%	200,000	200,605	198,636
TRUST 2401 144A	6.3900%	200,000	244,342	186,182
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	240,000	258,358	275,958
MOROCCO GOVERNMENT INTERN 144A	5.1250%	980,000	1,144,925	1,136,337
MOROCCO GOVERNMENT INTERN REGS	3.0000%	320,000	281,499	280,765
NETHERLANDS				
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	400,000	417,901	451,439
BRASKEM NETHERLANDS FINAN REGS	4.5000%	360,000	242,726	206,550
BRASKEM NETHERLANDS FINAN REGS	8.5000%	200,000	186,540	125,250
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	190,190	203,105
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	286,000	320,755	321,777
EMBRAER NETHERLANDS FINANCE BV	5.9800%	200,000	203,404	208,674
ENEL FINANCE INTERNATIONAL 144A	2.5000%	900,000	897,033	801,639
ENEL FINANCE INTERNATIONAL 144A	4.1250%	200,000	199,644	197,613
ENEL FINANCE INTERNATIONAL REGS	3.0000%	170,000	190,033	192,179
JBS NV/JBS USA FOODS GROUP HOL	3.0000%	427,000	386,697	379,492
KONINKLIJKE KPN NV REGS	3.8750%	300,000	319,519	351,881
KONINKLIJKE KPN NV REGS	0.8750%	100,000	96,642	94,783
MV24 CAPITAL BV REGS	6.7480%	215,072	217,630	213,815
NE PROPERTY BV REGS	3.3750%	200,000	228,756	228,237
NETHERLANDS GOVERNMENT BO 144A	0.0000%	675,000	623,647	539,777
NETHERLANDS GOVERNMENT BO 144A	3.5000%	135,000	157,223	155,819
NETHERLANDS GOVERNMENT BO 144A	2.5000%	335,000	392,759	380,456
NXP BV / NXP FUNDING LLC / NXP	2.6500%	100,000	89,884	88,561
NXP BV / NXP FUNDING LLC / NXP	4.3000%	33,000	32,360	32,644
PETROBRAS GLOBAL FINANCE BV	5.1250%	700,000	694,154	687,726
VOLKSWAGEN INTERNATIONAL REGS	4.3750%	300,000	364,787	353,736
NEW ZEALAND				
CCP_IRS_ P NZD-BKBM FRA 3M CME	3.3800%	3,060,000	0	-1,544
CCP_IRS_ R NZD-BBR-FRA 3M CME	2.4950%	0	0	0
CCP_IRS_ P NZD-BKBM FRA 3M CME	0.0100%	-3,060,000	-166	0
CCP_IRS_ R NZD-BBR-FRA 3M CME	3.6300%	0	0	0
NEW ZEALAND GOVERNMENT BOND	5.0000%	276,000	157,692	156,643
NEW ZEALAND GOVERNMENT BOND	4.5000%	1,480,000	852,780	856,400
NEW ZEALAND GOVERNMENT BOND	1.7500%	299,000	112,548	115,980
NEW ZEALAND GOVERNMENT BOND	2.7500%	718,000	284,319	278,491
NEW ZEALAND GOVERNMENT BOND	4.2500%	1,729,000	971,163	981,225
NEW ZEALAND GOVERNMENT BOND	1.5000%	478,000	253,865	243,789
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	257,320,000	165,095	188,961
NIGERIA GOVERNMENT INTERN 144A	8.6308%	280,000	280,099	303,433
NIGERIA GOVERNMENT INTERN REGS	10.3750%	200,000	207,463	237,578
NORWAY				
AKER BP ASA 144A	4.0000%	505,000	478,047	486,265
AKER BP ASA 144A	5.2500%	400,000	394,255	390,837
AKER BP ASA 144A	5.6000%	310,000	314,567	314,354
AKER BP ASA 144A	5.1250%	150,000	147,042	146,886
CCP_IRS_ R NOK-NIBOR 6M CME	0.0100%	8,076,000	36	-671
CCP_IRS_ R NOK-NIBOR 6M CME	4.7600%	19,385,000	5,849	-16,056
CCP_IRS_ R NOK-NIBOR 6M CME	4.4700%	-8,076,000	-131	0
CCP_IRS_ R NOK-NIBOR 6M CME	4.3800%	-19,385,000	-1,087	0
EQUINOR ASA	2.3750%	135,000	134,678	124,458
EQUINOR ASA	3.2500%	30,000	29,300	20,769
KOMMUNALBANKEN AS REGS	0.0500%	309,000	334,284	322,454
NORWAY GOVERNMENT BOND 144A	4.1250%	1,078,000	110,205	108,002
VAR ENERGI ASA 144A	5.8750%	600,000	615,833	617,917
VAR ENERGI ASA 144A	6.5000%	200,000	207,294	212,084
OMAN				
OMAN GOVERNMENT INTERNATI REGS	6.7500%	200,000	217,740	219,368
PANAMA				
GENERADORA DE GATUN SA 144A	6.8740%	200,000	200,004	206,617
PANAMA GOVERNMENT INTERNATIONAL	4.5000%	200,000	156,688	159,858
PANAMA GOVERNMENT INTERNATIONAL	3.2980%	200,000	177,763	176,830
PANAMA GOVERNMENT INTERNATIONAL	6.4000%	350,000	352,656	369,600
PANAMA GOVERNMENT INTERNATIONAL	6.8750%	610,000	655,509	664,900
PERU				

	Coupon	Units	Cost	Market Value
BANCO DE CREDITO DEL PERU 144A	3.2500%	110,000	108,262	109,351
BANCO DE CREDITO DEL PERU REGS	3.2500%	200,000	196,783	198,820
BANCO DE CREDITO DEL PERU REGS	6.4500%	23,000	23,570	23,759
BANCO DE CREDITO DEL PERU REGS	5.6500%	42,000	41,700	42,183
BANCO INTERNACIONAL DEL P 144A	4.8000%	160,000	159,539	156,858
PERU GOVERNMENT BOND	5.3500%	303,000	74,200	77,359
PERU GOVERNMENT BOND	5.4000%	283,000	72,015	80,976
PERU GOVERNMENT BOND 144A	7.3000%	2,400,000	684,575	788,559
PERU GOVERNMENT BOND 144A	7.6000%	3,418,000	1,050,379	1,073,014
PERU GOVERNMENT BOND 144A	6.8500%	275,000	75,840	84,656
PERUVIAN GOVERNMENT INTER 144A	1.8103%	587,000	155,768	186,488
PERUVIAN GOVERNMENT INTER REGS	2.0458%	1,781,000	492,809	593,214
PERUVIAN GOVERNMENT INTER REGS	1.5895%	4,700,000	1,158,447	1,347,285
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	100,000	113,011	109,435
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	309,000	190,539	196,076
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	134,000	131,486	133,263
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	883,000	883,147	891,521
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	255,000	188,931	178,806
PERUVIAN GOVERNMENT INTERNATIO	5.3750%	160,000	156,153	161,280
PERUVIAN GOVERNMENT INTERNATIO	5.6250%	40,000	38,000	38,942
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	102,697	103,505
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	8,309
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.0000%	4,715,000	83,277	74,620
PHILIPPINE GOVERNMENT BOND	6.7500%	24,720,000	443,321	399,830
PHILIPPINE GOVERNMENT BOND	6.5000%	650,000	12,015	10,591
PHILIPPINE GOVERNMENT BOND	6.3750%	13,030,000	230,092	205,288
PHILIPPINE GOVERNMENT INTERNAT	5.0000%	476,000	468,927	466,597
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	200,000	203,690	203,076
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	220,000	222,333	224,143
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	100,000	108,487	107,666
POLAND				
REPUBLIC OF POLAND GOVERNMENT	5.0000%	2,330,000	591,135	615,008
REPUBLIC OF POLAND GOVERNMENT	3.7500%	1,885,000	478,765	501,353
REPUBLIC OF POLAND GOVERNMENT	1.7500%	630,000	187,103	142,226
REPUBLIC OF POLAND GOVERNMENT	2.7500%	72,000	18,046	18,267
REPUBLIC OF POLAND GOVERNMENT	6.0000%	10,877,000	2,843,833	3,071,804
REPUBLIC OF POLAND GOVERNMENT	2.5000%	847,000	214,146	225,196
REPUBLIC OF POLAND GOVERNMENT	5.5000%	780,000	733,133	738,243
REPUBLIC OF POLAND GOVERNMENT	5.3750%	260,000	259,418	262,271
REPUBLIC OF POLAND GOVERNMENT	6.1250%	205,000	202,022	208,472
REPUBLIC OF POLAND GOVERNMENT	5.1250%	78,000	77,949	78,359
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	239,000	253,336	270,242
PORTUGAL OBRIGACOES DO TE 144A	2.8750%	115,000	131,648	130,499
ROMANIA				
ROMANIA GOVERNMENT BOND	6.7500%	1,265,000	281,790	276,120
ROMANIA GOVERNMENT BOND	4.7500%	40,000	7,387	7,666
ROMANIA GOVERNMENT BOND	4.8500%	625,000	128,693	130,453
ROMANIA GOVERNMENT BOND	7.2000%	750,000	172,191	165,125
ROMANIAN GOVERNMENT INTER 144A	2.7500%	13,000	9,421	10,088
ROMANIAN GOVERNMENT INTER 144A	6.0000%	310,000	336,831	345,636
ROMANIAN GOVERNMENT INTER 144A	5.2500%	455,000	489,974	535,021
ROMANIAN GOVERNMENT INTER 144A	5.7500%	112,000	110,273	108,435
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,991	617,632
ROMANIAN GOVERNMENT INTER 144A	5.3750%	160,000	180,066	186,549
ROMANIAN GOVERNMENT INTER 144A	5.6250%	465,000	502,198	524,432
ROMANIAN GOVERNMENT INTER REGS	5.7500%	234,000	219,270	224,866
ROMANIAN GOVERNMENT INTER REGS	5.6250%	25,000	25,544	28,195
ROMANIAN GOVERNMENT INTER REGS	6.3750%	252,000	275,661	296,256
ROMANIAN GOVERNMENT INTER REGS	2.1240%	540,000	491,857	550,327
SENEGAL				
SENEGAL GOVERNMENT INTERN REGS	6.7500%	200,000	148,864	103,644
SENEGAL GOVERNMENT INTERN REGS	4.7500%	188,667	183,753	118,181
SENEGAL GOVERNMENT INTERN REGS	5.3750%	260,000	200,704	155,881
SERBIA				
SERBIA INTERNATIONAL BOND 144A	5.5000%	200,000	196,031	195,893
SERBIA INTERNATIONAL BOND 144A	4.2500%	265,000	308,153	303,387
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,050	73,225
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,617	18,400
SEAGATE DATA STORAGE TECH 144A	4.1250%	37,000	34,997	35,196
SINGAPORE GOVERNMENT BOND	2.7500%	25,000	20,750	21,058
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	86,000	67,119	68,391
SOUTH AFRICA				
CCP_IRS_P ZAR-JIBAR 3M CME	7.4155%	2,110,000	0	-3,014
CCP_IRS_P ZAR-JIBAR 3M CME	8.2700%	2,265,000	0	4,825
CCP_IRS_P ZAR-JIBAR 3M CME	6.7500%	0	0	0
CCP_IRS_P ZAR-JIBAR 3M CME	6.9920%	-4,375,000	0	0
ESKOM HOLDINGS REGS	6.3500%	265,000	271,279	269,386
REPUBLIC OF SOUTH AFRICA 144A	6.1250%	665,000	656,785	653,968
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	200,000	200,000	214,638
REPUBLIC OF SOUTH AFRICA GOVER	6.2500%	5,357,000	267,071	279,839
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	630,000	615,471	644,761

	Coupon	Units	Cost	Market Value
REPUBLIC OF SOUTH AFRICA GOVER	5.7500%	270,000	208,994	228,285
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	92,597,000	4,699,040	5,852,401
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	105,000	3,349	5,158
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	26,794,000	1,189,789	1,605,111
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	19,445,000	960,993	1,179,891
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	3,065,000	177,605	239,077
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	3.3020%	1,448,107,000	3,264	-22,586
CCP_IRS_P KRW-CD 91D 3M CME	2.9300%	-1,448,107,000	-3,258	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	199,160	203,206
EXPORT-IMPORT BANK OF KOREA	0.0776%	10,000,000	118,111	103,470
EXPORT-IMPORT BANK OF KOREA	0.0838%	12,400,000	146,659	131,071
KOREA DEVELOPMENT BANK/THE	0.0776%	28,000,000	326,718	293,049
KOREA TREASURY BOND	3.7500%	343,590,000	303,524	217,297
KOREA TREASURY BOND	2.7500%	246,380,000	207,099	127,908
KOREA TREASURY BOND	2.3750%	476,430,000	341,535	286,537
KOREA TREASURY BOND	2.1250%	180,100,000	156,845	81,608
KOREA TREASURY BOND	2.5000%	1,218,930,000	727,863	557,149
KOREA TREASURY BOND	2.6250%	628,340,000	453,783	395,041
LG ENERGY SOLUTION LTD REGS	5.8750%	420,000	425,880	426,023
POSCO HOLDINGS INC 144A	5.7500%	200,000	199,097	204,337
SPAIN				
AI CANDELARIA -SPAIN- SA REGS	5.7500%	250,000	223,102	231,438
BANCO SANTANDER SA	4.6000%	200,000	200,000	199,103
BANCO SANTANDER SA	4.1750%	600,000	594,691	598,340
BANCO SANTANDER SA	5.5520%	800,000	804,919	805,138
CAIXABANK SA 144A	6.2080%	915,000	936,202	936,263
CAIXABANK SA 144A	6.0370%	200,000	212,546	208,651
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	195,465	157,463	184,783
ENFRAGEN ENERGIA SUR SAU/ 144A	8.4990%	380,000	379,988	396,150
SPAIN GOVERNMENT BOND	2.4000%	893,000	1,014,049	1,017,254
SPAIN GOVERNMENT BOND	2.7000%	1,732,000	1,906,524	1,978,421
SPAIN GOVERNMENT BOND 144A	3.5000%	218,000	230,564	244,407
SPAIN GOVERNMENT BOND 144A	3.4000%	786,000	779,282	779,940
SPAIN GOVERNMENT BOND 144A	3.4500%	271,000	276,173	297,181
SPAIN GOVERNMENT BOND 144A	3.9500%	176,000	198,516	197,359
SPAIN GOVERNMENT BOND 144A	1.4500%	72,000	38,812	39,077
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	69,974	70,191
ASIAN DEVELOPMENT BANK	4.5000%	320,000	321,661	322,166
ASIAN DEVELOPMENT BANK	4.3750%	380,000	380,330	381,186
ASIAN DEVELOPMENT BANK	0.0698%	8,630,000	102,425	90,586
ASIAN DEVELOPMENT BANK	0.0858%	19,300,000	335,616	305,363
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,968	170,295
EUROPEAN INVESTMENT BANK	4.5000%	250,000	250,929	251,792
EUROPEAN INVESTMENT BANK	3.7500%	320,000	314,257	315,525
EUROPEAN INVESTMENT BANK	4.6250%	35,000	34,865	35,541
EUROPEAN INVESTMENT BANK	3.8750%	250,000	248,457	248,790
EUROPEAN INVESTMENT BANK	4.7500%	165,000	164,834	167,557
EUROPEAN INVESTMENT BANK	4.2500%	70,000	69,528	68,924
EUROPEAN INVESTMENT BANK REGS	0.0000%	220,000	248,475	242,924
EUROPEAN INVESTMENT BANK REGS	3.0000%	384,000	395,366	441,419
EUROPEAN INVESTMENT BANK REGS	2.8750%	711,000	801,042	813,266
EUROPEAN INVESTMENT BANK REGS	1.1250%	198,000	224,783	186,936
EUROPEAN STABILITY MECHAN REGS	0.0000%	225,000	255,671	254,526
EUROPEAN UNION REGS	0.0000%	373,000	403,564	373,407
EUROPEAN UNION REGS	1.0000%	292,000	285,702	299,503
EUROPEAN UNION REGS	0.2000%	310,000	344,253	264,517
EUROPEAN UNION REGS	2.8750%	1,100,000	1,176,267	1,264,572
EUROPEAN UNION REGS	3.3750%	412,000	422,094	420,871
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	320,000	308,350	310,703
INTER-AMERICAN DEVELOPMENT BAN	0.0734%	171,000,000	1,916,856	1,758,567
INTER-AMERICAN DEVELOPMENT BAN	0.0770%	57,000,000	685,027	600,366
INTERNATIONAL BANK FOR RECONST	4.0000%	25,000	24,998	24,999
INTERNATIONAL BANK FOR RECONST	4.6250%	575,000	585,063	584,834
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,985	128,781
INTERNATIONAL BANK FOR RECONST	2.5000%	3,000,000	458,009	457,507
INTERNATIONAL BANK FOR RECONST	0.0681%	18,100,000	208,973	185,515
INTERNATIONAL BANK FOR RECONST	0.0718%	1,500,000	16,661	15,673
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,581	286,157
CCP_IRS_P SEK-STIBOR 3M CME	2.6600%	7,714,000	862	5,388
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS_P SEK-STIBOR 3M CME	0.0100%	-7,714,000	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	0.7500%	605,000	61,738	60,953
SWEDEN GOVERNMENT BOND REGS	2.2500%	990,000	101,509	99,842
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	182,000	210,941	225,072
SWISS CONFEDERATION GOVER REGS	2.2500%	22,000	30,188	30,166

	Coupon	Units	Cost	Market Value
SWISS CONFEDERATION GOVER REGS	3.2500%	63,000	69,224	80,591
SWISS CONFEDERATION GOVER REGS	1.5000%	179,000	227,055	255,952
UBS AG/STAMFORD CT	4.3020%	430,000	430,000	428,247
UBS GROUP AG 144A	4.1940%	450,000	438,971	439,323
UBS GROUP AG 144A	3.8690%	400,000	397,793	395,400
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	385,000	356,405	366,060
KASIKORNBANK PCL/HONG KON REGS	3.3430%	430,000	425,669	427,974
THAILAND GOVERNMENT BOND	1.0000%	406,000	11,256	12,222
THAILAND GOVERNMENT BOND	4.0000%	3,586,000	134,033	125,397
THAILAND GOVERNMENT BOND	2.7500%	1,181,000	32,034	33,425
THAILAND GOVERNMENT BOND	2.8750%	4,410,000	130,378	130,386
THAILAND GOVERNMENT BOND	2.1250%	3,850,000	118,387	116,521
THAILAND GOVERNMENT BOND	3.3000%	908,000	27,494	30,090
THAILAND GOVERNMENT BOND	3.4500%	12,415,000	388,752	401,077
THAILAND GOVERNMENT BOND	2.7000%	3,590,000	109,881	110,723
THAILAND GOVERNMENT BOND	3.3500%	5,720,000	168,221	189,264
THAILAND GOVERNMENT BOND	4.6750%	1,250,000	47,839	46,745
THAILAND GOVERNMENT BOND	1.6000%	3,273,000	91,395	95,335
THAILAND GOVERNMENT BOND	3.3900%	5,357,000	174,172	179,757
THAILAND GOVERNMENT BOND	2.9800%	6,228,000	197,094	187,601
THAILAND GOVERNMENT BOND	1.8400%	5,570,000	164,338	164,593
THAILAND GOVERNMENT BOND REGS	1.2500%	579,930	16,797	17,399
TURKEY				
LIMAK CIMENTO SANAYI VE T REGS	9.7500%	200,000	202,696	202,227
TURKIYE GOVERNMENT BOND	36.0000%	7,150,000	183,471	152,819
TURKIYE GOVERNMENT BOND	17.3000%	11,153,000	284,589	178,369
TURKIYE GOVERNMENT BOND	40.0425%	275,000	7,999	5,912
TURKIYE GOVERNMENT INTERNATION	7.1250%	390,000	386,190	399,583
TURKIYE GOVERNMENT INTERNATION	4.8750%	400,000	293,808	303,655
TURKIYE GOVERNMENT INTERNATION	11.8750%	270,000	332,439	320,147
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	880,000	790,593	788,948
ABU DHABI GOVERNMENT INTE 144A	4.8750%	1,000,000	1,012,051	1,006,607
ABU DHABI GOVERNMENT INTE REGS	4.6250%	200,000	198,771	198,952
ABU DHABI GOVERNMENT INTE REGS	5.5000%	675,000	714,148	662,090
ABU DHABI GOVERNMENT INTE REGS	3.8750%	415,000	335,183	319,704
FIRST ABU DHABI BANK PJSC 144A	4.7967%	700,000	693,101	693,010
UNITED KINGDOM				
ANGLIAN WATER OSPREY FINA REGS	6.7500%	300,000	424,894	400,700
ANGLIAN WATER SERVICES FI REGS	6.0000%	150,000	192,478	190,173
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	200,000	199,359	199,683
ANGLO AMERICAN CAPITAL PL 144A	2.6250%	200,000	181,653	183,502
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	400,000	391,960	392,276
ASTRAZENECA PLC	3.0000%	50,000	42,326	33,545
ASTRAZENECA PLC	4.3750%	42,000	40,174	36,616
BARCLAYS PLC	7.3850%	600,000	621,414	620,419
BIDVEST GROUP UK PLC/THE REGS	6.2000%	200,000	201,963	201,738
BP CAPITAL MARKETS PLC	4.8750%	410,000	408,508	405,291
BRITISH TELECOMMUNICATION REGS	3.3750%	175,000	203,402	198,456
BRITISH TELECOMMUNICATION REGS	3.8750%	480,000	550,194	555,056
BUPA FINANCE PLC REGS	5.0000%	220,000	250,763	266,853
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	10,890,000	0	-342,920
CCP_IRS_R GBP-SONIA-COMPOUND	3.8846%	0	0	0
CCP_IRS_R GBP-SONIA-OIS COMPO	3.8013%	4,300,000	21,188	144,755
CCP_IRS_P GBP-SONIA-COMPOUND	3.8613%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.8013%	-10,890,000	-47,735	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	8,900,000	290,480	341,432
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	3.7998%	0	0	0
CCP_OIS_R GBP-SONIA-OIS COMPO	3.5600%	0	0	0
CSL FINANCE PLC 144A	3.8500%	1,500,000	1,494,926	1,492,251
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,619	188,339
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,920	289,827
HARVEST FUNDING PLC 1A A 144A	4.6496%	1,400,000	1,891,141	1,849,807
HSBC HOLDINGS PLC	4.7110%	660,000	658,618	657,194
HSBC HOLDINGS PLC	3.9730%	445,000	430,982	434,165
HSBC HOLDINGS PLC	5.2860%	470,000	469,990	475,982
HSBC HOLDINGS PLC	2.8480%	210,000	190,467	194,543
HSBC HOLDINGS PLC	4.6190%	215,000	215,000	211,946
HSBC HOLDINGS PLC	4.0410%	800,000	796,752	797,046
HSBC HOLDINGS PLC	6.7500%	310,000	310,000	312,080
LLOYDS BANK PLC REGS	0.0000%	200,000	179,053	149,674
LLOYDS BANKING GROUP PLC	3.7500%	700,000	695,824	696,363
LLOYDS BANKING GROUP PLC	4.8180%	200,000	200,000	200,273
LLOYDS BANKING GROUP PLC	6.0680%	200,000	205,231	206,087
MAREX UK HOLDINGS LTD	6.4040%	600,000	604,927	614,480
NATIONAL GRID PLC	5.8090%	51,000	51,465	53,105

	Coupon	Units	Cost	Market Value
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	804,538
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	119,032	133,633
NATWEST GROUP PLC	5.5830%	400,000	402,898	402,889
NATWEST MARKETS PLC 144A	4.6540%	500,000	500,000	499,266
NORTHUMBRIAN WATER FINANC REGS	1.6250%	520,000	698,933	684,778
RIO TINTO FINANCE USA PLC	5.0000%	231,000	231,544	233,351
RIO TINTO FINANCE USA PLC	5.2500%	169,000	175,383	171,606
RIO TINTO FINANCE USA PLC	5.7500%	260,000	254,007	263,029
ROYALTY PHARMA PLC	4.4500%	592,000	586,172	582,103
ROYALTY PHARMA PLC	3.3500%	62,000	40,279	41,475
ROYALTY PHARMA PLC	5.2000%	662,000	657,780	655,901
SANTANDER UK GROUP HOLDINGS PL	5.1360%	570,000	562,834	553,975
SEVERN TRENT UTILITIES FI REGS	5.8750%	100,000	137,643	131,021
SMITH & NEPHEW PLC	2.0320%	105,000	95,573	93,288
SOUTH EASTERN POWER NETWO REGS	4.1020%	100,000	116,524	115,458
SOUTH WEST WATER FINANCE REGS	5.2500%	370,000	491,668	486,160
SW FINANCE I PLC REGS	2.3750%	218,000	278,203	272,170
SW FINANCE I PLC REGS	5.7500%	475,000	636,153	613,902
SW FINANCE I PLC REGS	6.1250%	275,000	365,457	349,590
SW FINANCE I PLC REGS	7.0000%	125,000	171,385	157,754
SW FINANCE I PLC REGS	7.7500%	225,000	314,346	309,529
THAMES WATER SUPER SENIOR 144A	9.7500%	112,640	142,480	155,613
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,248	34,768
UNITED KINGDOM GILT REGS	4.7500%	264,000	352,584	327,731
UNITED KINGDOM GILT REGS	4.2500%	529,000	680,702	603,152
UNITED KINGDOM GILT REGS	4.3750%	2,403,400	2,756,002	2,678,600
UNITED KINGDOM GILT REGS	3.2500%	743,000	931,945	917,774
UNITED KINGDOM GILT REGS	4.8750%	891,000	1,199,145	1,185,875
UNITED KINGDOM GILT REGS	4.0000%	504,000	667,033	665,147
UNITED KINGDOM INFLATION- REGS	1.7500%	0	0	0
UNITED UTILITIES WATER FI REGS	3.7500%	564,000	628,442	644,143
VMED O2 UK FINANCING I PL 144A	5.6250%	600,000	714,401	603,728
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,074	328,941
VODAFONE GROUP PLC	6.1000%	400,000	399,180	392,903
YORKSHIRE WATER FINANCE P REGS	1.7500%	650,000	731,371	761,431
YORKSHIRE WATER FINANCE P REGS	6.0000%	385,000	519,162	511,733
URUGUAY				
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	140,000	126,838	129,780
Total of International Fixed Income Securities			286,206,884	286,778,384

Futures Contracts & Derivatives

0.02%

AUSTRALIAN 10YR BOND FUT (SFE)	0.0000%	-17	0	-9,100
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000%	53	0	4,388
CAN 10YR BOND FUTURE (MSE)	0.0000%	44	0	30,090
CAN 5YR BOND FUTURE (MSE)	0.0000%	-64	0	-18,310
EURO-BOBL FUTURE (EUX)	0.0000%	40	0	13,022
EURO-BTP FUTURE (EUX)	0.0000%	-23	0	-40,336
EURO-BUND FUTURE (EUX)	0.0000%	53	0	71,517
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-6	0	-12,096
EURO-OAT FUTURE (EUX)	0.0000%	-24	0	-31,041
EURO-SCHATZ FUTURE (EUX)	0.0000%	15	0	3,687
SHORT EURO-BTP FUTURE (EUX)	0.0000%	5	0	1,686
JPN 10Y BOND FUTURE (OSE)	0.0000%	-6	0	-15,906
10YR MINI JGB FUTURE (SGX)	0.0000%	54	0	13,665
KOREA 10YR BND FUTURE (KFE)	0.0000%	2	0	1,627
LONG GILT FUTURE (ICF)	0.0000%	110	0	289,354
3 MONTH SOFR FUT (CME)	0.0000%	416	0	29,138
US 10YR NOTE FUTURE (CBT)	0.0000%	270	0	132,097
US 10YR NOTE FUTURE (CBT)SEP 2	0.0000%	-10	-2,801	-625
US 10YR NOTE FUTURE (CBT)SEP26	0.0000%	-40	-9,921	-6,219
US 10YR NOTE FUTURE SEP 26	0.0000%	-18	-5,463	-1,969
US 10YR ULTRA FUTURE (CBT)	0.0000%	-168	0	-219,112
US 2YR NOTE FUTURE (CBT)	0.0000%	259	0	-67,148
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	343	0	98,128
US 6-7 NOTE FRI W1 FUT SEP 26	0.0000%	-24	-4,096	-563
US 6-7 NOTE FRI W2 FUT SEP 26	0.0000%	-4	-620	-219
US 6-7 NOTE FRI W3 FUT SEP 26	0.0000%	-20	-3,414	-2,656
US LONG BOND FUTURE (CBT)	0.0000%	70	0	130,828
US ULTRA BOND (CBT)	0.0000%	-88	0	-168,295
Total Futures Contracts & Derivatives			-26,315	225,634

Credit Default Swaps

0.07%

CCP_CDS. SP UL AT&T INC. CME	1.0000%	300,000	1,988	3,451
CCP_CDS. SP UL GE CME	1.0000%	0	0	0
CCP_CDS. SP UL ORACLE CORPORAT	1.0000%	1,000,000	6,574	-20,184
CCP_CDS. SP UL AT&T INC. CME	0.0000%	-300,000	-794	0
CCP_CDS. SP UL GE CME	0.0000%	0	0	0
CCP_CDS. SP UL ORACLE CORPORAT	0.0000%	-1,000,000	-7,692	0
CCP_CD. SP UL CDX.EM.43_V1 CM	1.0000%	100,000	0	70
CCP_CD. SP UL CDX.EM.44 CME	1.0000%	500,000	0	-1,342

	Coupon	Units	Cost	Market Value
CCP_CD_X.SP UL CDX.EM.45 CME	1.0000%	600,000	0	-10,602
CCP_CD_X.SP UL CDX.NA.IG.44 CM	1.0000%	1,700,000	832	16,413
CCP_CD_X.SP UL CDX.NA.IG.45 CM	1.0000%	23,390,000	279,873	285,436
CCP_CD_X.SP UL CDX.NA.IG.46 CM	1.0000%	22,630,000	455,861	496,502
CCP_CD_X.SP UL CDX.EM.43_V1 CM	0.0000%	-100,000	-2,361	0
CCP_CD_X.SP UL CDX.EM.44 CME	0.0000%	-500,000	-10,916	0
CCP_CD_X.SP UL CDX.EM.45 CME	0.0000%	-600,000	-25,863	0
CCP_CD_X.SP UL CDX.NA.IG.44 CM	0.0000%	-1,700,000	0	0
CCP_CD_X.SP UL CDX.NA.IG.45 CM	0.0000%	-23,390,000	0	0
CCP_CD_X.SP UL CDX.NA.IG.46 CM	0.0000%	-22,630,000	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%	304,282	0	239
CDX.SP UL CMBX.NA.AAA.10_1	0.5000%	0	0	0
CDX.SP UL CMBX.NA.AAA.9	0.5000%	4,481	0	0
CDX.SP UL CMBX.NA.AAA.10	0.0000%	-304,282	-47	0
CDX.SP UL CMBX.NA.AAA.9	0.0000%	-4,481	-1	0
Total Credit Default Swaps			697,456	769,983

Alternatives

0.25%

Total Alternatives

2,955,075

2,020,777

2,955,075

Cash Equivalent Securities

-0.02%

Master Notes/Money Markets

EGYPT TREASURY BILLS	0.0000%	45,925,000	754,989	776,585
SEKURITAS RUPIAH BANK INDONESIA	0.0000%	5,800,000,000	303,899	304,602
NIGERIA OMO BILL	0.0000%	574,150,000	360,904	359,732
BARCLAYS CAPITAL REV REPO	3.7100%	106,900,000	106,900,000	106,900,000
BNY MELLON CASH RESERVE	0.0000%	287,288	287,288	287,288
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
CME CCP COLL HELD AT GSC	0.0000%	343,000	343,000	343,000
DISCOVERY GLOBAL HOLDINGS INC	3.7550%	127,000	127,008	127,008
FUTURES CASH COLLATERAL HELD	0.0000%	2,111,000	2,111,000	2,111,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	-30,000	-30,000	-30,000
GS ICE CCP COLLAT	0.0100%	553,000	553,000	553,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	3,279,000	3,279,000	3,279,000
MSI CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
REGIONS BANK REV REPO	3.7200%	107,200,000	107,200,000	107,200,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP/ISDA BANK OF AMERICA (BOA)	1.5500%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	-70,000	-70,000	-70,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	-310,000	-310,000	-310,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	-30,000	-30,000	-30,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
TBA CASH COLL BCY	1.5500%	-310,000	-310,000	-310,000
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	-580,000	-580,000	-580,000
TBA CASH COLL SAL	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
WELLS FARGO CASH COLLATERAL	0.0100%	0	0	0
WELLS FARGO CCP COLLATERAL	0.0100%	0	0	0
WTU CASH SWEEP ACCOUNT	2.1525%	34,967,078	34,967,078	34,967,078
Others (Payables, Receivables, etc.)		0	-257,209,920	-256,093,206
Total of Cash Equivalent Securities			-1,352,755	-214,913

Preferred Securities

0.05%

AGFC CAPITAL TRUST I 144A	5.7645%	100,000	39,948	62,000
BANK OF NEW YORK MELLON CORP/T	4.6250%	575,000	566,652	574,451
Total of Preferred Securities			606,601	636,451

Common Equity

0.04%

DRILLCO HLDG LUX S A	0.0000%	32	0	733
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	170,963
FORSEA HLDGS S A	0.0000%	797	15,300	18,991

PHI GROUP INC/DE	Coupon	Units	Cost	Market Value
Total of Common Equity	0.0000%	10,134	204,617	317,904
			357,654	508,591
Total of FIXED INCOME FUND-I			1,176,883,259	1,161,945,433