

FIXED INCOME FUND

Domestic Fixed Income Securities

71.78%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	65,000	70,401	78,488
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	80,000	80,010	89,882
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	65,000	64,999	43,100
CALIFORNIA ST	7.5500%	940,000	1,244,930	1,115,848
CALIFORNIA ST	7.3000%	65,000	68,910	74,672
CALIFORNIA ST	7.3500%	65,000	65,502	74,992
CALIFORNIA ST	7.6250%	250,000	261,922	297,513
CALIFORNIA ST HLTH FACS FING A	4.1900%	20,000	19,999	18,729
CALIFORNIA ST HLTH FACS FING A	4.3530%	20,000	19,999	18,152
CALIFORNIA ST UNIV REVENUE	2.8970%	70,000	70,002	48,214
CALIFORNIA ST UNIV REVENUE	2.7190%	145,000	144,997	93,931
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	65,000	65,003	43,868
CHICAGO IL TRANSIT AUTH SALES	6.2000%	135,266	135,326	142,920
COMMIT TO PUR FNMA SF MTG	5.0000%	60,400,000	59,854,988	59,510,959
COMMIT TO PUR FNMA SF MTG	4.0000%	48,760,000	46,482,564	45,973,970
COMMIT TO PUR FNMA SF MTG	5.5000%	9,455,000	9,506,022	9,498,549
COMMIT TO PUR GNMA II JUMBOS	4.0000%	0	110,830	0
COMMIT TO PUR GNMA II JUMBOS	4.5000%	0	8,652	0
COMMIT TO PUR GNMA II JUMBOS	5.0000%	6,600,000	6,500,283	6,522,847
COMMIT TO PUR GNMA II JUMBOS	4.0000%	9,200,000	8,796,422	8,616,501
DALLAS TX AREA RAPID TRANSIT S	5.0220%	65,000	65,003	60,014
DALLAS TX AREA RAPID TRANSIT S	2.6130%	175,000	175,000	118,382
DALLAS-FORT WORTH TX INTERNATI	3.1440%	25,000	24,999	18,869
DALLAS-FORT WORTH TX INTERNATI	2.8430%	65,000	65,000	46,550
FEDERAL HOME LN MTG CORP	6.2500%	170,000	198,526	189,704
FEDERAL NATL MTG ASSN	7.2500%	305,000	361,000	344,391
FEDERAL NATL MTG ASSN STRIP	0.0000%	1,710,000	1,237,172	1,007,993
FHLMC POOL #84-7415	6.4960%	1,532	1,554	1,584
FHLMC POOL #A5-5611	6.0000%	91	79	95
FHLMC POOL #A6-0064	5.5000%	2,528	2,651	2,612
FHLMC POOL #C0-0604	6.0000%	57	59	58
FHLMC POOL #C2-6459	6.5000%	250	244	262
FHLMC POOL #G0-4593	5.5000%	3,771	3,957	3,897
FHLMC POOL #Q4-3876	3.0000%	2,377,324	2,192,006	2,146,321
FHLMC POOL #QE-1302	3.0000%	965,597	874,527	849,227
FHLMC POOL #QE-1988	3.0000%	808,470	732,166	711,723
FHLMC POOL #QE-6052	4.5000%	145,416	138,431	140,885
FHLMC POOL #QE-7028	4.5000%	1,228,338	1,105,382	1,189,739
FHLMC POOL #RA-7673	4.5000%	850,160	850,017	824,811
FHLMC POOL #RA-8482	5.0000%	892,523	864,728	883,062
FHLMC POOL #RA-8573	5.0000%	732,356	709,600	725,044
FHLMC POOL #RA-9046	4.5000%	364,118	345,052	352,229
FHLMC POOL #RJ-0135	4.0000%	179,129	165,693	169,102
FHLMC POOL #RJ-1502	5.5000%	1,161,899	1,165,841	1,167,754
FHLMC POOL #SB-1743	4.5000%	1,098,510	1,102,298	1,093,648
FHLMC POOL #SD-1218	4.0000%	1,377,967	1,334,777	1,318,849
FHLMC POOL #SD-2064	4.5000%	215,670	205,306	209,062
FHLMC POOL #SD-3550	4.0000%	145,128	137,400	140,586
FHLMC POOL #SD-3587	5.0000%	436,545	421,241	435,586
FHLMC POOL #SD-5352	4.0000%	463,196	448,644	446,068
FHLMC POOL #SD-6938	4.5000%	918,431	884,335	888,570
FHLMC POOL #SD-7230	4.5000%	141,456	134,329	137,684
FHLMC POOL #SD-7399	4.5000%	1,053,587	1,002,524	1,026,095
FHLMC POOL #SD-8299	5.0000%	4,499,458	4,315,149	4,459,151
FHLMC POOL #SD-8420	5.5000%	4,308,411	4,294,589	4,332,338
FHLMC POOL #SD-8421	6.0000%	6,392,470	6,427,680	6,522,496
FHLMC POOL #SD-8431	5.5000%	1,337,436	1,332,735	1,344,796
FHLMC POOL #SL-0207	5.0000%	1,752,194	1,764,459	1,746,565
FHLMC POOL #SL-2533	4.0000%	3,873,110	3,722,149	3,680,478
FHLMC POOL #WN-0191	4.8500%	1,399,000	1,419,628	1,390,034
FHLMC POOL #WN-2142	1.8500%	1,900,000	1,887,251	1,677,163
FHLMC POOL #WN-2175	3.0500%	1,324,000	1,214,649	1,231,088
FHLMC POOL #WN-3167	1.9700%	1,215,458	1,222,900	1,045,225
FHLMC POOL #ZM-5146	4.0000%	134,168	129,868	128,496
FHLMC POOL #ZS-4667	3.0000%	984,684	907,916	889,225
FHLMC MULTICLASS MT	2.2174%	505,000	390,422	10,820
FHLMC MULTICLASS MT	2.7166%	265,000	56,675	27,439
FHLMC MULTICLASS MT	2.5254%	830,744	120,690	32,261
FHLMC MULTICLASS MT	2.7016%	375,000	77,264	38,173
FHLMC MULTICLASS MT	0.9550%	26,886,005	1,130,825	894,559
FHLMC MULTICLASS MT	1.1068%	22,127,952	1,849,667	817,486
FHLMC MULTICLASS MT	1.4572%	23,496,537	2,248,302	986,641
FHLMC MULTICLASS MTG 150 A2	3.7100%	850,000	822,406	816,200
FHLMC MULTICLASS MTG 1510 A1	3.5600%	1,829,210	1,772,700	1,799,748
FHLMC MULTICLASS MTG 1517 A1	1.1770%	2,136,872	2,136,810	1,855,355
FHLMC MULTICLASS MTG 1518 A1	1.1920%	3,319,710	3,319,683	2,886,732
FHLMC MULTICLASS MTG 1519 A1	1.3200%	5,235,139	5,234,891	4,549,824
FHLMC MULTICLASS MTG 152 A1	3.7800%	1,282,858	1,243,313	1,270,876

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FHLMC MULTICLASS MTG 152 A2	3.7800%	2,300,000	2,213,708	2,216,868
FHLMC MULTICLASS MTG 1520 A1	2.0070%	1,724,367	1,724,367	1,492,054
FHLMC MULTICLASS MTG 1521 A1	1.7240%	4,434,650	4,398,712	3,749,615
FHLMC MULTICLASS MTG 154 A1	4.3630%	2,676,536	2,676,531	2,690,467
FHLMC MULTICLASS MTG 160 A2	4.5000%	350,000	354,257	349,940
FHLMC MULTICLASS MTG 161 A2	4.9000%	65,000	66,807	66,540
FHLMC MULTICLASS MTG 162 A2	5.1500%	900,000	953,583	935,542
FHLMC MULTICLASS MTG 163 A1	5.1520%	2,618,599	2,618,562	2,706,271
FHLMC MULTICLASS MTG 163 A2	5.0000%	2,824,000	2,907,230	2,908,293
FHLMC MULTICLASS MTG 163 X1	0.4748%	67,643,512	1,772,125	1,542,008
FHLMC MULTICLASS MTG 164 A1	4.7400%	3,494,840	3,494,826	3,561,623
FHLMC MULTICLASS MTG 164 A2	5.0000%	2,000,000	2,077,205	2,059,432
FHLMC MULTICLASS MTG 165 A1	4.6100%	1,286,794	1,274,685	1,298,989
FHLMC MULTICLASS MTG 165 X1	0.7854%	32,270,309	1,579,567	1,446,694
FHLMC MULTICLASS MTG 166 A2	4.5800%	300,000	298,676	300,199
FHLMC MULTICLASS MTG 167 A1	4.6740%	1,997,673	1,997,604	2,014,651
FHLMC MULTICLASS MTG 167 A2	4.7600%	3,778,835	3,825,285	3,827,173
FHLMC MULTICLASS MTG 168 A2	4.1300%	295,000	299,066	285,660
FHLMC MULTICLASS MTG 176 A2	4.3850%	3,440,000	3,405,446	3,373,675
FHLMC MULTICLASS MTG 2950 FN	4.2043%	23,659	27,624	23,545
FHLMC MULTICLASS MTG 3981 QP	2.2500%	74,057	74,711	71,530
FHLMC MULTICLASS MTG 4328 A	1.5000%	14,837	14,733	14,609
FHLMC MULTICLASS MTG 4961 JB	2.5000%	127,513	131,103	116,988
FHLMC MULTICLASS MTG 5050 BG	1.0000%	405,718	370,692	370,316
FHLMC MULTICLASS MTG 57 1A1	6.5000%	15,176	15,872	15,651
FHLMC MULTICLASS MTG 61 1A1	4.9092%	17,225	26,670	16,811
FHLMC MULTICLASS MTG K068 A1	2.9520%	408,649	404,999	406,289
FHLMC MULTICLASS MTG K090 A2	3.4220%	1,089,000	1,139,968	1,068,081
FHLMC MULTICLASS MTG K111 A1	0.8270%	1,589,331	1,589,312	1,500,562
FHLMC MULTICLASS MTG K111 XAM	1.9077%	16,040,000	2,518,344	1,075,899
FHLMC MULTICLASS MTG K116 X1	1.5092%	11,827,392	1,046,215	578,461
FHLMC MULTICLASS MTG K117 A1	0.6970%	1,249,162	1,249,147	1,170,362
FHLMC MULTICLASS MTG K121 A1	0.9950%	3,621,220	3,621,146	3,354,986
FHLMC MULTICLASS MTG K121 A2	1.5470%	600,000	529,395	534,238
FHLMC MULTICLASS MTG K124 A1	0.9640%	420,537	391,909	392,450
FHLMC MULTICLASS MTG K124 AM	1.3840%	3,165,000	3,164,966	2,778,206
FHLMC MULTICLASS MTG K124 X3	2.7096%	290,000	62,695	30,371
FHLMC MULTICLASS MTG K125 X1	0.6634%	47,296,200	1,527,889	1,098,667
FHLMC MULTICLASS MTG K125 X3	2.7425%	445,000	46,464	47,880
FHLMC MULTICLASS MTG K127 X3	2.7406%	844,384	177,492	91,293
FHLMC MULTICLASS MTG K129 AM	1.6470%	2,726,000	2,725,987	2,393,545
FHLMC MULTICLASS MTG K135 A2	2.1540%	3,772,000	3,337,836	3,377,277
FHLMC MULTICLASS MTG K142 A1	2.4000%	3,400,749	3,263,777	3,180,831
FHLMC MULTICLASS MTG K143 A1	2.7110%	2,570,594	2,463,456	2,427,152
FHLMC MULTICLASS MTG K144 A1	2.8000%	2,563,053	2,497,134	2,442,769
FHLMC MULTICLASS MTG K145 A1	2.6500%	2,473,361	2,378,713	2,348,005
FHLMC MULTICLASS MTG K146 A1	3.1100%	2,498,327	2,440,309	2,421,499
FHLMC MULTICLASS MTG K147 A1	3.3900%	4,155,432	4,133,417	4,030,582
FHLMC MULTICLASS MTG K151 A3	3.5110%	915,000	885,384	891,419
FHLMC MULTICLASS MTG K152 A2	3.0800%	3,000,000	2,771,021	2,852,703
FHLMC MULTICLASS MTG K1522 A1	1.9120%	7,417,703	7,417,311	6,372,430
FHLMC MULTICLASS MTG K154 A1	3.1760%	480,623	483,246	478,290
FHLMC MULTICLASS MTG K156 A2	3.7000%	2,252,500	2,262,348	2,202,780
FHLMC MULTICLASS MTG K157 A3	3.9900%	330,000	316,774	318,858
FHLMC MULTICLASS MTG K158 A2	3.9000%	400,000	399,845	393,685
FHLMC MULTICLASS MTG K514 A2	4.5720%	893,000	896,941	900,749
FHLMC MULTICLASS MTG K518 A2	5.4000%	2,809,000	2,899,026	2,897,830
FHLMC MULTICLASS MTG K528 A2	4.5080%	4,042,000	4,048,719	4,078,520
FHLMC MULTICLASS MTG K529 A2	4.7910%	2,582,000	2,619,513	2,627,747
FHLMC MULTICLASS MTG K530 A2	4.7920%	3,012,000	3,023,667	3,065,674
FHLMC MULTICLASS MTG K543 A2	4.3290%	4,277,000	4,276,936	4,289,094
FHLMC MULTICLASS MTG K741 A2	1.6030%	1,544,286	1,506,629	1,484,627
FHLMC MULTICLASS MTG K741 X1	0.6224%	61,401,541	1,167,637	492,293
FHLMC MULTICLASS MTG K752 A2	4.2840%	55,000	55,365	55,046
FHLMC MULTICLASS MTG K759 A2	4.8000%	1,500,000	1,498,624	1,531,847
FHLMC MULTICLASS MTG K762 A2	4.3600%	3,800,000	3,812,254	3,787,506
FHLMC MULTICLASS MTG K763 A2	4.1700%	3,440,000	3,412,047	3,390,352
FHLMC MULTICLASS MTG K764 A2	4.1200%	4,100,000	4,078,762	4,024,668
FHLMC MULTICLASS MTG KC05 A7	2.5390%	2,150,722	2,144,840	2,139,810
FHLMC MULTICLASS MTG KG01 A10	2.9390%	7,199,000	7,519,957	6,923,463
FHLMC MULTICLASS MTG KG01 A7	2.8750%	186,364	186,584	185,846
FHLMC MULTICLASS MTG KG02 A1	2.0440%	1,746,723	1,780,050	1,732,719
FHLMC MULTICLASS MTG KG04 A2	1.4870%	6,739,000	6,658,999	5,972,489
FHLMC MULTICLASS MTG KG06 A2	1.7770%	6,529,000	6,095,987	5,741,909
FHLMC MULTICLASS MTG KG07 A1	3.1230%	2,695,000	2,663,530	2,579,420
FHLMC MULTICLASS MTG KG07 A2	3.1230%	1,835,000	1,802,506	1,705,967
FHLMC MULTICLASS MTG KG08 A1	4.1340%	1,823,000	1,770,722	1,807,783
FHLMC MULTICLASS MTG KG08 A2	4.1340%	2,899,942	2,799,008	2,836,695
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	3,294,000	3,236,712	3,234,957
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	1,125,113	1,147,889	1,109,988
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	3,879,706	3,871,956	3,820,582
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	4,504,000	4,553,542	4,222,164
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	2,576,273	2,608,262	2,464,726
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	2,695,000	2,691,009	2,600,228
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	2,695,000	2,689,021	2,650,338

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FHLMC MULTICLASS MTG KJ43 A2	4.4100%	2,000,000	1,955,562	1,998,985
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	4,727,000	4,730,369	4,750,724
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	5,893,000	5,998,428	6,100,453
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	4,034,000	4,033,884	4,118,434
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	2,000,000	1,990,940	2,035,217
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	3,530,000	3,379,477	3,475,325
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	842,575	841,073	847,644
FHLMC MULTICLASS MTG KJ52 A2	4.7580%	4,000,000	3,999,943	4,044,568
FHLMC MULTICLASS MTG KL05 X1P	1.0244%	30,000,000	2,001,889	776,484
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	6,814,000	6,813,916	6,184,065
FHLMC MULTICLASS MTG KS16 A	4.5830%	5,000,000	4,956,200	4,983,287
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	4,675,000	4,737,256	4,148,985
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	2,850,000	2,545,757	2,582,378
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	5,602,000	5,305,302	5,276,462
FHLMC MULTICLASS MTG KW06 A2	3.8000%	2,005,283	2,055,689	1,982,426
FHLMC MULTICLASS MTG KW07 A1	3.6000%	437,459	442,821	435,057
FHLMC MULTICLASS MTG Q027 A2	4.6560%	2,020,000	2,019,961	2,024,080
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	4,389,000	4,464,815	4,313,410
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	58,000	58,000	53,382
FNMA POOL #0259429	6.5000%	39,851	42,327	39,853
FNMA POOL #0259453	6.5000%	69,411	73,759	69,517
FNMA POOL #0535497	6.5000%	269	249	278
FNMA POOL #0745932	6.5000%	1,252	1,332	1,320
FNMA POOL #0775852	4.9990%	40,946	45,598	41,353
FNMA POOL #0795297	4.9990%	3,644	4,138	3,652
FNMA POOL #0846937	5.7880%	3,725	4,153	3,794
FNMA POOL #0847996	6.1550%	3,117	3,436	3,190
FNMA POOL #0865959	6.0710%	10,334	10,764	10,582
FNMA POOL #0873376	6.1600%	1,546,343	1,546,357	1,553,965
FNMA POOL #0957135	5.4200%	2,825,479	2,825,630	2,835,083
FNMA POOL #0957142	5.5200%	116,158	118,818	116,223
FNMA POOL #0AE0443	6.5000%	3,626	3,887	3,844
FNMA POOL #0AL3544	5.4950%	150	149	154
FNMA POOL #0AL6924	4.0000%	486,021	466,319	464,919
FNMA POOL #0AN9381	3.7300%	2,600,000	2,471,684	2,485,274
FNMA POOL #0AT1156	6.3100%	1,360	1,399	1,404
FNMA POOL #0AX2488	4.0000%	152,251	146,082	148,141
FNMA POOL #0BL3435	2.9000%	6,469,409	6,549,504	6,227,159
FNMA POOL #0BM4774	4.0000%	2,037,858	1,884,802	1,960,195
FNMA POOL #0BM5400	4.0000%	762,473	700,297	734,608
FNMA POOL #0BM7183	4.7021%	3,854,553	3,981,696	3,915,678
FNMA POOL #0BS3910	2.0800%	3,700,000	3,334,146	3,253,381
FNMA POOL #0BS5506	3.1000%	3,577,000	3,488,223	3,471,692
FNMA POOL #0BW7327	4.5000%	248,504	236,563	240,813
FNMA POOL #0BZ0082	5.2800%	87,000	89,152	89,342
FNMA POOL #0BZ1178	5.8100%	4,261,000	4,284,925	4,329,406
FNMA POOL #0CB4130	4.5000%	2,535,656	2,282,375	2,459,789
FNMA POOL #0CB4313	4.5000%	822,959	739,781	798,336
FNMA POOL #0CB6418	5.0000%	521,382	497,805	516,738
FNMA POOL #0CB7098	5.0000%	429,592	414,438	427,458
FNMA POOL #0CB7216	4.0000%	444,721	399,324	420,336
FNMA POOL #0CB7217	4.5000%	686,744	634,208	663,967
FNMA POOL #0CB8271	5.0000%	493,324	479,117	487,486
FNMA POOL #0CB9448	4.5000%	551,035	523,565	538,721
FNMA POOL #0CB9626	4.5000%	453,667	430,839	442,899
FNMA POOL #0CB9627	4.5000%	671,764	637,135	656,172
FNMA POOL #0CB9634	4.5000%	101,485	96,783	99,700
FNMA POOL #0CB9966	5.0000%	807,347	812,872	804,250
FNMA POOL #0DD1526	4.5000%	106,768	101,462	103,762
FNMA POOL #0DD1527	4.5000%	95,196	90,377	92,487
FNMA POOL #0FA0032	5.0000%	2,232,945	2,248,571	2,225,771
FNMA POOL #0FA0123	4.5000%	203,105	192,869	197,631
FNMA POOL #0FA1296	4.0000%	2,220,121	2,134,093	2,142,764
FNMA POOL #0FA2807	4.0000%	2,753,922	2,650,005	2,637,396
FNMA POOL #0FM2971	4.0000%	272,140	261,098	263,540
FNMA POOL #0FM2983	4.0000%	4,370,995	4,076,956	4,204,223
FNMA POOL #0FM2984	4.0000%	2,519,781	2,332,571	2,432,818
FNMA POOL #0FM2986	4.0000%	8,058,178	7,502,535	7,761,160
FNMA POOL #0FM3004	4.0000%	858,827	834,430	826,413
FNMA POOL #0FM3049	4.0000%	2,652,635	2,585,506	2,558,388
FNMA POOL #0FM3248	4.0000%	391,208	379,732	374,664
FNMA POOL #0FM7786	4.0000%	804,657	779,465	767,143
FNMA POOL #0FS2619	5.0000%	411,185	392,447	407,308
FNMA POOL #0FS2937	4.0000%	2,267,351	2,184,718	2,189,065
FNMA POOL #0FS3519	4.5000%	948,052	902,455	917,636
FNMA POOL #0FS3838	4.0000%	3,462,443	3,213,117	3,332,654
FNMA POOL #0FS3932	4.0000%	447,078	433,887	428,690
FNMA POOL #0FS4437	4.5000%	273,936	260,766	265,571
FNMA POOL #0FS5027	4.0000%	1,216,551	1,096,920	1,149,030
FNMA POOL #0FS6048	5.0000%	314,763	302,369	311,992
FNMA POOL #0FS7901	4.0000%	495,460	467,820	478,192
FNMA POOL #0FS8344	4.0000%	293,423	284,251	281,009
FNMA POOL #0FS8418	4.0000%	426,901	414,677	411,071
FNMA POOL #0MA1557	3.0000%	2,801	2,814	2,770
FNMA POOL #0MA4700	4.0000%	8,523,577	7,672,285	8,047,449

	Coupon	Units	Cost	Market Value
FNMA POOL #0MA5353	5.5000%	3,960,881	3,946,472	3,982,878
FNMA GTD REMIC P/T 01-T5 A3	7.5000%	21,714	22,273	22,310
FNMA GTD REMIC P/T 02-W11 AV1	3.9296%	162	146	159
FNMA GTD REMIC P/T 03-W6 F	4.1264%	19,885	20,398	19,802
FNMA GTD REMIC P/T 03-W8 3F2	4.1096%	6,298	6,424	6,277
FNMA GTD REMIC P/T 06-5 3A2	6.0576%	3,046	3,443	3,102
FNMA GTD REMIC P/T 07-73 A1	3.6039%	18,364	16,844	18,025
FNMA GTD REMIC P/T 11-27 P	2.5000%	89	91	88
FNMA GTD REMIC P/T 12-121 DC	2.0000%	28,043	27,985	27,562
FNMA GTD REMIC P/T 12-127 PA	2.7500%	67,548	67,899	63,002
FNMA GTD REMIC P/T 12-128 PD	1.5000%	106,379	105,463	102,637
FNMA GTD REMIC P/T 13-100 PK	3.5000%	177,988	165,731	172,755
FNMA GTD REMIC P/T 13-102 QA	3.0000%	51,090	50,697	47,054
FNMA GTD REMIC P/T 13-104 TY	3.0000%	315,915	298,295	304,203
FNMA GTD REMIC P/T 13-43 XP	1.5000%	55,232	54,719	53,801
FNMA GTD REMIC P/T 13-63 PD	2.0000%	221,229	214,690	202,354
FNMA GTD REMIC P/T 13-M6 1AC	3.4279%	4,272,443	4,345,747	4,152,987
FNMA GTD REMIC P/T 17-15 BC	3.2500%	75,717	77,118	74,576
FNMA GTD REMIC P/T 17-34 JK	3.0000%	17,614	17,161	17,320
FNMA GTD REMIC P/T 17-36 PQ	2.5500%	31,707	31,037	31,113
FNMA GTD REMIC P/T 17-84 KA	3.5000%	17,543	17,990	17,424
FNMA GTD REMIC P/T 17-M12 A2	3.1670%	1,300,957	1,289,304	1,286,123
FNMA GTD REMIC P/T 17-M14 A2	2.8690%	1,084,374	1,100,674	1,062,497
FNMA GTD REMIC P/T 17-M15 A2	3.0645%	592,376	580,541	585,216
FNMA GTD REMIC P/T 17-M15 AT52	3.2152%	2,543,372	2,507,847	2,515,304
FNMA GTD REMIC P/T 17-M3 A2	2.5524%	425,733	419,357	421,139
FNMA GTD REMIC P/T 18-M10 A2	3.4730%	41,322	40,742	40,712
FNMA GTD REMIC P/T 18-M14 A2	3.6966%	1,961,806	1,977,558	1,937,526
FNMA GTD REMIC P/T 18-M15 1A2	3.7000%	300,000	305,536	282,703
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	1,731,852	1,744,086	1,688,791
FNMA GTD REMIC P/T 18-M3 A2	3.1766%	1,753,781	1,710,671	1,691,780
FNMA GTD REMIC P/T 18-M8 A2	3.4219%	2,437,545	2,378,003	2,400,709
FNMA GTD REMIC P/T 19-37 CA	3.0000%	297,721	275,482	284,983
FNMA GTD REMIC P/T 19-6 GJ	3.0000%	53,440	54,539	52,078
FNMA GTD REMIC P/T 19-7 CA	3.5000%	275,806	264,320	266,361
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	711,707	691,465	691,094
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	1,837,592	1,814,233	1,780,190
FNMA GTD REMIC P/T 20-M1 A2	2.4440%	3,473,000	3,500,018	3,279,567
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	1,617,000	1,512,810	1,473,996
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	2,497,000	2,499,939	2,220,395
FNMA GTD REMIC P/T 21-M1 A2	1.4315%	3,000,000	2,994,858	2,659,033
FNMA GTD REMIC P/T 21-M13 A2	1.6514%	4,542,000	4,524,707	4,003,483
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	3,290,943	3,148,125	2,766,217
FNMA GTD REMIC P/T 21-M2S A2	1.8675%	4,399,000	4,406,499	3,891,458
FNMA GTD REMIC P/T 21-M3G A2	1.2859%	6,000,000	5,934,351	5,258,747
FNMA GTD REMIC P/T 22-2 TH	2.5000%	249,866	227,275	230,146
FNMA GTD REMIC P/T 22-M1 A1	1.7241%	3,938,620	3,917,343	3,685,190
FNMA GTD REMIC P/T 22-M1 A2	1.7241%	4,504,000	4,416,306	3,919,579
FNMA GTD REMIC P/T 22-M13 A1	2.6726%	3,050,796	2,940,591	2,921,445
FNMA GTD REMIC P/T 22-M1G A2	1.5824%	4,442,000	4,287,271	3,898,365
FNMA GTD REMIC P/T 22-M1S A2	2.1511%	5,224,000	4,717,707	4,619,471
FNMA GTD REMIC P/T 22-M2S A2	3.8816%	3,634,425	3,627,610	3,514,857
FNMA GTD REMIC P/T 22-M5 A1	2.4126%	1,308,918	1,219,113	1,235,251
FNMA GTD REMIC P/T 22-M8 A2	2.0006%	2,470,000	2,300,084	2,175,370
FNMA GTD REMIC P/T 23-M1 1A	3.5486%	2,688,303	2,512,321	2,603,301
FNMA GTD REMIC P/T 23-M1 1A1	3.5486%	3,643,594	3,556,514	3,584,643
FNMA GTD REMIC P/T 23-M1 1A2	3.5486%	4,557,000	4,472,193	4,373,074
FNMA GTD REMIC P/T 23-M1 1A3	3.5486%	4,000,000	3,676,055	3,758,224
FNMA GTD REMIC P/T 23-M1 2A1	4.0467%	2,494,112	2,436,894	2,412,576
FNMA GTD REMIC P/T 23-M4 A2	3.8923%	4,153,000	3,951,541	4,009,393
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	4,557,000	4,366,279	4,516,152
FNMA GTD REMIC P/T 23-M8 A2	4.6250%	5,564,272	5,598,390	5,565,239
FNMA GTD REMIC P/T 25-M1 A2	4.7000%	3,547,000	3,564,850	3,567,019
FNMA GTD REMIC P/T 25-M4 A2	4.3080%	4,307,000	4,265,505	4,236,726
GNMA POOL #0422529	6.0000%	2	2	2
GNMA POOL #0464686	6.5000%	16	16	16
GNMA POOL #0464820	7.0000%	247	250	249
GNMA POOL #0550475	7.0000%	126	129	129
GNMA POOL #0780689	6.5000%	184	186	185
GNMA POOL #0780770	6.0000%	228	233	231
GNMA POOL #0781336	6.0000%	2,433	2,454	2,514
GNMA GTD REMIC P/T 09-78 KB	3.0000%	3,447	3,547	3,329
GNMA GTD REMIC P/T 10-106 PA	3.5000%	2,081	2,183	2,068
GNMA GTD REMIC P/T 17-113 GC	2.5000%	311,076	279,114	280,631
GNMA GTD REMIC P/T 17-91 BA	3.0000%	63,885	64,969	61,710
GNMA GTD REMIC P/T 18-25 V	2.6000%	868,131	836,037	761,614
GNMA GTD REMIC P/T 18-39 IO	0.2450%	6,420,317	136,432	137,106
GNMA GTD REMIC P/T 19-136 BC	2.0000%	201,249	177,169	178,239
GNMA GTD REMIC P/T 19-53 V	2.7500%	379,347	366,985	363,579
GNMA GTD REMIC P/T 20-106 EA	1.7500%	2,166,527	1,829,406	1,837,930
GNMA GTD REMIC P/T 22-202 V	3.0000%	3,577,467	3,386,315	3,234,422
GNMA GTD REMIC P/T 22-21 V	1.7500%	1,274,076	1,211,393	997,992
GNMA GTD REMIC P/T 22-216 IO	0.7504%	1,454,831	80,016	79,708
GNMA GTD REMIC P/T 22-54 V	2.0000%	2,581,666	2,390,383	2,157,193
GNMA GTD REMIC P/T 23-44 V	4.0000%	1,097,376	1,087,384	1,041,045

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 23-50 AC	3.2500%	4,566,523	4,065,928	4,101,148
GNMA GTD REMIC P/T 23-74 V	4.0000%	1,010,690	961,911	945,213
GNMA GTD REMIC P/T 24-124 A	4.2500%	1,688,171	1,648,103	1,651,270
GNMA GTD REMIC P/T 24-150 AB	4.2500%	2,532,438	2,486,090	2,436,098
GNMA GTD REMIC P/T 24-158 AD	4.2500%	1,441,911	1,374,267	1,374,739
GNMA GTD REMIC P/T 24-165 AH	4.5000%	2,786,635	2,710,585	2,750,925
GNMA GTD REMIC P/T 24-29 AD	4.5000%	2,345,865	2,237,279	2,317,784
GNMA GTD REMIC P/T 24-31 KE	4.2500%	1,125,193	1,070,558	1,076,229
GNMA GTD REMIC P/T 24-74 AC	5.0000%	1,925,546	1,939,129	1,920,683
GNMA GTD REMIC P/T 24-88 A	3.0000%	3,292,737	3,009,827	3,092,411
GNMA GTD REMIC P/T 25-125 JA	5.0000%	2,549,787	2,584,915	2,564,686
GNMA GTD REMIC P/T 25-128 AD	5.0000%	1,690,759	1,680,703	1,697,377
GNMA GTD REMIC P/T 25-130 AL	4.7500%	3,272,640	3,219,251	3,252,526
GNMA GTD REMIC P/T 25-15 AC	4.5000%	1,667,514	1,606,888	1,618,995
GNMA GTD REMIC P/T 25-153 V	4.6500%	3,663,966	3,694,801	3,625,186
GNMA GTD REMIC P/T 25-166 V	4.5000%	458,080	456,268	452,370
GNMA GTD REMIC P/T 25-179 AE	4.7500%	498,548	493,584	490,219
GNMA GTD REMIC P/T 25-19 AB	4.5000%	1,693,233	1,632,205	1,652,627
GNMA GTD REMIC P/T 25-54 AM	5.0000%	2,150,000	2,163,098	2,135,868
GNMA GTD REMIC P/T 25-88 AT	5.0000%	3,244,822	3,223,668	3,249,962
GNMA GTD REMIC P/T 25-94 VA	4.7500%	1,922,725	1,902,267	1,905,518
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	460,000	459,921	407,076
IDAHO ST HSG & FIN ASSN SF MTG	6.5000%	525,000	561,031	562,750
ILLINOIS ST	7.3500%	210,714	211,902	226,550
ILLINOIS ST	5.1000%	2,225,000	2,261,174	2,266,403
INDIANA ST HSG & CMNTY DEV AUT	6.2500%	450,000	478,736	472,684
IOWA ST FIN AUTH SF MTGE REVEN	6.2500%	175,000	186,253	183,875
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	25,000	24,999	17,369
LOS ANGELES CA CMNTY CLG DIST	6.7500%	40,000	40,284	44,536
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	40,000	40,005	40,671
MARYLAND CMNTY DEV ADMIN HSG &	5.5000%	270,000	280,465	277,873
MARYLAND ST HLTH & HGR EDUCNTL	3.0520%	25,000	25,000	19,566
MASSACHUSETTS ST	2.9000%	45,000	44,999	30,587
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	40,000	40,003	41,449
MET TRANSPRTN AUTH NY REVENUE	6.8140%	35,000	45,552	38,194
MET TRANSPRTN AUTH NY REVENUE	6.6680%	475,000	611,744	507,385
MICHIGAN ST FIN AUTH REVENUE	3.3840%	560,000	599,994	467,595
NEW HAMPSHIRE ST HSG FIN AUTH	6.2500%	185,000	196,168	196,032
NEW JERSEY ST TRANSPRTN TRUST	4.6080%	150,000	149,999	150,165
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	497,000	641,283	573,367
NEW YORK CITY NY MUNI WTR FIN	5.9520%	155,000	169,835	158,785
NEW YORK NY	5.8280%	115,000	114,997	116,695
NEW YORK NY	5.3920%	350,000	349,987	336,906
NEW YORK ST DORM AUTH ST PERSO	5.6280%	60,000	60,086	61,571
PENNSYLVANIA ST UNIV	2.8400%	25,000	24,999	16,783
PORT AUTH OF NEW YORK & NEW JE	5.6470%	140,000	140,009	146,347
PORT AUTH OF NEW YORK & NEW JE	4.4580%	110,000	106,112	92,203
RESOLUTION FDG CORP PRIN STRIP	0.0000%	3,040,000	2,595,487	2,613,945
SALES TAX SECURITIZATION CORP	3.2380%	165,000	165,000	134,706
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	110,000	110,004	112,487
SAN ANTONIO TX ELEC & GAS REVE	5.5690%	370,000	369,967	369,418
SAN ANTONIO TX ELEC & GAS REVE	5.4690%	290,000	289,975	290,620
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	60,000	60,005	60,639
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	100,000	100,001	75,766
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	65,000	68,271	69,103
SOUTH DAKOTA ST HSG DEV AUTH	6.0090%	370,000	387,157	385,447
TENNESSEE VALLEY AUTH BD	5.2500%	850,000	837,576	836,835
TEXAS TRANSPRTN COMMISSION ST	5.1780%	65,000	65,002	66,130
U S TREASURY BD CPN STRIP	0.0000%	1,800,000	742,918	804,152
U S TREASURY BOND		458,713,700	403,940,135	387,237,012
U S TREASURY NOTE	4.0000%	91,585,000	91,960,099	91,396,505
U S TREASURY NOTE	0.5000%	46,067,000	43,728,760	43,722,262
U S TREASURY NOTE	1.2500%	53,040,000	50,093,909	49,846,157
U S TREASURY NOTE	3.6250%	8,771,900	8,765,468	8,677,423
U S TREASURY NOTE	3.7500%	28,077,000	28,109,282	27,915,789
U S TREASURY NOTE	2.8750%	19,170,000	18,709,821	18,805,321
U S TREASURY NOTE	2.7500%	10,915,000	11,013,173	10,731,564
U S TREASURY NOTE	2.6250%	0	0	0
U S TREASURY NOTE	0.7500%	5,690,000	5,405,897	5,382,162
U S TREASURY NOTE	4.5000%	2,720,000	2,732,803	2,772,700
U S TREASURY NOTE	1.7500%	10,750,000	10,043,102	10,103,357
U S TREASURY NOTE	3.5000%	72,310,000	71,644,013	71,496,628
U S TREASURY NOTE	3.8750%	46,493,000	46,497,675	46,223,385
U S TREASURY NOTE	4.2500%	30,181,000	30,476,713	30,070,337
U S TREASURY NOTE	4.1250%	14,175,000	14,175,011	14,086,273
U S TREASURY NOTE	4.3750%	4,805,000	4,836,372	4,876,105
U S TREASURY NOTE	4.6250%	1,450,000	1,522,099	1,487,723
U S TREASURY NOTE	4.8750%	8,448,500	8,688,867	8,664,003
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	60,000	59,999	39,317
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	45,000	44,999	28,568
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	450,000	450,106	477,460
UNIV OF CALIFORNIA REVENUES	4.8580%	100,000	112,003	81,570
UNIV OF MICHIGAN MI	3.5990%	48,000	48,000	39,541
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	60,000	59,999	36,422
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	60,000	60,000	33,604

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	1.8750%	5,065,323	5,102,842	5,035,768
US TREAS-CPI INFLAT	2.3750%	5,814,965	5,459,499	5,402,212
US TREAS-CPI INFLAT	2.1250%	61,291,033	62,698,329	62,377,972
US TREAS-CPI INFLAT	1.7500%	3,914,526	3,939,696	3,897,795
UTAH HSG CORP SF MTGE REVENUE	6.2500%	340,000	365,443	365,224
Total of U.S. Government & Federal Agency Obligations			1,648,701,949	1,607,399,246

Domestic Corporate & Other Bonds

EVERTEC 10/23 COV-LITE	0.0000%	347,500	343,538	345,981
280 PARK AVENUE 20 280P E 144A	6.0799%	360,000	325,935	352,800
A-AP BUYER 9/24 COV-LITE TL	0.0000%	99,000	98,753	99,000
ABBOTT LABORATORIES	5.5000%	410,000	409,517	402,016
ABBOTT LABORATORIES	4.6500%	1,565,000	1,561,155	1,530,348
ABBOTT LABORATORIES	4.9000%	1,916,000	1,841,153	1,758,739
ABBVIE INC	4.9500%	1,359,000	1,373,809	1,388,272
ABBVIE INC	5.0500%	135,000	134,651	137,019
ABBVIE INC	3.2000%	4,580,000	4,428,824	4,463,601
ABBVIE INC	4.2500%	80,000	63,775	64,939
ABBVIE INC	4.4000%	655,000	749,330	575,335
ABBVIE INC	4.1250%	260,000	259,929	256,227
ABBVIE INC	4.0500%	31,000	26,913	27,209
ABBVIE INC	4.7500%	380,000	379,665	372,825
ABBVIE INC	4.8750%	935,000	938,618	953,652
ABBVIE INC	5.5500%	1,690,000	1,690,214	1,652,832
ABBVIE INC	5.3500%	55,000	54,929	53,534
ABC SUPPLY 1/24 TLB	0.0000%	250,177	249,672	249,942
ABFC 2007-WMC1 TRUST WMC1 A2B	4.7688%	371,690	299,035	318,775
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	0	0	0
ACADIA HEALTHCARE CO INC 144A	7.3750%	1,355,000	1,366,899	1,387,282
ACCENTURE CAPITAL INC	4.5000%	390,000	389,643	377,071
ACCENTURE CAPITAL INC	4.2500%	390,000	381,683	385,406
ACCO BRANDS CORP 144A	4.2500%	1,655,000	1,655,000	1,477,524
ACE SECURITIES CORP HO HE4 A2A	3.8888%	9,232	9,468	3,528
ACE SECURITIES CORP HOM HE1 M1	4.7438%	62,670	61,954	64,609
ACE SECURITIES CORP HOM HE3 M4	4.7138%	1,100,000	1,065,393	1,029,709
ACRISURE 12/24 B6 COV-LITE TL	0.0000%	456,279	443,431	441,336
ACRISURE LLC / ACRISURE F 144A	6.0000%	25,000	24,105	23,475
ACRISURE LLC / ACRISURE F 144A	6.7500%	35,000	35,001	33,727
ACRISURE LLC / ACRISURE F 144A	7.5000%	275,000	275,210	275,843
ACRISURE LLC / ACRISURE F 144A	8.5000%	150,000	150,757	148,577
ADJUSTABLE RATE MORTGAGE 5 2A1	4.7107%	17,763	17,168	15,173
ADOBE INC	2.3000%	147,000	147,580	135,895
ADP/CDK GLOBAL 5/24 TLB	0.0000%	0	0	0
ADT SECURITY CORP/THE 144A	5.8750%	2,050,000	2,050,000	1,985,444
ADVANCE AUTO PARTS INC 144A	7.0000%	230,000	230,000	233,001
ADVANCE AUTO PARTS INC 144A	7.3750%	1,945,000	1,971,945	1,969,896
ADVISOR GROUP /OSAIC 1/26 COV-	0.0000%	755,000	748,438	740,187
AECOM 144A	6.0000%	265,000	265,857	264,709
AEGIS ASSET BACKED SECURI 1 A2	4.1088%	911,990	800,122	693,483
AEP TEXAS INC	3.9500%	350,000	344,284	346,438
AEP TEXAS INC	5.2000%	585,000	582,388	575,325
AEP TEXAS INC	5.4000%	1,500,000	1,498,151	1,520,000
AEP TEXAS INC	5.4500%	90,000	89,982	92,298
AEP TRANSMISSION CO LLC	5.3750%	770,000	767,190	781,653
AES CORP/THE	2.4500%	500,000	473,521	442,340
AES CORP/THE	5.4500%	1,000,000	992,263	1,009,151
AES CORP/THE 144A	3.9500%	3,100,000	2,949,492	2,963,755
AGILENT TECHNOLOGIES INC	2.7500%	65,000	65,373	61,546
AGILENT TECHNOLOGIES INC	2.3000%	102,000	91,365	91,486
AHEAD DB HOLDINGS LLC 144A	6.6250%	1,130,000	1,123,946	1,105,296
AIR PRODUCTS AND CHEMICALS INC	2.7000%	50,000	49,895	36,782
AIR PRODUCTS AND CHEMICALS INC	2.8000%	34,000	35,318	21,039
AIRBNB INC	5.2500%	435,000	434,432	435,440
ALABAMA POWER CO	3.0500%	125,000	124,946	114,832
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	455,092	454,311	455,152
ALBERTSONS COS INC / SAFE 144A	5.5000%	100,000	100,001	98,867
ALBERTSONS COS INC / SAFE 144A	5.7500%	2,530,000	2,504,968	2,475,216
ALERA GROUP 1/26 COV-LITE TLB	0.0000%	99,750	99,251	96,610
ALKERMES 1/26 TLB	0.0000%	100,000	99,750	100,688
ALLEGHANY CORP	3.2500%	80,000	61,649	52,636
ALLEGHANY CORP	4.9000%	55,000	54,710	48,741
ALLEGION US HOLDING CO INC	3.5500%	530,000	501,855	522,452
ALLIANT ENERGY FINANCE LL 144A	5.4000%	315,000	314,926	317,641
ALLIANT ENERGY FINANCE LL 144A	5.9500%	235,000	234,777	243,757
ALLIANT HOLDINGS INTERMED 144A	7.3750%	1,345,000	1,354,761	1,332,157
ALLIANT HOLDINGS INTERMED 144A	6.7500%	647,000	632,523	647,886
ALLIANT HOLDINGS INTERMED 144A	5.8750%	590,000	591,787	570,842
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	177,757	177,312	176,221
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	4,745,000	4,798,927	4,893,115
ALLIED UNIVERSAL HOLDCO L REGS	4.8750%	150,000	171,289	191,422
ALLINA HEALTH SYSTEM	2.9020%	50,000	50,000	31,311
ALLISON TRANSMISSION 10/25 INC	0.0000%	195,000	194,513	195,488

	Coupon	Units	Cost	Market Value
ALLY FINANCIAL INC	4.7500%	422,000	415,162	422,798
ALLY FINANCIAL INC	6.9920%	600,000	600,000	624,934
ALPHA GENERATION LLC 144A	6.7500%	1,840,000	1,856,650	1,866,924
ALPHABET INC	4.0000%	295,000	293,572	292,800
ALPHABET INC	4.8000%	410,000	409,168	408,244
ALPHABET INC	5.2500%	1,705,000	1,681,409	1,609,877
ALPHABET INC	2.2500%	295,000	272,308	148,350
ALPHABET INC	4.4000%	265,000	279,652	261,699
ALPHABET INC	4.1000%	1,010,000	1,009,661	1,003,115
ALPHABET INC	4.3750%	305,000	304,670	303,255
ALPHABET INC	5.3000%	140,000	137,864	129,588
ALPHABET INC	4.7000%	490,000	489,360	484,091
ALPHABET INC	5.4500%	1,185,000	1,185,341	1,147,319
ALPHABET INC	5.6500%	350,000	348,798	348,874
ALPHABET INC	5.3500%	555,000	555,795	542,674
ALPHABET INC	5.7000%	995,000	992,608	964,321
ALPHABET INC	6.1250%	530,000	722,806	660,572
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	100,000	99,500	100,025
ALTERNATIVE LOAN TRU OC10 2A2A	4.1288%	13,575	12,276	19,732
ALTERNATIVE LOAN TRUS 65CB 1A4	5.5000%	496,402	471,410	312,761
ALTERNATIVE LOAN TRUS OA11 A1B	4.1488%	382,181	354,189	378,252
ALTERNATIVE LOAN TRUS OA9 2A1A	4.1955%	461,441	250,787	401,808
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	632,217	413,104	275,605
ALTERNATIVE LOAN TRUST 2 58 A1	4.4155%	708,763	573,912	677,244
ALTERNATIVE LOAN TRUST 27 2A1	4.8592%	143,531	145,622	124,972
ALTERNATIVE LOAN TRUST 61 2A1	4.3288%	56,627	47,722	54,077
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000%	711,639	613,899	322,245
ALTERNATIVE LOAN TRUST OA1 2A1	4.1955%	162,200	133,370	153,836
ALTERNATIVE LOAN TRUST OA19 A1	3.9555%	171,447	159,390	139,914
ALTERNATIVE LOAN TRUST OH1 A1D	3.9788%	571,006	383,939	509,767
AMAZON.COM INC	4.2500%	920,000	918,542	913,219
AMAZON.COM INC	4.8500%	1,390,000	1,606,635	1,587,507
AMAZON.COM INC	4.0500%	800,000	919,593	904,686
AMAZON.COM INC	4.5500%	2,625,000	2,620,201	2,599,735
AMAZON.COM INC	4.8750%	1,015,000	1,013,019	1,005,750
AMAZON.COM INC	5.8000%	695,000	691,090	694,441
AMAZON.COM INC	5.9500%	575,000	573,258	576,885
AMAZON.COM INC	5.6500%	120,000	119,318	119,585
AMBAC ASSURANCE CORP 144A	5.1000%	4	6	6
AMC GLOBAL MEDIA INC	4.2500%	48,000	46,389	40,439
AMC GLOBAL MEDIA INC 144A	10.5000%	1,926,000	1,966,772	1,900,816
AMEREN CORP	5.0000%	25,000	24,967	25,394
AMEREN ILLINOIS CO	1.5500%	195,000	194,601	170,892
AMEREN ILLINOIS CO	4.5000%	75,000	74,936	62,474
AMEREN ILLINOIS CO	3.2500%	25,000	24,877	16,707
AMEREN ILLINOIS CO	3.8500%	147,000	138,174	139,862
AMEREN ILLINOIS CO	5.6250%	330,000	340,482	320,824
AMERICAN AIRLINES 2015-1 CLASS	3.3750%	616,312	609,828	608,517
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	742,315	742,307	723,209
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	502,661	496,339	478,468
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	831,388	831,412	808,318
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	741,866	706,867	684,153
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	472,097	449,349	439,610
AMERICAN AIRLINES INC 144A	7.2500%	1,285,000	1,274,791	1,292,316
AMERICAN ELECTRIC POWER CO INC	3.2500%	40,000	39,938	26,254
AMERICAN ELECTRIC POWER CO INC	3.8750%	1,270,000	1,205,099	1,244,195
AMERICAN EXPRESS CO	5.6250%	99,000	99,000	101,173
AMERICAN EXPRESS CO	5.0980%	195,000	195,000	196,062
AMERICAN EXPRESS CO	5.4420%	45,000	45,000	45,808
AMERICAN EXPRESS CO	4.7310%	900,000	900,000	905,689
AMERICAN EXPRESS CO	4.4560%	575,000	575,000	569,046
AMERICAN HOME MORTGAGE 3 2A11	4.4492%	1,152,485	1,132,956	766,149
AMERICAN HOME MORTGAGE AS 5 A1	4.4292%	352,793	333,511	81,931
AMERICAN HOMES 4 RENT LP	5.5000%	220,000	219,529	221,925
AMERICAN HOMES 4 RENT LP	4.9500%	1,760,000	1,783,835	1,766,437
AMERICAN HOMES 4 RENT LP	5.2500%	118,000	115,886	116,235
AMERICAN HOMES 4 RENT LP	4.2500%	200,000	192,665	198,893
AMERICAN INTERNATIONAL GROUP I	4.8500%	160,000	159,801	161,607
AMERICAN INTERNATIONAL GROUP I	5.4500%	55,000	54,977	56,099
AMERICAN NATIONAL GLOBAL 144A	4.8750%	150,000	149,936	146,815
AMERICAN NATIONAL GROUP INC	6.0000%	330,000	332,139	321,712
AMERICAN NATIONAL GROUP INC	5.7500%	240,000	240,773	242,476
AMERICAN ROCK SALT 6/21 COV-LI	0.0000%	429,750	428,676	386,990
AMERICAN TOWER CORP	3.3750%	770,000	769,532	765,500
AMERICAN TOWER CORP	5.2500%	2,400,000	2,396,828	2,441,564
AMERICAN TOWER CORP	3.9500%	200,000	191,252	196,692
AMERICAN TOWER CORP	2.7000%	3,400,000	3,393,538	3,084,986
AMERICAN TOWER CORP	3.5500%	200,000	199,706	197,859
AMERICAN TOWER CORP	4.0500%	200,000	186,489	191,604
AMERICAN TOWER CORP	5.2000%	480,000	478,924	488,136
AMERICAN TOWER CORP	5.8000%	2,446,000	2,443,949	2,522,461
AMERICAN TOWER TRUST #1 144A	5.4900%	340,000	340,001	343,771
AMERICAN WATER CAPITAL CORP	3.2500%	346,000	317,478	231,090
AMERICAN WATER CAPITAL CORP	3.4500%	346,000	335,448	240,817
AMERICAN WATER CAPITAL CORP	4.2000%	473,000	436,577	375,964

	Coupon	Units	Cost	Market Value
AMERIGAS PARTNERS LP / AM 144A	9.5000%	106,000	106,001	112,298
AMERIGAS PARTNERS LP / AM 144A	9.3750%	2,340,000	2,407,928	2,402,317
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	270,000	270,838	271,094
AMERIPRISE FINANCIAL INC	5.7000%	468,000	467,582	483,552
AMGEN INC	3.0000%	550,000	527,775	530,693
AMGEN INC	4.9500%	170,000	173,663	157,225
AMGEN INC	5.2500%	1,400,000	1,446,846	1,436,719
AMGEN INC	3.2000%	1,535,000	1,530,868	1,511,030
AMGEN INC	3.1500%	144,000	124,486	111,999
AMGEN INC	5.1500%	1,051,000	1,047,415	1,066,402
AMGEN INC	1.6500%	1,973,000	1,852,897	1,860,319
AMGEN INC	4.4000%	390,000	304,747	328,950
AMGEN INC	3.3500%	115,000	104,452	107,081
AMN HEALTHCARE INC 144A	6.5000%	385,000	385,000	377,328
AMNEAL PHARMACEUTICALS 1/26 CO	0.0000%	99,750	99,501	99,999
AMNEAL PHARMACEUTICALS LL 144A	6.8750%	1,610,000	1,642,766	1,657,411
AMPHENOL CORP	4.4000%	1,265,000	1,263,444	1,234,612
AMPHENOL CORP	5.3000%	750,000	748,775	704,332
AMR 5/25 TLB	0.0000%	224,250	223,258	221,895
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	4,508	4,507	4,511
ANALOG DEVICES INC	2.1000%	275,000	240,042	242,628
ANALOG DEVICES INC	2.8000%	90,000	89,429	64,524
ANGEL OAK MORTGAGE R1 A1 144A	0.9900%	24,030	24,036	23,197
ANGEL OAK MORTGAGE T 1 A1 144A	0.9090%	103,644	103,643	92,201
ANGEL OAK MORTGAGE T 1 M1 144A	2.2150%	500,000	499,998	386,062
ANGEL OAK MORTGAGE T 2 M1 144A	4.0802%	205,000	171,524	170,750
ANGEL OAK MORTGAGE T 3 A1 144A	1.0680%	79,286	79,284	68,795
ANGEL OAK MORTGAGE T 4 A1 144A	1.0350%	127,024	127,027	108,936
ANGEL OAK MORTGAGE T 6 A1 144A	1.4580%	159,974	159,984	135,108
ANTARES HOLDINGS LP 144A	6.3500%	1,000,000	997,173	989,877
ANTARES HOLDINGS LP 144A	3.7500%	750,000	748,095	728,882
ANTARES HOLDINGS LP 144A	2.7500%	2,000,000	1,997,862	1,958,203
ANTERO MIDSTREAM PARTNERS 144A	6.6250%	75,000	79,814	76,653
ANTERO MIDSTREAM PARTNERS 144A	5.7500%	370,000	366,108	368,390
ANTERO RESOURCES CORP	5.4000%	730,000	733,714	717,854
ANYWHERE REAL ESTATE GROU 144A	7.0000%	1,900,000	1,752,303	1,902,643
ANYWHERE REAL ESTATE GROU 144A	5.7500%	620,000	560,491	597,519
ANYWHERE REAL ESTATE GROU 144A	5.2500%	285,000	223,725	268,629
AON CORP / AON GLOBAL HOLDINGS	2.8500%	55,000	54,993	54,055
AON NORTH AMERICA INC	5.1500%	600,000	607,326	612,753
AON NORTH AMERICA INC	5.1250%	1,600,000	1,599,020	1,608,181
AON NORTH AMERICA INC	5.4500%	500,000	513,049	510,617
APOLLO DEBT SOLUTIONS BDC	6.5500%	1,300,000	1,299,406	1,304,986
APOLLO DEBT SOLUTIONS BDC	6.7000%	400,000	400,010	404,671
APPALACHIAN POWER CO	4.5000%	295,000	290,356	248,950
APPLE INC	2.5500%	71,000	56,292	37,834
APPLE INC	2.8500%	35,000	34,960	20,259
APPLOVIN CORP	5.5000%	375,000	380,253	371,895
APPLOVIN CORP	5.1250%	900,000	919,197	905,222
APPLOVIN CORP	5.3750%	480,000	487,854	484,710
AQUA FINANCE TRUST 20 A A 144A	1.5400%	48,660	48,657	44,661
ARAMARK 12/25 TL	0.0000%	197,923	197,923	197,923
ARBY'S/INSPIRE BRANDS 11/25 CO	0.0000%	244,941	243,214	244,202
ARCHES BUYER INC 144A	6.1250%	1,705,000	1,641,711	1,632,891
ARCHES BUYER INC 144A	4.2500%	1,557,000	1,455,388	1,499,062
ARCHROCK PARTNERS LP / AR 144A	6.2500%	825,000	802,359	825,000
ARCHROCK SERVICES LP / AR 144A	6.0000%	220,000	220,000	217,814
ARCLIGHT GCX 12/25 TLB	0.0000%	150,000	149,625	149,859
ARCONIC 1/25 COV-LITE TLB	0.0000%	619,892	619,248	620,667
ARCOSA INC 144A	6.8750%	975,000	975,000	999,027
ARES CAPITAL CORP	5.2500%	540,000	534,075	522,012
ARES CAPITAL CORP	2.8750%	300,000	283,823	283,263
ARES CAPITAL CORP	2.1500%	104,000	103,970	103,139
ARES CAPITAL CORP	5.1000%	150,000	148,522	144,225
ARES CAPITAL CORP	5.9500%	480,000	478,579	482,369
ARES FINANCE CO II LLC 144A	3.2500%	900,000	898,107	843,131
ARES MANAGEMENT CORP	5.6000%	25,000	24,813	22,021
ARES MANAGEMENT CORP	6.3750%	2,100,000	2,097,679	2,183,070
ARES STRATEGIC INCOME FUN 144A	4.8500%	1,700,000	1,690,571	1,646,048
ARGENT SECURITIES TRUST M1 A2B	3.9488%	17,682	18,123	4,709
ARGENT SECURITIES TRUST M2 A2B	3.8788%	1,711,385	1,055,348	548,520
ARGENT SECURITIES TRUST W3 A2D	4.3288%	839,402	374,438	253,276
ARGENT SECURITIES TRUST W4 A2D	4.3088%	531,760	317,201	124,133
ARI FLEET LEASE TRUS B A3 144A	5.2600%	100,000	99,989	101,399
ARIZONA PUBLIC SERVICE CO	2.2000%	200,000	199,968	173,804
ARIZONA PUBLIC SERVICE CO	4.5000%	140,000	139,090	120,510
ARROYO MORTGAGE TRU 1R A1 144A	1.1750%	57,291	57,291	52,195
ARROYO MORTGAGE TRUS 1 A1 144A	3.8050%	13,364	13,364	13,035
ARROYO MORTGAGE TRUS 3 A1 144A	2.9620%	47,912	47,911	45,906
ARSENAL AIC PARENT LLC 144A	8.0000%	1,070,000	1,070,000	1,114,049
ARTHUR J GALLAGHER & CO	3.5000%	32,000	22,566	21,890
ARTHUR J GALLAGHER & CO	5.1500%	490,000	489,267	486,030
ARTHUR J GALLAGHER & CO	4.8500%	25,000	24,985	25,267
ARTHUR J GALLAGHER & CO	5.5500%	455,000	452,873	424,750
ASBURY AUTOMOTIVE GROUP I 144A	5.0000%	150,000	132,100	142,052

	Coupon	Units	Cost	Market Value
ASBURY AUTOMOTIVE GROUP I 144A	4.6250%	184,000	169,613	177,878
ASCEND LEARNING 1/25 COV-LITE	0.0000%	158,850	158,855	154,878
ASCENSION HEALTH	4.0780%	365,000	365,249	362,996
ASCENSION HEALTH	4.2940%	235,000	234,999	232,679
ASCENSION HEALTH	4.9230%	65,000	64,999	64,225
ASCENT RESOURCES UTICA HO 144A	6.6250%	685,000	685,000	696,763
ASHTHEAD CAPITAL INC 144A	4.2500%	1,720,000	1,705,579	1,684,541
ASHTHEAD CAPITAL INC 144A	5.8000%	1,000,000	1,038,713	1,019,491
ASHTON WOODS USA LLC / AS 144A	4.6250%	128,000	120,246	119,514
ASP UNIFRAX 9/24 DELAYED TL	0.0000%	256,999	256,999	138,779
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	252,413	251,150	235,645
ASPIRE BAKERIES 01/26 COV-LITE	0.0000%	0	0	0
ASPIRE BAKERIES 6/25 TLB	0.0000%	99,000	98,505	99,341
ASSURANT INC	3.7000%	280,000	249,865	268,566
ASSURANT INC	4.9000%	89,000	86,818	89,374
ASSURED GUARANTY US HOLDINGS I	6.1250%	1,800,000	1,794,999	1,863,249
ASURION 2/23 B11 TLB	0.0000%	466,614	454,278	465,946
ASURION 2/26 B14 COV-LITE TLB	0.0000%	1,905,000	9,144	7,144
ASURION 6/25 B13 TLB	0.0000%	112,293	112,173	110,866
ASURION 7/21 2ND LIEN TLB4	0.0000%	1,045,280	1,047,959	1,037,441
ASURION LLC/ ASURION CO-I 144A	8.0000%	318,000	319,853	329,908
ASURION LLC/ ASURION CO-I 144A	8.3750%	70,000	70,000	67,960
AT&T INC	3.8000%	1,731,000	1,844,809	1,177,267
AT&T INC	2.2500%	660,000	656,458	576,592
AT&T INC	2.7500%	9,449,000	8,667,502	8,640,490
AT&T INC	4.5000%	60,000	59,734	56,872
AT&T INC	3.5000%	826,000	578,692	559,630
AT&T INC	3.6500%	730,000	535,103	501,170
AT&T INC	4.6500%	510,000	581,787	432,218
AT&T INC	3.5500%	350,000	247,283	227,627
AT&T INC	1.6500%	14,000	13,453	13,340
AT&T INC	4.7000%	325,000	324,697	327,685
AT&T INC	2.3000%	1,609,000	1,549,986	1,572,790
AT&T INC	5.7000%	400,000	397,983	374,532
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	331,901	330,181	325,263
ATHENAHEALTH GROUP INC 144A	6.5000%	321,000	302,048	301,298
ATHENE GLOBAL FUNDING 144A	5.3390%	225,000	224,999	226,364
ATHENE GLOBAL FUNDING 144A	5.5830%	200,000	199,903	201,839
ATI INC	4.8750%	172,000	164,123	169,706
ATKINS NUTRITIONALS/SIMPLY GOO	0.0000%	0	0	0
ATLANTIC AVIATION 2/25 TL	0.0000%	115,236	114,948	115,236
ATLAS WAREHOUSE LENDING C 144A	6.2500%	1,400,000	1,467,811	1,439,819
ATMOS ENERGY CORP	6.2000%	32,000	31,229	33,788
ATMOS ENERGY CORP	4.1250%	102,000	105,127	84,362
AUGUSTA SPINCO CORP	4.6560%	350,000	350,000	348,396
AUTHENTIC BRANDS 12/24 TLB	0.0000%	251,130	248,325	250,432
AUTOMATIC DATA PROCESSING INC	4.4500%	388,000	376,667	380,427
AUTOZONE INC	6.2500%	800,000	827,449	835,025
AUTOZONE INC	5.0500%	70,000	69,992	70,115
AUTOZONE INC	4.5000%	133,000	132,949	133,258
AUTOZONE INC	5.1250%	260,000	259,893	264,472
AUTOZONE INC	5.2000%	160,000	159,798	161,709
AUTOZONE INC	5.4000%	250,000	249,798	253,846
AUTOZONE INC	5.1000%	210,000	212,590	213,450
AVANGRID INC	3.8000%	85,000	84,958	82,961
AVANTOR FUNDING INC 144A	4.6250%	330,000	326,185	322,084
AVIATION CAPITAL GROUP LL 144A	4.8000%	350,000	347,087	345,958
AVIATION CAPITAL GROUP LL 144A	4.8750%	325,000	321,489	313,628
AVIENT CORP 144A	6.2500%	20,000	20,002	20,140
AVIENT CORP 144A	7.1250%	184,000	184,282	186,972
AVIS BUDGET CAR RENTAL LL 144A	8.3750%	200,000	200,320	198,902
AVIS BUDGET RENTAL C 1A D 144A	7.5900%	125,000	128,613	127,677
AVIS BUDGET RENTAL C 4A D 144A	7.3100%	100,000	99,999	101,423
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	2,300,000	2,299,650	2,342,016
AVTECH EQUIPMENT REC 1A C 144A	5.6700%	185,000	184,979	183,909
AVTECH EQUIPMENT REC 1A D 144A	7.7100%	200,000	199,966	198,837
B&G FOODS INC	5.2500%	114,000	114,000	109,824
B&G FOODS INC 144A	8.0000%	115,000	115,412	113,241
BAKER HUGHES HOLDINGS LLC / BA	5.0000%	720,000	717,429	706,898
BAKER HUGHES HOLDINGS LLC / BA	4.6500%	1,820,000	1,816,449	1,791,290
BAKER HUGHES HOLDINGS LLC / BA	3.3370%	1,325,000	1,325,494	1,306,342
BAKER HUGHES HOLDINGS LLC / BA	3.8120%	300,000	347,460	341,309
BALTIMORE GAS AND ELECTRIC CO	6.3500%	65,000	71,891	70,708
BALTIMORE GAS AND ELECTRIC CO	3.2000%	45,000	44,662	29,740
BALTIMORE GAS AND ELECTRIC CO	2.9000%	30,000	30,475	18,853
BAMLL COMMERCIAL BPR CNM 144A	3.8425%	150,000	139,778	141,241
BAMLL COMMERCIAL BPR DNM 144A	3.8425%	100,000	90,540	92,661
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	1,900,000	1,706,668	1,724,611
BANC OF AMERICA ALTERNAT 5 CB7	6.0000%	39,887	30,453	34,865
BANC OF AMERICA FUNDING C 1 A1	6.0000%	64,535	64,181	61,179
BANC OF AMERICA FUNDING C 5A1	5.2735%	8,998	7,663	8,451
BANC OF AMERICA FUNDING E 2A1	5.4029%	18,811	15,823	17,007
BANC OF AMERICA FUNDING E 8A1	4.4904%	104,653	64,282	91,779
BANK OF AMERICA CORP	1.7340%	4,125,000	4,006,640	4,090,537
BANK OF AMERICA CORP	2.6870%	1,517,000	1,343,966	1,374,734

	Coupon	Units	Cost	Market Value
BANK OF AMERICA CORP	3.9700%	785,000	755,339	777,879
BANK OF AMERICA CORP	4.6230%	1,730,000	1,730,000	1,737,521
BANK OF AMERICA CORP	5.1620%	225,000	226,918	229,287
BANK OF AMERICA CORP	4.9480%	119,000	119,465	119,769
BANK OF AMERICA CORP	2.6760%	339,000	339,000	242,945
BANK OF AMERICA CORP	3.3110%	80,000	80,000	61,006
BANK OF AMERICA CORP	5.2880%	3,312,000	3,322,192	3,352,257
BANK OF AMERICA CORP	5.9330%	2,400,000	2,400,311	2,416,662
BANK OF AMERICA CORP	5.8190%	525,000	525,000	541,584
BANK OF AMERICA CORP	4.3760%	1,600,000	1,579,267	1,598,823
BANK OF AMERICA CORP	5.4250%	595,000	595,000	593,610
BANK OF AMERICA CORP	5.5110%	1,315,000	1,322,956	1,341,012
BANK OF AMERICA CORP	4.4560%	525,000	525,000	518,429
BANK OF AMERICA CORP	6.2500%	484,000	484,002	486,915
BANK OF AMERICA CORP	6.1250%	230,000	231,735	230,423
BANK OF AMERICA NA	5.5260%	2,700,000	2,700,000	2,711,661
BANK OF NEW YORK MELLON CORP/T	3.0000%	24,000	22,330	23,201
BANK OF NEW YORK MELLON CORP/T	4.7060%	110,000	110,000	108,694
BANK OF NEW YORK MELLON CORP/T	6.3170%	338,000	347,514	353,881
BANK OF NEW YORK MELLON CORP/T	4.4410%	2,150,000	2,149,998	2,152,844
BANK OF NEW YORK MELLON CORP/T	4.0260%	195,000	195,000	193,048
BANK OF NEW YORK MELLON CORP/T	5.6250%	190,000	190,001	186,069
BANKUNITED TRUST 2005-1 1 1A1	4.3688%	36,815	35,619	35,257
BANNER HEALTH	2.9070%	46,000	45,999	33,378
BANNER HEALTH	3.1810%	16,000	15,999	10,937
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	2,200,000	2,199,923	1,572,361
BARCLAYS MORTGAGE RPL1 B 144A	7.2500%	343,266	336,815	341,961
BARINGS EQUIPMENT FI A A4 144A	4.2400%	120,000	119,989	119,080
BASIN ELECTRIC POWER COOP 144A	5.8500%	430,000	429,339	418,228
BASS PRO SHOPS/GREAT AMERICAN	0.0000%	276,905	275,601	276,075
BAYER US FINANCE II LLC 144A	4.3750%	4,600,000	2,868,218	4,553,857
BAYER US FINANCE LLC 144A	6.2500%	800,000	810,040	830,921
BAYER US FINANCE LLC 144A	6.1250%	1,100,000	1,099,880	1,110,006
BAYER US FINANCE LLC 144A	6.3750%	600,000	605,685	630,963
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	59,000	58,999	36,780
BBCMS MORTGAGE TRUST 2 5C40 A3	5.2479%	570,000	588,597	581,702
BBCMS MORTGAGE TRUST 20 C30 A1	0.0100%	279,305	279,300	280,620
BBCMS MORTGAGE TRUST 20 C32 A1	4.9680%	166,628	166,625	167,599
BBCMS MORTGAGE TRUST 202 C7 A2	2.0210%	97,218	97,741	92,373
BEACH ACQUISITION BIDCO L 144A	10.0000%	210,809	211,889	224,515
BEACON MOBILITY CORP 144A	7.2500%	910,000	910,000	939,999
BEAR STEARNS ALT-A TRUST 1 1A1	4.0888%	171,413	128,389	161,428
BEAR STEARNS ALT-A TRUST 2 2A3	4.8606%	190,391	190,417	173,677
BEAR STEARNS ALT-A TRUST 9 2A1	4.4209%	12,553	13,503	11,335
BEAR STEARNS ARM TRUST 2 5 2A1	4.4672%	6,783	6,007	6,288
BEAR STEARNS ARM TRUST 2 8 2A1	5.7087%	6,294	7,276	6,034
BEAR STEARNS ARM TRUST 2 8 4A1	6.1818%	12,825	14,457	12,436
BEAR STEARNS ASSET BAC HE9 1A3	4.2288%	1,000,000	647,881	950,883
BEAR STEARNS ASSET BACK HE7 M3	5.5688%	227,087	174,032	227,915
BEAR STEARNS ASSET BACKE 2 AF2	8.4100%	852	1,051	857
BECTON DICKINSON & CO	4.8740%	1,000,000	995,560	1,011,152
BEIGNET INVESTOR LLC 144A	6.5810%	12,576,000	12,576,118	12,930,092
BELFOR 8/25 TLB	0.0000%	116,976	115,806	117,050
BELLRING BRANDS INC 144A	7.0000%	1,405,000	1,398,213	1,405,365
BENCHMARK 2018-B5 MORTGA B5 A2	4.0765%	3,914,496	3,869,240	3,900,879
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	625,000	618,408	666,953
BERLIN PACKAGING 7/25 TL	0.0000%	427,817	426,014	411,299
BERRY GLOBAL INC	5.6500%	1,135,000	1,187,045	1,160,793
BETH ISRAEL LAHEY HEALTH INC	2.2200%	286,000	264,105	272,451
BETH ISRAEL LAHEY HEALTH INC	3.0800%	373,000	373,993	242,057
BGC GROUP INC	6.6000%	3,500,000	3,537,125	3,611,056
BGC GROUP INC	6.1500%	455,000	469,725	462,778
BIG RIVER STEEL LLC / BRS 144A	6.6250%	1,213,000	1,212,702	1,210,193
BIMBO BAKERIES USA INC 144A	5.3750%	245,000	242,691	243,777
BINOM SECURITIZAT INV1 A1 144A	4.4410%	739,830	715,804	720,123
BIOGEN INC	5.7500%	110,000	109,923	113,756
BIOGEN INC	6.4500%	65,000	64,780	67,449
BIOMARIN PHARMACEUTICAL 1/26 C	0.0000%	135,000	134,663	134,579
BIOMARIN PHARMACEUTICAL I 144A	5.5000%	745,000	745,000	733,495
BIO-RAD LABORATORIES INC	3.7000%	174,000	162,988	161,615
BLACK HILLS CORP	6.0000%	40,000	39,933	41,524
BLACK HILLS CORP	4.3500%	70,000	69,819	66,509
BLACK HILLS CORP	5.9500%	1,300,000	1,298,228	1,332,757
BLACK PEARL COMPUTE LLC 144A	6.1250%	35,000	35,000	35,623
BLACKFIN PIPELINE 10/25 COV-LI	0.0000%	114,713	114,139	115,178
BLACKHAWK NETWORK 1/26 COV-LIT	0.0000%	343,294	342,986	338,402
BLACKSTONE HOLDINGS FINAN 144A	2.0000%	1,300,000	1,123,507	1,102,859
BLACKSTONE SECURED LENDING FUN	5.3000%	235,000	234,218	227,413
BLOCK COMMUNICATIONS INC 144A	10.2500%	1,635,000	1,588,337	1,495,928
BLOCK INC 144A	6.0000%	60,000	60,000	59,009
BLOCK INC 144A	5.6250%	2,090,000	2,092,216	2,078,451
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	1,455,000	1,316,775	1,288,856
BLUE OWL FINANCE LLC	6.2500%	100,000	100,314	96,138
BLUE OWL FINANCE LLC	4.1250%	1,500,000	1,465,751	987,962
BLUE OWL TECHNOLOGY FINANCE CO	6.1250%	500,000	494,364	471,589

	Coupon	Units	Cost	Market Value
BLUE RACER MIDSTREAM LLC 144A	7.0000%	1,495,000	1,495,000	1,544,440
BLUE RACER MIDSTREAM LLC 144A	7.2500%	835,000	835,000	867,384
BLUELIX HOLDINGS INC 144A	6.0000%	1,865,000	1,800,848	1,808,856
BMC SOFTWARE 1/25 (USD) TLB	0.0000%	372,188	371,257	344,158
BMC SOFTWARE 7/24 2ND LIEN TL	0.0000%	285,000	284,288	237,086
BMW US CAPITAL LLC 144A	4.6500%	575,000	574,497	570,815
BMW US CAPITAL LLC 144A	4.6000%	1,200,000	1,199,954	1,203,517
BMW US CAPITAL LLC 144A	4.4364%	2,400,000	2,399,896	2,405,798
BOFA AUTO TRUST 202 1A A4 144A	5.3100%	180,000	179,985	182,236
BOSTON GAS CO 144A	3.0010%	588,000	588,000	558,230
BOSTON SCIENTIFIC CORP	6.2500%	110,000	116,123	121,392
BOSTON SCIENTIFIC CORP	2.6500%	3,600,000	3,394,285	3,354,215
BPR TRUST 2022-SSP SSP D 144A	10.2857%	100,000	99,375	99,222
BPR TRUST 2023-BRK BRK2 C 144A	8.6303%	120,000	119,997	122,248
BPR TRUST 2024-PMD PMDW E 144A	5.8500%	20,000	17,947	19,222
BRANDYWINE OPERATING PARTNERSH	6.1250%	35,000	34,996	31,210
BRANDYWINE OPERATING PARTNERSH	8.8750%	165,000	174,138	167,508
BRANDYWINE OPERATING PARTNERSH	4.5500%	80,000	73,730	72,942
BRANDYWINE OPERATING PARTNERSH	8.3000%	10,000	10,282	10,176
BRAVO RESIDENTIAL NQM1 A1 144A	0.9410%	18,770	18,770	17,775
BRAZOS/BISON MIDSTREAM 7/25 CO	0.0000%	156,995	155,425	157,217
BRICKMAN GROUP/BRIGHTVIEW LAND	0.0000%	203,913	203,677	203,062
BRIDGECREST LENDING AUTO 1 A2	4.1000%	620,000	619,987	619,970
BRISTOL-MYERS SQUIBB CO	2.5500%	280,000	174,204	163,641
BRIXMOR OPERATING PARTNERSHIP	4.1250%	375,000	359,862	369,910
BROADCOM INC	5.0500%	940,000	949,162	959,434
BROADCOM INC	2.6000%	900,000	898,793	786,930
BROADCOM INC	3.4590%	1,216,000	1,210,479	1,213,252
BROADCOM INC	5.1500%	3,682,000	3,682,926	3,777,099
BROADCOM INC	4.6000%	180,000	179,674	180,895
BROADCOM INC	3.4190%	2,400,000	2,399,709	2,194,617
BROADCOM INC	1.9500%	350,000	349,748	335,900
BROADCOM INC 144A	3.1870%	100,000	99,325	83,566
BROADCOM INC 144A	3.1370%	2,385,000	2,374,001	2,026,262
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	512,000	444,748	455,960
BROADSTONE NET LEASE LLC	5.0000%	350,000	347,230	344,265
BROOKFIELD CAPITAL FINANCE LLC	6.0870%	1,700,000	1,700,000	1,772,966
BROOKLYN UNION GAS CO/THE 144A	6.4150%	1,215,000	1,246,093	1,235,286
BROOKLYN UNION GAS CO/THE 144A	3.8650%	1,900,000	1,846,687	1,864,288
BROWN & BROWN INC	2.3750%	88,000	74,134	77,432
BROWN & BROWN INC	4.7000%	400,000	402,662	401,158
BROWN & BROWN INC	4.2000%	45,000	39,574	42,476
BROWN & BROWN INC	5.6500%	230,000	229,493	231,955
BUCKEYE PARTNERS LP	5.8500%	50,000	45,467	45,255
BUCKEYE PARTNERS LP	5.6000%	815,000	708,297	714,569
BUCKEYE PARTNERS LP	4.1250%	20,000	19,744	19,558
BUCKEYE PARTNERS LP 144A	4.5000%	220,000	214,883	216,364
BUCKEYE PARTNERS LP 144A	6.8750%	1,534,000	1,558,417	1,578,839
BUILDERS FIRSTSOURCE INC 144A	5.0000%	270,000	260,445	262,967
BUILDERS FIRSTSOURCE INC 144A	4.2500%	90,000	78,595	82,866
BUNKER HILL LOAN DEP 3 A1 144A	2.7240%	7,513	7,513	7,482
BURLINGTON NORTHERN SANTA FE L	5.4000%	360,000	359,226	359,404
BURLINGTON NORTHERN SANTA FE L	5.5500%	50,000	49,654	48,477
BWAY 11/25 COV-LITE TLB	0.0000%	131,625	129,651	126,971
BX TRUST 2025-GW GW E 144A	7.3050%	140,000	140,001	139,738
CABLEVISION SYSTEMS/ALTICE USA	0.0000%	185,518	185,549	163,081
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	140,000	139,296	112,170
CALIFORNIA RESOURCES CORP 144A	7.0000%	1,690,000	1,688,132	1,703,794
CAMERON LNG LLC 144A	3.3020%	800,000	843,261	695,708
CANTOR FITZGERALD LP 144A	4.5000%	1,400,000	1,398,990	1,395,460
CANTOR FITZGERALD LP 144A	7.2000%	900,000	903,838	934,994
CAPITAL ONE FINANCIAL CORP	1.8780%	225,000	225,000	221,282
CAPITAL ONE FINANCIAL CORP	6.7000%	220,000	234,997	239,019
CAPITAL ONE FINANCIAL CORP	7.9640%	929,000	1,063,434	1,065,422
CAPITAL ONE FINANCIAL CORP	5.2680%	608,000	601,834	606,826
CAPITAL ONE FINANCIAL CORP	6.1830%	145,000	145,000	147,487
CAPITAL ONE FINANCIAL CORP	5.3990%	2,500,000	2,499,997	2,449,669
CAPITAL ONE NA	4.6500%	250,000	243,444	251,051
CAPITAL ONE PRIME AUTO RE 1 A3	3.8500%	85,000	84,983	84,565
CAPITAL ONE PRIME AUTO RE 1 A4	3.9200%	90,000	89,995	89,300
CARDINAL HEALTH INC	5.0000%	75,000	75,186	76,128
CARDINAL HEALTH INC	4.5000%	45,000	39,962	37,714
CARDINAL HEALTH INC	5.4500%	130,000	129,926	132,759
CARDINAL HEALTH INC	5.3500%	835,000	844,033	842,683
CARDINAL HEALTH INC	4.3680%	290,000	235,936	235,219
CARLISLE COS INC	5.5500%	75,000	74,492	74,335
CARMAX AUTO OWNER TRUST 2 1 A4	4.1800%	225,000	224,981	224,195
CARMAX AUTO OWNER TRUST 2 2 A4	5.5100%	675,000	674,948	689,766
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	59,482	59,482	59,526
CARRINGTON MORTGAGE LO FRE1 A3	4.0288%	962,367	803,086	928,288
CARRINGTON MORTGAGE LO FRE2 A4	4.0188%	902,326	567,687	735,149
CARVANA AUTO RECEIVABLES N2 C	1.0700%	2,334	2,334	2,292
CAST & CREW ENTERTAINMENT	0.0000%	225,881	224,752	86,343
C-BASS 2006-CB9 TRUST CB9 A1	3.8888%	16,209	15,494	7,455
C-BASS 2006-CB9 TRUST CB9 A2	3.9888%	1,337,719	777,071	615,188

	Coupon	Units	Cost	Market Value
C-BASS 2007-CB1 TRUST CB1 AF4	6.4100%	1,340,437	563,538	360,015
CBOE GLOBAL MARKETS INC	3.0000%	515,000	461,593	470,697
CBOE GLOBAL MARKETS INC	1.6250%	193,000	167,372	169,486
CBRE SERVICES INC	5.5000%	409,000	409,384	418,226
CBRE SERVICES INC	4.8000%	350,000	347,260	350,703
CBRE SERVICES INC	5.9500%	571,000	582,649	594,415
CCC INFORMATION/CCC INTELLIGEN	0.0000%	177,760	177,315	176,204
CCO HOLDINGS LLC / CCO HO 144A	5.0000%	260,000	252,160	257,866
CCO HOLDINGS LLC / CCO HO 144A	7.0000%	485,000	485,000	486,336
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	115,000	113,124	117,067
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	210,000	211,485	196,241
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	3,627,000	3,021,610	3,195,491
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	2,960,000	2,960,000	2,969,084
CCO HOLDINGS LLC / CCO HOLDING	4.5000%	75,000	65,594	66,995
CCP_IRS_P 3.62000% R USD-SOFR-	0.0000%	-5,100,000	-16,830	-7,763
CCP_IRS_P 3.69500% R USD-SOFR-	0.0000%	-4,400,000	-15,510	-14,848
CCP_IRS_R 3.90000% P USD-SOFR-	0.0000%	-5,100,000	-16,830	-30,742
CCP_IRS_R 4.05500% P USD-SOFR-	0.0000%	-4,400,000	-15,510	-16,380
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	51,600,000	581,103	756,827
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-22,712,000	-46,707	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7092%	169,600,000	772,495	-199,130
CCP_IRS_R USD-SOFR-COMPOUND C	3.7099%	58,600,000	0	-785,276
CCP_IRS_R USD-SOFR-COMPOUND C	3.8432%	28,200,000	661,018	574,912
CCP_IRS_R USD-SOFR-COMPOUND C	3.6985%	2,200,000	0	-16,596
CCP_IRS_R USD-SOFR-COMPOUND C	3.7013%	2,100,000	0	63,301
CCP_IRS_R USD-SOFR-COMPOUND C	4.0094%	17,800,000	254,717	255,143
CCP_IRS_R USD-SOFR-COMPOUND C	3.6984%	9,000,000	1,207,307	1,327,776
CCP_IRS_R USD-SOFR-COMPOUND C	3.6993%	1,900,000	0	-16,083
CCP_IRS_R USD-SOFR-COMPOUND C	3.9010%	22,712,000	21,890	-64,361
CCP_IRS_R USD-SOFR-COMPOUND C	3.8222%	1,000,000	0	24,076
CCP_IRS_R USD-SOFR-COMPOUND C	3.7094%	31,400,000	1,408,166	2,020,709
CCP_IRS_R USD-SOFR-COMPOUND C	3.6583%	58,925,000	100,990	720,907
CCP_IRS_R USD-SOFR-COMPOUND C	3.6739%	2,341,000	15,861	31,631
CCP_IRS_R USD-SOFR-COMPOUND C	3.6995%	4,700,000	0	43,908
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-151,700,000	-557,817	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-76,300,000	-180,883	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.5000%	-58,600,000	-701,500	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2500%	-26,800,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5000%	-24,600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7000%	-15,900,000	-13,987	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9750%	-600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9300%	-2,200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8420%	-1,900,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7750%	-2,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7480%	-2,600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7150%	-27,125,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5250%	-28,200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9447%	-2,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5510%	-1,000,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.6400%	-15,900,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0850%	-1,741,000	-290	0
CCP_OIS_P USD-SOFR-COMPOUND C	4.0000%	185,900,000	654,591	319,447
CCP_OIS_P USD-SOFR-COMPOUND C	4.5000%	119,400,000	795,876	984,090
CCP_OIS_P USD-SOFR-COMPOUND C	3.7092%	-185,900,000	-39,193	0
CCP_OIS_P USD-SOFR-OIS COMPOU	3.5938%	2,000,000	0	-5,432
CCP_OIS_R USD-SOFR-OIS COMPOU	0.0100%	3,372,000	1,032	25,815
CCP_OIS_P USD-SOFR-COMPOUND C	0.0100%	-119,400,000	0	0
CCP_OIS_P USD-SOFR-OIS COMPOU	0.0100%	-2,000,000	-6,650	0
CCP_OIS_R USD-SOFR-OIS COMPOU	3.5000%	-2,752,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	3.7813%	-620,000	0	0
CDT - SUTTER PLACE APARTMENTS	6.0800%	5,145,300	5,145,300	4,960,064
CDW LLC / CDW FINANCE CORP	5.5500%	600,000	609,053	589,632
CEDAR FAIR 4/24 TLB	0.0000%	246,250	246,634	242,248
CELANESE US HOLDINGS LLC	7.0000%	40,000	40,004	41,072
CELANESE US HOLDINGS LLC	6.7500%	1,590,000	1,590,453	1,631,281
CELANESE US HOLDINGS LLC	6.8500%	184,000	184,072	191,351
CELANESE US HOLDINGS LLC	7.0500%	570,000	599,268	602,537
CENCORA INC	2.7000%	130,000	111,453	118,552
CENCORA INC	4.2500%	231,000	196,793	191,705
CENCORA INC	4.8500%	205,000	205,055	207,796
CENCORA INC	4.3000%	53,000	57,613	43,723
CENTENE CORP	2.6250%	2,300,000	1,984,944	1,923,128
CENTENE CORP	2.5000%	1,800,000	1,603,968	1,510,476
CENTENE CORP	4.6250%	200,000	194,307	189,856
CENTERPOINT ENERGY HOUSTON ELE	3.0000%	270,000	258,711	267,510
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	40,000	37,116	28,633
CENTERPOINT ENERGY HOUSTON ELE	5.1500%	30,000	29,914	30,352
CENTERPOINT ENERGY INC	7.0000%	370,000	370,002	380,777
CENTERPOINT ENERGY INC	2.9500%	175,000	162,558	164,885
CENTERPOINT ENERGY INC	6.7000%	210,000	210,010	212,350
CENTERPOINT ENERGY RESOURCES C	1.7500%	375,000	335,848	332,686
CENTERPOINT ENERGY RESOURCES C	4.4000%	50,000	49,063	49,072
CENTURY COMMUNITIES INC 144A	6.6250%	1,340,000	1,350,448	1,312,725
CENTURY COMMUNITIES INC 144A	3.8750%	200,000	192,861	187,691
CETERA FINANCIAL 11/25 COV-LIT	0.0000%	199,286	197,194	196,588

	Coupon	Units	Cost	Market Value
CF HIPPOLYTA ISSUER 1 B1 144A	2.2800%	89,945	89,912	55,316
CF HIPPOLYTA ISSUER 1A B1 144A	1.9800%	94,245	94,248	57,412
CF INDUSTRIES INC	5.1500%	200,000	230,210	198,751
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	107,403	107,366	107,158
CHAMBERLAIN/CHARIOT BUYER 7/25	0.0000%	195,217	194,729	193,195
CHARLES SCHWAB CORP/THE	6.1960%	1,800,000	1,800,000	1,881,258
CHARLES SCHWAB CORP/THE	4.9140%	2,500,000	2,500,000	2,430,035
CHARLES SCHWAB CORP/THE	4.0000%	1,395,000	1,341,412	1,385,510
CHART INDUSTRIES INC 144A	7.5000%	2,245,000	2,226,974	2,332,346
CHART INDUSTRIES INC 144A	9.5000%	790,000	773,797	829,891
CHARTER COMMUNICATIONS OPERATI	6.1000%	500,000	499,831	517,926
CHARTER COMMUNICATIONS OPERATI	5.7500%	970,000	940,237	808,980
CHARTER COMMUNICATIONS OPERATI	5.8500%	670,000	669,711	659,003
CHARTER COMMUNICATIONS OPERATI	4.8000%	284,000	211,490	209,977
CHARTER COMMUNICATIONS OPERATI	3.7500%	203,000	197,601	199,452
CHARTER COMMUNICATIONS OPERATI	2.2500%	1,119,000	1,023,604	1,045,845
CHARTER COMMUNICATIONS OPERATI	3.5000%	1,840,000	1,343,859	1,272,078
CHARTER COMMUNICATIONS OPERATI	3.9000%	2,000	1,312	1,273
CHARTER COMMUNICATIONS OPERATI	2.8000%	1,200,000	1,270,970	1,077,368
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,321,000	1,077,689	1,132,861
CHARTER COMMUNICATIONS OPERATI	6.7000%	224,000	224,739	214,003
CHARTER COMMUNICATIONS OPERATI	6.8340%	530,000	533,522	498,941
CHASE AUTO OWNER TR 2A A4 144A	5.4800%	595,000	594,970	606,777
CHASE AUTO OWNER TR 3A A4 144A	5.0800%	305,000	304,963	309,316
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	3,491,000	3,592,122	3,391,688
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	440,000	449,991	442,272
CHENIERE ENERGY INC	5.6500%	805,000	803,601	828,769
CHENIERE ENERGY PARTNERS LP	4.0000%	2,813,000	2,731,993	2,700,268
CHENIERE ENERGY PARTNERS LP	5.7500%	1,800,000	1,797,775	1,854,039
CHENIERE ENERGY PARTNERS LP	4.5000%	1,165,000	1,162,129	1,159,904
CHENIERE ENERGY PARTNERS LP	5.5500%	25,000	24,946	25,459
CHESAPEAKE FUNDING 1A A1 144A	5.6500%	73,606	73,604	73,712
CHEVRON PHILLIPS CHEMICAL 144A	4.7500%	965,000	964,287	966,383
CHEVY CHASE FUNDING 1A A1 144A	4.0488%	29,837	32,771	29,597
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	33,000	32,999	20,284
CHL MORTGAGE PASS-THROUG 1 1A1	4.4088%	12,220	12,734	10,656
CHL MORTGAGE PASS-THROUG 22 A3	4.7843%	27,383	29,363	26,468
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	49,576	44,823	24,051
CHS/COMMUNITY HEALTH SYST 144A	5.2500%	50,000	45,405	47,124
CHS/COMMUNITY HEALTH SYST 144A	6.8750%	75,000	65,182	72,123
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	1,780,000	1,743,795	1,641,024
CHS/COMMUNITY HEALTH SYST 144A	9.7500%	510,000	510,017	529,313
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	2,127,000	2,179,673	2,281,975
CHUBB INA HOLDINGS LLC	6.7000%	170,000	169,373	190,785
CIGNA GROUP/THE	5.0000%	1,200,000	1,199,110	1,221,218
CIGNA GROUP/THE	4.8000%	905,000	844,568	850,877
CIGNA GROUP/THE	5.2500%	400,000	399,243	400,516
CIGNA GROUP/THE	3.4000%	400,000	270,480	271,052
CIGNA GROUP/THE	4.9000%	135,000	120,680	117,212
CINEMARK USA 6/25 COV-LITE TLB	0.0000%	267,513	263,500	268,037
CINEMARK USA INC 144A	7.0000%	25,000	25,000	25,687
CINEMARK USA INC 144A	5.2500%	215,000	211,231	213,162
CISCO SYSTEMS INC	5.3000%	1,231,000	1,180,653	1,154,534
CISCO SYSTEMS INC	5.1000%	310,000	312,713	314,229
CISCO SYSTEMS INC	5.3500%	424,000	422,157	392,505
CIT MORTGAGE LOAN T 1 1M1 144A	5.2688%	722,198	727,559	732,065
CITADEL LP 144A	6.0000%	1,400,000	1,392,825	1,441,227
CITADEL SECURITIES GLOBAL 144A	5.1250%	850,000	841,354	843,253
CITIBANK NA	5.8030%	4,270,000	4,369,665	4,433,939
CITIBANK NA	4.9140%	295,000	295,000	299,599
CITIGROUP COMMERCIAL C3 D 144A	3.0000%	325,000	198,123	255,114
CITIGROUP INC	3.8870%	1,705,000	1,703,743	1,696,781
CITIGROUP INC	1.4620%	285,000	285,000	283,357
CITIGROUP INC	2.5610%	220,000	189,742	196,800
CITIGROUP INC	4.6430%	690,000	690,000	691,141
CITIGROUP INC	4.5030%	955,000	956,066	944,146
CITIGROUP INC	5.1740%	225,000	225,772	223,041
CITIGROUP MORTGAG AMC1 A1 144A	4.0888%	1,328,983	1,087,842	743,567
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000%	4,474	4,474	4,471
CITIGROUP MORTGAGE LO AR7 2A2A	4.6233%	50,700	36,805	44,217
CITIGROUP MORTGAGE LOA AR1 2A1	6.0500%	1,163	1,043	1,180
CITIGROUP MORTGAGE LOA HYB3 1A	4.9237%	6,124	6,630	5,563
CITIGROUP MORTGAGE LOA OPX1 A2	4.1688%	1,222,843	949,001	512,322
CITIGROUP MORTGAGE LOAN 11 A1A	6.1900%	1,033	1,127	1,048
CITIGROUP MORTGAGE LOAN T 6 A3	5.5100%	350	359	350
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	1,064,724	1,005,794	997,123
CITIGROUP MORTGAGE SHL1 A 144A	4.1688%	84,003	78,005	83,272
CITIZENS AUTO RECEIV 2 A4 144A	5.7400%	285,000	292,543	288,704
CITIZENS FINANCIAL GROUP INC	5.8410%	810,000	818,232	834,164
CITIZENS FINANCIAL GROUP INC	6.6450%	284,000	284,577	304,381
CITRIN COOPERMAN 3/25 COV-LITE	0.0000%	174,563	173,743	167,362
CLARIOS GLOBAL LP / CLARI 144A	6.7500%	85,000	85,002	85,680
CLEAN HARBORS INC 144A	5.7500%	235,000	236,064	234,424
CLEAR CHANNEL 3/24 TLB	0.0000%	97,712	92,053	97,834
CLEAR CHANNEL OUTDOOR HOL 144A	7.1250%	160,000	160,006	167,631

	Coupon	Units	Cost	Market Value
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	1,790,000	1,795,485	1,895,606
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	1,125,000	1,126,759	1,177,316
CLEARWATER ANALYTICS 4/25 TLB	0.0000%	124,688	124,688	124,532
CLEARWAY ENERGY OPERATING 144A	5.7500%	1,785,000	1,785,000	1,754,120
CLEARWAY ENERGY OPERATING 144A	3.7500%	265,000	265,173	245,023
CLEARWAY ENERGY OPERATING 144A	4.7500%	130,000	127,424	128,265
CLECO CORPORATE HOLDINGS LLC	3.7430%	36,000	36,000	35,974
CLECO POWER LLC 144A	5.3000%	400,000	399,160	396,918
CLEVELAND-CLIFFS INC 144A	7.0000%	2,695,000	2,695,000	2,607,553
CLEVELAND-CLIFFS INC 144A	7.3750%	75,000	75,000	73,370
CLOUD SOFTWARE GROUP INC 144A	9.0000%	287,000	289,011	276,861
CLOUD SOFTWARE GROUP INC 144A	6.6250%	2,045,000	2,040,538	1,818,158
CLOUD SOFTWARE GROUP INC 144A	6.5000%	1,255,000	1,177,894	1,224,341
CLOUD SOFTWARE GROUP INC 144A	8.2500%	570,000	572,653	540,608
CLYDESDALE ACQUISITION HO 144A	6.6250%	110,000	108,764	108,027
CLYDESDALE ACQUISITION HO 144A	6.7500%	35,000	35,002	33,115
CLYDESDALE ACQUISITION HO 144A	6.8750%	1,035,000	1,035,000	1,005,992
CLYDESDALE ACQUISITION HO 144A	8.7500%	48,000	44,651	44,788
CNA FINANCIAL CORP	5.1250%	400,000	402,099	393,784
CNH EQUIPMENT TRUST 2023- A A4	4.7700%	580,000	582,702	584,108
CNH EQUIPMENT TRUST 2026- A A3	4.0000%	75,000	74,986	74,661
CNH EQUIPMENT TRUST 2026- A A4	4.1400%	465,000	468,092	461,839
CNO GLOBAL FUNDING 144A	4.8750%	60,000	59,988	60,140
COCA-COLA CO/THE	2.7500%	885,000	867,277	506,956
COCA-COLA CO/THE	5.4000%	200,000	198,753	190,235
COGENT COMMUNICATIONS GRO 144A	7.0000%	2,015,000	2,000,127	1,986,966
COGENT COMMUNICATIONS GRO 144A	6.5000%	10,000	9,894	8,718
COLGATE-PALMOLIVE CO	3.7000%	165,000	130,024	127,640
COLONIAL PIPELINE 6/25 TLB	0.0000%	199,500	198,503	198,658
COLT 2020-2R MORTGA 2R A1 144A	1.3250%	25,115	25,114	23,852
COLT 2020-RPL1 TR RPL1 A1 144A	1.3897%	268,559	268,559	229,567
COLT 2021-1 MORTGAGE 1 A1 144A	0.9100%	84,277	84,286	73,333
COLT 2021-1RMORTGAG 1R A1 144A	0.8570%	65,243	65,242	59,496
COLT 2021-2 MORTGAGE 2 A1 144A	0.9240%	67,866	67,866	57,316
COLT 2021-2R MORTGA 2R A1 144A	0.7980%	21,856	21,845	19,791
COLT 2021-3 MORTGAGE 3 A1 144A	0.9560%	158,213	158,226	132,355
COLT 2021-4 MORTGAGE 4 A1 144A	1.3970%	236,565	236,563	201,674
COLT 2021-HX1 MORT HX1 A1 144A	1.1100%	221,430	221,298	191,161
COLT 2026-1 MORTGAGE 1 A1 144A	4.7580%	195,240	195,243	193,782
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	806,000	806,527	809,660
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	2,703,000	2,740,624	2,790,830
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	1,621,000	1,583,677	1,629,762
COLUMBUS MCKINNON CORP/NY 144A	7.1250%	1,790,000	1,805,244	1,789,177
COMCAST CORP	2.9870%	915,000	510,310	484,487
COMCAST CORP	2.8870%	500,000	294,090	289,033
COMM 2012-CCRE4 MORTGAG CR4 XA	1.2885%	23,681	1,731	532
COMM 2015-LC19 MOR LC19 E 144A	4.5670%	100,000	92,359	91,998
COMM 2024-CBM MORTG CBM E 144A	8.1917%	91,000	87,183	91,475
COMMERCIAL METALS CO 144A	6.0000%	1,040,000	1,040,003	1,025,279
COMMERCIAL METALS CO 144A	5.7500%	1,015,000	1,014,999	1,004,329
COMMONSPIRIT HEALTH	3.9100%	80,000	79,998	58,657
COMMONSPIRIT HEALTH	6.4610%	36,000	36,000	38,212
COMMONSPIRIT HEALTH	4.8250%	210,000	209,988	204,448
COMMONSPIRIT HEALTH	5.5480%	40,000	39,996	37,663
COMMONSPIRIT HEALTH	4.3520%	395,000	394,982	388,995
COMMONSPIRIT HEALTH	5.5800%	140,000	139,990	134,527
COMMONSPIRIT HEALTH	5.6620%	105,000	104,992	101,071
COMMONWEALTH EDISON CO	3.1250%	435,000	289,713	281,461
COMMONWEALTH EDISON CO	3.2000%	70,000	69,529	46,209
COMMONWEALTH EDISON CO	3.6500%	123,000	122,373	91,654
COMMONWEALTH EDISON CO	5.3000%	50,000	53,365	46,366
COMMONWEALTH EDISON CO	5.6500%	30,000	29,810	29,236
COMMUNITY HEALTH NETWORK INC	3.0990%	15,000	15,000	9,492
COMSTOCK RESOURCES INC 144A	6.7500%	1,145,000	1,082,889	1,131,304
COMSTOCK RESOURCES INC 144A	5.8750%	1,160,000	1,160,021	1,122,380
CONAGRA BRANDS INC	5.0000%	1,700,000	1,695,165	1,696,762
CONCENTRA HEALTH 1/25 TLB	0.0000%	108,902	108,766	109,174
CONNECTICUT AVENU R01 1B2 144A	9.6452%	175,000	184,872	178,580
CONNECTICUT AVENU R04 1B2 144A	13.1452%	400,000	440,482	427,214
CONNECTICUT AVENU R05 2B2 144A	10.6452%	300,000	308,774	316,156
CONOCOPHILLIPS CO	5.5500%	80,000	79,808	76,652
CONSOLIDATED EDISON CO OF NEW	5.9000%	15,000	14,863	14,976
CONSOLIDATED EDISON CO OF NEW	3.0000%	151,000	92,302	87,636
CONSOLIDATED EDISON CO OF NEW	5.5000%	759,000	767,730	732,446
CONSOLIDATED EDISON CO OF NEW	3.7000%	170,000	121,348	115,351
CONSOLIDATED EDISON CO OF NEW	4.6500%	296,000	251,974	251,769
CONSOLIDATED EDISON CO OF NEW	3.8500%	824,000	642,276	630,968
CONSOLIDATED EDISON CO OF NEW	3.3500%	50,000	49,949	47,962
CONSOLIDATED EDISON CO OF NEW	4.6250%	231,000	230,489	190,313
CONSOLIDATED EDISON CO OF NEW	5.7000%	35,000	34,763	34,290
CONSTELLATION ENERGY GENERATIO	5.8750%	1,350,000	1,331,371	1,296,073
CONSTELLATION ENERGY GENERATIO	4.4000%	1,100,000	1,098,212	1,085,658
CONSTELLATION ENERGY GENERATIO	5.8000%	7,000	6,999	7,331
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	99,000	98,753	98,846
CONSUMERS 2023 SECURITIZATION	5.5500%	431,503	431,533	434,887

	Coupon	Units	Cost	Market Value
CONSUMERS ENERGY CO	3.7500%	170,000	178,853	125,177
CONSUMERS ENERGY CO	4.6000%	40,000	39,942	40,278
CONSUMERS ENERGY CO	4.7000%	405,000	407,425	409,010
CONTINENTAL RESOURCES INC/OK	4.9000%	14,000	11,655	11,046
COPELAND 5/23 COV-LITE TLB	0.0000%	112,020	110,899	111,824
COPELAND 6/24 TLB	0.0000%	271,573	270,894	270,894
COREBRIDGE FINANCIAL INC	3.6500%	200,000	199,942	198,187
COREBRIDGE GLOBAL FUNDING 144A	5.9000%	160,000	159,920	164,811
COREBRIDGE GLOBAL FUNDING 144A	4.2500%	175,000	174,749	173,758
COREBRIDGE GLOBAL FUNDING 144A	5.2000%	135,000	134,959	137,064
CORNELL UNIVERSITY	4.8350%	1,453,000	1,452,919	1,462,580
CORNING INC	5.4500%	68,000	64,295	61,114
CORPORATION SERVICE COMPANY/CS	0.0000%	107,169	103,954	106,299
COSTCO WHOLESALE CORP	1.6000%	52,000	47,850	47,054
COTERRA ENERGY INC	5.6000%	100,000	102,040	102,341
COTIVITI 5/24 TL	0.0000%	117,414	116,827	107,948
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	2,360,000	2,395,398	2,440,367
COUSINS PROPERTIES LP	5.2500%	1,625,000	1,650,281	1,646,373
COUSINS PROPERTIES LP	5.3750%	540,000	557,086	543,359
COUSINS PROPERTIES LP	4.8750%	120,000	119,123	115,532
COVANTA/REORLD 12/24 TLB	0.0000%	104,621	104,360	104,447
COX COMMUNICATIONS INC 144A	3.3500%	300,000	291,369	298,614
COX COMMUNICATIONS INC 144A	5.4500%	75,000	74,992	76,508
CP ATLAS BUYER INC 144A	9.7500%	215,000	220,134	201,622
CP ATLAS BUYER INC 144A	12.7500%	107,800	102,660	83,207
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	1,345,034	1,345,034	1,311,701
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	1,430,000	1,430,000	1,500,732
CRC INSURANCE GROUP LLC 144A	7.1250%	1,325,000	1,342,647	1,329,451
CREDIT ACCEPTANCE CORP 144A	6.6250%	60,000	60,002	58,599
CREDIT ACCEPTANCE CORP 144A	9.2500%	157,000	159,290	162,681
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	153,561	152,783	117,221
CRF AFFORDABLE HOUSI 1A D 144A	4.5558%	279,829	214,374	271,292
CRH AMERICA FINANCE INC	5.8750%	200,000	199,860	198,647
CROSSCOUNTRY INTERMEDIATE 144A	6.7500%	660,000	657,753	621,027
CROSSCOUNTRY INTERMEDIATE 144A	6.5000%	1,365,000	1,369,511	1,301,034
CROWN CASTLE INC	5.0000%	965,000	970,462	971,918
CROWN CASTLE INC	4.8000%	1,055,000	1,059,848	1,060,109
CROWN CASTLE INC	2.2500%	5,700,000	5,691,151	5,034,037
CROWN CASTLE INC	2.9000%	295,000	212,965	208,458
CROWN CASTLE INC	2.1000%	330,000	282,768	287,521
CROWN CASTLE INC	4.9000%	230,000	229,580	231,277
CROWN CASTLE INC	1.0500%	325,000	324,093	321,884
CROWN CASTLE INC	5.2000%	64,000	62,639	63,275
CSAIL 2015-C3 COMMERCIAL C3 C	4.3385%	134,406	114,600	130,038
CSAIL 2016-C5 COMMER C5 D 144A	3.5479%	200,000	190,289	188,000
CSC HOLDINGS LLC 144A	5.5000%	2,260,000	2,022,188	1,960,311
CSC HOLDINGS LLC 144A	5.7500%	2,080,000	2,135,869	789,529
CSC HOLDINGS LLC 144A	4.5000%	465,000	349,282	275,703
CSC HOLDINGS LLC 144A	4.6250%	1,655,000	1,653,441	583,996
CSC HOLDINGS LLC 144A	11.7500%	200,000	190,014	144,629
CSMC 2017-TIME TIME B 144A	3.7749%	200,000	160,913	174,314
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	371,761	385,539	357,166
CSMC 2020-NQM1 TR NQM1 A1 144A	2.2080%	47,620	47,623	45,731
CSMC 2020-NQM1 TR NQM1 B1 144A	4.4620%	265,000	258,926	246,516
CSMC 2020-RPL4 TR RPL4 A1 144A	2.0000%	185,577	190,935	167,293
CSMC 2021-AFC1 TR AFC1 A1 144A	0.8300%	85,667	85,670	69,738
CSMC 2021-NQM1 NQM1 A1 144A	0.8090%	75,956	75,955	68,016
CSMC 2021-NQM6 TR NQM6 A1 144A	1.1740%	110,047	110,046	94,860
CSX CORP	4.9000%	80,000	79,900	70,697
CULLIGAN 1/26 COV-LITE TLB	0.0000%	337,633	337,258	336,631
CUMMINS INC	5.4500%	107,000	110,380	103,291
CUSHMAN & WAKEFIELD US BO 144A	6.7500%	205,000	206,281	205,296
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	1,000,000	1,066,307	1,059,275
CVR ENERGY INC 144A	5.7500%	344,000	333,748	340,213
CVR ENERGY INC 144A	7.5000%	5,000	5,000	5,037
CVR ENERGY INC 144A	7.8750%	1,455,000	1,442,273	1,460,099
CVS HEALTH CORP	5.0000%	500,000	498,774	502,536
CVS HEALTH CORP	6.2500%	100,000	99,608	97,590
CVS HEALTH CORP	6.0500%	695,000	679,554	674,234
CVS HEALTH CORP	6.2000%	703,000	721,395	696,327
CVS HEALTH CORP	4.7800%	2,800,000	2,558,209	2,580,306
CVS HEALTH CORP	5.2500%	900,000	909,549	910,283
CVS HEALTH CORP	5.8750%	900,000	842,011	852,191
CVS HEALTH CORP	5.1250%	1,625,000	1,449,172	1,426,349
CVS HEALTH CORP	5.3000%	190,000	192,293	191,503
CVS HEALTH CORP	5.4500%	3,065,000	3,074,255	3,076,918
CVS HEALTH CORP	5.7000%	560,000	560,567	575,508
CVS PASS-THROUGH TRUST 144A	7.5070%	336,376	336,427	355,190
CWABS ASSET-BACKED CER 11 3AV3	4.2888%	661,497	514,954	638,546
CWABS ASSET-BACKED CERT 21 2A4	4.2288%	1,341,934	1,249,291	1,257,966
CWABS ASSET-BACKED CERTI 24 1A	4.0488%	910,596	646,926	836,493
CWABS ASSET-BACKED CERTI 9 2A4	4.0188%	627,593	627,201	612,954
CWABS INC ASSET-BACKED 12 1A1	4.5088%	248,467	273,697	244,334
CYPRIUM CORP / CYPRIUM HO 144A	6.3750%	745,000	745,000	723,128
DAIMLER TRUCK FINANCE NOR 144A	5.0000%	275,000	274,872	276,385

	Coupon	Units	Cost	Market Value
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	3,300,000	3,295,885	3,117,992
DAIMLER TRUCK FINANCE NOR 144A	4.6500%	150,000	149,806	149,027
DAIMLER TRUCKS RETAIL TRU 1 A4	5.9300%	200,000	205,231	201,594
DARDEN RESTAURANTS INC	6.3000%	610,000	650,771	652,712
DARDEN RESTAURANTS INC	4.5500%	370,000	369,497	369,339
DARDEN RESTAURANTS INC	4.3500%	125,000	124,987	124,710
DARLING INGREDIENTS INC 144A	6.0000%	99,000	99,325	99,692
DAVITA INC 144A	6.7500%	1,105,000	1,105,000	1,123,954
DAVITA INC 144A	6.8750%	1,440,000	1,468,800	1,475,175
DAYFORCE 10/25 TLB	0.0000%	215,000	214,463	203,115
DC COMMERCIAL MORTGA DC A 144A	6.3143%	1,000,000	999,997	1,019,240
DC TRUST 2024-HLTN HLTN E 144A	8.7813%	95,000	94,992	93,772
DC TRUST 2024-HLTN HLTN F 144A	10.6641%	115,000	114,989	113,713
DCLI BIDCO LLC 144A	7.7500%	1,290,000	1,301,825	1,304,422
DEEP BLUE 9/25 TL	0.0000%	100,000	99,750	100,250
DEEPHAVEN RESIDEN INV1 A1 144A	4.7970%	98,064	98,064	97,270
DEEPHAVEN RESIDENTIA 1 A1 144A	0.7150%	11,249	11,249	10,901
DEEPHAVEN RESIDENTIA 2 A1 144A	0.8990%	37,419	37,419	33,373
DEEPHAVEN RESIDENTIA 3 B1 144A	3.2730%	200,000	150,028	157,140
DELL EQUIPMENT FINAN 1 A3 144A	5.3900%	82,634	82,635	83,016
DELL INTERNATIONAL LLC / EMC C	6.1000%	625,000	647,510	636,693
DELL INTERNATIONAL LLC / EMC C	5.1000%	360,000	350,829	352,009
DELL INTERNATIONAL LLC / EMC C	8.1000%	970,000	1,146,437	1,153,007
DELTA AIR LINES 2015-1 CLASS A	3.6250%	1,148,790	1,148,781	1,134,781
DELTA AIR LINES 2020-1 CLASS A	2.0000%	805,360	748,260	778,786
DELTA AIR LINES INC / SKY 144A	4.7500%	825,000	825,006	823,808
DELUXE CORP 144A	8.1250%	100,000	102,883	103,808
DEUTSCHE ALT-A SECURITI OA1 A1	3.9188%	636,579	573,444	354,331
DEXT ABS 2023-2 LLC 2 A2 144A	6.5600%	28,507	28,505	28,575
DIAMONDBACK ENERGY INC	5.9000%	40,000	39,982	37,850
DIAMONDBACK ENERGY INC	5.1500%	2,180,000	2,181,890	2,224,381
DIAMONDBACK ENERGY INC	5.2000%	1,549,000	1,548,750	1,561,194
DIAMONDBACK ENERGY INC	5.4000%	2,031,000	2,040,970	2,061,865
DICK'S SPORTING GOODS INC	3.1500%	75,000	66,500	68,170
DIEBOLD NIXDORF INC 144A	7.7500%	1,695,000	1,724,688	1,762,525
DIRECTV FINANCING 1/24 EXTENDE	0.0000%	211,026	208,916	211,324
DIRECTV FINANCING LLC / D 144A	10.0000%	352,000	352,286	359,332
DIRECTV FINANCING LLC / D 144A	5.8750%	1,270,000	1,261,332	1,268,662
DIRECTV FINANCING LLC 144A	8.8750%	315,000	306,572	314,056
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	183,190	177,694	182,732
DISCOVERY GLOBAL HOLDINGS INC	5.0500%	1,815,000	1,349,370	1,179,253
DISCOVERY GLOBAL HOLDINGS INC	3.7550%	277,000	277,008	273,604
DISCOVERY GLOBAL HOLDINGS INC	5.1410%	21,000	13,146	12,758
DISCOVERY GLOBAL HOLDINGS INC	4.2790%	74,000	63,134	65,490
DLLAD 2023-1 LLC 1A A3 144A	4.7900%	116,668	116,657	117,025
DLLAD 2024-1 LLC 1A A4 144A	5.3800%	90,000	89,975	92,551
DOC DR LLC	4.3000%	100,000	102,031	99,903
DOMINION ENERGY INC	5.0000%	585,000	584,606	592,852
DOMINION ENERGY INC	6.0000%	840,000	844,762	834,647
DOMINION ENERGY INC	4.0500%	114,500	114,548	90,875
DOMINION ENERGY INC	4.3500%	510,000	485,063	501,939
DOMINION ENERGY SOUTH CAROLINA	5.4500%	140,000	139,639	137,966
DOW CHEMICAL CO/THE	5.9500%	620,000	593,835	561,443
DT MIDSTREAM INC 144A	5.8000%	975,000	974,975	1,001,030
DTE ELECTRIC CO	2.6250%	60,000	59,951	55,081
DTE ELECTRIC CO	3.9500%	50,000	49,657	38,684
DTE ELECTRIC CO	5.4000%	12,000	11,979	11,439
DTE ENERGY CO	4.9500%	1,300,000	1,299,284	1,308,408
DTE ENERGY CO	5.0500%	445,000	443,605	438,504
DTE ENERGY CO	5.8500%	64,000	65,719	67,011
DTE ENERGY CO	3.4000%	1,813,000	1,811,747	1,753,735
DTE ENERGY CO	2.8500%	35,000	34,598	34,734
DTE ENERGY CO	2.9500%	1,000,000	930,748	941,988
DUKE ENERGY CAROLINAS LLC	6.0500%	220,000	219,621	233,990
DUKE ENERGY CAROLINAS LLC	4.8500%	75,000	74,926	76,366
DUKE ENERGY CAROLINAS LLC	5.4000%	1,735,000	1,717,274	1,645,705
DUKE ENERGY CAROLINAS LLC	5.3500%	305,000	308,940	285,760
DUKE ENERGY CAROLINAS NC STORM	4.2260%	240,000	240,021	236,749
DUKE ENERGY CORP	5.0000%	60,000	56,623	51,341
DUKE ENERGY CORP	6.1000%	35,000	33,995	35,100
DUKE ENERGY CORP	4.8000%	195,000	194,483	166,524
DUKE ENERGY CORP	3.7500%	275,000	213,702	202,925
DUKE ENERGY CORP	4.5000%	449,000	448,557	441,928
DUKE ENERGY CORP	4.8500%	20,000	19,986	20,245
DUKE ENERGY CORP	4.3000%	288,000	287,840	287,494
DUKE ENERGY CORP	5.7000%	1,175,000	1,172,176	1,110,400
DUKE ENERGY FLORIDA LLC	1.7500%	1,700,000	1,719,184	1,521,172
DUKE ENERGY FLORIDA LLC	4.2000%	525,000	525,966	519,236
DUKE ENERGY INDIANA LLC	5.9000%	650,000	647,807	649,507
DUKE ENERGY INDIANA LLC	4.9500%	110,000	109,742	108,290
DUKE ENERGY INDIANA LLC	6.3500%	220,000	219,536	239,685
DUKE ENERGY OHIO INC	4.3000%	170,000	169,730	135,796
DUKE ENERGY PROGRESS LLC	4.0000%	45,000	40,770	33,925
DUKE ENERGY PROGRESS LLC	2.5000%	60,000	35,463	34,423
DUKE ENERGY PROGRESS LLC	4.2000%	220,000	219,134	179,364

	Coupon	Units	Cost	Market Value
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,945	20,383
DUKE UNIVERSITY	2.7570%	35,000	35,000	22,253
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	238,700	236,313	238,762
DXP ENTERPRISES 12/25 COV-LITE	0.0000%	104,738	104,738	105,152
EAST OHIO GAS CO/THE 144A	2.0000%	4,800,000	4,786,576	4,308,131
EASTMAN CHEMICAL CO	4.5000%	700,000	698,539	684,439
EATON CORP	4.8000%	290,000	289,389	286,315
EATON CORP	5.4500%	310,000	308,009	300,082
ECHOSTAR CORP	6.7500%	207,425	194,591	209,449
ECHOSTAR CORP	10.7500%	355,000	368,875	383,489
ECOLAB INC	1.3000%	257,000	214,185	222,114
ECOLAB INC	2.1250%	604,000	506,268	529,983
EDISON INTERNATIONAL	6.2500%	352,000	367,652	364,675
EDISON INTERNATIONAL	5.7500%	1,100,000	1,083,729	1,108,339
EDISON INTERNATIONAL	4.8000%	45,000	44,054	43,928
EDISON INTERNATIONAL	5.4500%	200,000	199,901	201,806
EDWARDS LIFESCIENCES CORP	4.3000%	620,000	618,919	619,333
EFMT 2026-RM1 RM1 A3 144A	4.7500%	100,000	86,478	85,820
ELECTRONIC ARTS INC	2.9500%	1,640,000	1,526,730	1,318,277
ELECTRONIC ARTS INC	1.8500%	125,000	106,355	114,800
ELEVANCE HEALTH INC	4.6250%	4,100,000	4,967,704	3,590,042
ELI LILLY & CO	5.5000%	295,000	294,272	289,156
ELI LILLY & CO	5.0500%	185,000	184,115	169,745
ELI LILLY & CO	2.2500%	935,000	525,830	526,982
ELI LILLY & CO	2.5000%	845,000	465,982	447,942
ELI LILLY & CO	4.8750%	58,000	57,964	51,815
ELI LILLY & CO	5.2000%	75,000	74,975	68,182
ELI LILLY & CO	5.5500%	320,000	318,064	315,884
ELI LILLY & CO	5.6500%	305,000	305,354	299,572
ELLINGTON FINANCIAL 1 A1 144A	0.7970%	22,655	22,655	19,777
ELLINGTON FINANCIAL 1 M1 144A	2.2310%	500,000	499,999	387,754
ELLINGTON FINANCIAL 2 A1 144A	0.9310%	44,957	44,962	38,286
ELLINGTON FINANCIAL 2 A1 144A	1.1780%	11,167	11,167	10,628
ELLINGTON LOAN ACQUI 1 A1 144A	4.8688%	623,815	624,395	612,627
EMERA US FINANCE LLC	4.5000%	600,000	597,473	599,286
EMERA US FINANCE LP	4.7500%	340,000	286,422	280,489
ENACT HOLDINGS INC	6.2500%	1,138,000	1,154,041	1,171,220
ENBRIDGE/GRIZZLY ACQUISITIONS	0.0000%	288,469	288,325	288,515
ENCORE CAPITAL GROUP INC 144A	8.5000%	600,000	602,512	634,388
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	149,250	148,504	148,541
ENDO FINANCE HOLDINGS LP 144A	8.5000%	1,295,000	1,335,718	1,355,961
ENDO PHARMACEUTICALS 10/24 COV	0.0000%	187,625	185,749	186,452
ENERFLEX INC 144A	6.8750%	110,000	110,007	112,313
ENERGY TRANSFER LP	5.0000%	245,000	198,186	203,320
ENERGY TRANSFER LP	6.0000%	585,000	582,202	561,542
ENERGY TRANSFER LP	6.0500%	900,000	868,123	869,773
ENERGY TRANSFER LP	4.9500%	1,695,000	1,702,660	1,709,456
ENERGY TRANSFER LP	5.2500%	920,000	936,785	937,020
ENERGY TRANSFER LP	6.1250%	335,000	313,802	327,313
ENERGY TRANSFER LP	3.7500%	1,762,200	1,678,234	1,703,251
ENERGY TRANSFER LP	3.9000%	250,000	253,623	249,715
ENERGY TRANSFER LP	5.6000%	3,328,000	3,358,623	3,391,780
ENERGY TRANSFER LP	4.5500%	65,000	64,893	64,410
ENERGY TRANSFER LP	5.3000%	1,410,000	1,403,516	1,244,156
ENERGY TRANSFER LP	5.2000%	1,215,000	1,215,815	1,242,121
ENERGY TRANSFER LP	5.4000%	555,000	509,626	493,174
ENERSYS 144A	6.6250%	695,000	695,000	710,072
ENTERGY ARKANSAS LLC	4.2000%	85,000	84,566	66,901
ENTERGY CORP	7.1250%	479,000	488,759	490,821
ENTERGY CORP	5.8750%	236,000	235,941	232,856
ENTERGY LOUISIANA LLC	4.7500%	25,000	24,870	21,157
ENTERGY LOUISIANA LLC	4.2000%	85,000	84,478	66,836
ENTERGY LOUISIANA LLC	5.6500%	1,100,000	1,095,770	1,056,726
ENTERGY MISSISSIPPI LLC	5.0500%	270,000	269,981	266,049
ENTERGY TEXAS INC	8.0000%	15,000	14,951	14,844
ENTERPRISE FLEET FIN 1 A3 144A	5.4200%	675,778	675,671	679,973
ENTERPRISE FLEET FIN 2 A3 144A	4.4100%	100,000	99,994	100,278
ENTERPRISE FLEET FIN 2 A3 144A	5.6100%	700,000	699,972	707,972
ENTERPRISE PRODUCTS OPERATING	5.2500%	495,000	480,397	490,586
ENTERPRISE PRODUCTS OPERATING	2.8000%	100,000	93,252	94,267
ENTERTAINMENT PARTNERS 10/21 C	0.0000%	269,500	268,153	166,705
ENVSTNET/BCPE PEQUOD 9/24 TLB	0.0000%	124,376	123,754	120,489
EOG RESOURCES INC	4.4000%	35,000	34,979	34,751
EOG RESOURCES INC	5.9500%	102,000	104,361	103,574
EOG RESOURCES INC	5.6500%	636,000	635,047	619,403
EPIC HEALTH 9/25 COV-LITE TLB	0.0000%	294,263	293,807	293,712
EPICOR 5/24 TL	0.0000%	469,988	469,514	460,470
EPR PROPERTIES	4.9500%	200,000	195,014	199,733
EPR PROPERTIES	4.7500%	290,000	286,876	285,378
EQT CORP	4.5000%	142,000	138,724	141,668
EQT CORP	6.3750%	1,100,000	1,129,934	1,135,606
EQT CORP	4.7500%	1,510,000	1,483,359	1,502,049
EQUIFAX INC	4.8000%	350,000	349,935	352,057
EQUIFAX INC	5.1000%	900,000	898,778	911,465
EQUIFIRST LOAN SECURITIZ 1 A2B	4.1488%	237,619	178,589	220,492

	Coupon	Units	Cost	Market Value
EQUINIX EUROPE 2 FINANCING COR	4.6000%	2,600,000	2,598,383	2,575,754
EQUINIX INC	1.8000%	200,000	191,441	193,229
EQUINIX INC	2.9000%	205,000	204,975	203,133
EQUINIX INC	1.4500%	310,000	308,668	309,061
EQUINIX INC	2.1500%	1,400,000	1,396,303	1,258,212
EQUIPMENTSHARE.COM INC 144A	8.0000%	610,000	637,136	629,807
EQUITABLE HOLDINGS INC	4.3500%	776,000	765,624	774,165
ERAC USA FINANCE LLC 144A	5.0000%	391,000	390,824	397,293
ERAC USA FINANCE LLC 144A	4.9000%	593,000	580,218	594,308
ERAC USA FINANCE LLC 144A	4.2000%	119,000	98,999	96,087
ESSENTIAL PROPERTIES LP	5.4000%	800,000	798,726	786,402
ESSENTIAL UTILITIES INC	5.1250%	385,000	384,491	379,623
ESSENTIAL UTILITIES INC	5.3750%	40,000	39,964	40,552
ESSENTIAL UTILITIES INC	3.5660%	30,000	30,000	29,128
ESSENTIAL UTILITIES INC	4.2760%	65,000	64,999	50,735
EVERGY INC	6.6500%	490,000	489,995	493,304
EVERSOURCE ENERGY	6.1000%	175,000	174,999	172,837
EVERSOURCE ENERGY	5.8500%	400,000	420,904	417,329
EVERSOURCE ENERGY	3.4500%	18,000	20,712	12,341
EVERSOURCE ENERGY	2.5500%	50,000	49,898	45,065
EVERSOURCE ENERGY	2.9000%	225,000	224,958	222,098
EVERSOURCE ENERGY	1.6500%	50,000	49,986	43,860
EVERSOURCE ENERGY	5.1250%	311,000	308,109	309,963
EVERSOURCE ENERGY	4.7500%	1,533,000	1,532,961	1,533,824
EVERSOURCE ENERGY	5.9500%	190,000	194,026	196,927
EVERSOURCE ENERGY	5.4500%	150,000	150,915	152,434
EW SCRIPPS 4/25 TLB2	0.0000%	136,049	135,963	136,645
EW SCRIPPS CO/THE 144A	9.8750%	156,000	156,183	151,441
EXELON CORP	4.4500%	45,000	44,817	36,921
EXELON CORP	5.1500%	85,000	84,942	86,003
EXELON CORP	4.0500%	370,000	366,381	362,346
EXELON CORP	3.3500%	95,000	94,962	87,676
EXETER AUTOMOBILE RECEIV 1A A2	4.0800%	740,000	739,988	739,655
EXPAND ENERGY CORP	5.3750%	400,000	400,336	403,324
EXPAND ENERGY CORP	4.7500%	549,000	517,191	534,928
EXPAND ENERGY CORP	5.7000%	179,000	186,008	181,801
EXTRA SPACE STORAGE LP	3.5000%	144,000	143,264	143,685
EXTRA SPACE STORAGE LP	5.4000%	105,000	103,189	105,861
EXTRA SPACE STORAGE LP	5.3500%	190,000	193,706	190,633
EXTRA SPACE STORAGE LP	5.7000%	705,000	706,256	719,842
EYECARE PARTNERS 4/24 SECOND O	0.0000%	225,364	328,150	92,399
EYECARE PARTNERS 4/24 THIRD OU	0.0000%	18,472	33,197	3,094
EZCORP INC 144A	7.3750%	1,225,000	1,279,880	1,279,652
F&G GLOBAL FUNDING 144A	4.6500%	135,000	135,307	133,304
FACTSET RESEARCH SYSTEMS INC	2.9000%	15,000	14,996	14,744
FAIR ISAAC CORP 144A	6.2500%	1,200,000	1,200,000	1,180,239
FEDEX CORP	4.9500%	875,000	875,566	758,874
FEDEX CORP	5.2500%	325,000	290,161	297,838
FEDEX FREIGHT HOLDING CO 144A	4.9500%	400,000	399,021	390,120
FEDEX FREIGHT HOLDING CO 144A	4.6500%	1,200,000	1,198,932	1,179,438
FERGUSON ENTERPRISES INC	5.0000%	520,000	517,690	513,857
FIDELITY NATIONAL FINANCIAL IN	3.2000%	333,000	215,710	201,991
FIDELITY NATIONAL FINANCIAL IN	2.4500%	2,900,000	2,673,942	2,557,716
FIDELITY NATIONAL INFORMATION	1.6500%	600,000	559,524	567,837
FIDELITY NATIONAL INFORMATION	4.5500%	275,000	274,663	273,703
FIESTA PURCHASER INC 144A	7.8750%	1,350,000	1,357,125	1,374,385
FIESTA PURCHASER INC 144A	9.6250%	695,000	720,650	707,837
FIFTH THIRD BANCORP	4.0550%	80,000	80,000	79,552
FIFTH THIRD BANCORP	5.1410%	695,000	695,000	677,015
FIFTH THIRD BANCORP	6.3390%	220,000	220,000	228,066
FIFTH THIRD BANCORP	5.6310%	45,000	45,000	46,387
FIFTH THIRD BANCORP	4.8950%	860,000	860,000	862,868
FIFTH THIRD BANCORP	4.7720%	66,000	65,638	66,010
FIFTH THIRD BANCORP	4.5660%	1,110,000	1,109,953	1,088,078
FILTRATION GROUP 7/25 TL	0.0000%	315,637	313,326	315,505
FIRST ADVANTAGE 7/25 TLB	0.0000%	196,044	195,063	190,531
FIRST AMERICAN FINANCIAL CORP	2.4000%	1,150,000	1,147,747	989,573
FIRST AMERICAN FINANCIAL CORP	5.4500%	230,000	229,337	225,416
FIRST CITIZENS BANCSHARES INC/	5.6000%	1,065,000	1,062,664	1,040,904
FIRST HORIZON ALTERNAT AA6 2A1	5.0340%	5,875	6,572	3,932
FIRST RESERVE/BLUE RACER 10/25	0.0000%	1,521,188	1,505,976	1,521,188
FIRST STUDENT/FIRST TRANSIT 1/	0.0000%	523,446	500,162	521,483
FIRSTCASH INC 144A	6.8750%	735,000	740,513	749,125
FIRSTCASH INC 144A	4.6250%	100,000	97,526	98,241
FIRSTCASH INC 144A	5.6250%	1,695,000	1,685,389	1,685,590
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	400,000	422,670	391,076
FIRSTENERGY PENNSYLVANIA 144A	4.5500%	350,000	349,558	348,782
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	800,000	799,521	811,362
FIRSTENERGY TRANSMISSION 144A	2.8660%	900,000	899,999	864,861
FIRSTENERGY TRANSMISSION LLC	5.0000%	25,000	24,962	24,617
FIVE POINT OPERATING CO L 144A	8.0000%	470,000	470,000	468,894
FLAGSTAR MORTGAGE 1INV B4 144A	4.4994%	419,559	434,476	387,721
FLAGSTAR MORTGAGE TR 2 B4 144A	4.0035%	421,638	429,704	381,090
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	2,600,000	2,599,922	2,367,386
FLORIDA POWER & LIGHT CO	5.0500%	100,000	99,948	101,669

	Coupon	Units	Cost	Market Value
FLORIDA POWER & LIGHT CO	2.8750%	90,000	68,999	55,968
FLORIDA POWER & LIGHT CO	3.9900%	185,000	195,072	143,176
FLORIDA POWER & LIGHT CO	5.3000%	195,000	207,303	182,541
FLORIDA POWER & LIGHT CO	5.8000%	25,000	24,935	24,905
FLORIDA POWER & LIGHT CO	5.7000%	1,000,000	1,056,953	995,960
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	168,725	167,881	165,501
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	248,501	247,916	240,139
FORD CREDIT AUTO LEASE TR A A3	4.0000%	140,000	139,989	139,593
FORD CREDIT AUTO LEASE TR A A4	4.0800%	215,000	214,990	214,045
FORD CREDIT AUTO OWNE 2 A 144A	4.3700%	570,000	574,367	568,543
FORD CREDIT AUTO OWNER TR C A3	4.0700%	600,000	596,757	599,957
FORD CREDIT FLOORPLAN 2 B 144A	5.5600%	465,000	464,952	476,535
FORD FOUNDATION/THE	2.8150%	15,000	15,000	8,362
FORD MOTOR CREDIT CO LLC	4.9500%	390,000	381,147	389,883
FORD MOTOR CREDIT CO LLC	4.9700%	5,500,000	5,499,276	5,432,143
FORD MOTOR CREDIT CO LLC	6.5000%	1,050,000	1,086,716	1,059,429
FORD MOTOR CREDIT CO LLC	5.4200%	3,065,000	3,058,785	3,009,922
FORD MOTOR CREDIT CO LLC	4.5420%	900,000	894,773	898,740
FORD MOTOR CREDIT CO LLC	5.8000%	400,000	402,046	402,206
FORD MOTOR CREDIT CO LLC	5.8690%	580,000	573,084	556,846
FORTINET INC	2.2000%	202,000	180,092	179,553
FORTITUDE GLOBAL FUNDING 144A	4.6250%	350,000	350,339	346,447
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	390,000	393,297	387,601
FOUNDRY JV HOLDCO LLC 144A	5.9000%	1,920,000	2,006,040	1,987,003
FOUNDRY JV HOLDCO LLC 144A	6.1000%	1,350,000	1,629,409	1,390,667
FOUNDRY JV HOLDCO LLC 144A	6.2500%	115,000	116,694	120,449
FOUNDRY JV HOLDCO LLC 144A	5.5000%	3,400,000	3,481,512	3,471,655
FOUNDRY JV HOLDCO LLC 144A	6.2000%	1,465,000	1,524,236	1,513,912
FOX CORP	6.5000%	860,000	915,475	922,949
FOX CORP	5.4760%	820,000	793,251	793,192
FOX CORP	5.5760%	56,000	52,255	51,612
FOX CORP	4.7090%	500,000	502,389	501,291
FRED HUTCHINSON CANCER CENTER	4.9660%	42,000	42,000	37,857
FREDDIE MAC MSCR T MN3 B1 144A	10.4952%	175,000	186,959	185,143
FREDDIE MAC MSCR T MN8 M2 144A	7.8952%	15,000	14,996	15,608
FREDDIE MAC MULTICLASS P003 A2	1.7828%	1,400,000	1,424,203	1,169,511
FREDDIE MAC MULTICLASS P015 A1	4.4391%	1,253,432	1,237,485	1,239,627
FREDDIE MAC STACR DNA2 B2 144A	12.1452%	300,000	327,710	315,753
FREDDIE MAC STACR HOA3 B2 144A	9.8952%	200,000	208,922	203,628
FREDDIE MAC STACR HOA5 B2 144A	11.0452%	170,000	202,901	207,351
FREEDOM MORTGAGE CORP 144A	12.2500%	340,000	336,481	366,850
FREEDOM MORTGAGE HOLDINGS 144A	6.8750%	290,000	288,550	271,123
FREEDOM MORTGAGE HOLDINGS 144A	7.8750%	65,000	64,992	60,942
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	1,435,000	1,479,746	1,454,502
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	70,000	70,286	68,859
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	820,000	829,895	833,530
FREEPORT-MCMORAN INC	5.2500%	3,000	3,011	3,025
FREEPORT-MCMORAN INC	4.1250%	677,000	662,432	671,434
FREEPORT-MCMORAN INC	5.4000%	6,000	5,892	6,088
FREEPORT-MCMORAN INC	5.4500%	438,000	421,106	414,386
FREMF 17-K68 MORTGA K68 B 144A	3.9711%	1,295,758	1,207,809	1,278,191
FREMF 2018-K082 MOR K82 B 144A	4.2702%	2,765,000	2,678,042	2,724,296
FREMF 2018-K72 MORT K72 B 144A	4.1213%	1,456,000	1,461,972	1,436,244
FREMF 2018-K733 MOR K73 B 144A	3.9821%	2,191,000	1,985,153	2,153,873
FREMF 2018-K74 MORT K74 B 144A	4.2304%	3,408,000	3,500,762	3,352,998
FREMF 2018-K76 MORT K76 B 144A	4.3441%	1,500,000	1,370,561	1,472,428
FREMF 2018-K77 MORT K77 B 144A	4.3017%	1,284,000	1,311,168	1,267,464
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	912,267,920	6,414,433	1,638,251
FREMF 2018-K83 MORT K83 B 144A	4.4234%	1,500,000	1,494,327	1,483,144
FREMF 2018-K84 MORT K84 B 144A	4.3145%	1,806,500	1,740,764	1,781,129
FREMF 2018-K85 MORT K85 B 144A	4.4641%	100,000	99,907	99,096
FREMF 2018-K86 MORT K86 B 144A	4.4395%	2,048,000	1,910,414	2,019,925
FREMF 2019-K87 MORT K87 B 144A	4.4574%	3,655,000	3,371,522	3,609,293
FREMF 2019-K93 MORT K93 B 144A	4.2604%	1,800,000	1,658,834	1,765,957
FREMF 2019-K95 MORT K95 B 144A	4.0490%	1,817,000	1,898,833	1,774,205
FREMF 2019-K99 MORT K99 B 144A	3.7644%	918,000	865,918	877,889
FREMONT HOME LOAN TRUST 3 2A3	4.1088%	1,701,722	1,392,997	500,314
FREMONT HOME LOAN TRUST B 2A3	3.9530%	1,666,058	997,633	508,865
FREMONT HOME LOAN TRUST E 2A1	3.8888%	1,016,446	802,746	462,394
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	2,203,341	2,181,130	2,165,371
FRESB 2018-SB51 MORT SB51 A10F	3.4700%	1,317,634	1,320,602	1,298,156
FRESB 2018-SB54 MORTG SB54 A7H	4.4667%	431,007	458,408	429,163
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	986,749	981,829	978,650
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	3,238,915	2,775,747	2,880,652
FRESB 2024-SB112 MOR SB112 A5H	4.7900%	264,154	258,706	262,024
FRESB 2024-SB115 MO SB115 A10F	4.4100%	1,197,370	1,202,435	1,162,020
FRESB 2025-SB118 MO SB118 A10F	4.6000%	4,221,126	4,074,261	4,138,777
FRESB 2025-SB120 MO SB120 A10F	4.1800%	4,337,316	4,124,069	4,137,642
FRESB 2025-SB122 MO SB122 A10F	4.8800%	1,641,712	1,622,076	1,633,448
FRESB 2025-SB123 MO SB123 A10F	5.0100%	2,787,158	2,782,558	2,800,257
FRESB 2025-SB124 MO SB124 A10F	4.6800%	2,467,952	2,479,069	2,430,653
FRESB 2026-SB126 MO SB126 A10F	4.5300%	3,688,529	3,652,330	3,630,996
FRONTIER COMMUNICATIONS H 144A	6.0000%	2,090,000	1,926,472	2,102,502
FRONTIER COMMUNICATIONS H 144A	6.7500%	740,000	739,959	740,926
FS KKR CAPITAL CORP	6.1250%	300,000	299,330	285,588

	Coupon	Units	Cost	Market Value
FS KKR CAPITAL CORP	3.1250%	1,500,000	1,498,154	1,369,826
FS KKR CAPITAL CORP	6.8750%	600,000	595,399	589,739
FTAI AVIATION INVESTORS L 144A	7.0000%	490,000	490,000	502,307
FTAI AVIATION INVESTORS L 144A	5.5000%	3,110,000	3,083,213	3,108,901
FTAI AVIATION INVESTORS L 144A	7.8750%	1,363,000	1,369,354	1,423,238
GA GLOBAL FUNDING TRUST 144A	5.4000%	325,000	324,594	325,301
GARRETT MOTION HOLDINGS I 144A	7.7500%	2,770,000	2,770,000	2,868,127
GARTNER INC	4.9500%	275,000	274,905	268,266
GARTNER INC 144A	3.6250%	1,300,000	1,255,092	1,222,987
GARTNER INC 144A	3.7500%	531,000	503,951	482,832
GARTNER INC 144A	4.5000%	280,000	280,004	275,278
GCAT 2020-NQM2 TR NQM2 A1 144A	2.5550%	21,925	21,930	21,100
GCAT 2021-CM1 TRUST CM1 A 144A	2.4690%	76,416	76,416	73,863
GCAT 2021-NQM1 TR NQM1 A1 144A	0.8740%	101,271	101,281	90,529
GCAT 2021-NQM2 TR NQM2 A1 144A	1.0360%	77,557	77,566	68,205
GCAT 2021-NQM4 TR NQM4 A1 144A	1.0930%	151,235	151,234	127,806
GCAT 2021-NQM5 TR NQM5 A1 144A	1.2620%	213,014	213,010	178,214
GE VERNOVA INC	5.5000%	1,290,000	1,266,185	1,240,974
GE VERNOVA INC	4.2500%	435,000	434,302	430,058
GE VERNOVA INC	4.8750%	345,000	343,562	341,934
GENERAL ELECTRIC CO	4.9000%	30,000	29,884	30,024
GENERAL MOTORS CO	5.2000%	410,000	441,505	355,856
GENERAL MOTORS FINANCIAL CO IN	6.1500%	370,000	370,001	382,615
GENERAL MOTORS FINANCIAL CO IN	3.6000%	1,640,000	1,684,637	1,559,696
GENERAL MOTORS FINANCIAL CO IN	2.3500%	1,000,000	901,678	890,845
GENTIVA HEALTH/KINDRED AT HOME	0.0000%	100,000	96,500	98,975
GEORGIA POWER CO	4.9500%	239,000	238,690	240,885
GEORGIA POWER CO	3.7000%	154,000	170,760	112,660
GEORGIA POWER CO	4.6500%	255,000	254,857	256,975
GEORGIA POWER CO	4.3000%	745,000	659,122	642,757
GEORGIA POWER CO	5.1250%	65,000	63,952	59,053
GEORGIA POWER CO	4.5500%	240,000	239,605	240,950
GEORGIA POWER CO	5.0040%	2,500,000	2,500,039	2,518,550
GILEAD SCIENCES INC	5.5000%	500,000	480,786	484,711
GILEAD SCIENCES INC	1.6500%	955,000	835,760	850,643
GILEAD SCIENCES INC	5.1000%	803,000	801,878	811,278
GLENCORE FUNDING LLC 144A	2.6250%	1,770,000	1,608,250	1,577,355
GLENCORE FUNDING LLC 144A	5.5080%	960,000	960,000	962,078
GLENCORE FUNDING LLC 144A	4.9000%	790,000	788,649	789,564
GLENCORE FUNDING LLC 144A	5.2000%	1,920,000	1,917,178	1,922,293
GLENCORE FUNDING LLC 144A	5.3710%	1,691,000	1,701,574	1,726,165
GLOBAL ATLANTIC FIN CO 144A	7.9500%	1,500,000	1,499,758	1,444,293
GLOBAL NET LEASE INC 144A	4.5000%	2,910,000	2,798,724	2,819,741
GLOBAL PARTNERS LP / GLP 144A	7.1250%	1,415,000	1,428,638	1,426,551
GLOBAL PAYMENTS INC	3.2000%	600,000	570,159	565,895
GLOBAL PAYMENTS INC	5.2000%	2,400,000	2,397,209	2,329,696
GLP CAPITAL LP / GLP FINANCING	6.2500%	299,000	295,641	290,077
GLP CAPITAL LP / GLP FINANCING	5.7500%	290,000	287,635	280,682
GLP CAPITAL LP / GLP FINANCING	5.2500%	80,000	80,201	78,419
GLP CAPITAL LP / GLP FINANCING	3.2500%	1,224,000	1,110,868	1,091,162
GM FINANCIAL AUTOMOBILE L 1 A4	3.9800%	60,000	59,988	59,789
GM FINANCIAL AUTOMOBILE L 2 A4	5.3600%	210,000	209,988	211,105
GM FINANCIAL AUTOMOBILE L 3 A4	4.2200%	90,000	89,993	90,070
GM FINANCIAL AUTOMOBILE LE 1 B	4.1200%	50,000	49,991	49,699
GM FINANCIAL CONSUMER AUT 1 A3	4.6200%	835,000	843,502	839,617
GM FINANCIAL CONSUMER AUT 1 A3	4.8500%	378,445	380,050	379,912
GM FINANCIAL CONSUMER AUT 1 A4	3.9700%	250,000	249,940	247,398
GM FINANCIAL CONSUMER AUT 4 A3	4.4000%	650,000	649,946	651,523
GM FINANCIAL CONSUMER AUT 4 A3	3.8400%	60,000	59,986	59,643
GM FINANCIAL CONSUMER AUT 4 A4	3.9300%	55,000	54,982	54,438
GOLDEN STATE FOODS 1/26 COV-LI	0.0000%	198,249	197,259	198,249
GOLDMAN SACHS GROUP INC/T REGS	3.5000%	4,895,000	5,808,003	5,527,481
GOLDMAN SACHS GROUP INC/T REGS	3.9840%	575,000	691,754	644,169
GOLDMAN SACHS GROUP INC/THE	3.8000%	2,500,000	2,935,577	2,429,478
GOLDMAN SACHS GROUP INC/THE	6.2500%	24,000	26,366	25,263
GOLDMAN SACHS GROUP INC/THE	6.7500%	445,000	431,490	480,011
GOLDMAN SACHS GROUP INC/THE	2.6150%	230,000	203,357	206,598
GOLDMAN SACHS GROUP INC/THE	1.9480%	2,153,000	2,095,335	2,123,616
GOLDMAN SACHS GROUP INC/THE	2.3830%	3,200,000	2,769,313	2,824,876
GOLDMAN SACHS GROUP INC/THE	1.5420%	250,000	249,998	246,760
GOLDMAN SACHS GROUP INC/THE	6.4840%	150,000	150,000	156,922
GOLDMAN SACHS GROUP INC/THE	4.3870%	400,000	400,000	400,050
GOLDMAN SACHS GROUP INC/THE	4.4820%	399,000	399,000	398,992
GOLDMAN SACHS GROUP INC/THE	4.3690%	1,385,000	1,385,000	1,358,029
GOLDMAN SACHS GROUP INC/THE	5.7270%	6,700,000	6,700,000	6,912,328
GOLDMAN SACHS GROUP INC/THE	5.5610%	430,000	430,000	413,674
GOLDMAN SACHS GROUP INC/THE	5.5360%	665,000	675,174	675,963
GOLDMAN SACHS GROUP INC/THE	5.5410%	760,000	760,000	724,246
GOLDMAN SACHS GROUP INC/THE	5.3870%	2,000,000	1,979,061	1,932,302
GOLDMAN SACHS GROUP INC/THE	4.5160%	760,000	760,000	748,480
GOLDMAN SACHS GROUP INC/THE	5.0650%	345,000	345,000	337,297
GOLUB CAPITAL BDC INC	2.5000%	25,000	24,990	24,677
GOODMAN US FINANCE THREE 144A	3.7000%	1,860,000	1,855,231	1,830,197
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	1,445,000	1,445,068	1,303,522
GRAPHIC PACKAGING INTERNA 144A	3.7500%	61,000	58,915	55,984

	Coupon	Units	Cost	Market Value
GRAY MEDIA INC 144A	7.2500%	1,795,000	1,804,201	1,808,769
GRAY MEDIA INC 144A	9.6250%	1,375,000	1,399,798	1,374,913
GREAT LAKES DREDGE & DOCK 144A	5.2500%	1,760,000	1,760,018	1,758,894
GREYSTAR REAL ESTATE PART 144A	7.7500%	545,000	549,855	566,885
GROUNDWORKS 3/24 COV-LITE TL	0.0000%	141,304	139,932	140,818
GS MORTGAGE SECURI BWTR A 144A	2.9540%	108,511	84,107	94,872
GS MORTGAGE SECURI RIVR A 144A	4.9020%	5,390,715	4,239,137	3,476,849
GS MORTGAGE SECURIT 70P D 144A	7.5311%	530,000	540,337	540,466
GS MORTGAGE SECURIT GS2 D 144A	2.7530%	181,784	162,991	160,077
GS MORTGAGE SECURITIES GC13 XA	0.0000%	46,815	440	0
GS MORTGAGE SECURITIES GC26 B	4.2150%	115,472	106,891	110,708
GSAA HOME EQUITY TRUST 15 1A1	4.2788%	139,055	133,523	123,597
GSAMP TRUST 2006-FM2 FM2 A1	4.0488%	945,663	606,636	315,026
GSAMP TRUST 2006-HE8 HE8 A2C	4.1088%	260,053	256,156	256,779
GSAMP TRUST 2006-NC2 NC2 A2D	4.2488%	669,896	583,129	363,440
GSAMP TRUST 2007-FM2 FM2 A2C	3.9288%	1,193,066	927,520	730,887
GSR MORTGAGE LOAN TRUS AR2 1A2	4.2680%	6,853	8,703	6,052
GSR MORTGAGE LOAN TRUS OA1 1A1	4.2088%	1,533,356	716,671	299,337
GSR MORTGAGE LOAN TRUST 11 1A1	6.2888%	27,909	25,786	28,315
GUARDIAN LIFE GLOBAL FUND 144A	3.2460%	225,000	225,000	222,970
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	0	0	0
GULFSTREAM NATURAL GAS SY 144A	5.6000%	1,900,000	1,937,246	1,923,944
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	2,100,000	2,094,172	2,137,432
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	1,300,000	1,615,673	1,308,607
HACKENSACK MERIDIAN HEALTH INC	2.8750%	43,000	43,000	26,795
HALEON US CAPITAL LLC	3.3750%	1,500,000	1,495,612	1,485,332
HARBOR FREIGHT TOOLS 5/24 TLB	0.0000%	206,850	206,333	204,467
HARBORTOUCH 12/25 COV-LITE TLB	0.0000%	199,750	199,501	199,127
HARBORVIEW MORTGAGE LO 11 3A1A	4.4755%	7,488	7,995	7,153
HARBORVIEW MORTGAGE LO 12 1A1A	4.1855%	481,805	445,564	404,532
HARBORVIEW MORTGAGE LOA 1 2A1A	4.3155%	9,837	9,243	9,574
HARBORVIEW MORTGAGE LOA 2 2A1A	4.2155%	13,095	12,258	12,736
HARBORVIEW MORTGAGE LOA 6 2A1A	3.9655%	708,746	704,195	642,622
HARBORVIEW MORTGAGE LOA 9 2A1A	4.4555%	7,433	7,452	7,021
HARBORVIEW MORTGAGE LOAN 2 1A	6.5691%	18,204	16,773	4,680
HAT HOLDINGS I LLC / HAT 144A	3.7500%	300,000	273,682	276,044
HAWAIIAN ELECTRIC CO INC 144A	6.0000%	650,000	650,063	649,175
HAYWARD INDUSTRIES 5/21 COV-LT	0.0000%	208,085	207,044	208,301
HCA INC	6.1000%	225,000	224,817	217,211
HCA INC	5.5000%	620,000	624,158	635,596
HCA INC	5.7500%	2,900,000	2,893,613	2,981,644
HCA INC	5.2500%	2,325,000	2,321,063	2,326,344
HCA INC	3.6250%	1,408,000	1,283,490	1,308,448
HCA INC	4.5000%	2,410,000	2,404,544	2,410,002
HCA INC	3.5000%	1,200,000	1,191,700	1,139,569
HCA INC	5.8750%	790,000	802,628	813,056
HCA INC	5.6000%	80,000	79,902	81,699
HCA INC	4.3000%	1,815,000	1,812,427	1,785,020
HCA INC	4.6000%	120,000	119,736	116,722
HCA INC	4.1250%	3,440,000	3,616,968	3,392,443
HCA INC	5.1250%	46,000	43,359	43,351
HCA INC	4.9000%	75,000	74,744	72,511
HCA INC	5.4500%	155,000	154,812	156,451
HCA INC	5.7000%	30,000	29,911	27,907
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	162,760	162,439	162,659
HEALTH CARE SERVICE CORP 144A	5.2000%	220,000	219,939	223,153
HEALTHCARE REALTY HOLDINGS LP	2.0000%	429,000	369,118	372,508
HEALTHCARE REALTY HOLDINGS LP	2.4000%	1,038,000	917,315	947,345
HERC HOLDINGS INC 144A	6.0000%	1,590,000	1,590,000	1,537,131
HERSCHEND/HARLEM 1/26 COV-LITE	0.0000%	99,500	99,251	99,521
HERSHEY CO/THE	4.9500%	225,000	226,064	230,264
HERSHEY CO/THE	4.7500%	211,000	212,980	214,334
HERTZ CORP/THE 144A	12.6250%	79,000	79,183	69,319
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	475,000	474,968	475,892
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	1,900,000	1,899,798	1,975,202
HEXCEL CORP	5.8750%	290,000	289,960	297,715
HEXCEL CORP	4.2000%	335,000	331,242	333,889
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	391,695	389,080	387,046
HIGHTOWER HOLDING LLC 144A	9.1250%	215,000	216,856	219,238
HIGHWOODS REALTY LP	3.8750%	1,805,000	1,798,542	1,794,451
HIGHWOODS REALTY LP	4.2000%	600,000	625,412	583,420
HIGHWOODS REALTY LP	7.6500%	1,358,000	1,469,048	1,503,635
HIH TRUST 2024-61P 61P E 144A	7.8437%	92,594	91,874	92,594
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	524,600	513,295	499,262
HILTON DOMESTIC OPERATING 144A	5.5000%	2,735,000	2,735,000	2,672,032
HILTON DOMESTIC OPERATING 144A	5.8750%	800,000	800,008	807,868
HILTON GRAND VACATIONS BO 144A	5.0000%	3,135,000	3,126,655	2,976,808
HINNT 2024-A LLC A E 144A	8.0000%	21,034	19,635	20,677
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	29,000	28,999	21,636
HOBBS & ASSOCIATES/AIR CONTROL	0.0000%	308,719	307,054	306,083
HOLOGIC 1/26 (USD) TLB	0.0000%	250,000	249,375	246,875
HOME DEPOT INC/THE	3.6250%	410,000	287,885	292,648
HOME EQUITY MORTGAGE LOAN C M2	4.5188%	285,294	282,897	284,028
HOMEBANC MORTGAGE TRUST 2 3 M1	5.7980%	0	0	0
HONDA AUTO RECEIVABLES 20 1 A4	3.8600%	215,000	214,937	211,947

	Coupon	Units	Cost	Market Value
HONDA AUTO RECEIVABLES 20 2 A4	5.2100%	675,000	674,979	684,634
HORACE MANN EDUCATORS CORP	4.7000%	350,000	347,575	344,443
HOST HOTELS & RESORTS LP	5.5000%	1,570,000	1,557,209	1,557,655
HOST HOTELS & RESORTS LP	2.9000%	1,600,000	1,384,355	1,422,441
HOST HOTELS & RESORTS LP	5.7000%	1,640,000	1,663,207	1,678,080
HOTWIRE FUNDING LLC 1A A2 144A	5.8930%	220,000	221,749	222,581
HOWARD MIDSTREAM ENERGY P 144A	7.3750%	25,000	25,918	25,851
HOWARD MIDSTREAM ENERGY P 144A	6.6250%	825,000	825,825	828,137
HSI ASSET LOAN OBLIGATI WF1 A1	3.8888%	28,797	19,384	8,030
HTL COMMERCIAL MORT T53 E 144A	10.6022%	175,000	181,085	177,859
HUB INTERNATIONAL 1/25 TLB	0.0000%	473,184	466,174	471,826
HUB INTERNATIONAL LTD 144A	7.3750%	270,000	271,698	275,390
HUB INTERNATIONAL LTD 144A	7.2500%	595,000	595,824	609,520
HUB INTERNATIONAL LTD 144A	5.6250%	60,000	60,000	58,203
HUBBELL INC	2.3000%	428,000	379,296	388,082
HUDSON PACIFIC PROPERTIES LP	4.6500%	300,000	252,958	255,866
HUDSON PACIFIC PROPERTIES LP	5.9500%	850,000	780,075	806,104
HUMANA INC	5.8750%	132,000	132,027	134,875
HUMANA INC	5.9500%	200,000	201,353	203,956
HUNT COS INC 144A	5.2500%	2,207,000	2,142,104	2,070,423
HUNTER DOUGLAS 1/25 (USD)	0.0000%	233,117	231,951	231,758
HUNTINGTON BANCSHARES INC/OH	6.2080%	240,000	240,000	248,981
HUNTINGTON BANCSHARES INC/OH	5.2720%	200,000	199,987	203,031
HYATT HOTELS CORP	5.7500%	400,000	399,905	406,301
HYATT HOTELS CORP	5.2500%	235,000	237,029	238,668
HYATT HOTELS CORP	5.3750%	1,000,000	1,007,479	1,012,121
HYATT HOTELS CORP	4.3750%	100,000	97,958	99,250
HYUNDAI AUTO LEASE S A A4 144A	4.0100%	165,000	164,975	164,149
HYUNDAI AUTO LEASE S B A4 144A	5.3900%	310,000	309,989	311,753
HYUNDAI AUTO RECEIVABLES A A4	3.9000%	215,000	214,963	212,699
HYUNDAI AUTO RECEIVABLES D A4	4.0700%	145,000	144,972	144,354
HYUNDAI AUTO RECEIVABLES T A B	4.1000%	290,000	289,981	286,396
HYUNDAI AUTO RECEIVABLES T D B	4.3600%	160,000	159,999	159,706
HYUNDAI CAPITAL AMERICA 144A	5.2500%	200,000	199,809	201,114
HYUNDAI CAPITAL AMERICA 144A	1.5000%	5,634,000	5,592,951	5,599,934
HYUNDAI CAPITAL AMERICA 144A	4.5500%	350,000	349,836	343,753
HYUNDAI CAPITAL AMERICA 144A	5.9500%	175,000	174,967	176,074
HYUNDAI FLOORPLAN MA 1A A 144A	4.0100%	335,000	334,963	332,447
IHEARTCOMMUNICATIONS INC 144A	9.1250%	579,000	549,157	525,790
II-VI/COHERENT 9/25 TLB	0.0000%	133,071	131,741	133,016
ILLUMINA INC	4.6500%	310,000	309,952	310,038
IMPAC SECURED ASSETS TRU 4 A2C	4.2888%	2,767,014	2,017,996	2,444,389
IMPERIAL FUND MOR NQM1 A1 144A	1.0710%	76,952	76,952	68,910
IMPERIAL FUND MOR NQM2 A1 144A	1.0730%	78,356	78,355	66,702
IMPERIAL FUND MOR NQM3 A1 144A	1.5950%	117,363	117,362	100,886
INDIANA UNIVERSITY HEALTH INC	2.8520%	60,000	59,998	37,151
INDUSTRIAL F&B INVESTMENT 144A	7.7500%	430,000	434,819	434,452
INDYMAC INDX MORTGAG AR12 2A1A	4.2488%	368,744	374,501	347,733
INGERSOLL RAND INC	5.4000%	250,000	249,506	255,698
INGRAM MICRO INC 144A	4.7500%	2,865,000	2,692,135	2,784,590
INSIGHT ENTERPRISES INC 144A	6.6250%	240,000	242,051	231,637
INTEL CORP	3.1000%	85,000	48,936	46,955
INTEL CORP	4.0000%	175,000	169,239	172,064
INTEL CORP	4.8000%	985,000	886,879	861,031
INTEL CORP	3.7500%	100,000	98,765	99,155
INTEL CORP	3.2000%	80,000	47,606	44,638
INTEL CORP	3.2500%	735,000	485,848	464,372
INTEL CORP	3.9000%	300,000	287,334	290,800
INTEL CORP	4.2500%	34,000	28,374	27,322
INTEL CORP	5.6000%	2,045,000	1,869,379	1,875,974
INTEL CORP	5.1250%	450,000	459,747	455,768
INTEL CORP	4.9000%	240,000	202,788	196,056
INTEL CORP	2.8000%	347,000	247,139	238,343
INTEL CORP	4.7500%	750,000	627,745	606,833
INTEL CORP	5.7000%	272,000	258,117	250,448
INTEL CORP	3.7340%	400,000	291,637	279,509
INTERCONTINENTAL EXCHANGE INC	3.0000%	880,000	579,265	562,958
INTERNATIONAL BUSINESS MACHINE	4.0000%	511,000	412,372	414,639
INTERNATIONAL BUSINESS MACHINE	3.5000%	100,000	96,456	97,209
INTERNATIONAL BUSINESS MACHINE	4.3000%	575,000	574,207	566,275
INTERNET BRANDS 12/24 TLB4	0.0000%	186,854	184,983	123,712
INTERNET BRANDS 4/23 COV-LITE	0.0000%	276,056	273,292	236,619
INTERSTATE POWER AND LIGHT CO	3.5000%	85,000	88,099	59,155
INVITATION HOMES OPERATING PAR	4.1500%	2,200,000	2,196,280	2,065,152
INVITATION HOMES OPERATING PAR	4.8750%	475,000	464,829	453,286
IPALCO ENTERPRISES INC	5.7500%	800,000	798,207	794,430
IQVIA INC	6.2500%	500,000	499,571	519,668
IQVIA INC	5.7000%	900,000	907,561	917,424
IQVIA INC 144A	6.2500%	175,000	174,998	177,711
IRON MOUNTAIN 12/23 TLB	0.0000%	279,300	277,205	277,205
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,030	127,401
IRON MOUNTAIN INC 144A	6.2500%	35,000	34,997	34,888
IRON MOUNTAIN INC 144A	5.2500%	150,000	139,456	145,734
IRON MOUNTAIN INC 144A	4.5000%	1,700,000	1,602,250	1,596,373
ITC HOLDINGS CORP 144A	5.5000%	380,000	379,468	381,124

	Coupon	Units	Cost	Market Value
ITC HOLDINGS CORP 144A	4.9500%	400,000	401,196	401,881
ITC HOLDINGS CORP 144A	4.8750%	855,000	854,034	855,445
J M SMUCKER CO/THE	5.9000%	75,000	74,984	77,572
JABIL INC	1.7000%	195,000	194,999	194,750
JABIL INC	5.4500%	365,000	363,876	372,239
JB POINDEXTER & CO INC 144A	8.7500%	2,035,000	2,050,750	2,062,615
JERSEY CENTRAL POWER & LIGHT C	5.1000%	365,000	363,906	364,843
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	431,739	379,583	382,621
JETBLUE 8/24 TLB	0.0000%	123,125	120,663	111,674
JETBLUE AIRWAYS CORP / JE 144A	9.8750%	164,000	161,872	154,990
JOHN DEERE CAPITAL CORP	4.7500%	700,000	699,973	700,761
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	85,054	85,049	85,298
JOHNSON & JOHNSON	2.2500%	396,000	246,314	229,384
JOHNSON & JOHNSON	3.7000%	855,000	890,309	879,919
JOHNSON & JOHNSON	2.1000%	20,000	13,841	13,943
JOHNSON & JOHNSON	0.9500%	800,000	799,887	769,142
JOHNSON & JOHNSON	2.4500%	844,000	480,993	452,328
JOHNSTONE SUPPLY 1/26 COV-LITE	0.0000%	0	0	0
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	207,375	206,857	206,769
JONES LANG LASALLE INC	6.8750%	1,320,000	1,314,287	1,393,626
JOSTENS/CHAMP ACQUISITION 11/2	0.0000%	97,500	96,525	97,714
JP MORGAN CHASE CO CCDC A 144A	7.2355%	2,800,000	2,748,534	2,895,054
JP MORGAN MORTGAG LTV3 B4 144A	4.3600%	416,523	420,644	379,707
JP MORGAN MORTGAGE 10 B4 144A	2.8273%	128,263	117,343	102,183
JP MORGAN MORTGAGE ACQ WMC3 A3	3.9888%	187,754	199,225	142,678
JP MORGAN MORTGAGE ACQU HE2 M1	4.2188%	1,300,000	1,196,120	1,258,719
JP MORGAN MORTGAGE T 7 B1 144A	2.7920%	440,806	440,427	364,453
JP MORGAN MORTGAGE TRUS A1 6A1	5.0922%	9,405	9,984	9,123
JP MORGAN MORTGAGE TRUS A2 1A1	0.0000%	11,983	11,058	6,309
JPMBB COMMERCIAL MORTGAG C22 B	4.6634%	155,000	152,966	151,127
JPMORGAN CHASE & CO	5.0400%	1,016,000	1,016,000	1,021,153
JPMORGAN CHASE & CO	3.3000%	950,000	950,000	950,000
JPMORGAN CHASE & CO	5.5720%	295,000	295,000	303,993
JPMORGAN CHASE & CO	5.6000%	407,000	405,349	407,783
JPMORGAN CHASE & CO	4.8500%	222,000	241,457	203,470
JPMORGAN CHASE & CO	3.8820%	1,465,000	1,398,853	1,284,956
JPMORGAN CHASE & CO	1.9530%	49,000	42,498	43,144
JPMORGAN CHASE & CO	3.7020%	1,069,000	1,109,261	1,042,521
JPMORGAN CHASE & CO	4.2030%	892,000	892,798	866,987
JPMORGAN CHASE & CO	2.5450%	3,164,000	2,768,886	2,812,521
JPMORGAN CHASE & CO	3.5400%	187,000	183,017	185,264
JPMORGAN CHASE & CO	2.9630%	1,060,000	950,706	961,656
JPMORGAN CHASE & CO	4.3230%	250,000	250,000	249,886
JPMORGAN CHASE & CO	4.8510%	712,000	712,000	715,504
JPMORGAN CHASE & CO	4.9120%	5,900,000	5,776,989	5,904,071
JPMORGAN CHASE & CO	2.5800%	272,000	272,000	245,796
JPMORGAN CHASE & CO	5.1030%	1,120,000	1,120,000	1,140,336
JPMORGAN CHASE & CO	6.0870%	2,675,000	2,682,625	2,779,536
JPMORGAN CHASE & CO	5.2990%	885,000	885,000	901,517
JPMORGAN CHASE & CO	5.3360%	210,000	210,000	213,223
JPMORGAN CHASE & CO	5.5710%	2,300,000	2,300,000	2,328,081
JPMORGAN CHASE & CO	5.5810%	1,700,000	1,702,244	1,752,132
JPMORGAN CHASE & CO	5.2940%	1,021,000	1,021,706	1,033,643
JPMORGAN CHASE & CO	5.5020%	1,920,000	1,954,172	1,965,194
JPMORGAN CHASE & CO	4.9950%	529,000	529,483	536,510
JPMORGAN CHASE & CO	4.9460%	800,000	800,718	791,225
JPMORGAN CHASE & CO	4.3470%	350,000	350,000	345,061
JPMORGAN CHASE & CO	5.1400%	710,000	710,185	722,994
JPMORGAN CHASE & CO	5.5760%	715,000	715,000	724,085
JPMORGAN CHASE & CO	2.5220%	320,000	290,486	295,714
JPMORGAN CHASE & CO	4.2550%	470,000	470,000	462,659
JPMORGAN CHASE & CO	4.5772%	2,300,000	2,300,000	2,307,199
JPMORGAN CHASE & CO	3.6500%	990,000	963,725	985,459
JPMORGAN CHASE & CO	6.8750%	150,000	155,640	155,625
JPMORGAN CHASE BANK NA	5.1100%	1,750,000	1,750,000	1,759,803
KAISER ALUMINUM CORP 144A	5.8750%	217,000	216,979	213,065
KAISER FOUNDATION HOSPITALS	3.0020%	101,000	101,000	64,689
KAISER FOUNDATION HOSPITALS	2.8100%	617,000	470,136	447,612
KASEYA 3/25 TL	0.0000%	133,988	133,318	124,776
KB HOME	4.8000%	120,000	116,426	116,852
KENNEDY-WILSON INC	4.7500%	2,495,000	2,160,210	2,448,232
KENTUCKY UTILITIES CO	5.8500%	55,000	54,984	54,685
KENVUE INC	5.0000%	213,000	217,350	216,839
KENVUE INC	5.0500%	680,000	612,306	614,863
KEURIG DR PEPPER INC	5.0500%	100,000	100,693	101,088
KEURIG DR PEPPER INC	3.9500%	252,000	247,064	246,866
KEURIG DR PEPPER INC	4.6000%	325,000	324,314	321,618
KEURIG DR PEPPER INC	5.1000%	200,000	200,802	200,775
KEURIG DR PEPPER INC	4.5970%	50,000	50,070	49,985
KEYCORP	6.4010%	870,000	951,187	922,410
KEYSIGHT TECHNOLOGIES INC	4.9500%	135,000	134,879	133,588
KIDDE GLOBAL 1/26 COV-LITE TLB	0.0000%	291,458	288,543	291,458
KILROY REALTY LP	6.2500%	790,000	774,487	782,682
KILROY REALTY LP	5.8750%	665,000	671,633	641,114
KIMBERLY-CLARK CORP	3.1000%	45,000	41,811	42,904

	Coupon	Units	Cost	Market Value
KIMBERLY-CLARK CORP	2.8750%	160,000	159,560	103,296
KINDER MORGAN INC	4.8000%	625,000	588,720	619,931
KINDER MORGAN INC	1.7500%	29,000	28,994	28,547
KINDER MORGAN INC	5.9500%	220,000	219,014	218,265
KINETIK HOLDINGS LP 144A	6.6250%	455,000	460,688	462,700
KINETIK HOLDINGS LP 144A	5.8750%	1,240,000	1,234,891	1,244,562
KNOWBE4 7/25 TL	0.0000%	155,000	154,613	137,691
KODIAK BUILDING PARTNERS 11/24	0.0000%	90,659	90,205	90,616
KODIAK GAS SERVICES LLC 144A	6.7500%	1,115,000	1,124,263	1,132,742
KODIAK GAS SERVICES LLC 144A	6.5000%	745,000	745,000	753,047
KRAFT HEINZ FOODS CO	5.2000%	67,000	63,254	58,477
KRAFT HEINZ FOODS CO	5.4000%	2,140,000	2,139,491	2,136,172
KUBOTA CREDIT OWNER 1A A4 144A	3.9800%	115,000	114,989	113,417
KUBOTA CREDIT OWNER 2A A4 144A	5.1900%	210,000	209,981	213,909
LABORATORY CORP OF AMERICA HOL	4.8000%	1,439,000	1,391,661	1,401,088
LAMAR MEDIA CORP	3.7500%	125,000	120,578	121,578
LAMAR MEDIA CORP 144A	5.3750%	152,000	151,703	148,766
LAZARD GROUP LLC	6.0000%	500,000	499,853	519,383
LAZARD GROUP LLC	4.3750%	626,000	622,126	618,705
LBM ACQUISITION LLC 144A	6.2500%	1,330,000	1,181,597	971,919
LBM ACQUISITION LLC 144A	9.5000%	149,000	153,682	129,697
LCM INVESTMENTS HOLDINGS 144A	8.2500%	2,200,000	2,255,000	2,285,239
LEEWARD RENEWABLE ENERGY 144A	4.2500%	40,000	34,100	37,381
LEHMAN BRTH HLD (RICI) ESCROW	0.0000%	900,000	771,043	0
LEHMAN XS TRUST SERIE 12N 1A3A	4.1688%	388,214	370,177	390,628
LENNAR CORP	5.0000%	2,500,000	2,933,020	2,505,642
LENNOX INTERNATIONAL INC	5.5000%	250,000	249,863	254,663
LEVEL 3 FINANCING INC 144A	7.0000%	3,400,000	3,526,044	3,480,192
LEVEL 3 FINANCING INC 144A	3.7500%	200,000	145,889	185,500
LEVEL 3 FINANCING INC 144A	6.8750%	95,000	95,000	96,741
LEVEL 3 FINANCING INC 144A	8.5000%	655,000	655,616	683,435
LFS TOPCO LLC 144A	8.7500%	1,605,000	1,583,722	1,533,474
LIBERTY UTILITIES FINANCE 144A	2.0500%	1,100,000	1,097,973	987,096
LIFEPOINT HEALTH INC 144A	11.0000%	1,723,000	1,853,734	1,853,035
LIFEPOINT HEALTH INC 144A	8.3750%	1,330,000	1,366,183	1,420,336
LIFEPOINT HEALTH INC 144A	9.8750%	210,000	223,125	222,078
LIFESPAN CORP	4.6500%	125,000	124,996	124,839
LIVE NATION ENTERTAINMENT 144A	3.7500%	585,000	561,269	570,511
LIVE NATION ENTERTAINMENT 144A	6.5000%	570,000	570,303	570,725
LKQ CORP	5.7500%	96,000	98,173	97,705
LONG BEACH MORTGAGE LOA WL1 M4	4.8188%	1,257,394	1,256,377	1,243,511
LONG BEACH MORTGAGE LOAN 2 1A	4.1288%	1,265,605	937,658	1,114,092
LONG BEACH MORTGAGE LOAN 3 1A	4.2888%	386,173	329,713	383,859
LONG BEACH MORTGAGE LOAN 4 1A1	4.3288%	15,185	16,075	14,860
LONG BEACH MORTGAGE LOAN 8 2A3	4.0888%	1,480,494	621,355	364,223
LONG BEACH MORTGAGE LOAN 8 2A4	4.2488%	1,393,406	618,659	343,558
LOUISIANA LOCAL GOVERN M ELL A3	4.2750%	20,000	20,003	19,648
LOUISIANA LOCAL GOVERN M ELL A4	4.4750%	50,000	50,006	48,195
LOUISVILLE GAS AND ELECTRIC CO	5.8500%	65,000	64,981	64,501
LPL HOLDINGS INC	5.7500%	540,000	556,582	537,863
LPL HOLDINGS INC	6.7500%	425,000	440,421	445,272
LPL HOLDINGS INC	5.6500%	215,000	214,582	213,158
LSEG US FIN CORP 144A	5.2500%	1,600,000	1,584,589	1,584,288
LUMEN TECHNOLOGIES INC 144A	5.3750%	68,000	63,623	64,204
LUMINENT MORTGAGE TRUST 2 A1A	4.1688%	1,107,550	671,588	804,996
LYB INTERNATIONAL FINANCE III	3.6250%	1,265,000	826,968	815,734
LYB INTERNATIONAL FINANCE III	4.2000%	355,000	256,940	251,192
M&T BANK CORP	5.4000%	400,000	400,000	398,713
M&T BANK CORP	7.4130%	735,000	758,614	785,462
M&T BANK CORP	6.0820%	402,000	399,174	421,410
M/I HOMES INC	3.9500%	140,000	132,846	131,296
MADISON SAFETY 9/25 TLB	0.0000%	207,666	207,459	207,537
MAIN STREET CAPITAL CORP	5.4000%	235,000	234,979	233,447
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	194,566	193,593	176,016
MAPLE PARENT HOLDINGS COR 144A	5.0500%	1,570,000	1,568,090	1,563,363
MAPLE PARENT HOLDINGS COR 144A	4.7500%	190,000	189,885	189,969
MAPLE PARENT HOLDINGS COR 144A	4.2240%	3,965,000	4,568,671	4,570,300
MARRIOTT INTERNATIONAL INC/MD	5.0000%	600,000	598,292	605,405
MARRIOTT INTERNATIONAL INC/MD	5.5000%	450,000	440,906	448,030
MARRIOTT INTERNATIONAL INC/MD	5.2500%	790,000	784,860	785,804
MARRIOTT INTERNATIONAL INC/MD	2.8500%	1,517,000	1,488,701	1,389,113
MARRIOTT INTERNATIONAL INC/MD	5.5500%	175,000	174,478	179,537
MARRIOTT INTERNATIONAL INC/MD	5.4500%	1,300,000	1,298,629	1,305,084
MARRIOTT INTERNATIONAL INC/MD	5.3500%	370,000	361,878	372,409
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	495,000	446,396	469,328
MARRIOTT OWNERSHIP RESORT 144A	6.5000%	290,000	290,363	275,743
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	2,255,000	2,006,950	2,219,535
MARS INC 144A	5.0000%	1,500,000	1,497,342	1,517,811
MARS INC 144A	4.8000%	325,000	325,198	328,420
MARS INC 144A	5.2000%	2,600,000	2,595,784	2,624,754
MARS INC 144A	5.8000%	40,000	39,773	39,244
MARS INC 144A	5.7000%	1,270,000	1,257,887	1,238,342
MARSH & MCLENNAN COS INC	4.5500%	1,500,000	1,499,062	1,506,829
MARSH & MCLENNAN COS INC	5.7000%	1,107,000	1,103,808	1,084,503
MARTIN MARIETTA MATERIALS INC	5.5000%	200,000	196,099	188,017

	Coupon	Units	Cost	Market Value
MARTIN MARIETTA MATERIALS INC	3.2000%	99,000	69,928	64,190
MARVELL TECHNOLOGY INC	5.7500%	65,000	64,889	67,111
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	1,045,000	1,045,000	909,932
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	140,000	139,596	114,847
MASSMUTUAL GLOBAL FUNDING 144A	4.9500%	300,000	299,888	303,214
MASTERCARD INC	3.8500%	150,000	166,465	114,099
MASTERCARD INC	4.5500%	690,000	688,614	677,785
MASTR ASSET BACKED SECU NC1 M1	4.4888%	414,493	406,223	391,912
MASTR ASSET BACKED SECU NC1 M2	4.5188%	204,815	207,410	213,057
MASTR ASSET BACKED SECU NC3 A1	4.0288%	435,707	344,857	191,853
MATADOR RESOURCES CO 144A	6.0000%	1,355,000	1,355,000	1,346,433
MATADOR RESOURCES CO 144A	6.5000%	115,000	115,669	116,252
MAUSER PACKAGING SOLUTION 144A	7.8750%	165,000	154,500	165,726
MAUSER PACKAGING SOLUTION 144A	9.2500%	125,000	120,661	116,146
MAYO CLINIC	3.1960%	32,000	32,000	20,122
MCAFFEE 12/24 TLB	0.0000%	418,952	418,857	372,868
MCDONALD'S CORP	3.6250%	1,385,000	1,418,109	1,000,876
MCKESSON CORP	4.2500%	100,000	98,819	99,671
MCKESSON CORP	5.1000%	485,000	493,164	494,196
MCLAREN HEALTH CARE CORP	4.3860%	400,000	490,942	330,975
MEDLINE BORROWER LP 144A	5.2500%	2,697,000	2,662,178	2,673,248
MEDLINE BORROWER LP 144A	3.8750%	340,000	330,668	328,903
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	60,579	60,287	60,659
MEMORIAL HEALTH SERVICES	3.4470%	75,000	74,998	52,732
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	18,000	18,000	11,692
MERCADOLIBRE INC	4.9000%	494,000	490,969	479,279
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	200,000	199,877	201,913
MERCK & CO INC	5.5000%	540,000	539,089	529,022
MERCK & CO INC	4.4500%	710,000	709,434	705,138
MERCK & CO INC	5.7000%	1,300,000	1,366,826	1,289,933
MERRILL LYNCH MORTGAGE I A10 A	4.1888%	33,392	34,349	33,084
MERRILL LYNCH MORTGAGE I A4 3A	6.5693%	2,596	3,015	2,564
MERRILL LYNCH MORTGAGE IN 3 5A	4.2688%	6,339	6,615	6,120
MERRILL LYNCH MORTGAGE WMC1 M1	4.5188%	631,110	640,166	623,185
META PLATFORMS INC	5.5000%	1,070,000	1,060,577	1,012,558
META PLATFORMS INC	5.7500%	895,000	894,020	831,279
META PLATFORMS INC	4.4500%	20,000	16,648	15,733
META PLATFORMS INC	4.6500%	570,000	478,269	441,284
META PLATFORMS INC	5.6000%	100,000	99,737	93,301
META PLATFORMS INC	3.8500%	45,000	42,444	42,952
META PLATFORMS INC	4.6000%	680,000	679,958	673,329
META PLATFORMS INC	4.5500%	470,000	470,486	471,957
META PLATFORMS INC	4.7500%	1,300,000	1,297,870	1,285,849
META PLATFORMS INC	5.6250%	1,640,000	1,636,946	1,537,320
META PLATFORMS INC	4.8750%	375,000	374,940	367,891
METLIFE INC	5.8500%	410,000	410,003	402,412
METLIFE INC	6.3500%	440,000	450,050	446,490
METLIFE SECURITIZATI 1A A 144A	3.0000%	17,155	17,309	16,427
MFA 2020-NQM1 TRU NQM1 A1 144A	2.4790%	11,113	11,113	10,847
MFA 2020-NQM3 TRU NQM3 A1 144A	1.0140%	16,283	16,283	15,629
MFA 2021-INV1 TRU INV1 A1 144A	0.8520%	11,737	11,738	11,427
MFA 2021-INV2 TRU INV2 A1 144A	1.9060%	82,135	82,134	74,476
MFA 2021-NQM1 TRU NQM1 A1 144A	1.1530%	39,035	39,043	36,719
MFA 2021-NQM2 TRU NQM2 A1 144A	1.0290%	54,433	54,436	48,210
MFA 2025-NQM5 TRU NQM5 A1 144A	5.1860%	547,024	549,801	545,312
MICRON TECHNOLOGY INC	6.0500%	1,020,000	1,040,942	1,100,623
MICRON TECHNOLOGY INC	5.8000%	284,000	289,224	302,385
MICROSOFT CORP	2.5250%	173,000	149,578	103,732
MID-AMERICA APARTMENTS LP	4.9500%	235,000	228,807	232,054
MIDAMERICAN ENERGY CO	3.9500%	150,000	155,825	115,681
MIDAMERICAN ENERGY CO	3.1500%	40,000	39,806	26,454
MIDAMERICAN ENERGY CO	4.2500%	25,000	24,869	20,053
MID-ATLANTIC INTERSTATE T 144A	4.1000%	1,000,000	1,095,473	994,168
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	102,447	99,485
MILL CITY MORTGAG NMR1 A1 144A	1.1250%	79,880	80,411	77,161
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	100,586	101,017	98,933
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	1,099,500	1,105,752	1,071,748
MILL CITY MORTGAGE L 3 A1 144A	3.5000%	25,507	25,294	25,242
MKS INSTRUMENTS 1/26 (USD) COV	0.0000%	105,000	105,000	105,033
MMAF EQUIPMENT FINAN A A5 144A	1.5600%	200,000	176,319	193,870
MONDELEZ INTERNATIONAL INC	4.6250%	1,800,000	1,308,028	1,326,907
MORGAN STANLEY	5.2500%	1,700,000	1,656,330	1,705,308
MORGAN STANLEY	1.5930%	6,400,000	6,295,848	6,382,231
MORGAN STANLEY	1.7940%	294,000	251,810	254,586
MORGAN STANLEY	1.9280%	1,475,000	1,472,497	1,278,554
MORGAN STANLEY	3.5910%	2,425,000	2,411,155	2,396,494
MORGAN STANLEY	3.6220%	10,000	10,702	9,589
MORGAN STANLEY	4.8920%	485,000	485,000	468,852
MORGAN STANLEY	1.5120%	2,989,000	2,912,809	2,961,735
MORGAN STANLEY	5.4490%	1,271,000	1,285,047	1,293,661
MORGAN STANLEY	4.4930%	780,000	779,999	766,887
MORGAN STANLEY	2.6990%	455,000	415,865	422,478
MORGAN STANLEY	5.6520%	1,100,000	1,099,993	1,113,146
MORGAN STANLEY	5.6560%	1,155,000	1,154,998	1,188,173
MORGAN STANLEY	2.5110%	1,118,000	992,119	987,129

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	5.2300%	325,000	325,063	329,999
MORGAN STANLEY	4.9940%	155,000	154,998	156,421
MORGAN STANLEY	5.1920%	515,000	515,000	522,670
MORGAN STANLEY	5.6640%	225,000	225,000	230,459
MORGAN STANLEY	4.6789%	4,000,000	4,000,324	4,014,346
MORGAN STANLEY ABS CAP HE2 A2C	3.8988%	1,884,439	1,020,568	859,853
MORGAN STANLEY ABS CAP HE4 A2C	3.9988%	1,718,265	1,143,901	532,479
MORGAN STANLEY ABS CAP HE8 A2C	3.9088%	1,797,785	1,060,019	778,477
MORGAN STANLEY ABS CAP NC2 A2A	3.8788%	182,998	139,057	79,507
MORGAN STANLEY ABS CAP WMC4 M6	4.8188%	549,885	545,063	520,745
MORGAN STANLEY ABS CAPI HE3 M1	4.6238%	128,729	130,786	133,346
MORGAN STANLEY BANK C9 D 144A	3.9169%	205,000	184,133	187,105
MORGAN STANLEY BANK NA	4.9680%	570,000	570,796	573,381
MORGAN STANLEY CAP 150E A 144A	3.9120%	500,000	492,444	462,699
MORGAN STANLEY IXIS REAL 2 A1	3.8188%	1,927	2,073	621
MORGAN STANLEY PRIVATE BANK NA	4.4660%	3,500,000	3,499,949	3,499,870
MORGAN STANLEY PRIVATE BANK NA	4.2130%	510,000	510,001	504,836
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.1688%	200,355	191,769	146,911
MORTGAGEIT TRUST 2004-2 2 A1	4.5088%	41,704	41,712	42,022
MOSAIC CO/THE	4.6000%	630,000	629,327	625,274
MOTOROLA SOLUTIONS INC	2.7500%	590,000	585,365	536,171
MOTOROLA SOLUTIONS INC	2.3000%	195,000	180,356	175,764
MOTOROLA SOLUTIONS INC	5.4000%	385,000	384,651	389,617
MOUNT NITTANY MEDICAL CENTER O	3.7990%	40,000	40,004	29,354
MPLX LP	5.0000%	3,200,000	3,180,450	3,182,030
MPLX LP	5.5000%	27,000	27,500	27,278
MPLX LP	4.8000%	310,000	309,668	310,709
MPLX LP	4.5000%	190,000	168,105	170,739
MPLX LP	4.1250%	1,749,000	1,744,013	1,744,492
MPLX LP	4.7000%	541,000	545,735	439,726
MPLX LP	5.2000%	25,000	27,340	22,087
MPT OPERATING PARTNERSHIP 144A	8.5000%	1,085,000	1,155,362	1,099,986
MPT OPERATING PARTNERSHIP LP /	5.0000%	2,430,000	2,361,091	2,261,929
MPT OPERATING PARTNERSHIP LP /	3.5000%	697,000	517,010	455,427
MPT OPERATING PARTNERSHIP LP /	4.6250%	525,000	452,813	408,203
MRFC MORTGAGE PASS-THR TBC3 A1	4.2092%	1,634	1,678	1,603
MSCI INC	5.2500%	560,000	557,953	548,552
MSCI INC 144A	4.0000%	700,000	657,367	679,916
MSCI INC 144A	3.8750%	27,000	25,789	25,523
NABORS INDUSTRIES INC 144A	7.6250%	1,410,000	1,410,000	1,443,343
NABORS INDUSTRIES INC 144A	9.1250%	135,000	135,113	141,749
NATIONAL FUEL GAS CO	5.9500%	579,000	578,667	599,007
NATIONAL HEALTH INVESTORS INC	3.0000%	269,000	230,622	242,034
NATIONAL INTERGOVERNMENTAL PUR	0.0000%	137,908	136,647	137,650
NATIONAL RURAL UTILITIES COOPE	1.0000%	165,000	164,983	163,948
NATIONAL RURAL UTILITIES COOPE	5.8000%	1,600,000	1,635,537	1,693,116
NATIONAL SECURITIES CLEAR 144A	5.0000%	1,850,000	1,850,003	1,877,771
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	45,000	44,718	45,225
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	175,302	168,260	174,471
NCR ATLEOS 9/25 COV-LITE TLB	0.0000%	101,933	98,621	101,551
NCR ATLEOS CORP 144A	9.5000%	205,000	216,337	219,441
NCR VOYIX CORP 144A	5.0000%	485,000	501,824	467,310
NCR VOYIX CORP 144A	5.1250%	603,000	603,004	576,744
NELNET STUDENT LOAN A A1A 144A	4.6100%	1,438,598	1,438,305	1,417,700
NEP 10/25 (USD) COV-LITE TLB	0.0000%	312,796	312,612	282,120
NEPTUNE BIDCO US INC 144A	9.5000%	1,505,000	1,507,613	1,460,210
NEPTUNE BIDCO US INC 144A	9.2900%	1,170,000	1,127,819	1,173,250
NEPTUNE BIDCO US INC 144A	10.3750%	340,000	340,000	343,063
NESTLE CAPITAL CORP 144A	4.8750%	900,000	899,648	910,350
NETAPP INC	5.5000%	235,000	235,000	240,445
NETAPP INC	5.7000%	236,000	235,769	240,423
NETFLIX INC	3.6250%	700,000	967,071	812,197
NETFLIX INC	4.6250%	300,000	456,069	358,326
NETFLIX INC	4.8750%	1,367,000	1,607,408	1,384,925
NETFLIX INC	5.4000%	95,000	94,808	92,002
NETFLIX INC 144A	4.8750%	400,000	469,596	405,715
NETFLIX INC REGS	3.8750%	300,000	348,681	350,939
NEVADA POWER CO	6.2500%	265,000	264,969	264,896
NEVADA POWER CO	3.1250%	1,175,000	2,068,117	753,100
NEW CENTURY HOME EQUITY 2 A2B	4.0888%	268,772	266,422	266,795
NEW CENTURY HOME EQUITY L D M2	4.4738%	3,500,000	3,009,426	3,154,985
NEW ENGLAND POWER CO 144A	2.8070%	535,000	434,573	320,298
NEW ENTERPRISE STONE & LI 144A	5.2500%	2,545,000	2,565,961	2,507,321
NEW ENTERPRISE STONE & LI 144A	9.7500%	580,000	638,842	579,413
NEW RESIDENTIAL M NQ1R A1 144A	0.9426%	39,453	39,453	36,206
NEW RESIDENTIAL M NQ2R A1 144A	0.9405%	16,539	16,539	15,900
NEW RESIDENTIAL M NQM1 A1 144A	2.4641%	32,671	32,671	30,773
NEW RESIDENTIAL M NQM1 A1 144A	4.8240%	97,020	97,019	96,123
NEW RESIDENTIAL M NQM2 A1 144A	4.7430%	153,365	153,365	151,814
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	969,263	983,378	930,275
NEW RESIDENTIAL M RPL1 A1 144A	3.5000%	25,751	54,080	25,057
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	1,215,623	1,222,075	1,177,863
NEW RESIDENTIAL MO 1A A1A 144A	4.0000%	23,162	23,614	22,587
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	484,745	497,395	453,917
NEW RESIDENTIAL MO 4A A1S 144A	4.5188%	52,300	53,706	51,461

	Coupon	Units	Cost	Market Value
NEW RESIDENTIAL MOR 2A A3 144A	4.0000%	26,238	27,423	25,431
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	652,659	673,394	635,560
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	41,000	41,000	27,883
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	1,560,000	1,558,010	1,585,585
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	1,580,000	1,579,826	1,585,886
NEW YORK STATE ELECTRIC & 144A	2.1500%	600,000	599,258	523,814
NEWELL BRANDS INC	6.6250%	153,000	147,233	146,419
NEWFOLD DIGITAL 12/25 INITIAL	0.0000%	264,356	263,128	112,164
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	189,050	188,105	188,577
NEWS CORP 144A	3.8750%	800,000	772,006	772,059
NEXSTAR MEDIA INC 144A	7.2500%	400,000	400,000	401,191
NEXSTAR MEDIA INC 144A	6.5000%	1,040,000	1,040,000	1,047,924
NEXTERA ENERGY CAPITAL HOLDING	5.0000%	65,000	64,968	65,453
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	95,000	94,752	93,248
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	20,000	19,961	12,358
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	1,310,000	1,310,067	1,279,262
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	520,000	520,470	529,751
NEXTERA ENERGY CAPITAL HOLDING	1.9000%	35,000	34,989	33,189
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	115,000	114,304	108,103
NIAGARA MOHAWK POWER CORP 144A	2.7590%	143,000	143,088	127,763
NIAGARA MOHAWK POWER CORP 144A	5.7830%	638,000	638,733	611,525
NIAGARA MOHAWK POWER CORP 144A	5.1120%	500,000	500,000	490,946
NIAGARA MOHAWK POWER CORP 144A	4.6470%	350,000	352,920	348,600
NISOURCE INC	5.8500%	260,000	254,496	252,755
NISOURCE INC	1.7000%	400,000	353,704	347,633
NISOURCE INC	5.9500%	90,000	93,641	91,562
NISOURCE INC	5.3500%	505,000	504,491	508,436
NISSAN AUTO RECEIVABLES 2 A A4	5.1800%	290,000	289,973	294,143
NISSAN MOTOR ACCEPTANCE C 144A	2.7500%	4,850,000	4,849,368	4,534,451
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	675,000	674,984	663,427
NJ 2025-WBRK WBRK E 144A	6.2777%	50,000	46,050	47,478
NORTHERN OIL & GAS INC 144A	7.8750%	1,495,000	1,495,002	1,546,806
NORTHERN OIL & GAS INC 144A	8.7500%	160,000	167,410	166,375
NORTHERN STATES POWER CO/MN	5.0500%	60,000	59,960	60,417
NORTHERN STATES POWER CO/MN	4.5000%	65,000	67,278	54,096
NORTHERN STATES POWER CO/MN	3.2000%	40,000	39,862	27,139
NORTHERN STATES POWER CO/MN	4.8500%	485,000	484,058	478,876
NORTHERN STATES POWER CO/MN	5.6500%	60,000	59,678	58,885
NORTHWESTERN MUTUAL GLOBA 144A	4.3500%	240,000	239,970	240,220
NORTHWESTERN UNIVERSITY	2.6400%	45,000	45,000	27,623
NOVARTIS CAPITAL CORP	2.7500%	424,000	319,872	266,499
NOVARTIS CAPITAL CORP	4.6000%	1,675,000	1,667,898	1,667,882
NOVARTIS CAPITAL CORP	5.7000%	100,000	99,120	100,713
NOVASTAR MORTGAGE FUNDI 1 A2A1	3.9688%	22,610	17,467	6,986
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.1088%	425,151	299,265	138,323
NOVELIS CORP 144A	6.8750%	2,110,000	2,105,152	2,128,296
NOVELIS CORP 144A	4.7500%	95,000	92,969	89,877
NRG ENERGY INC 144A	6.0000%	4,285,000	4,285,244	4,246,037
NRG ENERGY INC 144A	4.7340%	1,095,000	1,091,501	1,084,353
NRG ENERGY INC 144A	5.4070%	275,000	275,001	269,754
NSTAR ELECTRIC CO	3.1000%	50,000	49,594	32,549
NSTAR ELECTRIC CO	4.9500%	15,000	14,942	13,276
NSTAR ELECTRIC CO	5.4000%	15,000	14,980	15,332
NUVEEN LLC 144A	5.5500%	1,500,000	1,498,739	1,538,180
NVIDIA CORP	2.0000%	85,000	75,403	76,136
NVIDIA CORP	3.7000%	37,000	43,488	26,581
NVR INC	3.0000%	3,690,000	3,869,329	3,474,456
OAK-EAGLE ACQUIRECO INC 144A	7.2500%	475,000	475,000	492,145
OAK-EAGLE ACQUIRECO INC 144A	8.7500%	532,000	532,000	556,946
OBX 2020-INV1 TRU INV1 A5 144A	3.5000%	46,787	47,711	42,311
OBX 2021-NQM3 TRU NQM3 A1 144A	1.0540%	102,106	102,106	85,640
OBX 2021-NQM4 TRU NQM4 A1 144A	1.9570%	184,649	184,646	159,225
OCEANEERING INTERNATIONAL INC	6.0000%	1,850,000	1,732,636	1,857,524
OGLETHORPE POWER CORP	5.3750%	100,000	99,833	97,530
OHIO POWER CO	5.6500%	75,000	74,869	77,015
OLD REPUBLIC INTERNATIONAL COR	3.8500%	90,000	69,321	63,138
OLYMPUS WATER US HOLDING 144A	6.2500%	295,000	294,364	278,787
OLYMPUS WATER US HOLDING 144A	6.1250%	115,000	134,278	127,363
OLYMPUS WATER US HOLDING 144A	7.2500%	3,645,000	3,649,246	3,521,207
OLYMPUS WATER US HOLDING 144A	6.7500%	320,000	320,000	304,744
OMEGA HEALTHCARE INVESTORS INC	3.3750%	130,000	117,661	120,149
OMEGA HEALTHCARE INVESTORS INC	5.2000%	200,000	198,483	200,812
OMNICOM GROUP INC	3.3750%	67,000	66,887	49,099
OMNICOM GROUP INC	5.3000%	270,000	273,622	267,183
ONCOR ELECTRIC DELIVERY C 144A	4.5000%	590,000	589,455	586,752
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	3,000	2,984	2,197
ONCOR ELECTRIC DELIVERY CO LLC	3.1000%	20,000	19,904	13,019
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	1,200,000	1,198,926	1,199,694
ONEMAIN FINANCE CORP	4.0000%	40,000	37,863	36,123
ONEMAIN FINANCE CORP	6.6250%	1,435,000	1,468,545	1,444,814
ONEMAIN FINANCE CORP	6.1250%	150,000	149,985	146,676
ONEMAIN FINANCE CORP	6.7500%	1,290,000	1,290,000	1,236,920
ONEMAIN FINANCE CORP	3.5000%	280,000	225,400	274,712
ONEMAIN FINANCE CORP	5.3750%	102,000	98,274	98,360
ONEMAIN FINANCE CORP	7.8750%	1,210,000	1,204,773	1,248,693

	Coupon	Units	Cost	Market Value
ONEOK INC	6.2500%	640,000	630,920	627,426
ONEOK INC	6.0500%	103,000	106,477	108,008
ONEOK INC	5.0500%	1,985,000	1,888,863	1,874,988
ONEOK INC	3.4000%	975,000	912,638	937,750
ONEOK INC	4.2500%	7,075,000	7,073,704	7,056,655
ONEOK INC	4.5500%	1,255,000	1,250,220	1,256,565
ONEOK INC	4.7500%	505,000	500,708	499,635
ONEOK INC	5.6500%	286,000	285,829	293,632
ONESKY FLIGHT 1/26 TLB	0.0000%	190,000	189,050	189,288
OPEN TEXT 8/23 TLB	0.0000%	220,853	214,227	215,804
OPTION ONE MORTGAGE LOAN 1 2A3	4.0488%	732,293	572,722	423,864
OPTION ONE MORTGAGE LOAN 1 2A4	4.2088%	904,597	747,982	523,573
ORACLE CORP	4.0000%	30,000	21,494	20,028
ORACLE CORP	6.0000%	965,000	975,877	809,039
ORACLE CORP	5.5000%	690,000	689,899	658,671
ORACLE CORP	6.1500%	75,000	77,984	77,336
ORACLE CORP	6.5500%	1,185,000	1,180,893	1,105,553
ORACLE CORP	4.9500%	2,125,000	2,121,570	2,079,185
ORACLE CORP	4.4500%	90,000	89,950	86,731
ORACLE CORP	4.8000%	100,000	99,967	95,235
ORACLE CORP	2.8750%	93,000	85,340	82,602
ORACLE CORP	4.5000%	265,000	252,719	242,107
ORACLE CORP	3.6000%	500,000	360,516	328,539
ORACLE CORP	3.9500%	53,000	34,900	33,584
ORACLE CORP	3.6500%	253,000	222,643	180,051
ORACLE CORP	5.8750%	119,000	115,858	102,666
ORACLE CORP	2.6500%	260,000	258,457	258,585
ORACLE CORP	3.8500%	175,000	112,382	102,983
ORACLE CORP	5.3750%	375,000	344,867	290,071
ORACLE CORP	4.5500%	1,195,000	1,193,545	1,179,897
ORACLE CORP	2.9500%	1,250,000	1,155,855	1,141,046
ORACLE CORP	4.2000%	800,000	799,436	775,306
ORACLE CORP	6.7000%	1,515,000	1,512,188	1,406,077
ORACLE CORP	5.2000%	880,000	877,146	825,436
ORACLE CORP	5.9500%	2,035,000	2,005,156	1,711,986
ORACLE CORP	6.8500%	665,000	663,738	611,349
ORACLE CORP	5.3500%	930,000	929,598	905,335
ORACLE CORP	5.7000%	895,000	893,071	860,532
O'REILLY AUTOMOTIVE INC	5.7500%	430,000	429,955	433,581
O'REILLY AUTOMOTIVE INC	3.6000%	66,000	64,522	65,317
O'REILLY AUTOMOTIVE INC	4.7000%	13,000	12,376	12,912
O'REILLY AUTOMOTIVE INC	4.2000%	75,000	71,252	74,091
ORYX MIDSTREAM 1/25 TLB	0.0000%	301,495	300,325	301,579
OSAIC HOLDINGS INC 144A	6.7500%	925,000	946,969	925,116
OSAIC HOLDINGS INC 144A	8.0000%	1,105,000	1,135,183	1,090,858
OTIS WORLDWIDE CORP	3.3620%	43,000	47,035	29,364
OWNIT MORTGAGE LOAN TRUST 5 M1	4.6688%	240,976	220,530	239,673
PACIFIC GAS AND ELECTRIC CO	5.9000%	45,000	44,792	41,933
PACIFIC GAS AND ELECTRIC CO	6.1000%	947,000	950,476	922,017
PACIFIC GAS AND ELECTRIC CO	3.0000%	3,800,000	3,793,724	3,676,452
PACIFIC GAS AND ELECTRIC CO	6.0000%	200,000	198,911	189,807
PACIFIC GAS AND ELECTRIC CO	6.1500%	282,000	272,671	272,454
PACIFIC GAS AND ELECTRIC CO	4.9500%	1,254,286	1,140,057	1,039,021
PACIFIC GAS AND ELECTRIC CO	5.0500%	315,000	314,443	312,952
PACIFIC GAS AND ELECTRIC CO	4.5000%	140,000	157,529	119,468
PACIFIC GAS AND ELECTRIC CO	2.5000%	4,414,000	4,302,898	3,955,849
PACIFIC GAS AND ELECTRIC CO	6.7500%	15,000	15,713	15,564
PACIFIC GAS AND ELECTRIC CO	3.5000%	98,000	77,561	64,797
PACIFIC GAS AND ELECTRIC CO	3.3000%	25,000	24,904	18,697
PACIFIC GAS AND ELECTRIC CO	4.3000%	700,000	743,159	546,755
PACIFIC GAS AND ELECTRIC CO	2.1000%	2,000,000	1,941,253	1,938,330
PACIFIC GAS AND ELECTRIC CO	4.7500%	755,000	630,233	629,050
PACIFIC GAS AND ELECTRIC CO	4.2000%	1,501,000	1,454,978	1,483,192
PACIFIC GAS AND ELECTRIC CO	5.2000%	265,000	264,200	258,276
PACIFIC GAS AND ELECTRIC CO	5.5500%	1,549,000	1,550,815	1,585,792
PACIFIC LIFE GLOBAL FUNDI 144A	4.4500%	175,000	174,993	175,228
PACIFIC LIFE GLOBAL FUNDI 144A	4.9000%	150,000	149,877	151,615
PACIFICORP	6.0000%	65,000	64,586	64,555
PACIFICORP	2.7000%	400,000	355,197	364,550
PACIFICORP	2.9000%	35,000	27,792	19,908
PACIFICORP	4.1000%	93,000	76,931	72,551
PACIFICORP	5.4500%	1,045,000	1,043,448	1,048,349
PARAMOUNT GLOBAL	3.3750%	800,000	755,247	775,253
PARAMOUNT GLOBAL	3.7000%	300,000	281,706	290,241
PARAMOUNT GLOBAL	6.3750%	125,000	99,483	91,250
PARK INTERMEDIATE HOLDING 144A	7.0000%	410,000	410,000	415,020
PARK PLACE SECURITIES WCV3 M2	4.5038%	634,648	596,870	642,491
PAYCHEX INC	5.3500%	700,000	697,580	703,530
PEACEHEALTH OBLIGATED GROUP	3.2180%	18,000	18,001	11,812
PEACEHEALTH OBLIGATED GROUP	4.3350%	100,000	99,997	99,520
PEBBLEBROOK HOTEL LP / PE 144A	6.3750%	220,000	221,364	220,399
PECO ENERGY CO	4.9000%	40,000	39,938	40,258
PECO ENERGY CO	2.8000%	1,840,000	1,838,186	1,137,367
PENNYMAC FINANCIAL SERVIC 144A	5.7500%	75,000	70,411	69,392
PENNYMAC FINANCIAL SERVIC 144A	7.1250%	100,000	101,254	99,377

	Coupon	Units	Cost	Market Value
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	100,000	100,000	94,776
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	2,310,000	2,298,404	2,213,571
PENNYMAC FINANCIAL SERVIC 144A	7.8750%	105,000	107,764	107,411
PENSKE TRUCK LEASING CO L 144A	5.7500%	2,238,000	2,236,294	2,239,653
PENSKE TRUCK LEASING CO L 144A	6.0500%	720,000	730,072	740,920
PENSKE TRUCK LEASING CO L 144A	5.2500%	525,000	524,618	532,756
PENSKE TRUCK LEASING CO L 144A	4.2000%	830,000	829,863	827,652
PENSKE TRUCK LEASING CO L 144A	5.3500%	2,706,000	2,739,568	2,734,021
PEPSICO INC	3.8750%	125,000	130,259	92,867
PEPSICO INC	4.6500%	845,000	844,705	824,061
PEPSICO INC	4.2000%	72,000	62,979	57,931
PEPSICO INC	1.4000%	26,000	22,443	22,683
PERATON 2/21 COV-LITE TLB	0.0000%	284,213	282,792	242,055
PERIMETER HOLDINGS LLC 144A	6.2500%	885,000	885,000	867,964
PETCO HEALTH AND WELLNESS 1/26	0.0000%	230,000	227,700	224,328
PETSMART LLC / PETSMART F 144A	10.0000%	100,000	100,019	99,770
PETSMART LLC / PETSMART F 144A	7.5000%	2,810,000	2,810,021	2,823,685
PFIZER INC	2.7500%	470,000	468,827	468,831
PFIZER INC	1.7500%	293,000	292,446	255,846
PFIZER INC	2.5500%	2,000	1,504	1,450
PFIZER INC	4.3000%	215,000	220,953	183,490
PFIZER INC	4.4000%	119,000	118,705	103,257
PFS FINANCING CORP B A 144A	4.9500%	740,000	739,980	744,450
PG&E RECOVERY FUNDING LLC	4.8380%	442,622	442,735	449,195
PG&E WILDFIRE RECOVERY FUNDING	4.0220%	141,434	138,583	139,116
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	267,070	1,305,877	1,604
PHILLIPS 66 CO	5.8750%	1,009,000	1,001,483	993,621
PIEDMONT NATURAL GAS CO INC	5.0500%	60,000	54,862	52,815
PIEDMONT NATURAL GAS CO INC	3.3500%	25,000	24,844	16,856
PILGRIM'S PRIDE CORP	6.2500%	965,000	981,865	1,010,529
PILGRIM'S PRIDE CORP	3.5000%	280,000	247,230	254,168
PINNACLE BANK/NASHVILLE TN	5.9570%	730,000	741,263	722,961
PINNACLE WEST CAPITAL CORP	5.1500%	1,155,000	1,155,092	1,171,984
PINNACLE WEST CAPITAL CORP	4.9000%	690,000	690,251	695,189
PINNACLE WEST CAPITAL CORP	4.4783%	1,300,000	1,300,000	1,300,949
PLAINS ALL AMERICAN PIPELINE L	5.6000%	845,000	856,541	847,738
PLAINS ALL AMERICAN PIPELINE L	4.7000%	350,000	350,077	348,935
PLAINS ALL AMERICAN PIPELINE L	5.9500%	505,000	529,609	521,412
PLANET FINANCIAL GROUP LL 144A	10.5000%	225,000	228,233	215,815
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	103,688	103,169	49,252
PNC FINANCIAL SERVICES GROUP I	6.6150%	225,000	225,000	227,590
PNC FINANCIAL SERVICES GROUP I	5.5750%	935,000	935,000	954,546
PNC FINANCIAL SERVICES GROUP I	5.3730%	750,000	750,000	753,274
PNC FINANCIAL SERVICES GROUP I	5.4230%	775,000	775,837	759,228
PNC FINANCIAL SERVICES GROUP I	6.2000%	520,000	525,416	521,154
POST HOLDINGS INC 144A	6.2500%	190,000	190,152	186,049
POST HOLDINGS INC 144A	6.5000%	2,578,000	2,578,511	2,524,689
POST HOLDINGS INC 144A	6.3750%	3,295,000	3,346,112	3,246,045
POTOMAC ELECTRIC POWER CO	5.2000%	40,000	39,875	40,690
POWER SOLUTIONS 6/24	0.0000%	246,572	245,339	245,571
PPL ELECTRIC UTILITIES CORP	3.0000%	70,000	68,998	45,090
PPL ELECTRIC UTILITIES CORP	5.2500%	525,000	520,799	486,604
PPL ELECTRIC UTILITIES CORP	4.8500%	305,000	303,186	303,933
PRA HEALTH SCIENCES INC 144A	2.8750%	1,100,000	1,091,435	1,091,179
PRESIDENT AND FELLOWS OF HARVA	2.5170%	26,000	26,000	15,649
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	1,544,429	1,536,707	1,530,915
PRET 2025-NPL10 NPL10 A2 144A	7.2640%	100,000	100,000	102,090
PRET 2025-NPL11 NPL11 A2 144A	7.0213%	100,000	100,000	100,040
PRET 2025-NPL13 NPL13 A2 144A	6.7784%	100,000	100,000	101,020
PRET 2025-NPL14 NPL14 A2 144A	6.7786%	175,000	175,000	176,838
PRET 2025-NPL3 LL NPL3 A2 144A	8.8358%	100,000	101,107	100,200
PRET 2025-NPL5 LL NPL5 A2 144A	8.7151%	100,000	100,000	100,204
PRET 2025-NPL6 LL NPL6 A2 144A	8.7150%	100,000	100,000	100,340
PRET 2025-NPL7 LL NPL7 A2 144A	8.3535%	100,000	100,001	100,327
PRET 2025-RPL3 TR RPL3 M1 144A	4.1500%	325,000	284,811	309,169
PRET 2025-RPL6 TR RPL6 A2 144A	3.8500%	185,000	168,446	176,065
PRET 2026-NPL1 LL NPL1 A2 144A	6.5352%	100,000	100,000	98,871
PRET 2026-NPL2 LL NPL2 A2 144A	6.5350%	100,000	99,999	100,130
PRET 2026-NPL3 LL NPL3 A2 144A	6.2188%	100,000	100,000	98,885
PRET 2026-RPL1 TR RPL1 A2 144A	4.1500%	100,000	93,153	95,920
PRET 2026-RPL1 TR RPL1 M1 144A	4.1500%	102,000	92,510	94,921
PRET 2026-RPL1 TR RPL1 M2 144A	4.1500%	107,000	93,665	97,830
PRIME SECURITY SERVICES B 144A	5.7500%	88,000	87,993	88,110
PRIMERICA INC	2.8000%	545,000	470,966	487,369
PROCTER & GAMBLE CO/THE	4.0500%	350,000	349,401	348,563
PROGRESS RESIDENTI SFR8 D 144A	2.0820%	190,000	189,998	187,123
PROGRESSIVE CORP/THE	5.1500%	500,000	498,382	500,705
PROLAMINA 2/26 (USD) COV-LITE	0.0000%	225,000	221,625	216,731
PROLOGIS EURO FINANCE LLC	0.5000%	1,525,000	1,483,465	1,450,654
PROLOGIS LP	4.2000%	1,100,000	762,479	785,443
PROLOGIS TARGETED US LOGI 144A	5.2500%	629,000	623,817	640,922
PROLOGIS TARGETED US LOGI 144A	4.7500%	1,375,000	1,359,217	1,318,617
PROMETRIC 6/25 COV-LITE TLB	0.0000%	114,713	114,139	114,044
PROOFPOINT 6/25 ADD-ON TL	0.0000%	200,000	195,000	193,334
PROTECTIVE LIFE GLOBAL FU 144A	5.4670%	250,000	250,000	255,662

	Coupon	Units	Cost	Market Value
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	76,000	76,000	44,308
PRPM 2024-7 LLC 7 A2 144A	8.8350%	100,000	99,998	100,071
PRPM 2026-2 LLC 2 A2 144A	6.4740%	100,000	99,999	99,840
PRUDENTIAL FINANCIAL INC	5.7000%	515,000	515,359	510,094
PUBLIC SERVICE CO OF COLORADO	5.7500%	70,000	69,834	67,996
PUBLIC SERVICE CO OF COLORADO	3.6000%	140,000	139,672	107,983
PUBLIC SERVICE CO OF COLORADO	4.0500%	85,000	84,326	65,236
PUBLIC SERVICE CO OF NEW HAMPS	5.3500%	75,000	75,452	77,298
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	1,000,000	998,213	877,155
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	190,000	189,857	191,219
PUBLIC SERVICE ELECTRIC AND GA	5.5000%	40,000	39,719	38,612
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	150,000	149,723	150,839
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	383,000	379,453	380,074
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	125,000	133,036	83,183
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	654,000	649,434	647,729
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	42,000	41,043	39,171
PUBLIC SERVICE ELECTRIC AND GA	5.6250%	365,000	363,852	359,103
PUBLIC SERVICE ELECTRIC AND GA	5.2000%	70,000	69,980	71,189
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	210,000	212,294	200,528
PUBLIC SERVICE ENTERPRISE GROU	5.8500%	300,000	299,890	306,624
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	35,000	34,922	37,070
PUBLIC SERVICE ENTERPRISE GROU	4.9000%	370,000	369,592	373,672
PUBLIC SERVICE ENTERPRISE GROU	1.6000%	1,860,000	1,616,343	1,636,108
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	15,000	14,977	15,226
PUGET SOUND ENERGY INC	4.2230%	115,000	115,000	91,942
PUGET SOUND ENERGY INC	2.8930%	25,000	25,000	15,439
PULTEGROUP INC	6.0000%	79,000	80,600	82,406
PULTEGROUP INC	4.2500%	350,000	348,828	342,056
PULTEGROUP INC	6.3750%	175,000	181,917	187,664
PULTEGROUP INC	7.8750%	296,000	327,033	338,675
PYE-BARKER 12/25 COV-LITE DELA	0.0000%	18,850	18,850	18,867
PYE-BARKER 12/25 COV-LITE TL	0.0000%	126,150	125,519	126,262
QNITY ELECTRONICS INC 144A	6.2500%	35,000	35,000	35,390
QNITY ELECTRONICS INC 144A	5.7500%	60,000	60,000	60,071
QUANTA SERVICES INC	2.9000%	366,000	332,622	339,483
QUANTA SERVICES INC	3.0500%	540,000	537,173	394,833
QUEST DIAGNOSTICS INC	4.6250%	100,000	99,222	100,714
QUIKRETE 2/25 COV-LITE TLB1	0.0000%	197,921	197,901	197,494
QUIKRETE HOLDINGS INC 144A	6.7500%	1,870,000	1,875,055	1,899,247
QUIKRETE HOLDINGS INC 144A	6.3750%	65,000	65,004	65,910
QVC INC 144A	6.8750%	2,481,000	2,341,506	1,091,640
RADIAN GROUP INC	6.2000%	241,000	243,063	249,019
RAILWORKS HOLDINGS LP / R 144A	8.2500%	1,195,000	1,144,073	1,192,706
RALI SERIES 2005-Q01 TR Q01 A1	4.0930%	67,578	66,340	46,021
RALI SERIES 2006-Q03 TR Q03 A1	4.1888%	563,787	313,016	136,287
RALI SERIES 2006-Q06 TR Q06 A1	4.1288%	495,148	513,771	98,801
RALI SERIES 2007-QH8 TRU QH8 A	4.7681%	168,170	170,233	133,845
RAMP SERIES 2005-EFC7 EFC7 A2	3.7850%	16,359	14,132	13,634
RASC SERIES 2004-KS7 KS7 A2B3	4.6488%	35,327	32,935	35,695
RAYMOND JAMES FINANCIAL INC	3.7500%	90,000	63,729	64,246
RAYMOND JAMES FINANCIAL INC	5.6500%	160,000	159,363	151,444
RAYONIER LP	2.7500%	36,000	30,973	32,359
RBSGC MORTGAGE LOAN TRUS B 1A4	4.2188%	38,768	28,301	17,945
RCO IX MORTGAGE LLC 2 A2 144A	9.1266%	160,000	158,987	160,353
REALTY INCOME CORP	4.4500%	200,000	199,710	200,002
REALTY INCOME CORP	5.3750%	65,000	63,967	61,787
REALTY INCOME CORP	4.7500%	410,000	408,118	414,007
REGENERON PHARMACEUTICALS INC	2.8000%	1,140,000	729,980	690,017
REGIONS FINANCIAL CORP	5.5020%	93,000	92,735	93,127
REGIONS FINANCIAL CORP	5.7220%	408,000	416,199	418,422
REINSURANCE GROUP OF AMERICA I	5.7500%	316,000	314,464	320,999
REINSURANCE GROUP OF AMERICA I	3.9000%	300,000	288,274	293,336
REINSURANCE GROUP OF AMERICA I	6.3750%	230,000	230,001	222,318
RELX CAPITAL INC	3.0000%	1,400,000	1,336,411	1,317,684
REPUBLIC SERVICES INC	5.0000%	400,000	401,072	404,075
REPUBLIC SERVICES INC	5.1500%	340,000	337,885	346,696
REPUBLIC SERVICES INC	4.8750%	600,000	593,271	608,985
RESIDENTIAL ASSET SECUR A8 2A1	6.2500%	691,322	583,091	151,450
RESIDENTIAL ASSET SECURI R1 A2	4.1688%	915,403	606,947	240,725
RESIDENTIAL ASSET SECURI R2 A3	5.5000%	67,905	64,306	68,083
RESILIENCE PARENT/MACLEAN POWE	0.0000%	100,000	99,750	99,406
REVVITY INC	3.3000%	100,000	94,167	95,714
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000%	378	342	382
RGA GLOBAL FUNDING 144A	2.0000%	250,000	249,989	246,165
RGA GLOBAL FUNDING 144A	5.4480%	210,000	210,000	215,111
RHP HOTEL PROPERTIES LP / 144A	7.2500%	1,163,000	1,163,294	1,187,406
RHP HOTEL PROPERTIES LP / 144A	6.5000%	1,635,000	1,637,040	1,664,620
RLJ LODGING TRUST LP 144A	4.0000%	1,255,000	1,160,223	1,175,416
ROCHE HOLDINGS INC 144A	2.3140%	5,100,000	5,100,000	5,020,927
ROCK TRUST 2024-CN CNTR E 144A	8.8191%	200,000	210,887	208,079
ROCKEFELLER FOUNDATION/THE	2.4920%	31,000	31,000	18,505
ROCKET COS INC 144A	6.1250%	150,000	150,429	151,384
ROCKET COS INC 144A	7.1250%	580,000	607,782	597,825
ROCKET COS INC 144A	6.3750%	1,055,000	1,055,011	1,066,335
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	1,465,000	1,394,133	1,313,178

	Coupon	Units	Cost	Market Value
ROCKET MORTGAGE LLC / ROC 144A	2.8750%	400,000	394,166	395,673
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	1,577,033	1,565,531	1,509,520
ROCKET SOFTWARE INC 144A	9.0000%	1,311,000	1,309,515	1,309,031
ROCKET SOFTWARE INC 144A	6.5000%	880,000	809,842	791,993
ROCKIES EXPRESS PIPELINE 144A	6.7500%	210,000	210,694	216,171
ROCKIES EXPRESS PIPELINE 144A	6.8750%	100,000	99,728	99,547
ROLLINS INC	5.2500%	260,000	256,279	259,819
ROPER TECHNOLOGIES INC	2.0000%	77,000	65,089	68,719
ROPER TECHNOLOGIES INC	1.7500%	422,000	352,157	364,305
ROPER TECHNOLOGIES/INDICOR 01/	0.0000%	107,275	103,520	107,171
RPM INTERNATIONAL INC	4.2500%	310,000	255,926	245,985
RPM INTERNATIONAL INC	2.9500%	184,000	156,618	165,409
RWJBH CORPORATE SERVICES INC	4.0000%	475,000	473,677	471,854
RYAN 11/25 COV-LITE TLB	0.0000%	191,832	188,363	185,298
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	198,551	197,606	198,055
S&P GLOBAL INC	5.2500%	310,000	309,746	319,053
S&P GLOBAL INC	2.3000%	810,000	454,052	391,312
S&P GLOBAL INC	4.7500%	840,000	840,427	848,907
SABINE PASS LIQUEFACTION LLC	4.5000%	2,373,000	2,356,006	2,355,771
SABINE PASS LIQUEFACTION LLC	4.2000%	200,000	204,490	199,170
SALESFORCE INC	4.9000%	920,000	918,258	918,697
SALESFORCE INC	5.5500%	710,000	709,781	707,791
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	2,355,000	2,318,615	2,410,726
SAMMONS FINANCIAL GROUP I 144A	6.8750%	700,000	713,167	741,136
SAN DIEGO GAS & ELECTRIC CO	3.0000%	1,600,000	1,597,147	1,455,172
SANMINA 10/25 TLB	0.0000%	225,000	224,438	224,719
SANTANDER BANK AUTO C B E 144A	8.4080%	105,462	105,900	107,587
SANTANDER DRIVE AUTO RECE 1 A2	4.0400%	1,520,000	1,519,925	1,519,278
SANTANDER DRIVE AUTO RECEI 2 C	3.7600%	275,838	268,283	275,613
SANTANDER HOLDINGS USA INC	6.4990%	900,000	899,460	928,070
SANTANDER HOLDINGS USA INC	6.3420%	552,000	588,965	577,333
SANTANDER HOLDINGS USA INC	6.1740%	340,000	353,065	351,302
SANTANDER HOLDINGS USA INC	6.1240%	385,000	385,000	385,788
SANTANDER HOLDINGS USA INC	5.7410%	465,000	479,798	477,129
SBA COMMUNICATIONS CORP	3.1250%	1,600,000	1,600,014	1,516,113
SBA TOWER TRUST 144A	2.3280%	2,100,000	2,104,121	2,024,516
SBA TOWER TRUST 144A	4.8310%	470,000	470,000	472,047
SBL HOLDINGS INC 144A	5.9000%	800,000	799,181	755,009
SBNA AUTO LEASE TRUS B A4 144A	5.5500%	140,000	139,983	140,923
SEALED AIR CORP 144A	1.5730%	2,600,000	2,571,680	2,594,807
SEALED AIR CORP/SEALED AI 144A	7.2500%	1,488,000	1,488,000	1,560,354
SEATTLE CHILDREN'S HOSPITAL	2.7190%	25,000	25,000	15,356
SECURITIZED ASSET BACKE FR4 M2	4.7288%	187,171	171,123	175,858
SECURITIZED ASSET BACKE NC1 A3	4.3088%	412,425	400,238	386,621
SEDGWICK CMS 2/23 TLB	0.0000%	437,001	434,738	428,497
SEMPRA	5.2500%	160,000	159,718	157,745
SEMPRA	3.2500%	2,500,000	2,731,075	2,464,552
SEMPRA	6.3750%	1,090,000	1,090,101	1,094,908
SEMPRA	6.8750%	677,000	682,773	684,289
SEQUOIA MORTGAGE T CH3 A1 144A	4.5000%	387	367	385
SEQUOIA MORTGAGE TR 3 A19 144A	3.0000%	31,858	32,356	27,600
SERVICE CORP INTERNATIONAL/US	5.7500%	65,000	64,479	64,875
SERVICE CORP INTERNATIONAL/US	3.3750%	175,000	153,808	161,459
SERVICE PROPERTIES TRUST	4.9500%	221,000	221,553	220,832
SERVICE PROPERTIES TRUST	8.8750%	2,300,000	2,254,000	2,279,618
SERVICE PROPERTIES TRUST 144A	8.6250%	1,775,000	1,830,613	1,853,672
SERVICENOW INC	1.4000%	56,000	55,363	48,591
SFS AUTO RECEIVABLE 2A A3 144A	5.3300%	339,075	339,034	342,114
SG COMMERCIAL MORT COVE A 144A	2.6320%	525,000	535,857	503,063
SHELL FINANCE US INC	4.1250%	1,000,000	996,443	990,188
SHELL FINANCE US INC 144A	6.3750%	170,000	189,122	186,962
SHERWIN-WILLIAMS CO/THE	4.8000%	180,000	179,585	181,430
SHERWIN-WILLIAMS CO/THE	4.3000%	1,800,000	1,799,914	1,796,124
SHIFT4 PAYMENTS LLC / SHI 144A	6.7500%	39,000	39,224	38,350
SHUTTERFLY 6/23 2ND LIEN PIK T	0.0000%	176,336	175,617	167,813
SHUTTERFLY FINANCE LLC 144A	9.7500%	20,316	20,316	20,316
SIERRA PACIFIC POWER CO	2.6000%	65,000	64,899	64,920
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	396,538	394,626	396,787
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	1,490,000	1,299,100	1,433,955
SIMON & SCHUSTER 7/25 TLB	0.0000%	325,891	324,336	316,183
SIMON PROPERTY GROUP LP	4.3750%	350,000	349,025	348,015
SINCLAIR TELEVISION GROUP 144A	8.1250%	105,000	105,462	106,739
SIRIUS XM RADIO LLC 144A	5.5000%	1,710,000	1,653,829	1,704,216
SIRIUS XM RADIO LLC 144A	5.8750%	1,760,000	1,760,000	1,748,332
SIRIUS XM RADIO LLC 144A	3.8750%	1,385,000	1,056,921	1,257,467
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	1,645,000	1,635,208	1,583,831
SIX FLAGS ENTERTAINMENT C 144A	8.6250%	640,000	640,000	641,033
SIXTH STREET LENDING PARTNERS	5.7500%	1,400,000	1,398,281	1,378,992
SKECHERS USA 9/25 (USD) COV-LI	0.0000%	100,000	99,750	100,125
SLM CORP	3.1250%	600,000	583,829	594,469
SLM STUDENT LOAN TRUST 20 REGS	2.7000%	148,292	148,065	161,256
SM ENERGY CO	6.5000%	145,000	143,119	145,378
SM ENERGY CO 144A	7.0000%	1,006,000	1,012,215	1,027,221
SM ENERGY CO 144A	6.6250%	1,000,000	1,000,000	997,175
SM ENERGY CO 144A	6.7500%	135,000	135,062	137,045

	Coupon	Units	Cost	Market Value
SNAP-ON INC	3.1000%	350,000	310,863	232,199
SOCIAL VALUE CHOICE FUND	0.0000%	8,148,524	82,734,591	100,016,743
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	284,588	283,284	249,726
SOLVENTUM CORP	5.4000%	30,000	30,221	30,690
SOUNDVIEW HOME LO NLC1 A1 144A	3.8888%	24,986	25,584	6,545
SOUNDVIEW HOME LOAN T OPT4 2A4	4.2288%	412,330	412,169	402,537
SOUTH BOW USA INFRASTRUCTURE H	4.9110%	600,000	600,015	602,411
SOUTH BOW USA INFRASTRUCTURE H	5.5840%	44,000	44,774	43,699
SOUTHERN CALIFORNIA EDISON CO	5.9000%	911,000	880,090	868,313
SOUTHERN CALIFORNIA EDISON CO	6.0500%	1,800,000	2,327,298	1,827,383
SOUTHERN CALIFORNIA EDISON CO	6.2000%	108,000	106,181	107,105
SOUTHERN CALIFORNIA EDISON CO	5.8500%	2,859,000	2,861,223	2,911,830
SOUTHERN CALIFORNIA EDISON CO	4.8000%	240,000	239,644	235,713
SOUTHERN CALIFORNIA EDISON CO	5.2500%	1,100,000	1,099,460	1,116,551
SOUTHERN CALIFORNIA EDISON CO	2.7500%	900,000	899,807	802,649
SOUTHERN CALIFORNIA EDISON CO	2.5000%	335,000	289,142	299,204
SOUTHERN CALIFORNIA EDISON CO	3.6500%	1,097,000	1,109,367	752,395
SOUTHERN CALIFORNIA EDISON CO	4.7000%	200,000	198,077	200,124
SOUTHERN CALIFORNIA EDISON CO	4.8750%	365,000	467,014	303,922
SOUTHERN CALIFORNIA EDISON CO	5.9500%	226,000	225,078	237,622
SOUTHERN CALIFORNIA GAS CO	2.6000%	100,000	99,589	99,667
SOUTHERN CO GAS CAPITAL CORP	5.7500%	181,000	180,848	188,104
SOUTHERN CO GAS CAPITAL CORP	4.9500%	50,000	49,850	49,277
SOUTHERN CO GAS CAPITAL CORP	3.2500%	235,000	234,977	234,536
SOUTHERN CO GAS CAPITAL CORP	3.9500%	85,000	90,428	64,746
SOUTHERN CO/THE	5.5000%	1,246,000	1,246,005	1,283,817
SOUTHERN CO/THE	5.7000%	403,000	402,032	417,601
SOUTHERN POWER CO	5.1500%	220,000	219,307	206,921
SOUTHWEST AIRLINES CO	5.2500%	765,000	749,981	718,033
SOUTHWEST GAS CORP	5.4500%	700,000	699,561	712,837
SOUTHWESTERN ELECTRIC POWER CO	5.9000%	160,000	159,389	155,705
SOUTHWESTERN ELECTRIC POWER CO	5.3000%	20,000	19,978	20,280
SOUTHWESTERN ELECTRIC POWER CO	5.2000%	400,000	399,552	393,340
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,458	36,010
SPECIALTY BUILDING PRODUC 144A	7.7500%	219,000	220,223	190,134
SPEEDWAY MOTORSPORTS LLC 144A	4.8750%	255,000	250,602	254,003
SPRINT CAPITAL CORP	6.8750%	468,000	468,229	494,821
SPRINT CAPITAL CORP	8.7500%	815,000	962,589	969,092
SPRUCE HILL MORTGA SH1 B1 144A	3.8270%	270,000	262,367	260,813
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
STANDARD BUILDING SOLUTIO 144A	6.5000%	125,000	126,303	125,065
STANDARD BUILDING SOLUTIO 144A	5.8750%	2,115,000	2,115,000	2,039,260
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	81,078	80,267	80,886
STANDARD INDUSTRIES INC/N 144A	4.3750%	570,000	514,955	537,262
STAPLES 5/24 TLB	0.0000%	246,250	236,400	223,240
STAPLES INC 144A	10.7500%	430,000	416,570	397,672
STAR 2021-1 TRUST 1 A1 144A	1.2190%	44,763	44,762	42,159
STAR PARENT INC 144A	9.0000%	125,000	126,039	129,500
STARM MORTGAGE LOAN TRUS 1 3A1	6.0200%	0	0	0
STARM MORTGAGE LOAN TRUS 2 3A3	5.6041%	20,495	22,969	10,431
STARWOOD MORTGAGE RE 3 A1 144A	1.1270%	113,375	113,371	98,545
STARWOOD MORTGAGE RE 3 A1 144A	1.4860%	6,144	6,144	6,036
STATE STREET CORP	5.2720%	700,000	700,000	702,313
STEEL DYNAMICS INC	3.2500%	410,000	380,343	384,065
STEEL DYNAMICS INC	3.4500%	550,000	520,298	525,991
STELLANTIS FINANCE US INC 144A	6.4500%	1,255,000	1,266,623	1,236,255
STELLANTIS FINANCIA AA A4 144A	4.5000%	100,000	99,991	100,462
STELLANTIS FINANCIAL SERV 144A	4.9500%	1,445,000	1,444,342	1,437,051
STELLANTIS FINANCIAL SERV 144A	5.4000%	3,310,000	3,319,202	3,250,226
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	2,449,879	2,445,295	2,449,879
STL HOLDING CO LLC 144A	8.7500%	205,000	206,202	211,793
STONEBRIAR ABF ISSUER LLC 144A	8.1250%	945,000	945,008	976,792
STRUCTURED ADJUSTABLE R 18 6A1	4.6617%	42,099	38,975	37,763
STRUCTURED ADJUSTABLE RA 13 A2	4.0688%	1,410	1,516	1,328
STRUCTURED ASSET MORTG AR5 1A1	4.1888%	73,005	90,184	51,469
STRUCTURED ASSET MORTGA AR4 A1	4.3888%	15,511	15,999	13,181
STRUCTURED ASSET MORTGA AR5 A1	4.2755%	8,889	9,440	8,338
STRUCTURED ASSET MORTGA AR5 A2	4.2755%	7,804	7,413	7,582
STRUCTURED ASSET MORTGA AR5 A3	4.2755%	16,070	17,057	15,513
STRUCTURED ASSET SEC C 40A 3A1	4.6905%	12,396	13,501	12,020
STRYKER CORP	4.2500%	1,500,000	1,497,771	1,494,419
STRYKER CORP	4.8500%	1,600,000	1,598,071	1,621,780
STRYKER CORP	1.9500%	1,561,000	1,405,554	1,408,727
STUDENT TRANSPORTATION OF AMER	0.0000%	100,000	100,000	100,188
STUDENT TRANSPORTATION OF AMER	0.0000%	213,521	213,057	213,922
SUBCOM 1/26 COV-LITE TLB	0.0000%	148,500	147,015	148,760
SUBURBAN PROPANE PARTNERS 144A	5.0000%	1,635,000	1,640,217	1,538,336
SUBURBAN PROPANE PARTNERS 144A	6.5000%	425,000	425,000	413,166
SUMISHO AIR LEASE CORP	3.6250%	2,500,000	2,436,495	2,462,516
SUN COMMUNITIES OPERATING LP	2.7000%	609,000	523,309	544,740
SUNOCO LP 144A	7.0000%	135,000	135,596	138,477
SUNOCO LP 144A	6.2500%	740,000	741,137	743,224
SUNOCO LP 144A	7.2500%	2,090,000	2,093,367	2,162,458
SUNOCO LP 144A	5.8750%	1,100,000	1,094,800	1,087,849
SUNOCO LP 144A	5.6250%	2,090,000	2,090,000	2,058,571

	Coupon	Units	Cost	Market Value
SUPPLYONE 3/24 TLB	0.0000%	127,735	126,457	127,975
SURGERY CENTER HOLDINGS I 144A	7.2500%	116,000	115,655	113,932
SUTTER HEALTH	3.3610%	28,000	28,000	19,392
SYNCHRONY FINANCIAL	6.0000%	1,860,000	1,895,255	1,834,561
SYNCHRONY FINANCIAL	5.9350%	415,000	429,245	421,659
SYNCHRONY FINANCIAL	4.9470%	400,000	400,000	388,201
SYNOPSIS INC	5.1500%	1,848,000	1,839,918	1,851,534
SYNOPSIS INC	4.8500%	500,000	508,677	503,677
SYSCO CORP	2.4000%	1,000,000	989,730	916,061
SYSCO CORP	3.1500%	805,000	507,662	496,007
SYSCO CORP	5.4000%	725,000	724,537	719,728
SYSTEM ENERGY RESOURCES INC	5.3000%	2,740,000	2,680,938	2,732,817
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	764,771	766,683	765,345
TALEN ENERGY SUPPLY LLC 144A	6.5000%	695,000	695,000	699,817
TALEN ENERGY SUPPLY LLC 144A	8.6250%	1,315,000	1,323,381	1,379,536
TALLGRASS ENERGY PARTNERS 144A	6.7500%	214,000	214,004	215,072
TALOS PRODUCTION INC 144A	9.0000%	60,000	61,266	62,455
TALOS PRODUCTION INC 144A	9.3750%	185,000	190,294	196,055
TAMPA ELECTRIC CO	4.3000%	85,000	84,612	68,522
TAPESTRY INC	5.5000%	915,000	900,853	916,577
TAPESTRY INC	5.1000%	1,940,000	1,975,260	1,960,149
TARGA RESOURCES CORP	6.1250%	430,000	429,189	420,990
TARGA RESOURCES CORP	4.3500%	195,000	194,640	190,897
TARGA RESOURCES CORP	5.2000%	2,100,000	2,099,120	2,116,484
TARGA RESOURCES CORP	5.4000%	200,000	199,827	198,540
TARGET CORP	4.4000%	1,425,000	1,407,297	1,416,422
TAYLOR MORRISON COMMUNITI 144A	5.7500%	70,000	70,000	70,061
TBW MORTGAGE-BACKED TRUS 6 A6B	6.2800%	977,110	587,848	169,778
TD SYNEX CORP	5.3000%	220,000	219,951	213,141
TECTA AMERICA 12/25 TLB	0.0000%	203,975	203,465	203,018
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	237,236	232,002	170,143
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	204,510	203,488	204,852
TENET HEALTHCARE CORP	6.1250%	190,000	187,344	191,235
TENET HEALTHCARE CORP 144A	6.0000%	3,164,000	3,164,000	3,201,481
TENNESSEE GAS PIPELINE CO LLC	7.0000%	2,600,000	3,215,917	2,758,107
TEVA PHARMACEUTICAL FINANCE CO	6.1500%	50,000	50,005	51,516
TEXAS ELECTRIC MARKET STA 144A	4.2650%	662,510	650,838	657,903
TEXAS HEALTH RESOURCES	2.3280%	35,000	35,000	19,589
TEXAS INSTRUMENTS INC	2.7000%	175,000	173,914	105,024
TEXAS INSTRUMENTS INC	4.1500%	75,000	93,723	60,775
THERMO FISHER SCIENTIFIC INC	4.2150%	350,000	350,000	346,323
THIRD COAST 8/25 TLB	0.0000%	229,162	226,870	230,308
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	1,207,831	1,198,772	1,102,749
TIC HOME IMPROVEMENT A B 144A	7.8900%	100,000	99,970	102,455
TIC HOME IMPROVEMENT A C 144A	11.7300%	250,000	249,928	254,129
TIME WARNER CABLE LLC	4.5000%	712,000	637,450	534,675
T-MOBILE USA INC	4.9500%	150,000	149,867	151,559
T-MOBILE USA INC	5.0500%	2,676,000	2,666,043	2,694,533
T-MOBILE USA INC	3.3000%	260,000	188,658	170,165
T-MOBILE USA INC	3.6000%	2,245,000	1,546,980	1,457,087
T-MOBILE USA INC	2.5500%	4,000,000	3,992,463	3,634,851
T-MOBILE USA INC	5.8750%	105,000	104,635	102,391
T-MOBILE USA INC	2.7000%	4,873,000	4,286,797	4,334,800
T-MOBILE USA INC	3.8750%	470,000	450,216	457,719
T-MOBILE USA INC	4.8500%	2,400,000	2,397,901	2,427,802
T-MOBILE USA INC	4.3750%	940,000	847,961	826,271
T-MOBILE USA INC	5.3000%	28,000	28,677	28,231
TMS INTERNATIONAL CORP/DE 144A	6.2500%	2,990,000	2,945,155	2,885,350
TMSQ 2014-1500 MOR 1500 D 144A	3.9627%	300,000	301,970	149,450
TOLEDO EDISON CO/THE	6.1500%	35,000	34,966	37,593
TORTUGA RESORT/TURQUOISE TLB	0.0000%	140,000	139,300	137,088
TOWD POINT MORTGA HY3 A1A 144A	4.7688%	1,048,324	1,168,786	1,048,045
TOWD POINT MORTGAG HY2 A1 144A	4.7688%	478,033	670,428	486,432
TOWD POINT MORTGAGE 1 A1 144A	3.0000%	3,060	3,050	3,045
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	929,347	957,804	914,313
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	104,815	106,598	95,520
TOWD POINT MORTGAGE 4 A1 144A	2.9000%	95,052	98,494	91,359
TOWD POINT MORTGAGE 6 A1 144A	2.7500%	15,991	15,933	15,792
TOWNSQUARE MEDIA 2/25 COV-LITE	0.0000%	245,273	233,010	176,906
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	1,400,000	1,399,692	1,421,147
TOYOTA AUTO RECEIVABLES 2 A A4	3.9700%	150,000	149,985	148,771
TOYOTA LEASE OWNER T A A3 144A	3.8200%	170,000	169,980	168,896
TOYOTA LEASE OWNER T A A4 144A	3.8700%	195,000	194,970	192,717
TOYOTA LEASE OWNER T B A4 144A	4.2500%	575,000	572,057	575,799
TOYOTA MOTOR CREDIT CORP	4.9500%	240,000	241,920	243,892
TOYOTA MOTOR CREDIT CORP	3.3750%	50,000	47,293	48,030
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	864,000	1,223,979	1,112,117
TPG OPERATING GROUP II LP	5.3750%	120,000	119,064	116,052
TR FINANCE LLC	3.3500%	360,000	359,443	359,410
TRANS-ALLEGHENY INTERSTAT 144A	5.0000%	325,000	326,373	330,144
TRANSCONTINENTAL GAS PIPE 144A	5.7500%	390,000	387,684	380,693
TRANSCONTINENTAL GAS PIPE 144A	5.1000%	240,000	239,833	237,881
TRAVELERS COS INC/THE	5.4500%	50,000	49,810	47,821
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	104,156	104,156	104,070
TREEHOUSE FOODS 2/26 COV-LITE	0.0000%	185,000	182,225	183,921

	Coupon	Units	Cost	Market Value
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	1	1	0
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	343,192	340,955	325,460
TRIMBLE INC	6.1000%	608,000	627,396	636,151
TRINET GROUP INC 144A	7.1250%	220,000	213,950	213,489
TRINITY HEALTH CORP	3.4340%	14,000	14,000	10,272
TRINITY HEALTH CORP	2.6320%	11,000	11,000	7,896
TRK 2021-INV1 TRU INV1 A1 144A	1.1530%	72,741	72,748	65,623
TRONOX INC 144A	9.1250%	119,000	119,269	118,848
TRUIST FINANCIAL CORP	5.1220%	267,000	256,153	266,282
TRUIST FINANCIAL CORP	5.0710%	340,000	340,000	343,706
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	861,895	859,740	848,700
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	2,820,000	2,819,974	2,729,738
TRUSTEES OF PRINCETON UNIVERSI	4.2010%	25,000	24,999	20,435
TTF/SOLJANT HEALTH/SOLJANT LOW	0.0000%	206,129	204,068	152,536
TUCSON ELECTRIC POWER CO	3.2500%	65,000	64,846	59,592
TUCSON ELECTRIC POWER CO	1.5000%	105,000	104,808	92,175
TYSON FOODS INC	5.4000%	250,000	250,836	256,531
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	356,119	356,484	355,008
U.S.I. 12/24 (2030) COV-LITE T	0.0000%	195,530	195,041	194,797
UBER TECHNOLOGIES INC	4.8000%	635,000	632,759	616,175
UBER TECHNOLOGIES INC	5.3500%	405,000	404,237	372,931
UBS COMMERCIAL MORTG C1 D 144A	4.9989%	128,000	106,970	109,659
UGI ENERGY 6/24 TLB	0.0000%	229,332	229,761	229,458
UKG INC 144A	6.8750%	220,000	219,996	215,009
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	0	0	0
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	12,000	12,000	11,016
UNDER ARMOUR INC 144A	7.2500%	215,000	216,118	217,193
UNION ELECTRIC CO	2.6250%	15,000	14,928	8,826
UNION ELECTRIC CO	3.9000%	25,000	23,229	18,737
UNION ELECTRIC CO	2.9500%	85,000	84,968	80,513
UNION ELECTRIC CO	5.2000%	580,000	590,537	589,207
UNION PACIFIC CORP	4.0500%	595,000	594,677	477,964
UNION PACIFIC CORP	3.7990%	250,000	179,536	167,980
UNITED AIRLINES 2014-1 CLASS A	4.0000%	521,123	507,092	520,649
UNITED AIRLINES 2016-2 CLASS A	2.8750%	2,047,527	2,066,113	1,975,056
UNITED AIRLINES 2019-2 CLASS A	2.7000%	146,273	147,965	134,444
UNITED AIRLINES 2023-1 CLASS A	5.8000%	637,440	637,453	656,103
UNITED AIRLINES 2024-1 CLASS A	5.4500%	1,409,618	1,409,649	1,432,634
UNITED PARCEL SERVICE INC	5.2500%	100,000	99,763	102,195
UNITED PARCEL SERVICE INC	5.9500%	105,000	104,539	106,049
UNITED RENTALS NORTH AMERICA I	4.8750%	200,000	199,762	199,132
UNITED WHOLESALE MORTGAGE 144A	5.5000%	165,000	163,186	154,438
UNITEDHEALTH GROUP INC	5.2500%	588,000	587,886	598,325
UNITEDHEALTH GROUP INC	6.5000%	860,000	835,943	939,427
UNITEDHEALTH GROUP INC	3.0500%	255,000	196,571	189,033
UNITEDHEALTH GROUP INC	5.9500%	1,305,000	1,335,305	1,314,631
UNITI SERVICES LLC 144A	7.5000%	335,000	335,000	348,283
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	1,273,554	1,252,863	1,252,859
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	279,300	278,951	279,146
UNIVERSITY OF CHICAGO/THE	2.5470%	47,000	47,000	30,190
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	92,000	91,999	57,681
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	40,000	40,000	25,654
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	30,000	29,998	27,403
UNIVISION COMMUNICATIONS 144A	4.5000%	715,000	655,952	671,736
UNIVISION COMMUNICATIONS 144A	8.5000%	285,000	284,193	286,391
UNIVISION COMMUNICATIONS 144A	9.3750%	1,290,000	1,294,288	1,329,494
UNUM GROUP	5.7500%	75,000	64,859	72,950
US BANCORP	4.5480%	275,000	275,000	275,247
US BANCORP	5.4240%	305,000	305,000	311,664
US BANCORP	6.7870%	250,000	250,000	253,329
US BANCORP	5.3840%	35,000	35,000	35,844
US FERTILITY 12/25 COV-LITE TL	0.0000%	130,263	129,612	129,775
US FERTILITY 12/25 DELAYED TL	0.0000%	19,737	19,638	19,663
US LBM 5/24 EXTENDED COV-LITE	0.0000%	382,852	379,071	305,279
US LUMBER/SPECIALTY BUILDING 1	0.0000%	874,679	870,750	740,565
USA COMPRESSION PARTNERS 144A	6.2500%	585,000	587,277	583,160
USA COMPRESSION PARTNERS 144A	7.1250%	2,530,000	2,530,980	2,588,636
VALERO ENERGY CORP	6.6250%	725,000	770,732	793,519
VARSITY BRANDS 9/25 COV-LITE T	0.0000%	100,000	100,000	99,469
VB-S1 ISSUER LLC - V 1A F 144A	8.8710%	25,000	25,000	25,644
VB-S1 ISSUER LLC 1A F 144A	6.8430%	25,000	25,000	25,106
VELOCITY VEHICLE GROUP LL 144A	8.0000%	181,000	174,940	169,082
VENTAS REALTY LP	5.6250%	610,000	603,549	625,567
VENTURE GLOBAL CALCASIEU 144A	3.8750%	2,900,000	2,846,521	2,569,679
VENTURE GLOBAL LNG INC 144A	7.0000%	4,580,000	4,581,703	4,676,423
VENTURE GLOBAL LNG INC 144A	8.3750%	2,265,000	2,309,366	2,355,544
VENTURE GLOBAL PLAQUEMINE 144A	6.1250%	150,000	150,000	154,264
VENTURE GLOBAL PLAQUEMINE 144A	6.7500%	1,020,000	1,052,033	1,080,335
VENTURE GLOBAL PLAQUEMINE 144A	6.5000%	2,845,000	2,850,191	2,963,195
VENTURE GLOBAL PLAQUEMINE 144A	7.5000%	835,000	835,000	917,835
VERALTO CORP	5.5000%	1,033,978	1,032,978	1,037,304
VERALTO CORP	5.4500%	502,000	500,795	512,633
VERALTO CORP	5.3500%	934,000	933,695	954,502
VERISIGN INC	5.2500%	540,000	546,454	543,891
VERISIGN INC	2.7000%	254,000	231,210	227,411

	Coupon	Units	Cost	Market Value
VERISIGN INC	4.7500%	518,000	518,000	518,068
VERISK ANALYTICS INC	5.5000%	240,000	262,799	224,112
VERITIV 11/23 TL	0.0000%	98,997	98,502	96,028
VERIZON COMMUNICATIONS INC	3.0000%	8,000	5,145	4,599
VERIZON COMMUNICATIONS INC	6.0000%	245,000	244,887	237,342
VERIZON COMMUNICATIONS INC	5.5000%	8,000	7,924	7,562
VERIZON COMMUNICATIONS INC	5.7500%	290,000	288,816	282,402
VERIZON COMMUNICATIONS INC	4.7800%	93,000	90,850	90,014
VERIZON COMMUNICATIONS INC	2.8750%	8,000	5,384	4,852
VERIZON COMMUNICATIONS INC	2.5500%	1,807,000	1,803,049	1,640,517
VERIZON COMMUNICATIONS INC	5.8750%	155,000	154,395	150,764
VERIZON COMMUNICATIONS INC	2.1000%	140,000	134,415	134,427
VERIZON COMMUNICATIONS INC	4.1250%	1,318,000	1,300,390	1,317,145
VERIZON COMMUNICATIONS INC	4.7500%	220,000	243,624	197,841
VERIZON COMMUNICATIONS INC	2.9870%	1,095,000	668,131	642,574
VERIZON COMMUNICATIONS INC	4.0160%	150,000	148,324	147,945
VERSANT MEDIA 10/25 COV-LITE T	0.0000%	120,000	118,800	119,776
VERSANT MEDIA GROUP INC 144A	7.2500%	60,000	60,014	61,404
VERTIV HOLDINGS CO	4.8500%	80,000	79,817	77,789
VERTIV HOLDINGS CO	5.8000%	205,000	198,886	197,055
VERUS SECURITIZATIO R2 A1 144A	5.3890%	170,000	169,998	169,998
VERUS SECURITIZATIO R3 A1 144A	1.0200%	35,521	35,521	34,048
VERUS SECURITIZATION 1 A1 144A	0.8150%	38,362	38,376	34,943
VERUS SECURITIZATION 5 A1 144A	1.0130%	151,640	151,640	130,484
VERUS SECURITIZATION 5 B1 144A	3.0370%	165,000	121,258	119,967
VICI PROPERTIES LP	5.6250%	420,000	427,484	418,040
VICI PROPERTIES LP / VICI 144A	4.1250%	205,000	197,581	196,318
VICTORIA'S SECRET & CO 144A	4.6250%	125,000	117,167	119,123
VIPER ENERGY PARTNERS LLC	5.7000%	813,000	842,010	819,350
VIRGINIA ELECTRIC AND POWER CO	6.0000%	270,000	264,285	283,858
VIRGINIA ELECTRIC AND POWER CO	4.9500%	2,400,000	2,392,687	2,339,503
VIRGINIA ELECTRIC AND POWER CO	3.3000%	25,000	27,344	16,773
VISA INC	4.3000%	395,000	343,355	335,132
VISA INC	2.0500%	760,000	694,203	698,536
VISTAJET 3/25 TLB	0.0000%	228,850	227,852	226,134
VISTRA OPERATIONS CO LLC 144A	6.0000%	2,300,000	2,278,915	2,364,324
VISTRA OPERATIONS CO LLC 144A	6.8750%	855,000	855,000	884,880
VMWARE LLC	2.2000%	3,000,000	2,996,681	2,633,150
VMWARE LLC	4.7000%	700,000	820,814	704,291
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	4,000,000	3,999,248	4,016,052
VOLKSWAGEN GROUP OF AMERI 144A	4.4500%	1,115,000	1,115,529	1,111,733
VOLKSWAGEN GROUP OF AMERI 144A	4.7500%	500,000	504,796	499,790
VOLT CVI LLC NP12 A2 144A	9.4381%	320,300	307,881	320,602
VOLTAGRID LLC 144A	7.3750%	1,318,000	1,328,834	1,361,242
VOLVO FINANCIAL EQU 2A A4 144A	4.0600%	200,000	199,958	198,438
VP HOLDING/VAN POOL 1/26 COV-L	0.0000%	5,873	5,873	5,872
VP HOLDING/VAN POOL 1/26 COV-L	0.0000%	119,127	118,233	119,090
WACHOVIA MORTGAGE LOAN T B 3A1	6.0566%	0	0	0
WAKEMED	3.2860%	39,000	38,999	26,414
WALKER & DUNLOP INC 144A	6.6250%	490,000	491,225	479,064
WALMART INC	4.9000%	1,430,000	1,437,735	1,449,984
WAMU MORTGAGE PASS-T AR19 A1A1	4.3088%	3,559	3,315	3,596
WAMU MORTGAGE PASS-TH AR10 1A2	4.4423%	18,570	16,815	16,414
WAMU MORTGAGE PASS-TH AR18 1A1	3.5312%	42,552	42,071	37,274
WAMU MORTGAGE PASS-TH AR18 2A3	3.4106%	6,064	6,012	5,284
WAMU MORTGAGE PASS-TH AR2 2A1A	4.3888%	11,596	13,565	11,662
WAMU MORTGAGE PASS-THR AR17 1A	4.7092%	6,465	8,399	6,271
WAMU MORTGAGE PASS-THR HY1 1A1	4.1229%	21,952	18,017	19,723
WAMU MORTGAGE PASS-THR HY7 4A1	4.6453%	7,640	6,717	7,010
WAMU MORTGAGE PASS-THRO AR9 1A	4.5092%	22,759	29,917	21,470
WAMU MORTGAGE PASS-THROU AR2 A	3.9860%	15,822	13,187	15,467
WAND NEWCO 3 INC 144A	7.6250%	1,805,000	1,832,031	1,845,607
WASH MULTIFAMILY 8/25 TLB	0.0000%	135,000	134,663	135,225
WASHINGTON GAS LIGHT CO	3.6500%	15,000	14,933	10,521
WASHINGTON MUTUAL ASSE HE5 2A1	3.8888%	37,673	36,848	12,956
WASHINGTON MUTUAL MORT OA3 4A1	4.2792%	689,683	775,911	581,002
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000%	273,301	221,398	194,298
WASHINGTON MUTUAL MORTG OA3 2A	4.2592%	164,504	166,830	156,787
WASHINGTON MUTUAL MORTG OC1 A1	4.2488%	102,668	86,698	94,220
WASSERMAN MEDIA 12/25 COV-LITE	0.0000%	99,750	99,251	99,002
WASTE MANAGEMENT INC	2.0000%	11,000	9,980	10,266
WASTE MANAGEMENT INC	4.9500%	675,000	671,795	690,396
WASTE MANAGEMENT INC	4.6500%	395,000	396,345	398,615
WASTE MANAGEMENT INC	4.6250%	165,000	158,408	165,352
WASTE MANAGEMENT INC	4.8750%	285,000	287,416	288,181
WASTE MANAGEMENT INC	5.3500%	180,000	177,565	171,700
WASTE PRO USA INC 144A	7.0000%	1,285,000	1,290,031	1,299,458
WATCO COS LLC / WATCO FIN 144A	7.1250%	2,590,000	2,614,869	2,659,969
WATLOW 3/21 TLB	0.0000%	271,206	270,287	271,037
WAYSTAR/NAVICURE 8/25 TLB	0.0000%	178,533	178,100	177,864
WBI OPERATING LLC 144A	6.5000%	1,075,000	1,071,953	1,066,787
WEC ENERGY GROUP INC	5.6000%	19,000	18,998	19,096
WEEKLEY HOMES LLC / WEEKL 144A	6.7500%	2,460,000	2,461,100	2,356,057
WELLS FARGO & CO	4.6500%	850,000	851,894	712,680
WELLS FARGO & CO	5.1500%	240,000	240,000	244,101

	Coupon	Units	Cost	Market Value
WELLS FARGO & CO	2.3930%	7,228,000	7,002,112	7,054,933
WELLS FARGO & CO	3.5260%	268,000	265,551	265,789
WELLS FARGO & CO	4.8970%	2,303,000	2,256,763	2,291,223
WELLS FARGO & CO	5.3890%	1,896,000	1,904,305	1,924,395
WELLS FARGO & CO	5.5740%	4,256,000	4,321,720	4,353,771
WELLS FARGO & CO	5.5570%	527,000	527,000	540,104
WELLS FARGO & CO	6.3030%	1,500,000	1,500,000	1,562,240
WELLS FARGO & CO	6.4910%	202,000	202,000	218,716
WELLS FARGO & CO	5.4990%	1,474,000	1,474,029	1,500,456
WELLS FARGO & CO	5.7070%	1,725,000	1,725,000	1,747,252
WELLS FARGO & CO	5.2110%	195,000	195,000	194,138
WELLS FARGO & CO	5.2440%	225,000	227,492	229,361
WELLS FARGO & CO	4.7272%	7,300,000	7,300,000	7,326,610
WELLS FARGO & CO	6.8500%	958,000	982,998	993,068
WELLS FARGO & CO REGS	2.0000%	568,000	614,512	654,423
WELLS FARGO BANK NA	5.4500%	775,000	774,992	777,598
WELLS FARGO COMMER 1745 A 144A	3.8737%	2,600,000	2,367,640	2,450,248
WELLS FARGO COMMERCIAL NXS5 C	4.9822%	115,000	105,673	103,499
WELLS FARGO MORTGAGE B AR5 2A1	6.1095%	23,990	29,704	23,684
WELLTOWER OP LLC	3.1000%	542,000	505,778	515,655
WELLTOWER OP LLC	4.5000%	700,000	699,653	700,216
WELLTOWER OP LLC	4.2500%	1,060,000	1,051,636	1,059,145
WELLTOWER OP LLC	3.8500%	245,000	227,810	233,437
WELLTOWER OP LLC	2.8000%	390,000	353,971	357,100
WELLTOWER OP LLC	2.0500%	350,000	325,869	329,202
WESCO DISTRIBUTION INC 144A	6.6250%	1,550,000	1,550,000	1,586,472
WESTERN MIDSTREAM OPERATING LP	5.5000%	900,000	849,846	777,669
WESTERN MIDSTREAM OPERATING LP	6.1500%	740,000	767,327	772,323
WESTERN MIDSTREAM OPERATING LP	4.8000%	420,000	419,945	415,468
WESTERN MIDSTREAM OPERATING LP	5.2500%	960,000	827,967	809,682
WESTERN MIDSTREAM OPERATING LP	5.3000%	729,000	670,134	616,180
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	1,455,000	1,452,985	1,485,450
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	325,000	321,564	323,141
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	45,000	44,979	45,472
WESTINGHOUSE AIR BRAKE TECHNOL	4.7000%	100,000	99,644	100,293
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	305,000	305,000	313,710
WESTLAKE CORP	6.3750%	870,000	868,305	857,229
WESTLAKE CORP	5.5500%	350,000	349,045	348,856
WEYERHAEUSER CO	4.0000%	3,700,000	3,746,131	3,625,648
WEYERHAEUSER CO	7.3750%	1,247,000	1,391,811	1,390,048
WHEELS FLEET LEASE 3A A1 144A	4.8000%	196,815	196,811	198,081
WHITE CAP 2/26 INCREMENTAL TLB	0.0000%	140,000	139,300	132,884
WHITE CAP 6/24 TLB	0.0000%	98,750	98,503	94,763
WHITEWATER MATTERHORN 5/25 TL	0.0000%	124,688	124,064	123,908
WILLIAM CARTER CO/THE 144A	7.3750%	1,510,000	1,510,000	1,540,133
WILLIAMS COS INC/THE	3.7500%	169,000	171,443	167,721
WILLIAMS COS INC/THE	4.9000%	105,000	104,862	106,233
WILLIAMS COS INC/THE	5.3000%	300,000	299,828	306,309
WILLIAMS SCOTSMAN INC 144A	7.3750%	1,140,000	1,140,000	1,168,931
WILLIS NORTH AMERICA INC	4.6500%	2,473,000	2,464,004	2,477,079
WINDSOR HOLDINGS III LLC 144A	8.5000%	885,000	884,523	916,746
WINDSTREAM SERVICES LLC / 144A	8.2500%	760,000	769,057	794,319
WISCONSIN ELECTRIC POWER CO	4.7500%	30,000	29,956	30,125
WISCONSIN POWER AND LIGHT CO	3.0000%	170,000	169,822	162,799
WISCONSIN PUBLIC SERVICE CORP	3.3000%	85,000	91,449	58,140
WMG ACQUISITION CORP 144A	3.7500%	476,000	447,446	452,005
WOLVERINE WORLD WIDE INC 144A	4.0000%	250,000	232,824	231,405
WORLD OMNI AUTO RECEIVABL A A3	3.8600%	180,000	179,988	178,474
WORLDWIDE PLAZA TRU WWP A 144A	3.5263%	400,000	301,318	318,000
WP CAREY INC	4.2500%	1,380,000	1,377,007	1,379,362
WPP 2025 LLC/DELAWARE	6.5000%	760,000	754,284	748,797
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	211,218	210,162	210,031
WULF COMPUTE LLC 144A	7.7500%	202,000	204,815	213,449
WW GRAINGER INC	4.4500%	495,000	494,553	486,752
WYETH LLC	5.9500%	73,000	79,379	77,382
XCEL ENERGY INC	3.3500%	2,100,000	2,069,177	2,087,411
XCEL ENERGY INC	4.7500%	500,000	499,098	502,566
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	1,695,000	1,695,000	1,744,436
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	675,000	674,819	713,083
XPLR INFRASTRUCTURE OPERA 144A	7.7500%	505,000	517,273	521,540
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	85,000	85,000	89,480
XYLEM INC/NY	1.9500%	800,000	765,159	767,921
YALE UNIVERSITY	2.4020%	16,000	16,000	9,405
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	30,000	30,000	17,362
YUM! BRANDS INC	3.6250%	67,000	58,816	61,893
YUM! BRANDS INC	4.6250%	46,000	41,451	43,927
ZAYO 9/25 (USD) TL	0.0000%	733,083	714,811	718,670
ZAYO GROUP HOLDINGS INC 144A	9.2500%	129,418	124,083	128,660
ZF NORTH AMERICA CAPITAL 144A	7.1250%	655,000	652,334	645,805
ZF NORTH AMERICA CAPITAL 144A	6.8750%	760,000	760,000	722,078
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,938	102,074
ZIMMER BIOMET HOLDINGS INC	2.6000%	95,000	82,684	84,824
ZIMMER BIOMET HOLDINGS INC	5.2000%	360,000	357,735	359,970
ZIMMER BIOMET HOLDINGS INC	5.3500%	245,000	244,952	250,625
ZIONS BANCORP NA	4.4830%	900,000	900,000	893,280

	Coupon	Units	Cost	Market Value
ZIPRECRUITER INC 144A	5.0000%	1,990,000	1,922,258	1,146,227
ZOETIS INC	4.1500%	350,000	349,772	348,913
ZOETIS INC	4.7000%	534,000	570,109	476,180
ZUFFA/TKO GROUP 9/25 TL	0.0000%	312,855	312,339	312,455
Total of Domestic Corporate & Other Bonds			1,782,253,311	1,754,712,791

Positive Social Purpose Investments

3.97%

143 WASHINGTON	6.2800%	1,009,600	1,009,600	1,009,979
CCRC-2802 PICO (AHF)	5.8200%	626,691	626,691	598,343
CCRC-BOYLE HOTEL (AHF)	5.8100%	867,317	867,317	828,866
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400%	531,285	534,608	558,931
CCRC-NORMANDIE TERRACE (AHF)	5.6900%	2,559,468	2,559,468	2,502,967
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900%	247,938	247,938	248,050
CCRC-VERMONT (AHF)	5.6800%	1,395,302	1,395,302	1,389,360
CDT AZALEA PARK	5.9400%	4,365,000	4,365,111	4,274,324
CDT-BRADENTON VILLAGE (AHF)	7.5500%	1,437,433	1,437,433	1,442,006
CDT-COLUMBUS PARK LOFTS (AHF)	5.0400%	4,856,649	4,856,649	4,660,388
CDT-FAIR HAVEN APTS (AHF)	4.9500%	5,243,445	5,243,445	5,038,690
CDT-GARDEN COURT APTS (AHF)	4.7700%	2,421,553	2,421,553	2,305,724
CDT-KATHLEEN CORNERS (AHF)	6.1100%	734,206	734,206	736,149
CDT-MADISON HEIGHTS II (AHF)	4.9500%	1,197,732	1,197,732	1,154,820
CDT-MINTBROOK SR APTS (AHA)	4.7800%	4,889,567	4,889,567	4,589,499
CDT-PARKSIDE TERRACE (AHF)	5.0400%	1,473,506	1,473,506	1,415,929
CDT-SANTA FE COMMUNITY (AHF)	4.7200%	2,332,854	2,332,854	2,243,099
CDT-SOCORRO PALMS APTS (AHF)	4.9500%	3,704,198	3,704,198	3,586,106
CDT-STERLING PLACE (AHA)	4.8000%	2,176,805	2,176,805	2,115,606
CDT-TRENT CENTER EAST (AHA)	4.7700%	6,100,390	6,100,390	5,776,020
CDT-VALLEY PARK (AHF)	6.1000%	2,187,961	2,187,961	2,187,999
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500%	591,505	591,505	572,146
CDT-WISDOM VLG CROSSING (AHF)	4.9500%	2,741,003	2,741,003	2,664,847
CIC NON-RECOURSE COLLATERAL TR	5.0270%	978	978	978
CIN-A PLACE FOR US (AHA)	5.0500%	836,999	836,999	809,134
CIN-BISHOP GARDENS (AHF)	4.9500%	2,170,269	2,170,269	2,107,728
CIN-BRISTOL PLACE RESID (AHF)	5.4900%	4,654,996	4,654,996	4,184,714
CIN-CLARK ESTES APTS (AHF)	5.2800%	2,159,809	2,159,809	2,074,141
CIN-GREENHILL POINT (AHF)	4.5600%	830,657	830,657	700,378
CIN-LANDINGS AT BELLE (AHF)	4.8900%	924,105	924,105	836,693
CIN-MAIN STREET APTS (AHF)	5.5700%	3,589,745	3,589,745	3,501,539
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400%	1,092,549	1,092,549	1,064,799
CIN-PABLO DAVIS ELDER CTR	5.4600%	1,749,653	1,750,564	1,718,567
CIN-PARADISE POINT SRS(AHA)	4.9700%	1,873,458	1,873,458	1,811,075
CIN-THIRTEEN31 PLACE APTS	4.1100%	4,364,581	4,367,805	3,458,948
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500%	948,776	948,776	901,298
CIN-WEST ARBOR APTS (AHF)	4.9500%	1,866,938	1,866,938	1,809,720
CPC - 850 LONGWOOD AVE (AHF)	4.5400%	2,389,784	2,389,784	2,307,162
CPC - 9-11 RIVERDALE	5.5300%	6,050,000	6,050,000	5,751,071
CPC - HANDS ACROSS LONG IS (AH)	4.5400%	2,284,243	2,284,243	2,188,522
CPC - SILVER GARDENS	6.4700%	1,400,000	1,400,000	1,506,073
CPC 1762 MAIN STREET	6.1000%	970,000	970,000	955,185
CPC 56 CHAMBERS	6.2500%	545,379	545,379	571,389
CPC 97 CENTRAL AVENUE	5.4500%	5,300,000	5,300,000	4,993,181
CPC THE TAFT	5.9900%	4,500,000	4,500,000	4,432,031
CPC-233 LANDING ROAD (CF)	4.7200%	16,190,666	16,190,666	14,956,226
CPC-260 WEST MAIN STREET (AHF)	4.4500%	6,372,032	6,372,032	6,157,742
CPC-35 BROADWAY	6.6700%	3,740,993	3,740,993	4,053,846
CPCBAIRD ROAD SENIOR APARTMEN	6.3200%	2,310,511	2,312,754	2,472,660
CPC-ERIE POINT	5.0000%	2,305,700	2,311,463	2,208,121
CPC-HUNTINGTON PLACE APARTMENT	6.1000%	400,000	400,000	417,789
CPC-LAKEVIEW MACEDON (AHF)	4.4500%	5,179,897	5,179,897	4,776,323
CPC-LOFTS ON MAIN (AHF)	4.5400%	6,070,281	6,070,281	5,716,930
CPC-MONROE COMMONS (AHA)	7.5200%	183,260	183,260	183,875
CPC-THE TRAILS AT MALONE (AHF)	4.5200%	2,747,734	2,747,734	2,607,145
CPC-WATERS EDGE (AHA)	5.9200%	455,419	455,419	456,927
CPC-WYNWOOD OAKS (AHA)	6.0000%	758,333	758,333	765,142
CREEKVIEW APARTMENTS PHASE II	5.8500%	3,595,400	3,595,400	3,606,216
CRF AFFORDABLE HOUSING NO 1	7.3750%	24,588	24,588	24,591
CRF-BLANTON GREEN II (AHF)	6.5500%	137,714	146,910	138,089
CRF-CANYON VIEW APTS. (AHA)	5.0925%	82,726	78,659	82,231
CRF-ESCALANTE III (AHA)	3.8580%	512,091	496,323	507,761
CRF-KAMUELA SENIOR (AHA)	6.1500%	371,191	371,191	378,236
CRF-LEGION MANOR (AHA)	6.5500%	138,422	149,203	138,812
CRF-PALMER GREEN (AHF)	6.5500%	114,244	126,209	114,661
CRF-RIVER'S EDGE (AHF)	4.2700%	747,335	747,335	704,498
CRF-RIVERVIEW GREEN (AHF)	6.5500%	254,614	267,775	255,591
CRF-SHERYL L PARMLEE (AHA)	5.7500%	215,321	215,321	215,473
GSC-ARBORPOINT APARTMENT (AHF)	5.0000%	1,198,783	1,198,922	1,199,955
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200%	976,923	976,936	968,304
GSC-HENDERSON VILLAGE (AHF)	4.8200%	1,570,253	1,570,385	1,525,621
GSC-RIVERVIEW APTS (AHF)	4.7700%	1,455,484	1,455,484	1,410,850
GSC-ST JOHN PLAZA APARTMENTS	5.0400%	4,273,763	4,273,763	4,054,478
GSC-STFRANCIS & KING HILL(AH)	4.7700%	2,724,914	2,724,914	2,537,152
GSC-SUTTERVIEW APTS (AHA)	4.6700%	3,481,501	3,481,501	3,384,609
LIIF-FAC CENTER (CF)	6.2000%	2,099,465	2,099,465	2,103,672

	Coupon	Units	Cost	Market Value
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300%	1,044,360	1,044,360	1,047,279
LIIF-PROJECT HOSPITALITY (AHS)	6.2700%	431,137	431,137	431,084
MOUNT MORIAH SENIORS	5.9900%	4,770,000	4,770,000	4,541,809
NAVAREZ PALMS II	5.9900%	5,580,000	5,580,000	5,313,059
NHHFA - ROOSEVELT WEST	5.1000%	1,900,000	1,900,000	1,787,091
NHHFA-PARKHURST PLACE (AHF)	4.3200%	3,987,650	3,987,650	3,609,657
NHHFA-WOODLAND VILLAGE-1 (AHF)	6.0700%	2,740,703	2,740,704	2,513,851
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,865	992,528
SUNLIGHT LANE APARTMENTS	5.8700%	8,800,000	8,800,000	8,649,449
Total of Positive Social Purpose Investments			205,178,732	196,593,506

Total of Domestic Fixed Income Securities

3,636,133,992 3,558,705,543

25.13%

International Fixed Income Securities

International Securities

ALBANIA

ALBANIA GOVERNMENT INTERN 144A 4.7500% 2,305,000 2,348,643 2,599,181

ANGOLA

ANGOLAN GOVERNMENT INTERN 144A 8.0000% 1,700,000 1,704,594 1,678,414

ANGOLAN GOVERNMENT INTERN 144A 8.7500% 600,000 601,061 582,941

ANGOLAN GOVERNMENT INTERN 144A 9.8750% 225,000 225,000 222,355

ANGOLAN GOVERNMENT INTERN REGS 8.0000% 1,095,000 1,093,049 1,080,643

ANGOLAN GOVERNMENT INTERN REGS 8.2500% 325,000 312,603 327,801

ANGOLAN GOVERNMENT INTERN REGS 8.7500% 1,450,000 1,391,975 1,408,090

ARGENTINA

ARGENTINE REPUBLIC GOVERNMENT 1.0000% 149,763 83,398 131,043

ARGENTINE REPUBLIC GOVERNMENT 0.7500% 1,205,108 813,754 1,007,470

TRANSPORTADORA DE GAS DEL REGS 8.5000% 940,000 991,830 989,896

VISTA ENERGY ARGENTINA SA REGS 7.6250% 640,000 642,092 647,680

VISTA ENERGY ARGENTINA SA REGS 8.5000% 570,000 570,986 595,907

YPF SA 144A 8.2500% 600,000 592,184 611,184

AUSTRALIA

AUSTRALIA GOVERNMENT BOND 1.2500% 4,297,000 2,490,948 2,397,645

AUSTRALIA GOVERNMENT BOND REGS 2.7500% 1,320,000 1,725,934 757,428

AUSTRALIA GOVERNMENT BOND REGS 1.7500% 10,265,000 3,823,919 3,513,913

AUSTRALIA GOVERNMENT BOND REGS 4.7500% 10,606,000 6,761,088 6,614,643

BHP BILLITON FINANCE USA LTD 5.0000% 265,000 264,879 269,903

BHP BILLITON FINANCE USA LTD 5.2500% 67,000 65,654 68,957

CCP_IRS_P AUD-BBR-BBSW 6M CME 4.0000% 14,700,000 0 -876,160

CCP_IRS_P AUD-BBR-BBSW 6M CME 4.2500% 49,000,000 345,096 -846,123

CCP_IRS_R AUD-BBSW 3M CME 0.0100% 2,912,000 386 6,859

CCP_IRS_R AUD-BBSW 6M CME 0.0100% 2,840,000 1,030 25,823

CCP_IRS_P AUD-BBR-BBSW 6M CME 4.5806% 0 0 0

CCP_IRS_P AUD-BBR-BBSW 6M CME 4.0811% -14,700,000 -167,674 0

CCP_IRS_P AUD-BBR-BBSW 6M CME 4.7214% -49,000,000 0 0

CCP_IRS_R AUD-BBSW 3M CME 4.6563% -2,912,000 0 0

CCP_IRS_R AUD-BBSW 6M CME 4.8438% -2,840,000 0 0

COMMONWEALTH BANK OF AUST REGS 1.6250% 2,050,000 2,283,984 2,205,644

FORTESCUE TREASURY PTY LT 144A 4.5000% 145,000 140,471 143,582

FORTESCUE TREASURY PTY LT 144A 5.8750% 153,000 150,851 154,836

FORTESCUE TREASURY PTY LT 144A 4.3750% 6,000 5,321 5,669

NBN CO LTD 144A 4.0000% 3,100,000 3,097,016 3,088,933

NEW SOUTH WALES TREASURY CORP 5.2500% 1,191,000 800,914 769,701

NICKEL INDUSTRIES LTD 144A 9.0000% 475,000 475,000 474,557

QUEENSLAND TREASURY CORP 144A 5.2500% 1,751,000 1,120,793 1,160,164

QUEENSLAND TREASURY CORP REGS 3.2500% 810,000 937,716 917,080

RIO TINTO FINANCE USA LTD 2.7500% 190,000 140,578 114,435

RIO TINTO FINANCE USA LTD 7.1250% 75,000 78,958 79,599

SANTOS FINANCE LTD 144A 5.7500% 220,000 219,281 220,510

SANTOS FINANCE LTD 144A 3.6490% 1,700,000 1,703,054 1,590,751

SANTOS FINANCE LTD REGS 4.1250% 700,000 692,964 694,088

TREASURY CORP OF VICTORIA 5.0000% 2,205,000 1,358,257 1,350,123

TREASURY CORP OF VICTORIA 5.2500% 1,219,000 819,838 787,722

WESTPAC BANKING CORP 2.9630% 275,000 188,642 203,753

WOODSIDE FINANCE LTD 6.0000% 320,000 316,993 333,473

WOODSIDE FINANCE LTD 5.1000% 2,500,000 2,494,454 2,460,662

AUSTRIA

OESTERREICHISCHE KONTROLLBANK 3.7500% 780,000 777,765 772,226

REPUBLIC OF AUSTRIA GOVER 144A 0.7500% 508,000 508,230 301,597

REPUBLIC OF AUSTRIA GOVER 144A 3.4500% 751,400 793,757 886,041

REPUBLIC OF AUSTRIA GOVER 144A 2.1000% 374,000 258,385 256,263

REPUBLIC OF AUSTRIA GOVER 144A 2.9500% 1,293,000 1,343,014 1,456,476

SUZANO AUSTRIA GMBH 3.7500% 457,000 434,220 424,930

BELARUS

REPUBLIC OF BELARUS INTER REGS 7.6250% 0 0 0

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A 3.1000% 2,013,000 2,074,094 2,244,795

KINGDOM OF BELGIUM GOVERN 144A 2.6000% 904,000 1,012,722 1,023,736

KINGDOM OF BELGIUM GOVERN 144A 3.4500% 505,000 573,541 536,485

KINGDOM OF BELGIUM GOVERN 144A 4.3500% 1,026,000 1,209,427 1,178,611

BENIN

	Coupon	Units	Cost	Market Value
BENIN GOVERNMENT INTERNAT 144A	7.9600%	2,290,000	2,393,540	2,246,616
BERMUDA				
AIRCASTLE LTD / AIRCASTLE 144A	5.7500%	600,000	600,063	614,351
AIRCASTLE LTD 144A	6.5000%	2,500,000	2,513,342	2,591,894
AIRCASTLE LTD 144A	2.8500%	100,000	95,603	96,875
ARCH CAPITAL GROUP LTD	3.6350%	445,000	445,902	318,327
BERMUDA GOVERNMENT INTERN 144A	5.0000%	275,000	281,724	273,625
CARNIVAL CORP LTD 144A	4.0000%	4,160,000	4,044,974	4,062,148
CARNIVAL CORP LTD 144A	5.7500%	1,200,000	1,199,923	1,209,518
ESSENT GROUP LTD	6.2500%	600,000	598,487	620,655
NCL CORP LTD 144A	6.2500%	110,000	110,000	106,737
NCL CORP LTD 144A	6.7500%	205,000	205,776	203,445
NCL CORP LTD 144A	5.8750%	110,000	109,990	106,872
RENAISSANCERE HOLDINGS LTD	5.7500%	380,000	378,048	390,106
TRANSOCEAN INTERNATIONAL 144A	7.8750%	70,000	70,000	74,795
TRANSOCEAN INTERNATIONAL 144A	8.7500%	290,500	294,346	302,176
VIKING CRUISES LTD 144A	5.8750%	69,000	69,002	68,125
VIKING CRUISES LTD 144A	9.1250%	67,000	68,048	70,681
VOC ESCROW LTD 144A	5.0000%	500,000	477,562	497,941
WEATHERFORD INTERNATIONAL 144A	6.7500%	1,835,000	1,839,547	1,874,946
BOSNIA-HERZEGOVINA				
REPUBLIC OF SRPSKA TREASU 144A	4.7500%	580,000	698,702	664,834
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	5.5000%	1,200,000	1,200,000	1,159,200
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	15,800,000	1,824,580	1,867,144
BRAZIL NOTAS DO TESOURO NACION	10.0000%	99,282,000	15,957,897	16,549,099
BRAZIL NOTAS DO TESOURO NACION	6.0000%	4,995,175	4,943,534	3,875,836
BRAZILIAN GOVERNMENT INTERNATI	6.2500%	3,220,000	3,184,738	3,153,990
BRAZILIAN GOVERNMENT INTERNATI	7.2500%	998,000	968,445	977,341
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	6,700,000	0	-19,699
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	83,600,000	11	-506,607
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	62,700,000	0	-192,529
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	74,300,000	0	-180,293
CCP_ZCS_P BRL-CDI 1D CME	13.3585%	35,900,000	0	-88,542
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-6,700,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-83,600,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-172,900,000	0	0
SAMARCO MINERACAO SA 144A	9.5000%	24,511	24,048	24,117
SAMARCO MINERACAO SA REGS	9.5000%	318,077	316,201	312,958
BULGARIA				
BULGARIA GOVERNMENT INTER REGS	5.0000%	722,000	695,325	696,588
BULGARIA GOVERNMENT INTER REGS	3.5000%	1,742,000	2,070,145	1,968,995
CANADA				
1011778 BC ULC / NEW RED 144A	4.3750%	375,000	372,778	369,747
1261229 BC LTD 144A	10.0000%	2,231,000	2,212,087	2,284,196
AIR CANADA 2015-1 CLASS A 144A	3.6000%	301,127	290,235	296,955
BANK OF MONTREAL	6.8750%	350,000	350,019	353,207
BANK OF MONTREAL	7.7000%	655,000	697,500	672,656
BANK OF NOVA SCOTIA/THE	8.6250%	1,250,000	1,319,921	1,299,225
BANK OF NOVA SCOTIA/THE	4.8130%	1,400,000	1,400,000	1,380,121
BAUSCH + LOMB 12/25 COV-LITE T	0.0000%	285,225	282,901	285,582
BAUSCH HEALTH COS INC 144A	11.0000%	139,000	167,987	141,785
BAUSCH HEALTH COS INC 144A	6.2500%	53,000	45,194	39,750
BAUSCH HEALTH COS INC 144A	14.0000%	67,000	62,284	64,019
BOMBARDIER INC 144A	7.0000%	1,550,000	1,550,575	1,608,655
BOMBARDIER INC 144A	6.7500%	585,000	585,000	604,134
BOMBARDIER INC 144A	8.7500%	1,455,000	1,468,256	1,547,454
BURGER KING/RESTAURANT 6/24 TL	0.0000%	262,208	261,578	261,455
CANADA HOUSING TRUST NO 1	4.1500%	1,060,000	782,721	792,788
CANADIAN IMPERIAL BANK OF COMM	4.5080%	1,555,000	1,555,000	1,555,607
CANADIAN NATURAL RESOURCES LTD	5.0000%	221,000	221,368	224,390
CANADIAN NATURAL RESOURCES LTD	6.2500%	2,266,000	2,367,598	2,383,342
CANADIAN NATURAL RESOURCES LTD	4.9500%	515,000	545,226	449,090
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8601%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.2937%	4,700,000	825	-88,692
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-4,600,000	-26,631	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	-100,000	-48	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7404%	0	0	0
CCP_OIS_P CAD-CORRA-OIS COMPO	3.0000%	3,722,000	2,956	-3,959
CCP_OIS_P CAD-CORRA-OIS COMPO	3.3438%	826,000	3,055	875
CCP_OIS_R CAD-CORRA-OIS COMPO	0.0100%	2,687,000	16,120	11,850
CCP_OIS_P CAD-CORRA-OIS COMPO	0.0100%	-4,548,000	-6,757	0
CCP_OIS_R CAD-CORRA-OIS COMPO	2.8125%	-2,687,000	0	0
CDP FINANCIAL INC	2.7500%	3,441,000	3,940,519	3,865,207
CENOVUS ENERGY INC	4.6500%	400,000	399,226	397,233
CGI INC	4.9500%	1,815,000	1,806,642	1,824,403
CI FINANCIAL CORP 144A	7.5000%	1,200,000	1,191,732	1,259,176
CPPIB CAPITAL INC	3.2500%	2,098,000	2,481,476	2,357,868
CPPIB CAPITAL INC REGS	2.8750%	1,060,000	1,175,395	1,203,472
DYE & DURHAM LTD 144A	8.6250%	967,000	1,001,012	809,379
ELEMENT FLEET MANAGEMENT 144A	5.6430%	245,000	245,000	247,021
ENBRIDGE INC	3.2000%	988,000	711,377	707,057
ENBRIDGE INC	5.9000%	3,915,000	3,914,813	3,947,831

	Coupon	Units	Cost	Market Value
ENBRIDGE INC	5.7500%	115,000	116,263	114,773
ENBRIDGE INC	6.2000%	60,000	59,928	63,537
ENBRIDGE INC	5.2500%	1,605,000	1,604,670	1,618,407
ENBRIDGE INC	4.5000%	350,000	349,667	346,006
ENBRIDGE INC	3.4000%	745,000	517,451	499,728
ENBRIDGE INC	4.9000%	400,000	400,061	404,187
ENBRIDGE INC	5.3000%	140,000	139,981	142,881
ENBRIDGE INC	5.6250%	910,000	908,846	938,655
ENBRIDGE INC	5.9500%	420,000	407,213	417,076
ENBRIDGE INC	8.2500%	1,083,000	1,150,922	1,143,112
FAIRFAX FINANCIAL HLDG LTD	2.7500%	1,200,000	1,471,695	1,355,369
FEDERATION DES CAISSES DE 144A	5.7000%	425,000	424,953	435,520
FORD AUTO SECURITIZATION TR II	5.0530%	667,781	486,055	483,068
GARDA WORLD SECURITY CORP 144A	8.2500%	205,000	205,526	202,854
GARDA WORLD SECURITY CORP 144A	8.3750%	175,000	176,336	175,119
GILDAN ACTIVEWEAR INC 144A	5.4000%	879,000	879,580	856,921
GOEASY LTD 144A	7.3750%	485,000	401,851	401,709
GOEASY LTD 144A	7.6250%	1,310,000	1,316,175	1,149,622
GOEASY LTD 144A	6.8750%	1,005,000	1,005,000	823,166
GOEASY LTD 144A	9.2500%	325,000	312,813	302,286
GOVERNMENT OF CANADA	1.2500%	116,000	82,936	82,131
GOVERNMENT OF CANADA	2.7500%	10,025,000	7,153,270	7,113,336
GOVERNMENT OF CANADA	1.7500%	4,704,000	2,240,719	2,160,210
GOVERNMENT OF CANADA	3.2500%	4,576,000	3,281,091	3,242,706
MUSKRAT FALLS/LABRADOR	3.6300%	1,495,000	1,413,662	1,089,541
OMERS FINANCE TRUST 144A	5.5000%	1,807,000	1,802,775	1,920,960
OMERS FINANCE TRUST 144A	4.3750%	320,000	319,320	323,396
OMERS FINANCE TRUST 144A	3.1250%	1,189,000	1,286,105	1,372,925
ONTARIO TEACHERS FINANC	0.1000%	2,738,000	2,810,573	2,975,663
OPEN TEXT CORP 144A	3.8750%	108,000	103,373	103,436
OPEN TEXT CORP 144A	6.9000%	2,615,000	2,690,273	2,683,981
PRECISION DRILLING CORP 144A	6.8750%	1,875,000	1,865,625	1,888,802
PROV OF ALBERTA	3.1000%	967,000	747,654	534,476
PROV OF ALBERTA	3.7500%	2,354,391	1,724,391	1,652,830
PROV OF ONTARIO	4.0000%	2,577,000	1,816,915	1,896,107
PROV OF ONTARIO	4.4500%	775,000	565,715	537,019
PROV OF ONTARIO	3.4500%	1,634,000	1,363,021	999,286
PROV OF QUEBEC	4.4500%	3,800,000	2,765,569	2,848,054
PROV OF QUEBEC	2.7500%	1,399,000	1,069,526	1,002,326
PROV OF QUEBEC	3.5000%	1,415,000	1,220,467	857,672
PROVINCE OF ALBERTA CANADA	4.3000%	3,480,000	3,457,329	3,406,930
PROVINCE OF BRITISH COLUMBIA C	5.2500%	4,230,000	2,864,462	2,826,350
PROVINCE OF BRITISH COLUMBIA C	3.9000%	3,335,000	3,325,366	3,315,727
PROVINCE OF MANITOBA CANADA	4.8500%	1,036,000	697,690	667,189
PROVINCE OF MANITOBA CANADA	4.3000%	1,160,000	1,157,400	1,148,757
PROVINCE OF ONTARIO CANAD REGS	0.2500%	2,789,000	3,840,801	3,575,404
PROVINCE OF ONTARIO CANADA	4.4500%	580,000	579,145	574,279
PROVINCE OF ONTARIO CANADA	5.0500%	545,000	544,572	566,277
PROVINCE OF ONTARIO CANADA	2.5000%	539,000	538,816	538,468
PROVINCE OF ONTARIO CANADA	3.9000%	1,505,000	1,505,000	1,496,045
PROVINCE OF QUEBEC CANADA	5.2500%	7,865,000	5,070,712	5,274,910
PROVINCE OF QUEBEC CANADA	2.7500%	539,000	538,449	532,729
PROVINCE OF QUEBEC CANADA	4.5000%	250,000	249,250	250,913
PROVINCE OF QUEBEC CANADA	3.8750%	845,000	843,936	837,632
PROVINCE OF QUEBEC CANADA	4.2500%	275,000	274,517	269,799
PROVINCE OF QUEBEC CANADA	5.2500%	3,810,000	2,510,429	2,550,417
PSP CAPITAL INC	3.2500%	2,044,000	2,184,109	2,328,280
ROCKPOINT GAS STORAGE 10/25 TL	0.0000%	148,252	148,769	148,400
ROYAL BANK OF CANADA	5.2000%	200,000	199,957	203,963
SECURITIZED TERM AUTO A D 144A	6.7460%	8,194	8,194	8,350
TORONTO-DOMINION BANK/THE	8.1250%	597,000	623,201	615,905
TORONTO-DOMINION BANK/THE	4.6930%	100,000	100,202	100,525
TORONTO-DOMINION BANK/THE 144A	4.7010%	3,100,000	3,100,020	3,104,096
TRANSALTA CORP	5.8750%	1,485,000	1,475,867	1,475,005
TRANSCANADA PIPELINES LTD	7.0000%	680,000	679,904	690,310
TRANSCANADA TRUST	5.3000%	805,000	806,018	797,946
VALEANT/BAUSCH HEALTH 3/25	0.0000%	1,084,550	1,057,436	1,045,083
WASTE CONNECTIONS INC	3.2000%	205,000	204,897	189,407
WASTE CONNECTIONS INC	3.0500%	210,000	225,900	139,690
CAYMAN ISLANDS				
AGL CLO 7 LTD 7A BR2 144A	5.2731%	250,000	250,613	249,900
ALIBABA GROUP HOLDING LTD	2.1250%	988,000	987,184	892,499
ALIBABA GROUP HOLDING LTD	5.6250%	1,650,000	1,672,658	1,638,738
ARES LX CLO LTD 60A AR2 144A	4.6352%	575,000	575,000	573,563
AVOLON HOLDINGS FUNDING L 144A	4.9500%	3,000,000	2,958,941	2,921,931
AVOLON HOLDINGS FUNDING L 144A	6.3750%	900,000	907,884	926,375
AVOLON HOLDINGS FUNDING L 144A	2.5280%	3,109,000	3,107,475	3,003,640
AZORRA FINANCE LTD 144A	6.2500%	130,000	130,000	120,652
AZORRA FINANCE LTD 144A	7.2500%	120,000	120,204	121,163
BAIN CAPITAL CREDI 2A AR3 144A	4.6552%	565,000	564,997	564,661
BATTALION CLO XV L 15A DR 144A	6.9304%	170,000	169,994	163,353
BEECHWOOD PARK CL 1A B2RR 144A	5.1304%	575,000	575,000	574,368
BENEFIT STREET PA 21A BR2 144A	5.2731%	515,000	515,000	513,249
BENEFIT STREET PAR 44A A1 144A	4.8931%	550,000	552,036	548,185
BSPRT 2022-FL8 ISSU FL8 A 144A	5.1722%	9,760	9,761	9,759

	Coupon	Units	Cost	Market Value
CARLYLE US CLO 201 2A ER2 144A	11.2352%	250,000	253,725	229,750
CIFC FUNDING 2020- 1A A1R 144A	5.0847%	300,000	300,409	299,820
CK HUTCHISON INTERNATIONA 144A	4.7500%	405,000	404,641	408,441
CK HUTCHISON INTERNATIONA 144A	4.8750%	800,000	797,170	803,016
DIAMOND FOREIGN ASSET CO 144A	8.5000%	270,000	273,599	285,239
ELMWOOD CLO 26 LTD 1A E 144A	10.1176%	300,000	300,000	300,000
ELMWOOD CLO 48 LTD 2A E 144A	9.6687%	250,000	250,000	250,000
FALCON 2019-1 AEROSPA 1 A 144A	3.5970%	38,818	38,817	38,663
HORIZON AIRCRAFT FINA 1 A 144A	4.4580%	75,366	70,097	74,899
HORIZON AIRCRAFT FINA 1 B 144A	5.2700%	225,200	141,729	220,132
KAISA GROUP HOLDINGS LTD REGS	9.7500%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	8.5000%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	11.9500%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	11.2500%	0	0	0
KKR CLO 11 LTD 11 AR 144A	5.1138%	24,693	24,700	24,693
KWG GROUP HOLDINGS LTD REGS	5.8750%	0	0	0
LIMA METRO LINE 2 FINANCE 144A	4.3500%	337,621	337,655	320,068
MADISON PARK FUN 46A B1RR 144A	5.1731%	575,000	575,003	572,643
MEITUAN REGS	3.0500%	500,000	469,246	460,488
MEITUAN REGS	4.6250%	200,000	200,697	198,845
MF1 2021-FL7 LTD FL7 D 144A	6.3255%	215,000	200,149	214,377
NEUBERGER BERMAN 25A AR2 144A	5.0752%	470,000	470,000	469,530
NEUBERGER BERMAN 38A AR2 144A	4.6352%	550,000	550,000	549,670
NORD ANGLIA/FUGUE FINANCE 1/26	0.0000%	293,300	290,621	289,177
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
OHA CREDIT FUNDING 16RA B 144A	5.2252%	575,000	575,988	573,045
OHA CREDIT FUNDING 23A A1 144A	4.9003%	275,000	275,750	274,038
RAD CLO 12 LTD 12A DR 144A	10.3134%	250,000	250,000	228,925
TCI-SYMPHONY CLO 2 1A AR2 144A	4.9503%	68,314	68,310	68,375
TENCENT HOLDINGS LTD REGS	3.2400%	1,570,000	1,107,492	1,101,616
TENCENT HOLDINGS LTD REGS	3.6800%	200,000	161,506	170,973
TENCENT HOLDINGS LTD REGS	3.8400%	600,000	453,899	463,962
VALE OVERSEAS LTD	6.4000%	3,142,000	3,125,822	3,181,903
VENTURE XV CLO LT 15A AR3 144A	5.1147%	115,887	115,887	115,956
VOYA CLO 2013-2 LT 2A A1R 144A	4.8996%	3,963	3,962	3,963
CHILE				
ALFA DESARROLLO SPA 144A	4.5500%	843,544	843,605	641,286
BONOS DE LA TESORERIA DE 144A	5.3000%	1,015,000,000	1,249,477	1,082,387
BONOS DE LA TESORERIA DE 144A	4.7000%	2,320,000,000	2,447,264	2,433,277
BONOS DE LA TESORERIA DE 144A	2.3000%	450,000,000	442,801	457,369
BONOS DE LA TESORERIA DE LA RE	1.9000%	1,724,496,165	1,823,176	1,829,761
CCP_IRS_R CLP-ICP 1D CME	0.0100%	1,482,967,000	0	13,788
CCP_IRS_R CLP-ICP 1D CME	4.9210%	-1,482,967,000	0	0
CCP_IRS_R CLP-ICP 1D CME	5.7485%	0	0	0
CCP_IRS_R CLP-ICP 6M CME	5.6360%	0	0	0
CCP_OIS_R CLP-ICP 1D CME	0.0100%	1,482,963,000	0	-4,013
CCP_OIS_R CLP-ICP 1D CME	5.1700%	-1,482,963,000	0	0
CELULOSA ARAUCO Y CONSTIT 144A	6.1800%	525,000	525,000	520,605
CHILE GOVERNMENT INTERNATIONAL	3.1000%	1,145,000	784,267	811,914
CHILE GOVERNMENT INTERNATIONAL	2.5500%	200,000	194,394	176,892
CHILE GOVERNMENT INTERNATIONAL	4.3400%	310,000	286,781	271,095
CHILE GOVERNMENT INTERNATIONAL	4.3500%	400,000	399,611	392,280
CHILE GOVERNMENT INTERNATIONAL	5.3300%	250,000	230,864	235,750
CORP NACIONAL DEL COBRE D 144A	5.5290%	380,000	380,000	372,997
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	600,000	601,256	519,195
LATAM AIRLINES GROUP SA 144A	7.8750%	700,000	701,997	707,000
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.6600%	740,849,000	50,388	349,742
CCP_IRS_R CNY-FIXING REPO RAT	0.0100%	169,991,000	0	-26,855
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-740,849,000	-7,568	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6450%	-53,628,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5640%	-10,570,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5714%	-35,691,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6370%	-70,102,000	0	0
COLOMBIA				
CCP_OIS_P COP-IBR-OIS COMPOUND	10.6700%	3,062,962,000	0	-21,274
CCP_OIS_P COP-IBR-OIS COMPOUND	10.7700%	3,062,962,000	0	-16,408
CCP_OIS_P COP-IBR-OIS COMPOUND	11.1625%	2,369,350,000	0	2,588
CCP_OIS_P COP-IBR-OIS COMPOUND	0.0100%	-2,369,350,000	0	0
CCP_OIS_P COP-IBR-OIS COMPOUND	12.0153%	-6,125,924,000	0	0
COLOMBIA GOVERNMENT INTERNATIO	7.3750%	1,947,000	2,056,295	2,018,319
COLOMBIA GOVERNMENT INTERNATIO	6.1250%	1,063,000	1,053,230	1,044,398
COLOMBIA GOVERNMENT INTERNATIO	3.1250%	540,000	458,782	460,112
COLOMBIA GOVERNMENT INTERNATIO	3.2500%	700,000	596,959	583,268
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	4,235,000	4,328,295	4,326,603
COLOMBIA GOVERNMENT INTERNATIO	5.3750%	545,000	541,163	539,550
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	4,198,000	4,331,621	4,408,575
COLOMBIA GOVERNMENT INTERNATIO	5.6250%	850,000	958,809	894,632
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	1,461,000	1,446,998	1,493,069
COLOMBIA GOVERNMENT INTERNATIO	8.5000%	2,400,000	2,529,376	2,596,200
COLOMBIAN TES	7.0000%	17,143,500,000	3,721,240	3,608,171
COLOMBIAN TES	11.0000%	12,700,000,000	3,189,045	3,199,139
COLOMBIAN TES	7.2500%	9,398,500,000	1,736,429	1,808,283
COLOMBIAN TES	9.2500%	1,654,100,000	310,407	340,500
COLOMBIAN TES	11.7500%	5,228,200,000	1,565,609	1,314,994

	Coupon	Units	Cost	Market Value
COLOMBIAN TES	12.7500%	20,428,500,000	5,140,157	5,428,186
COLOMBIAN TES	13.2500%	10,500,000,000	2,939,881	2,836,563
COLOMBIAN TES	12.5000%	2,446,100,000	618,873	635,879
COLOMBIAN TES	3.7500%	7,020,639,510	1,686,194	1,424,603
ECOPETROL SA	8.8750%	1,230,000	1,222,320	1,294,608
EMPRESAS PUBLICAS DE MEDE REGS	0.0023%	1,828,000,000	502,152	457,879
OLEODUCTO CENTRAL SA 144A	4.0000%	540,000	539,164	532,119
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	1,155,000	1,279,962	1,299,440
IVORY COAST GOVERNMENT IN REGS	7.6250%	220,000	202,253	223,795
IVORY COAST GOVERNMENT IN REGS	6.8750%	900,000	828,605	973,282
IVORY COAST GOVERNMENT IN REGS	4.8750%	2,100,000	2,460,433	2,249,429
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.1250%	638,000	771,387	693,606
CROATIA GOVERNMENT INTERN REGS	1.5000%	165,000	206,317	174,844
CYPRUS				
CYPRUS GOVERNMENT INTERNA REGS	3.2500%	5,255,000	6,197,213	6,104,788
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	3.0000%	20,340,000	862,316	857,620
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	34,090,000	1,456,987	1,549,084
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	37,580,000	1,542,628	1,492,438
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	218,410,000	9,665,841	9,255,326
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	24,630,000	781,297	743,273
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	27,660,000	1,363,428	1,304,933
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	133,430,000	5,482,618	5,361,882
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	72,890,000	2,592,829	2,537,039
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	81,900,000	3,566,573	3,819,708
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	8,010,000	319,495	360,932
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	13,380,000	520,431	547,337
DENMARK				
DANSKE BANK A/S 144A	1.5490%	2,655,000	2,655,000	2,621,707
DANSKE BANK A/S 144A	5.7050%	1,707,000	1,724,745	1,755,669
DANSKE BANK A/S REGS	3.8750%	925,000	1,004,001	1,074,858
DENMARK GOVERNMENT BOND	4.5000%	4,249,972	834,184	760,047
GENMAB 11/25 TLB	0.0000%	130,000	129,350	130,365
JYSKE BANK A/S REGS	3.6250%	2,505,000	2,985,204	2,871,185
JYSKE BANK A/S REGS	4.1250%	1,625,000	1,725,993	1,897,725
JYSKE REALKREDIT A/S	1.5000%	8,258,074	1,255,507	993,838
NORDEA KREDIT REALKREDITAKTIES	1.5000%	6,163,206	937,446	758,002
NYKREDIT REALKREDIT A/S REGS	3.3750%	730,000	758,236	833,252
NYKREDIT REALKREDIT A/S REGS	4.6250%	1,200,000	1,294,881	1,424,060
NYKREDIT REALKREDIT A/S REGS	2.0000%	1,692,018	262,341	195,738
NYKREDIT REALKREDIT A/S REGS	1.5000%	12,920,599	1,961,501	1,566,621
REALKREDIT DANMARK A/S REGS	1.0000%	1,117,912	165,237	131,420
REALKREDIT DANMARK A/S REGS	1.5000%	2,266,474	341,274	270,122
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	5.8750%	937,000	900,326	782,114
DOMINICAN REPUBLIC INTERN REGS	5.8750%	845,000	706,236	705,322
DOMINICAN REPUBLIC INTERN REGS	5.3000%	1,400,000	1,222,276	1,189,720
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_CDS_SP UL BARCLAYS PLC CM	1.0000%	1,200,000	19,240	11,087
CCP_CDS_SP UL BARCLAYS PLC CM	0.0000%	-1,200,000	0	0
CCP_IRS_P EUR-EURIBOR 6M CME	2.8125%	1,103,000	1,025	-8,993
CCP_IRS_P EUR-EURIBOR-REUTERS	2.7500%	15,300,000	0	-597,914
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5000%	13,700,000	14,049	-337,077
CCP_IRS_P EUR-EURIBOR-REUTERS	2.7200%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	0.0100%	540,000	698	3,411
CCP_IRS_R EUR-EURIBOR 6M CME	2.5180%	4,290,000	0	41,199
CCP_IRS_R EUR-EURIBOR 6M CME	2.1130%	829,000	0	23,860
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	16,710,000	226,532	499,630
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1240%	1,943,000	0	44,644
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1310%	3,280,000	3,114	74,193
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4290%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3810%	2,475,000	18,724	4,481
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4750%	865,000	21,902	144,371
CCP_IRS_R EUR-EURIBOR-REUTERS	2.2890%	1,950,000	0	1,290,198
CCP_IRS_P EUR-EURIBOR 6M CME	0.0100%	-1,103,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-29,000,000	-306,443	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.7500%	-829,000	-795	0
CCP_IRS_R EUR-EURIBOR 6M CME	3.0600%	-540,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	3.0052%	-4,290,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000%	-1,950,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	3.0000%	-16,710,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7500%	-1,943,000	-1,260	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9200%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7200%	-2,395,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4700%	-885,000	-4,967	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8100%	-2,475,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3000%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3800%	-865,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9100%	0	0	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	1,411,000	1,534,977	1,650,281
FINLAND GOVERNMENT BOND 144A	3.0000%	781,000	894,633	875,851
FINLAND GOVERNMENT BOND 144A	2.9500%	275,000	290,169	266,087
FRANCE				
ALTICE FRANCE SA 144A	6.5000%	260,301	263,509	246,631
ALTICE FRANCE SA 144A	9.5000%	160,061	148,982	161,732
BANQUE FEDERATIVE DU CRED 144A	4.7361%	900,000	900,153	903,105
BNP PARIBAS SA 144A	4.4000%	1,100,000	1,084,081	1,095,341
BNP PARIBAS SA 144A	5.1250%	900,000	900,000	909,287
BNP PARIBAS SA 144A	1.9040%	1,082,000	1,085,923	1,040,205
BNP PARIBAS SA 144A	5.1980%	2,900,000	2,956,670	2,940,097
BNP PARIBAS SA 144A	1.6750%	225,000	225,000	223,330
BNP PARIBAS SA 144A	2.1590%	1,555,000	1,432,333	1,464,899
BNP PARIBAS SA 144A	5.3350%	220,000	220,000	223,545
BNP PARIBAS SA 144A	5.1760%	1,276,000	1,276,000	1,295,657
BPCE SA 144A	3.5000%	800,000	790,296	788,020
BPCE SA 144A	5.7160%	285,000	285,000	292,138
BPCE SA 144A	5.8760%	1,900,000	1,900,000	1,957,292
BPCE SA 144A	4.7500%	375,000	374,733	376,834
BPCE SA 144A	6.6120%	1,230,000	1,230,000	1,243,592
BPCE SA 144A	5.2030%	2,300,000	2,300,000	2,315,386
BPCE SA 144A	5.9360%	500,000	511,148	511,419
BPCE SA 144A	5.4170%	675,000	676,377	658,040
BPCE SA REGS	4.0000%	900,000	1,082,431	1,025,925
BPCE SA REGS	3.6250%	600,000	695,592	671,670
BPCE SA REGS	4.1250%	700,000	745,609	808,285
CONSTELLIUM SE 144A	3.7500%	250,000	236,082	238,441
CREDIT AGRICOLE SA 144A	4.6310%	1,600,000	1,600,000	1,599,537
CREDIT AGRICOLE SA REGS	7.2500%	1,500,000	1,704,333	1,810,685
ELECTRICITE DE FRANCE SA 144A	5.7000%	2,300,000	2,298,402	2,354,964
FRENCH REPUBLIC GOVERNMENT 144A	0.5000%	735,000	220,470	228,459
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	4,156,685	4,370,076	4,766,344
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	4,550,368	4,928,185	5,220,227
FRENCH REPUBLIC GOVERNMENT 144A	3.5000%	3,669,000	4,263,626	4,149,637
FRENCH REPUBLIC GOVERNMENT 144A	2.7000%	5,543,289	6,408,289	6,258,273
FRENCH REPUBLIC GOVERNMENT 144A	4.4000%	2,476,000	2,916,983	2,805,858
FRENCH REPUBLIC GOVERNMENT 144A	4.1000%	1,456,000	1,674,545	1,638,297
ILIAD HOLDING SAS 144A	6.8750%	325,000	355,258	390,114
INDIGO GROUP SAS REGS	1.6250%	600,000	718,621	667,654
NEW IMMO HOLDING SA REGS	2.7500%	3,000,000	3,034,342	3,416,990
NUMERICABLE / YPSO / ALTICE 10	0.0000%	150,151	150,017	150,245
ORANGE SA	9.0000%	760,000	881,012	898,268
ORANGE SA 144A	5.0000%	345,000	342,185	338,869
ORANGE SA 144A	5.7500%	200,000	197,252	198,619
ORANGE SA 144A	4.2500%	1,400,000	1,391,148	1,373,304
ORANGE SA REGS	3.7500%	1,400,000	1,617,873	1,555,751
ORANGE SA REGS	3.5000%	1,700,000	1,966,511	1,891,833
SOCIETE GENERALE SA 144A	6.7500%	400,000	382,062	397,457
SOCIETE GENERALE SA 144A	5.5000%	2,125,000	2,124,816	2,156,746
SOCIETE GENERALE SA 144A	4.4500%	1,800,000	1,799,035	1,781,960
SOCIETE GENERALE SA 144A	5.4000%	1,925,000	1,919,553	1,862,298
SOCIETE GENERALE SA REGS	4.8750%	1,000,000	1,246,870	1,202,641
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	1,977,000	1,053,680	985,728
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	6,028,006	5,486,140	5,428,717
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	4,173,000	4,398,035	4,225,121
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	3,855,570	4,202,124	4,061,542
DEUTSCHE BANK AG/NEW YORK NY	2.3110%	225,000	225,000	221,932
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	1,500,000	1,508,810	1,510,118
DEUTSCHE BANK AG/NEW YORK NY	4.9990%	350,000	350,087	351,649
EUROGRID GMBH REGS	3.7220%	2,300,000	2,770,070	2,663,191
KREDITANSTALT FUER WIEDERAUFBA LAND BERLIN REGS	4.6250%	585,000	584,935	586,641
THYSSENKRUPP ELEVATOR 3/25 (US)	1.3000%	892,000	922,658	905,696
	0.0000%	174,332	169,991	174,611
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	0	0	0
GHANA GOVERNMENT INTERNAT REGS	8.1250%	0	0	0
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750%	4,255,000	4,964,060	4,704,570
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	2,154,000	2,293,412	2,346,964
HELLENIC REPUBLIC GOVERNMENT 144A	4.3750%	4,330,000	5,223,103	5,149,174
GUATEMALA				
GUATEMALA GOVERNMENT BOND 144A	6.1250%	1,000,000	999,995	949,000
GUERNSEY CI				
AMDOCS LTD	2.5380%	160,000	154,017	144,700
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	5.6250%	801,000	797,875	791,789
HONDURAS GOVERNMENT INTER REGS	6.2500%	1,290,000	1,301,379	1,293,225
HONDURAS GOVERNMENT INTER REGS	5.6250%	165,000	150,778	163,103
HONG KONG				
FAR EAST HORIZON LTD REGS	6.0000%	500,000	498,807	501,354
HUNGARY				
HUNGARY GOVERNMENT BOND	2.0000%	506,520,000	1,185,654	1,298,290

	Coupon	Units	Cost	Market Value
HUNGARY GOVERNMENT BOND	7.0000%	566,690,000	1,694,882	1,669,224
HUNGARY GOVERNMENT BOND	3.0000%	505,320,000	1,033,842	946,158
HUNGARY GOVERNMENT BOND	4.5000%	183,160,000	457,887	520,465
HUNGARY GOVERNMENT BOND	6.7500%	1,364,530,000	4,095,686	3,994,784
HUNGARY GOVERNMENT BOND	3.2500%	523,760,000	1,392,372	1,289,292
HUNGARY GOVERNMENT BOND	4.7500%	503,680,000	1,331,740	1,309,276
HUNGARY GOVERNMENT BOND	9.5000%	80,810,000	235,565	244,313
HUNGARY GOVERNMENT INTERN 144A	5.5000%	2,091,100	2,053,116	2,038,492
HUNGARY GOVERNMENT INTERN 144A	5.2500%	425,000	422,407	425,668
HUNGARY GOVERNMENT INTERN 144A	2.1250%	370,000	300,101	313,543
HUNGARY GOVERNMENT INTERN 144A	6.7500%	200,000	191,743	206,058
HUNGARY GOVERNMENT INTERN 144A	5.3750%	1,745,000	1,737,389	1,754,789
HUNGARY GOVERNMENT INTERN REGS	6.0000%	1,430,000	1,493,575	1,451,155
HUNGARY GOVERNMENT INTERN REGS	6.1250%	1,344,000	1,388,918	1,374,800
MFB MAGYAR FEJLESZTESI BA REGS	4.3750%	605,000	684,560	698,943
INDIA				
ADANI TRANSMISSION STEP-O 144A	4.2500%	598,500	575,520	521,529
EXPORT-IMPORT BANK OF IND 144A	5.0000%	2,480,000	2,471,897	2,426,097
INDIA GOVERNMENT BOND	7.0600%	51,090,000	551,264	507,668
INDIA GOVERNMENT BOND	7.0900%	459,000,000	4,815,517	4,479,067
INDIA GOVERNMENT BOND	7.2400%	197,420,000	2,134,698	1,956,662
INDIA GOVERNMENT BOND	8.1300%	70,560,000	847,598	786,808
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	685,000	684,558	687,221
MANAPPURAM FINANCE LTD REGS	7.3750%	600,000	596,274	603,190
INDONESIA				
FREEPORIT INDONESIA PT REGS	6.2000%	200,000	181,764	193,450
INDOFOOD CBP SUKSES MAKMU REGS	3.5410%	800,000	709,981	730,146
INDONESIA ASAHAN ALUMINIUM REGS	5.8000%	1,200,000	1,080,964	1,087,545
INDONESIA GOVERNMENT INTE REGS	4.6250%	350,000	349,149	308,202
INDONESIA GOVERNMENT INTE REGS	4.3500%	475,000	475,906	475,319
INDONESIA GOVERNMENT INTERNATI	3.0500%	350,000	346,977	218,432
INDONESIA GOVERNMENT INTERNATI	4.1500%	200,000	199,296	199,161
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,466	185,332
INDONESIA GOVERNMENT INTERNATI	5.6000%	230,000	239,479	234,011
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,487	119,948
INDONESIA GOVERNMENT INTERNATI	4.9000%	825,000	821,764	789,035
INDONESIA TREASURY BOND	7.0000%	3,478,000,000	219,089	205,937
INDONESIA TREASURY BOND	6.6250%	44,287,000,000	2,684,878	2,560,651
INDONESIA TREASURY BOND	7.1250%	44,137,000,000	2,802,581	2,631,356
INDONESIA TREASURY BOND	6.7500%	39,763,000,000	2,432,632	2,315,207
INDONESIA TREASURY BOND	6.5000%	74,258,000,000	4,750,252	4,277,555
INDONESIA TREASURY BOND	7.5000%	15,477,000,000	1,032,604	945,345
INDONESIA TREASURY BOND	6.3750%	43,837,000,000	2,851,448	2,528,031
INDONESIA TREASURY BOND	6.8750%	28,196,000,000	1,783,294	1,664,284
INDONESIA TREASURY BOND	8.2500%	30,598,000,000	2,171,369	1,915,744
INDONESIA TREASURY BOND	8.3750%	15,000,000,000	1,108,401	976,601
INDONESIA TREASURY BOND	8.7500%	12,344,000,000	774,230	799,161
KRAKATAU POSCO PT REGS	6.3750%	600,000	602,709	603,213
PERTAMINA PERSERO PT 144A	3.1000%	500,000	501,019	464,258
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	2,400,000	2,368,908	1,642,012
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	175,000	174,876	168,452
AERCAP IRELAND CAPITAL DAC / A	6.5000%	356,000	368,448	356,367
AERCAP IRELAND CAPITAL DAC / A	3.3000%	3,973,000	3,601,440	3,608,381
AERCAP IRELAND CAPITAL DAC / A	2.4500%	6,060,000	6,046,841	5,993,248
AERCAP IRELAND CAPITAL DAC / A	5.1000%	155,000	153,922	157,025
AERCAP IRELAND CAPITAL DAC / A	6.9500%	640,000	676,082	655,025
AERCAP IRELAND CAPITAL DAC / A	6.4500%	274,000	275,095	279,158
ALLEGION PLC	3.5000%	70,000	70,689	67,420
BMS IRELAND CAPITAL FUNDING DA	3.3630%	1,345,926	1,543,926	1,503,700
BMS IRELAND CAPITAL FUNDING DA	4.5810%	590,000	677,261	659,962
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	375,000	356,896	359,577
IRELAND GOVERNMENT BOND REGS	0.0000%	1,731,000	1,739,994	1,703,945
PERRIGO FINANCE UNLIMITED CO	5.1500%	1,375,000	1,370,291	1,241,270
STERIS IRISH FINCO UNLTD CO	2.7000%	340,000	304,311	308,635
TRANE TECHNOLOGIES FINANCING L	4.5000%	65,000	76,051	54,931
TRUENOORD CAPITAL DAC 144A	8.7500%	190,000	190,016	194,004
ITALY				
BPER BANCA SPA REGS	3.7500%	1,510,000	1,656,291	1,770,626
CASSA DEPOSITI E PRESTITI 144A	5.8750%	6,400,000	6,365,063	6,674,341
CREDIT AGRICOLE ITALIA SP REGS	3.2500%	900,000	948,489	1,020,285
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	1,400,000	1,518,427	1,629,474
ENEL SPA REGS	4.2500%	730,000	805,661	828,581
ENI SPA 144A	5.5000%	800,000	795,456	819,474
ENI SPA 144A	5.7500%	1,000,000	1,011,420	1,037,234
ENI SPA 144A	5.9500%	1,645,000	1,655,179	1,636,702
FIBERCOP SPA 144A	7.2000%	200,000	204,032	198,554
INTESA SANPAOLO SPA 144A	4.1980%	2,526,000	2,232,585	2,362,749
ITALY BUONI POLIENNALI DE 144A	4.5000%	751,000	916,426	859,864
ITALY BUONI POLIENNALI DE 144A	3.9500%	3,341,000	3,947,967	3,711,981
ITALY BUONI POLIENNALI DE 144A	3.1500%	2,083,000	2,082,168	2,340,970
ITALY BUONI POLIENNALI DE 144A	4.1000%	569,000	583,070	630,099
ITALY BUONI POLIENNALI DE REGS	4.1000%	2,781,000	3,299,467	3,300,332
ITALY BUONI POLIENNALI DE REGS	2.8500%	3,509,000	4,069,637	3,968,726
SNAM SPA 144A	5.0000%	1,400,000	1,394,144	1,412,368

	Coupon	Units	Cost	Market Value
UNICREDIT SPA 144A	5.4590%	5,867,000	5,680,624	5,856,429
UNICREDIT SPA 144A	1.9820%	270,000	270,000	268,753
UNICREDIT SPA REGS	7.5000%	800,000	976,807	925,449
JAPAN				
CCP_IRS_R JPY-TONA-OIS COMPOU	0.7297%	9,366,418,000	48,157	172,263
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.7297%	5,880,000,000	115,023	259,235
CCP_IRS_R JPY-TONA-OIS COMPOU	1.4400%	-9,366,418,000	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	1.0000%	-5,880,000,000	0	0
CCP_OIS_P JPY-TONA-OIS COMPOU	2.1563%	89,333,000	0	-5,989
CCP_OIS_P JPY-TONA-OIS COMPOU	0.9063%	274,207,000	0	-50,486
CCP_OIS_P JPY-TONA-OIS COMPOU	0.0100%	-363,540,000	-32,859	0
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	270,000,000	1,556,336	1,167,641
JAPAN GOVERNMENT THIRTY YEAR B	0.7000%	619,700,000	2,446,945	2,042,178
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	50,000,000	307,619	242,894
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	491,400,000	3,503,567	2,730,175
MITSUBISHI HC CAPITAL INC 144A	5.0800%	1,900,000	1,900,000	1,913,551
MITSUBISHI UFJ FINANCIAL GROUP	1.5380%	300,000	300,000	297,277
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	2,100,000	2,100,000	2,125,309
MITSUBISHI UFJ FINANCIAL GROUP	5.6150%	1,700,000	1,730,192	1,739,742
MIZUHO FINANCIAL GROUP INC	1.5540%	200,000	200,000	198,409
MIZUHO FINANCIAL GROUP INC	5.3820%	400,000	400,000	409,158
NIPPON LIFE INSURANCE CO 144A	3.4000%	1,400,000	1,444,957	1,301,573
NISSAN MOTOR CO LTD 144A	7.5000%	1,255,000	1,255,000	1,264,596
NISSAN MOTOR CO LTD 144A	7.7500%	1,410,000	1,410,000	1,427,759
NISSAN MOTOR CO LTD 144A	8.1250%	2,920,000	3,045,348	3,004,217
NISSAN MOTOR CO LTD 144A	4.8100%	380,000	354,350	344,988
NOMURA HOLDINGS INC	1.6530%	3,000,000	3,000,000	2,978,121
NOMURA HOLDINGS INC	5.3860%	5,900,000	5,900,000	5,960,570
NORINCHUKIN BANK/THE 144A	5.3560%	1,200,000	1,200,000	1,187,355
NTT FINANCE CORP 144A	4.6200%	230,000	230,000	230,874
NTT FINANCE CORP 144A	4.5670%	1,190,000	1,190,000	1,192,709
NTT FINANCE CORP 144A	4.8760%	200,000	200,632	201,264
RAKUTEN GROUP INC 144A	8.1250%	200,000	200,002	198,344
RENESAS ELECTRONICS CORP 144A	2.1700%	3,400,000	3,385,469	3,347,335
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	2,400,000	2,400,000	2,096,337
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	6,800,000	7,079,902	6,115,096
SUMITOMO MITSUI FINANCIAL GROU	4.9540%	3,190,000	3,190,000	3,177,836
JERSEY C I				
ADIENT GLOBAL HOLDINGS LT 144A	7.0000%	50,000	50,403	50,665
APIDOS CLO XXXIX 39A A1R 144A	4.9021%	250,000	250,530	249,625
BALLYROCK CLO 19 LT 19A D 144A	10.7852%	250,000	249,960	225,900
GOLUB CAPITAL PARTN 72A E 144A	10.4166%	350,000	349,951	336,455
NEUBERGER BERMAN 50A ER2 144A	8.6661%	250,000	250,000	237,125
OCP AEGIS CLO 2024 39A ER 144A	8.6795%	250,000	250,000	246,775
OCP CLO 2024-33 LT 33A D2 144A	8.0752%	250,000	249,934	250,025
WEST CHINA CEMENT LTD REGS	9.9000%	980,000	977,780	937,948
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0281%	350,000,000	780,643	706,648
DEVELOPMENT BANK OF KAZAK 144A	0.0397%	682,500,000	1,260,085	1,473,253
KENYA				
REPUBLIC OF KENYA GOVERNMENT 144A	9.5000%	1,235,000	1,202,356	1,207,078
REPUBLIC OF KENYA GOVERNMENT REGS	6.3000%	800,000	645,105	663,933
REPUBLIC OF KENYA GOVERNMENT REGS	8.2500%	200,000	141,564	173,514
REPUBLIC OF KENYA GOVERNMENT REGS	9.5000%	800,000	733,498	781,707
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	400,000	399,993	403,996
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	500,000	504,327	505,652
ROYAL CARIBBEAN CRUISES LTD	3.7000%	1,559,000	1,525,807	1,533,819
ROYAL CARIBBEAN CRUISES LTD	5.3750%	1,450,000	1,447,813	1,424,549
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	610,000	610,000	593,988
ALBION FINANCING 1 SARL / 144A	7.0000%	1,270,000	1,280,688	1,297,987
CHILE ELECTRICITY LUX MPC 144A	5.6720%	529,125	529,126	534,287
CONSTELLATION OIL SERVICE REGS	9.3750%	930,000	971,865	967,107
CORESTATE CAPITAL HOLDING REGS	8.0000%	76,397	89,474	43,572
CPI PROPERTY GROUP SA REGS	7.5000%	200,000	218,905	203,456
CSN RESOURCES SA REGS	8.8750%	660,000	638,472	468,148
CSN RESOURCES SA REGS	4.6250%	750,000	593,522	459,180
EAGLE FUNDING LUXCO SARL 144A	5.5000%	6,820,000	6,804,759	6,855,805
EUROPEAN FINANCIAL STABIL REGS	1.4500%	1,737,000	1,925,607	1,512,084
FORESEA HOLDING SA 144A	7.5000%	2,505	1,095	2,460
FORESEA HOLDING SA REGS	7.5000%	230,336	210,785	226,184
GUARA NORTE SARL 144A	5.1980%	609,210	609,166	590,531
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	230,911	229,883	223,328
MARLINK/VENGA 1/25 (USD) COV-L	0.0000%	220,598	213,980	219,427
MEDTRONIC GLOBAL HOLDINGS SCA	4.2500%	60,000	59,922	60,120
MINERVA LUXEMBOURG SA 144A	8.8750%	1,100,000	1,196,981	1,175,537
NOVA SECURITISATION SARL 144A	6.5000%	600,000	594,638	570,753
P3 GROUP SARL REGS	4.0000%	1,075,000	1,275,042	1,212,617
RAIZEN FUELS FINANCE SA 144A	6.4500%	1,255,000	1,085,048	690,250
REDE D'OR FINANCE SARL REGS	4.5000%	485,000	482,403	461,705
SAAVI ENERGIA SARL REGS	8.8750%	880,000	952,342	923,472
SHURGARD LUXEMBOURG SARL REGS	3.6250%	1,700,000	1,848,419	1,829,424
TYCO ELECTRONICS GROUP SA	5.0000%	600,000	591,225	598,007
TYCO ELECTRONICS GROUP SA	4.5000%	690,000	687,085	688,233

	Coupon	Units	Cost	Market Value
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	261,722	260,416	260,675
URSA MINOR/PG POLARIS/ROSEN 11	0.0000%	133,653	133,318	133,534
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	1,278,000	262,122	303,618
MALAYSIA GOVERNMENT BOND	3.7330%	1,350,000	324,232	336,864
MALAYSIA GOVERNMENT BOND	3.8990%	3,380,000	796,342	845,115
MALAYSIA GOVERNMENT BOND	3.8850%	1,943,000	461,500	487,975
MALAYSIA GOVERNMENT BOND	4.8930%	12,979,000	3,057,805	3,544,257
MALAYSIA GOVERNMENT BOND	4.1270%	1,519,000	359,460	387,205
MALAYSIA GOVERNMENT BOND	4.6420%	15,575,000	4,152,824	4,095,052
MALAYSIA GOVERNMENT BOND	4.9210%	2,300,000	613,395	636,846
MALAYSIA GOVERNMENT BOND	3.8280%	18,238,000	4,284,850	4,549,634
MALAYSIA GOVERNMENT BOND	4.2540%	9,439,000	2,168,477	2,439,584
MALAYSIA GOVERNMENT BOND	4.7620%	327,000	82,664	87,342
MALAYSIA GOVERNMENT BOND	4.0650%	721,000	150,725	177,003
MALAYSIA GOVERNMENT BOND	3.5820%	4,200,000	985,966	1,038,818
MALAYSIA GOVERNMENT BOND	4.0540%	8,000,000	1,953,461	2,002,728
MALAYSIA GOVERNMENT BOND	3.5190%	1,724,000	394,439	428,219
MALAYSIA GOVERNMENT BOND	4.4570%	5,517,000	1,380,418	1,431,468
MALAYSIA GOVERNMENT BOND	3.5020%	2,391,000	507,336	593,144
MALAYSIA GOVERNMENT BOND	3.3360%	600,000	145,835	147,847
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	8,000,000	1,828,582	1,982,088
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	3,721,000	871,934	973,705
MALAYSIA GOVERNMENT INVESTMENT	4.4170%	444,000	100,141	115,542
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	3,528,000	805,028	895,037
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	2,298,000	599,324	680,478
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	900,000	208,471	228,095
PETRONAS CAPITAL LTD 144A	3.5000%	700,000	170,501	674,384
PETRONAS CAPITAL LTD 144A	5.3400%	1,000,000	1,000,000	1,026,510
PETRONAS CAPITAL LTD REGS	4.5000%	3,850,000	3,413,510	3,346,853
PETRONAS CAPITAL LTD REGS	3.4040%	250,000	182,117	164,308
MAURITIUS				
HTA GROUP LTD/MAURITIUS 144A	6.7500%	765,000	759,763	755,967
MEXICO				
ALPEK SAB DE CV 144A	3.2500%	900,000	899,318	755,098
AMERICA MOVIL SAB DE CV	6.3750%	2,860,000	3,142,061	3,101,452
AMERICA MOVIL SAB DE CV	4.7000%	705,000	689,969	696,995
AMERICA MOVIL SAB DE CV	9.5000%	2,330,000	124,555	128,972
AMERICA MOVIL SAB DE CV	10.1250%	70,880,000	4,125,931	4,020,430
AMERICA MOVIL SAB DE CV	10.3000%	2,000,000	114,750	114,126
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	1,215,000	1,215,000	1,254,488
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	1,480,000	1,525,319	1,591,481
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	574,977	574,939	601,934
CCP_IRS_P MXN-TIIE ON-OIS COM	8.4995%	9,705,000	0	-1,716
CCP_IRS_P MXN-TIIE ON-OIS COM	0.0100%	-9,705,000	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7575%	0	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7904%	0	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7675%	0	0	0
COCA-COLA FEMSA SAB DE CV	2.7500%	577,000	573,404	541,106
CORP INMOBILIARIA VESTA S 144A	3.6250%	400,000	397,306	361,392
MEXICAN BONOS	10.0000%	12,128,700	676,872	702,236
MEXICAN BONOS	7.5000%	20,091,200	964,893	1,019,978
MEXICAN BONOS	8.0000%	189,040,400	9,075,424	8,892,042
MEXICAN BONOS	7.7500%	116,782,300	5,258,410	5,607,419
MEXICAN BONOS	8.5000%	87,647,500	4,669,758	4,572,597
MEXICO GOVERNMENT INTERNATIONA	7.3750%	1,165,000	1,169,047	1,223,600
MEXICO GOVERNMENT INTERNATIONA	6.0000%	2,807,000	2,831,742	2,836,960
MEXICO GOVERNMENT INTERNATIONA	6.6250%	3,155,000	3,150,670	3,214,945
MEXICO GOVERNMENT INTERNATIONA	5.7500%	65,000	66,781	52,770
MEXICO GOVERNMENT INTERNATIONA	6.0500%	357,000	392,296	346,165
MEXICO GOVERNMENT INTERNATIONA	5.8500%	640,000	639,702	642,304
MEXICO GOVERNMENT INTERNATIONA	6.3500%	5,100,000	5,152,237	5,209,905
MEXICO GOVERNMENT INTERNATIONA	6.1250%	3,283,000	3,270,242	3,199,284
MEXICO GOVERNMENT INTERNATIONA	3.7500%	880,000	794,079	504,856
MEXICO GOVERNMENT INTERNATIONA	4.5000%	1,890,000	2,086,965	1,758,873
MEXICO GOVERNMENT INTERNATIONA	6.7500%	101,000	105,396	107,105
MEXICO GOVERNMENT INTERNATIONA	4.1500%	230,000	229,911	229,770
MEXICO GOVERNMENT INTERNATIONA	4.6000%	500,000	499,188	378,435
MEXICO GOVERNMENT INTERNATIONA	5.1250%	355,000	419,848	395,032
MEXICO GOVERNMENT INTERNATIONA	6.8750%	1,105,000	1,107,724	1,157,488
MEXICO GOVERNMENT INTERNATIONA	4.7500%	1,405,000	1,432,139	1,125,897
MEXICO GOVERNMENT INTERNATIONA	5.6250%	2,610,000	2,601,042	2,552,580
MEXICO GOVERNMENT INTERNATIONA	4.3500%	145,000	160,040	105,923
MEXICO GOVERNMENT INTERNATIONA	4.8750%	410,000	477,036	459,805
MEXICO GOVERNMENT INTERNATIONA	3.7710%	650,000	492,844	387,888
MEXICO GOVERNMENT INTERNATIONA	6.4000%	800,000	787,970	748,280
MEXICO GOVERNMENT INTERNATIONA	6.3380%	475,000	436,834	441,394
PETROLEOS MEXICANOS	10.0000%	2,000,000	1,964,387	2,278,500
PETROLEOS MEXICANOS	6.6250%	1,547,892	1,141,892	1,441,710
PETROLEOS MEXICANOS	6.7000%	400,000	399,292	391,472
PETROLEOS MEXICANOS	5.9500%	2,936,000	2,772,724	2,807,030
PETROLEOS MEXICANOS	8.7500%	1,253,716	1,237,657	1,317,941
PETROLEOS MEXICANOS	7.6900%	1,000,000	804,545	865,988
PETROLEOS MEXICANOS	7.4700%	92,791,200	4,905,250	5,109,636
TRUST 2401 144A	6.3900%	1,000,000	999,917	910,460

	Coupon	Units	Cost	Market Value
TRUST 2401 144A	6.9500%	200,000	200,608	194,176
NETHERLANDS				
ABN AMRO BANK NV 144A	6.3390%	300,000	300,000	302,551
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	1,500,000	1,567,100	1,684,985
BRASKEM NETHERLANDS FINAN 144A	8.5000%	525,000	519,961	249,039
BRASKEM NETHERLANDS FINAN REGS	4.5000%	2,270,000	1,659,183	1,058,199
BRASKEM NETHERLANDS FINAN REGS	7.2500%	200,000	140,731	91,948
CALDIC 2/22 (USD) TLB	0.0000%	216,670	216,128	181,136
COOPERATIEVE RABOBANK UA REGS	0.7500%	1,000,000	945,828	1,008,477
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	295,000	328,016	338,798
EMBRAER NETHERLANDS FINANCE BV	5.9800%	900,000	915,674	929,025
EMF-NL PRIME 2008 APRX A2 REGS	2.8330%	58,140	84,536	66,911
ENEL FINANCE INTERNATIONA 144A	5.0000%	1,120,000	1,115,781	1,086,147
ENEL FINANCE INTERNATIONA 144A	5.5000%	1,344,000	1,337,677	1,365,206
ENEL FINANCE INTERNATIONA 144A	2.1250%	2,326,000	2,179,913	2,208,053
ENEL FINANCE INTERNATIONA 144A	2.5000%	400,000	398,613	355,047
ENEL FINANCE INTERNATIONA 144A	3.5000%	4,930,000	5,238,497	4,834,860
ENEL FINANCE INTERNATIONA 144A	7.5000%	1,924,000	2,127,773	2,166,381
ENEL FINANCE INTERNATIONA 144A	4.1250%	680,000	678,663	674,392
ENEL FINANCE INTERNATIONA 144A	4.3750%	400,000	399,645	392,861
ENEL FINANCE INTERNATIONA 144A	4.6250%	4,214,000	4,202,709	4,222,711
ENEL FINANCE INTERNATIONA REGS	3.0000%	830,000	927,434	931,309
ING GROEP NV	5.4200%	2,000,000	2,000,000	1,994,162
ING GROEP NV	1.7260%	200,000	200,000	200,000
JBS NV/JBS USA FOODS GROUP HOL	3.0000%	1,860,000	1,683,258	1,652,866
JBS NV/JBS USA FOODS GROUP HOL	5.9500%	405,000	404,296	420,416
KONINKLIJKE KPN NV REGS	0.8750%	300,000	270,072	277,857
KONINKLIJKE KPN NV REGS	3.8750%	1,800,000	1,917,391	2,097,984
MV24 CAPITAL BV REGS	6.7480%	825,896	825,791	823,435
NE PROPERTY BV REGS	3.3750%	1,000,000	1,217,026	1,146,888
NETHERLANDS GOVERNMENT BO 144A	0.0000%	3,023,761	3,060,973	2,380,107
NETHERLANDS GOVERNMENT BO 144A	2.5000%	1,513,000	1,785,870	1,719,622
NETHERLANDS GOVERNMENT BO 144A	3.5000%	596,000	695,580	687,586
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	741	734	741
NXP BV / NXP FUNDING LLC / NXP	4.3000%	736,000	735,393	732,085
PETROBRAS GLOBAL FINANCE BV	5.1250%	3,600,000	3,568,357	3,527,460
SUNRISE FINCO I BV 144A	4.8750%	225,000	198,706	214,209
TEVA PHARMACEUTICAL FINANCE NE	7.8750%	115,000	122,726	153,784
TMF GROUP 1/25 (USD) COV-LITE	0.0000%	230,329	225,723	230,214
TRIVIUM PACKAGING FINANCE 144A	12.2500%	200,000	212,058	216,542
VOLKSWAGEN INTERNATIONAL REGS	4.3750%	1,800,000	2,193,968	2,123,012
YINSON BORONIA PRODUCTION REGS	8.9470%	194,292	211,657	210,329
ZIGGO BV 144A	4.8750%	200,000	180,679	186,777
NEW ZEALAND				
CCP_IRS_P NZD-BKBM FRA 3M CME	4.3125%	1,065,000	0	-11,490
CCP_IRS_P NZD-BKBM FRA 3M CME	4.0313%	3,111,000	688	-20,743
CCP_IRS_P NZD-BKBM FRA 3M CME	3.7188%	4,443,000	9,956	-49,152
CCP_IRS_R NZD-BBR-FRA 3M CME	2.4950%	0	0	0
CCP_IRS_P NZD-BKBM FRA 3M CME	0.0100%	-8,619,000	-2,016	0
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	0	0	0
NEW ZEALAND GOVERNMENT BOND	5.0000%	4,575,000	2,655,892	2,477,309
NEW ZEALAND GOVERNMENT BOND	2.7500%	7,410,000	2,993,148	2,721,111
NEW ZEALAND GOVERNMENT BOND	4.5000%	7,098,000	4,081,148	4,006,380
NEW ZEALAND GOVERNMENT BOND	1.7500%	1,125,000	442,837	416,397
NEW ZEALAND GOVERNMENT BOND	1.5000%	4,092,000	2,185,450	2,040,652
NEW ZEALAND GOVERNMENT BOND	4.2500%	7,952,000	4,468,033	4,409,836
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	1,336,900,000	859,958	1,038,439
NIGERIA GOVERNMENT INTERN 144A	8.6308%	610,000	610,129	635,548
NIGERIA GOVERNMENT INTERN REGS	8.2500%	315,000	236,332	302,209
NIGERIA GOVERNMENT INTERN REGS	10.3750%	1,100,000	1,155,084	1,259,769
NORWAY				
AKER BP ASA 144A	3.1000%	900,000	899,043	821,626
AKER BP ASA 144A	4.0000%	1,275,000	1,203,652	1,223,091
AKER BP ASA 144A	6.0000%	233,000	245,372	242,715
AKER BP ASA 144A	5.2500%	417,000	414,077	405,515
AKER BP ASA 144A	5.6000%	1,782,000	1,792,198	1,818,026
AKER BP ASA 144A	5.1250%	765,000	763,282	748,654
CCP_IRS_R NOK-NIBOR 6M CME	0.0100%	53,050,000	93	67,384
CCP_IRS_R NOK-NIBOR-NIBR 6M C	0.0100%	15,201,000	770	12,917
CCP_IRS_R NOK-NIBOR 6M CME	4.0313%	-6,243,000	0	0
CCP_IRS_R NOK-NIBOR 6M CME	3.9688%	-19,747,000	-495	0
CCP_IRS_R NOK-NIBOR 6M CME	4.4063%	-27,060,000	-1,369	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	4.0313%	-15,201,000	0	0
DNB BANK ASA 144A	4.8320%	1,100,000	1,100,000	1,097,379
EQUINOR ASA	2.3750%	350,000	349,109	323,343
EQUINOR ASA	4.5000%	90,000	91,166	90,479
EQUINOR ASA	3.2500%	125,000	124,642	85,964
KOMMUNALBANKEN AS REGS	0.0500%	1,719,000	1,848,261	1,784,510
NORWAY GOVERNMENT BOND 144A	4.1250%	6,479,000	665,647	651,894
VAR ENERGI ASA 144A	6.5000%	1,800,000	1,850,715	1,891,300
VAR ENERGI ASA 144A	7.5000%	800,000	832,511	836,859
VAR ENERGI ASA 144A	5.8750%	2,660,000	2,720,255	2,744,182
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750%	490,092	490,102	453,654

	Coupon	Units	Cost	Market Value
PANAMA GOVERNMENT INTERNATIONA	4.3000%	200,000	221,424	145,842
PANAMA GOVERNMENT INTERNATIONA	8.0000%	1,578,930	1,604,930	1,806,573
PANAMA GOVERNMENT INTERNATIONA	6.8750%	1,290,000	1,379,249	1,370,328
PANAMA GOVERNMENT INTERNATIONA	3.8700%	335,000	367,366	217,596
PANAMA GOVERNMENT INTERNATIONA	2.2520%	760,000	591,995	624,112
PANAMA GOVERNMENT INTERNATIONA	6.4000%	340,000	342,638	352,859
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	2.7390%	1,065,000	1,065,000	934,538
PERU				
BANCO DE CREDITO DEL PERU 144A	3.2500%	1,115,000	1,114,605	1,096,622
BANCO INTERNACIONAL DEL P 144A	4.8000%	885,000	882,306	870,044
INRETAIL CONSUMER 144A	3.2500%	900,000	900,000	865,185
PERU GOVERNMENT BOND	5.4000%	1,459,000	365,652	396,414
PERU GOVERNMENT BOND	5.3500%	2,773,000	675,327	662,960
PERU GOVERNMENT BOND 144A	7.3000%	9,700,000	2,771,182	3,040,900
PERU GOVERNMENT BOND 144A	7.6000%	18,235,000	5,920,971	5,396,258
PERUVIAN GOVERNMENT INTER 144A	1.7462%	2,408,000	638,931	726,870
PERUVIAN GOVERNMENT INTER REGS	1.9734%	6,881,000	1,915,384	2,135,339
PERUVIAN GOVERNMENT INTER REGS	1.5333%	20,900,000	5,167,358	5,677,796
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	4,060,000	4,046,742	4,045,384
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	260,000	307,564	280,605
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	650,000	393,491	399,230
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	1,080,000	1,061,244	1,039,770
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	900,000	907,439	608,895
PERUVIAN GOVERNMENT INTERNATIO	2.7800%	110,000	95,075	57,899
PERUVIAN GOVERNMENT INTERNATIO	5.6250%	200,000	188,060	189,940
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	494,000	587,235	595,863
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	60,000	49,845	31,995
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	0	0	0
PHILIPPINE GOVERNMENT BOND	6.0000%	26,765,000	472,961	428,926
PHILIPPINE GOVERNMENT BOND	6.7500%	133,640,000	2,401,165	2,170,114
PHILIPPINE GOVERNMENT BOND	6.5000%	0	0	0
PHILIPPINE GOVERNMENT BOND	6.3750%	25,990,000	462,860	418,666
PHILIPPINE GOVERNMENT INTERNAT	5.0000%	1,461,000	1,451,274	1,421,505
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	290,000	295,378	290,329
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	270,000	279,759	273,511
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	1,750,000	2,164,341	1,883,838
PHILIPPINE GOVERNMENT INTERNAT	2.9500%	2,624,000	2,591,049	1,750,873
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	5.3750%	375,000	374,319	379,567
BANK GOSPODARSTWA KRAJOWE REGS	6.2500%	800,000	870,560	790,248
REPUBLIC OF POLAND GOVERNMENT	5.0000%	9,123,000	2,283,182	2,322,848
REPUBLIC OF POLAND GOVERNMENT	6.0000%	51,801,000	13,307,620	14,191,286
REPUBLIC OF POLAND GOVERNMENT	5.5000%	2,246,000	2,145,374	2,078,227
REPUBLIC OF POLAND GOVERNMENT	3.7500%	2,988,000	628,989	799,181
REPUBLIC OF POLAND GOVERNMENT	2.7500%	1,743,000	437,159	434,318
REPUBLIC OF POLAND GOVERNMENT	1.7500%	1,903,000	379,736	414,994
REPUBLIC OF POLAND GOVERNMENT	2.5000%	4,240,000	1,048,800	1,133,655
REPUBLIC OF POLAND GOVERNMENT	5.1250%	452,000	450,865	454,221
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	1,442,000	1,495,944	1,616,048
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	658,000	740,660	788,693
ROMANIA				
ROMANIA GOVERNMENT BOND	6.7500%	8,165,000	1,843,269	1,795,940
ROMANIA GOVERNMENT BOND	4.8500%	1,985,000	404,136	421,655
ROMANIA GOVERNMENT BOND	6.7000%	6,775,000	1,544,659	1,488,119
ROMANIA GOVERNMENT BOND	7.2000%	4,140,000	950,492	940,896
ROMANIAN GOVERNMENT INTER 144A	2.0000%	2,125,000	2,467,272	1,959,056
ROMANIAN GOVERNMENT INTER 144A	6.0000%	700,000	777,869	741,231
ROMANIAN GOVERNMENT INTER 144A	5.7500%	540,000	536,603	510,555
ROMANIAN GOVERNMENT INTER 144A	5.2500%	1,600,000	1,699,810	1,840,664
ROMANIAN GOVERNMENT INTER 144A	2.7500%	307,000	361,841	221,109
ROMANIAN GOVERNMENT INTER 144A	2.6250%	3,400,000	4,021,438	2,453,705
ROMANIAN GOVERNMENT INTER 144A	5.3750%	935,000	1,044,518	1,069,994
ROMANIAN GOVERNMENT INTER 144A	5.6250%	2,532,000	2,736,611	2,746,236
ROMANIAN GOVERNMENT INTER REGS	5.7500%	302,000	269,262	285,447
ROMANIAN GOVERNMENT INTER REGS	6.3750%	332,000	330,343	348,984
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.0000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	6.1000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.7000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.6500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	6.9000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.5000%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
RUSSIAN FOREIGN BOND - EU 144A	4.3750%	0	0	0
RUSSIAN FOREIGN BOND - EU 144A	5.1000%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.1000%	0	0	0

	Coupon	Units	Cost	Market Value
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	5.3750%	1,337,000	1,637,165	775,114
SENEGAL GOVERNMENT INTERN REGS	6.2500%	260,000	214,983	137,702
SENEGAL GOVERNMENT INTERN REGS	6.7500%	1,100,000	807,884	556,604
SENEGAL GOVERNMENT INTERN REGS	5.3750%	150,000	116,409	86,961
SENEGAL GOVERNMENT INTERN REGS	4.7500%	917,333	866,044	660,999
SINGAPORE				
FLEX LTD	6.0000%	175,000	174,381	178,575
IBM INTERNATIONAL CAPITAL PTE	5.2500%	590,000	551,631	542,576
IBM INTERNATIONAL CAPITAL PTE	5.3000%	100,000	95,387	88,853
PFIZER INVESTMENT ENTERPRISES	4.6500%	980,000	978,909	987,436
PFIZER INVESTMENT ENTERPRISES	5.3400%	66,000	64,745	59,950
SEAGATE DATA STORAGE TECH 144A	4.1250%	37,000	34,900	34,584
SEAGATE DATA STORAGE TECH 144A	9.6250%	50,400	55,919	56,015
SINGAPORE GOVERNMENT BOND	2.7500%	118,000	98,459	96,218
SINGAPORE GOVERNMENT BOND	1.8750%	50,000	38,100	35,267
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	433,722	338,745	332,490
SOUTH AFRICA				
CCP_IRS_P ZAR-JIBAR 3M CME	7.4155%	11,285,000	0	-47,258
CCP_IRS_P ZAR-JIBAR 3M CME	8.2700%	11,902,000	0	-12,911
CCP_IRS_P ZAR-JIBAR 3M CME	0.0100%	-11,902,000	0	0
CCP_IRS_P ZAR-JIBAR 3M CME	6.7500%	-11,285,000	0	0
REPUBLIC OF SOUTH AFRICA 144A	6.1250%	3,600,000	3,554,853	3,344,040
REPUBLIC OF SOUTH AFRICA 144A	7.2500%	200,000	197,005	182,879
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	600,000	600,000	612,849
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,268,100	361,637	398,742
REPUBLIC OF SOUTH AFRICA GOVER	5.7500%	2,330,000	1,915,103	1,801,532
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	48,193,144	2,185,698	2,103,002
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	3,060,000	3,029,620	3,068,550
REPUBLIC OF SOUTH AFRICA GOVER	4.3000%	450,000	430,455	440,251
REPUBLIC OF SOUTH AFRICA GOVER	5.3750%	500,000	387,837	389,834
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	396,368,311	20,995,438	22,747,378
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	30,556,400	1,475,915	1,742,350
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	69,224,943	2,959,304	3,660,122
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	114,928,837	6,048,832	6,270,478
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	21,400,000	1,240,119	1,470,976
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	3.3020%	7,746,529,000	3,750	-102,620
CCP_IRS_P KRW-CD 91D 3M CME	2.8300%	-7,746,529,000	-3,718	0
CCP_IRS_P KRW-CD 91D 3M CME	2.8400%	0	0	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	270,000	265,252	281,360
EXPORT-IMPORT BANK OF KOREA	0.0780%	12,300,000	146,606	129,906
EXPORT-IMPORT BANK OF KOREA	0.0853%	39,600,000	498,317	424,721
EXPORT-IMPORT BANK OF KOREA	0.0843%	70,700,000	836,195	756,694
KOREA DEVELOPMENT BANK/TH REGS	0.0764%	16,200,000	187,110	170,139
KOREA DEVELOPMENT BANK/TH REGS	0.0780%	144,000,000	1,692,300	1,499,119
KOREA TREASURY BOND	3.7500%	2,051,290,000	1,957,330	1,325,316
KOREA TREASURY BOND	2.7500%	1,060,920,000	1,032,749	582,638
KOREA TREASURY BOND	2.3750%	2,036,620,000	1,847,881	1,307,615
KOREA TREASURY BOND	2.6250%	2,839,840,000	2,368,140	1,750,906
KOREA TREASURY BOND	2.1250%	1,558,800,000	1,331,532	913,967
KOREA TREASURY BOND	2.5000%	4,665,000,000	3,149,765	2,354,661
LG ENERGY SOLUTION LTD 144A	5.8750%	200,000	198,199	199,776
POSCO HOLDINGS INC 144A	5.7500%	690,000	686,819	710,596
SK HYNIX INC 144A	5.5000%	410,000	408,903	421,315
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARI	6.1380%	1,000,000	1,027,345	1,022,648
BANCO SANTANDER SA	5.5880%	2,600,000	2,632,377	2,663,240
CAIXABANK SA 144A	6.2080%	1,875,000	1,921,190	1,925,765
CAIXABANK SA 144A	6.6840%	250,000	250,000	252,331
CAIXABANK SA 144A	6.0370%	1,035,000	1,065,266	1,077,951
CAIXABANK SA 144A	5.6730%	1,200,000	1,200,000	1,232,904
CAIXABANK SA 144A	4.8850%	1,395,000	1,395,000	1,396,607
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	693,248	484,237	631,160
ENFRAGEN ENERGIA SUR SAU/ 144A	8.4990%	1,930,000	1,929,940	1,945,478
KAIXO BONDCO TELECOM SA 144A	5.1250%	100,000	102,407	115,509
KAIXO BONDCO TELECOM SA REGS	5.1250%	100,000	105,993	115,509
LORCA TELECOM BONDCO SA REGS	4.0000%	178,723	178,637	205,858
SPAIN GOVERNMENT BOND	2.4000%	1,963,000	2,226,313	2,245,778
SPAIN GOVERNMENT BOND	2.7000%	5,031,000	5,216,639	5,758,500
SPAIN GOVERNMENT BOND 144A	3.5000%	825,000	865,098	912,099
SPAIN GOVERNMENT BOND 144A	3.3000%	3,626,000	4,247,259	4,103,185
SPAIN GOVERNMENT BOND 144A	3.4500%	746,000	731,815	806,654
SPAIN GOVERNMENT BOND 144A	1.4500%	362,000	195,157	192,875
SPAIN GOVERNMENT BOND 144A	1.9000%	1,227,000	1,041,701	916,189
SRI LANKA				
SRI LANKA GOVERNMENT INTE 144A	6.2000%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	5.7500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	7.5500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.1250%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.7500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8250%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				

	Coupon	Units	Cost	Market Value
AFRICAN DEVELOPMENT BANK	3.6250%	1,010,000	1,009,184	992,894
AFRICAN DEVELOPMENT BANK	4.1250%	595,000	590,782	583,045
AFRICAN DEVELOPMENT BANK	4.6250%	225,000	224,876	226,282
ASIAN DEVELOPMENT BANK	4.5000%	925,000	924,754	939,139
ASIAN DEVELOPMENT BANK	4.3750%	650,000	650,652	656,448
ASIAN DEVELOPMENT BANK	0.0854%	80,500,000	1,399,819	1,319,060
ASIAN INFRASTRUCTURE INVESTMEN	4.1250%	360,000	357,966	354,115
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	610,000	609,743	612,911
CORP ANDINA DE FOMENTO	4.6250%	1,520,000	1,514,799	1,488,901
EUROPEAN INVESTMENT BANK	3.7500%	950,000	931,784	946,185
EUROPEAN INVESTMENT BANK	4.5000%	995,000	992,783	1,011,299
EUROPEAN INVESTMENT BANK	4.2500%	1,685,000	1,673,486	1,672,647
EUROPEAN INVESTMENT BANK	4.7500%	570,000	569,382	585,502
EUROPEAN INVESTMENT BANK	4.6250%	100,000	99,604	102,435
EUROPEAN INVESTMENT BANK REGS	0.0000%	1,210,000	1,371,457	1,335,029
EUROPEAN INVESTMENT BANK REGS	3.0000%	2,156,000	2,146,465	2,463,682
EUROPEAN INVESTMENT BANK REGS	2.8750%	1,946,000	2,096,704	2,215,735
EUROPEAN INVESTMENT BANK REGS	1.1250%	1,152,000	1,383,493	1,071,275
EUROPEAN STABILITY MECHAN REGS	0.0000%	1,213,925	1,375,703	1,375,038
EUROPEAN UNION REGS	0.0000%	1,633,656	1,793,733	1,623,294
EUROPEAN UNION REGS	1.0000%	1,625,426	1,625,517	1,652,816
EUROPEAN UNION REGS	0.2000%	1,679,000	1,991,514	1,411,063
EUROPEAN UNION REGS	3.3750%	1,006,000	1,032,058	1,019,215
EUROPEAN UNION REGS	2.8750%	4,200,000	4,494,337	4,838,713
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	950,000	913,941	930,899
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	410,000	409,986	410,343
INTER-AMERICAN DEVELOPMENT BAN	4.1250%	525,000	520,068	514,780
INTER-AMERICAN DEVELOPMENT BAN	0.0738%	652,000,000	7,861,176	6,502,557
INTER-AMERICAN DEVELOPMENT BAN	0.0774%	241,000,000	2,902,868	2,490,236
INTERNATIONAL BANK FOR RECONST	4.0000%	315,000	314,924	315,222
INTERNATIONAL BANK FOR RECONST	3.1250%	525,000	524,926	520,649
INTERNATIONAL BANK FOR RECONST	2.7500%	30,000,000	4,214,592	4,648,497
INTERNATIONAL BANK FOR RECONST	1.7500%	41,000,000	5,891,836	5,925,458
INTERNATIONAL BANK FOR RECONST	2.7200%	24,000,000	3,637,565	3,690,675
INTERNATIONAL BANK FOR RECONST	4.6250%	2,000,000	2,036,398	2,058,217
INTERNATIONAL BANK FOR RECONST	0.0685%	57,000,000	689,460	570,257
INTERNATIONAL BANK FOR RECONST	0.0722%	106,500,000	1,289,559	1,097,626
INTERNATIONAL BANK FOR RECONST	0.0711%	11,000,000	120,998	115,265
NORDIC INVESTMENT BANK	3.7500%	2,170,000	2,166,019	2,149,409
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	1,667,000	1,757,746	1,928,572
CCP_IRS_P SEK-STIBOR 3M CME	3.0000%	5,531,000	0	-7,671
CCP_IRS_P SEK-STIBOR 3M CME	2.7500%	25,028,000	658	-28,863
CCP_IRS_P SEK-STIBOR 3M CME	2.8438%	16,579,000	0	-10,436
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS_P SEK-STIBOR 3M CME	0.0100%	-47,138,000	-707	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6300%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6900%	0	0	0
EQT AB 144A	5.8500%	800,000	820,681	801,766
SWEDBANK AB 144A	5.0830%	395,000	395,000	400,351
SWEDEN GOVERNMENT BOND REGS	0.7500%	14,600,000	1,305,299	1,480,847
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	1,394,000	1,579,864	1,728,348
SWISS CONFEDERATION GOVER REGS	2.2500%	528,000	687,000	727,408
SWISS CONFEDERATION GOVER REGS	3.2500%	305,000	328,703	394,634
SWISS CONFEDERATION GOVER REGS	1.5000%	510,000	598,601	728,744
UBS AG/LONDON	5.6500%	925,000	924,981	954,563
UBS AG/STAMFORD CT	4.3020%	2,270,000	2,270,000	2,267,064
UBS GROUP AG 144A	1.4940%	305,000	305,000	301,713
UBS GROUP AG 144A	3.8690%	1,200,000	1,192,694	1,186,180
UBS GROUP AG 144A	5.9590%	1,400,000	1,400,000	1,460,645
UBS GROUP AG 144A	5.6170%	900,000	899,999	927,837
UBS GROUP AG 144A	4.1940%	550,000	535,891	538,127
UBS GROUP AG 144A	4.1510%	1,500,000	1,500,010	1,482,844
UBS GROUP AG 144A	4.3980%	2,700,000	2,688,499	2,650,692
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	800,000	755,180	754,709
BANGKOK BANK PCL/HONG KON REGS	3.4660%	500,000	413,880	449,542
KASIKORN BANK PCL/HONG KON REGS	3.3430%	1,990,000	1,912,652	1,969,306
PTTEP TREASURY CENTER CO REGS	2.9930%	219,000	204,879	206,896
THAILAND GOVERNMENT BOND	4.0000%	16,049,000	608,313	540,566
THAILAND GOVERNMENT BOND	2.8750%	26,450,000	897,072	757,595
THAILAND GOVERNMENT BOND	2.7500%	5,428,000	151,844	147,044
THAILAND GOVERNMENT BOND	2.1250%	53,780,000	1,702,103	1,642,538
THAILAND GOVERNMENT BOND	3.3000%	11,310,000	342,495	363,486
THAILAND GOVERNMENT BOND	3.4500%	37,894,000	1,189,851	1,183,721
THAILAND GOVERNMENT BOND	3.3500%	9,020,000	264,403	297,123
THAILAND GOVERNMENT BOND	4.6750%	5,674,000	202,418	203,882
THAILAND GOVERNMENT BOND	1.6600%	11,242,000	349,679	340,654
THAILAND GOVERNMENT BOND	3.3900%	30,394,000	922,015	1,006,034
THAILAND GOVERNMENT BOND	2.9800%	14,231,000	476,860	414,661
THAILAND GOVERNMENT BOND	1.8400%	7,638,000	229,846	223,963
UNITED KINGDOM				
ANGLIAN WATER OSPREY FINA REGS	6.7500%	1,675,000	2,375,515	2,227,904
ANGLO AMERICAN CAPITAL PL 144A	6.0000%	305,000	300,892	297,044

	Coupon	Units	Cost	Market Value
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	1,295,000	1,290,527	1,295,031
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	1,415,000	1,391,182	1,386,436
ANGLO AMERICAN CAPITAL PL 144A	4.6250%	350,000	348,818	345,993
ASTRAZENECA PLC	0.7000%	3,800,000	3,786,766	3,797,515
ASTRAZENECA PLC	1.3750%	415,000	362,209	366,217
ASTRAZENECA PLC	2.1250%	30,000	18,187	16,456
ASTRAZENECA PLC	4.3750%	121,000	119,185	104,511
BARCLAYS PLC	5.6900%	600,000	600,000	616,535
BARCLAYS PLC	4.9720%	200,000	200,003	201,217
BARCLAYS PLC	5.5010%	4,200,000	4,200,000	4,248,036
BARCLAYS PLC	7.1190%	530,000	530,000	576,707
BARCLAYS PLC	6.2240%	1,169,000	1,214,440	1,225,933
BARCLAYS PLC	4.5210%	925,000	925,000	904,737
BARCLAYS PLC	5.2070%	1,500,000	1,495,104	1,451,679
BARCLAYS PLC	4.2190%	255,000	255,004	251,046
BARCLAYS PLC	3.2500%	260,000	263,253	293,210
BELLIS ACQUISITION CO PLC 144A	8.0000%	100,000	115,108	108,558
BELLIS ACQUISITION CO PLC REGS	8.1250%	100,000	127,080	121,607
BELRON 1/26 (USD) TLB	0.0000%	246,884	246,267	246,638
BELRON UK FINANCE PLC 144A	5.7500%	200,000	200,000	201,263
BP CAPITAL MARKETS PLC	4.8750%	940,000	937,672	927,981
BP CAPITAL MARKETS PLC	6.4500%	430,000	458,775	447,129
BRITISH TELECOMMUNICATION REGS	3.3750%	840,000	976,271	942,576
BRITISH TELECOMMUNICATION REGS	3.8750%	1,450,000	1,629,258	1,653,593
BUPA FINANCE PLC REGS	5.0000%	979,000	1,106,925	1,190,433
CANARY WHARF GROUP INVEST REGS	3.3750%	205,000	221,654	253,518
CANARY WHARF GROUP INVEST REGS	1.7500%	1,400,000	1,626,398	1,610,735
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	43,140,000	0	-1,882,112
CCP_IRS_P GBP-SONIA-COMPOUND	3.9300%	300,000	0	-13,347
CCP_IRS_R GBP-SONIA-COMPOUND	3.8846%	0	0	0
CCP_IRS_R GBP-SONIA-OIS COMPO	3.7998%	16,710,000	84,095	804,081
CCP_IRS_P GBP-SONIA-COMPOUND	3.8613%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.7992%	-300,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.8608%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.7998%	-43,140,000	-917,727	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	35,300,000	1,152,115	1,841,497
CCP_IRS_R GBP-SONIA-COMPOUND	4.0000%	-35,300,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7500%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6300%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7200%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6900%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6600%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8800%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	4.1600%	0	0	0
CCP_IRS_R GBP-SONIA-OIS COMPO	4.0000%	-16,710,000	-32,350	0
CCP_OIS_P GBP-SONIA-OIS COMPO	4.0300%	9,815,000	0	-477,420
CCP_OIS_P GBP-SONIA-OIS COMPO	4.4688%	1,171,000	846	-15,289
CCP_OIS_R GBP-SONIA-OIS COMPO	0.0100%	3,702,000	14,034	51,129
CCP_OIS_P GBP-SONIA-OIS COMPO	0.0100%	-1,171,000	0	0
CCP_OIS_P GBP-SONIA-OIS COMPO	3.7998%	-9,815,000	-113,576	0
CCP_OIS_R GBP-SONIA-OIS COMPO	3.5600%	0	0	0
CCP_OIS_R GBP-SONIA-OIS COMPO	4.0313%	-1,592,000	0	0
CCP_OIS_R GBP-SONIA-OIS COMPO	3.9375%	-2,110,000	0	0
CFC GROUP 5/25 TLB	0.0000%	175,000	173,250	166,688
CSL FINANCE PLC 144A	3.8500%	1,200,000	1,199,726	1,193,419
EXPERIAN FINANCE PLC 144A	5.2500%	500,000	499,891	505,387
FERGUSON FINANCE PLC 144A	3.2500%	400,000	398,359	376,549
FRESNILLO PLC 144A	4.2500%	900,000	892,727	683,177
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	500,000	606,530	446,478
HSBC HOLDINGS PLC	5.2100%	378,000	380,204	381,055
HSBC HOLDINGS PLC	4.0410%	800,000	784,049	796,288
HSBC HOLDINGS PLC	4.5830%	1,780,000	1,783,717	1,778,722
HSBC HOLDINGS PLC	2.8480%	620,000	559,772	572,973
HSBC HOLDINGS PLC	4.7550%	200,000	200,045	200,425
HSBC HOLDINGS PLC	5.8870%	210,000	210,000	211,024
HSBC HOLDINGS PLC	5.5460%	100,000	100,000	102,466
HSBC HOLDINGS PLC	2.0130%	500,000	473,652	482,000
HSBC HOLDINGS PLC	3.9730%	1,025,000	987,905	1,003,557
HSBC HOLDINGS PLC	5.2860%	560,000	560,000	570,164
HSBC HOLDINGS PLC	4.3980%	350,000	350,000	347,404
HSBC HOLDINGS PLC	4.6190%	660,000	660,000	650,834
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	196,009	192,089	194,784
LLOYDS BANKING GROUP PLC	1.6270%	4,681,000	4,564,219	4,664,623
LLOYDS BANKING GROUP PLC	5.9850%	200,000	200,000	200,955
LLOYDS BANKING GROUP PLC	5.8710%	200,000	205,238	204,941
LLOYDS BANKING GROUP PLC	5.0870%	400,000	400,099	403,648
LLOYDS BANKING GROUP PLC	4.8180%	430,000	430,000	432,555
LLOYDS BANKING GROUP PLC	6.0680%	260,000	260,000	264,248
LLOYDS BANKING GROUP PLC	5.6680%	380,000	380,000	369,650
MAREX GROUP PLC	6.4040%	2,100,000	2,118,669	2,162,729
NATIONAL GRID PLC	5.8090%	272,000	272,000	283,718
NATIONAL GRID PLC	5.4180%	1,000,000	1,000,000	1,019,024
NATIONAL GRID PLC	5.6020%	700,000	719,749	716,662
NATIONWIDE BUILDING SOCIE 144A	6.5570%	3,425,000	3,425,000	3,463,558
NATIONWIDE BUILDING SOCIE REGS	3.6250%	145,000	160,304	169,137

	Coupon	Units	Cost	Market Value
NATIONWIDE BUILDING SOCIE REGS	6.1780%	440,000	524,470	585,177
NATIONWIDE BUILDING SOCIE REGS	3.7700%	475,000	570,921	531,385
NATWEST GROUP PLC	1.6420%	3,444,000	3,348,867	3,423,071
NATWEST GROUP PLC	5.1150%	903,000	903,000	911,999
NATWEST GROUP PLC	5.0760%	2,700,000	2,702,006	2,729,746
NORTHUMBRIAN WATER FINANC REGS	1.6250%	2,200,000	2,934,480	2,851,880
R&R ICE CREAM/FRONERI 9/24	0.0000%	190,064	189,589	186,006
R&R ICE CREAM/FRONERI 9/24 TL	0.0000%	225,000	248,288	254,299
RIO TINTO FINANCE USA PLC	5.0000%	520,000	519,278	530,580
RIO TINTO FINANCE USA PLC	5.7500%	595,000	578,982	593,574
RIO TINTO FINANCE USA PLC	5.8750%	35,000	34,703	34,865
RIO TINTO FINANCE USA PLC	4.8750%	165,000	164,976	167,583
ROLLS-ROYCE PLC REGS	5.7500%	300,000	454,688	399,195
ROYALTY PHARMA PLC	4.4500%	1,285,000	1,272,229	1,267,987
ROYALTY PHARMA PLC	1.7500%	300,000	282,657	289,208
ROYALTY PHARMA PLC	3.3500%	280,000	181,499	181,427
ROYALTY PHARMA PLC	5.2000%	815,000	818,947	804,350
SANTANDER UK GROUP HOLDINGS PL	1.6730%	3,424,000	3,327,127	3,402,955
SANTANDER UK GROUP HOLDINGS PL	5.1360%	900,000	899,571	869,097
SEVERN TRENT UTILITIES FI REGS	4.0000%	445,000	472,494	511,242
SEVERN TRENT UTILITIES FI REGS	5.8750%	547,000	735,594	697,093
SEVERN TRENT UTILITIES FI REGS	3.8750%	600,000	717,644	674,439
SMITH & NEPHEW PLC	5.1500%	145,000	144,947	145,739
SMITH & NEPHEW PLC	2.0320%	265,000	240,361	235,844
SOUTH WEST WATER FINANCE REGS	5.2500%	1,210,000	1,603,845	1,563,619
SW FINANCE I PLC REGS	7.0000%	750,000	1,028,491	956,541
SW FINANCE I PLC REGS	5.7500%	1,000,000	1,353,220	1,291,116
SW FINANCE I PLC REGS	7.7500%	1,275,000	1,787,651	1,755,505
TESCO PROPERTY FINANCE 3 REGS	5.7440%	374,095	516,628	483,802
THAMES WATER SUPER SENIOR 144A	9.7500%	254,634	315,510	365,402
THAMES WTR UTL FIN	9.7500%	76,031	97,180	96,252
UNITED KINGDOM GILT REGS	4.0000%	0	0	0
UNITED KINGDOM GILT REGS	4.2500%	3,729,013	5,747,211	4,170,373
UNITED KINGDOM GILT REGS	4.3750%	10,050,697	11,609,814	11,037,145
UNITED KINGDOM GILT REGS	4.7500%	887,000	1,206,102	1,079,789
UNITED KINGDOM GILT REGS	3.7500%	1,101,174	1,310,309	1,277,447
UNITED KINGDOM GILT REGS	3.2500%	9,358,000	11,990,083	11,332,267
UNITED KINGDOM GILT REGS	4.0000%	1,102,000	1,460,823	1,435,327
UNITED KINGDOM INFLATION- REGS	0.7500%	0	0	0
UNITED KINGDOM INFLATION- REGS	0.1250%	386	259	440
UNITED KINGDOM INFLATION- REGS	1.7500%	0	0	0
UNITED UTILITIES WATER FI REGS	3.7500%	1,815,000	1,918,932	2,049,452
VIRGIN MEDIA SECURED FINA 144A	5.5000%	2,910,000	2,767,138	2,790,923
VIRGIN MEDIA SECURED FINA 144A	4.5000%	240,000	227,688	212,844
VMED O2 UK FINANCING I PL 144A	5.6250%	1,100,000	1,310,261	1,161,049
YORKSHIRE WATER FINANCE P REGS	6.0000%	1,205,000	1,624,881	1,572,078
YORKSHIRE WATER FINANCE P REGS	1.7500%	2,600,000	2,956,980	3,054,817
URUGUAY				
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	250,000	226,290	226,700
Total of International Fixed Income Securities			1,269,230,762	1,245,988,776

-0.09%

Futures Contracts & Derivatives

AUST 10Y BOND FUTURE (SFE)	0.0000%	420	0	-168,343
AUST 3YR BOND FUTURE (SFE)	0.0000%	421	0	33,243
CAN 10YR BOND FUTURE (MSE)	0.0000%	-50	0	14,884
EURO-BOBL FUTURE (EUX)	0.0000%	-5	0	-2,708
EURO-BTP FUTURE (EUX)	0.0000%	-232	0	177,585
EURO-BUND FUTURE (EUX)	0.0000%	153	0	96,700
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-44	0	-15,613
EURO-OAT FUTURE (EUX)	0.0000%	-113	0	325,994
EURO-SCHATZ FUTURE (EUX)	0.0000%	92	0	-4,482
SHORT EURO-BTP FUTURE (EUX)	0.0000%	-12	0	255
JPN 10Y BOND FUTURE (OSE)	0.0000%	-28	0	208,405
KOREA 10YR BND FUTURE (KFE)	0.0000%	7	0	-7,166
LONG GILT FUTURE (ICF)	0.0000%	453	0	-2,483,427
3 MONTH SOFR FUT (CME)	0.0000%	2,031	0	1,119,216
US 10YR NOTE FUTURE (CBT)	0.0000%	608	0	-922,568
US 10YR NOTE FUTURE (CBT)JUN26	0.0000%	-36	-10,364	-9,000
US 10YR ULTRA FUTURE (CBT)	0.0000%	19	0	-687,099
US 2YR NOTE FUTURE (CBT)	0.0000%	208	0	-99,326
US 5YR NOTE FUTURE (CBT)	0.0000%	1,198	0	-1,736,183
US LONG BOND FUTURE (CBT)	0.0000%	59	0	-324,404
US ULTRA BOND (CBT)	0.0000%	-129	0	-69,232
Total Futures Contracts & Derivatives				-4,553,269

0.00%

Credit Default Swaps

CCP_CDS. SP UL AT&T INC. CME	1.0000%	6,200,000	78,425	25,034
CCP_CDS. SP UL GE CME	1.0000%	2,300,000	20,110	4,842

	Coupon	Units	Cost	Market Value
CCP_CDS_ SP UL AT&T INC. CME	0.0000%	-6,200,000	-6,882	0
CCP_CDS_ SP UL GE CME	0.0000%	-2,300,000	0	0
CDS SP UL REPUBLIC OF COLOMBI	1.0000%	2,200,000	0	-3,589
CDS_ SP UL REPUBLIC OF COLOMBI	0.0000%	-2,200,000	-140,038	0
CDX SP UL CMBX.NA.AAA.10	0.5000%	979,206	49	920
CDX SP UL CMBX.NA.AAA.10_1	0.5000%	97,921	0	124
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	12,879	34	0
CDX_ SP UL CMBX.NA.AAA.10	0.0000%	-979,206	-19,820	0
CDX_ SP UL CMBX.NA.AAA.10_1	0.0000%	-97,921	-2,776	0
CDX_ SP UL CMBX.NA.AAA.9_1	0.0000%	-12,879	-387	0
CDX SP UL CMBX.NA.AAA.9	0.5000%	10,304	0	0
CDX_ SP UL CMBX.NA.AAA.9	0.0000%	-10,304	0	0
CCP_CDX_ SP UL CDX.EM.43_V1 CM	1.0000%	400,000	0	-5,767
CCP_CDX_ SP UL CDX.EM.43_V1 CM	0.0000%	-400,000	-8,741	0
CCP_CDS_ SP UL ORACLE CORPORAT	1.0000%	4,200,000	24,104	-122,804
CCP_CDS_ SP UL ORACLE CORPORAT	0.0000%	-4,200,000	-34,065	0
CCP_CDX_ SP UL CDX.EM.44 CME	1.0000%	1,500,000	0	-29,787
CCP_CDX_ SP UL CDX.EM.44 CME	0.0000%	-1,500,000	-32,687	0
CCP_CDX_ SP UL CDX.EM.45 CME	1.0000%	1,400,000	0	-59,242
CCP_CDX_ SP UL CDX.EM.45 CME	0.0000%	-1,400,000	-60,348	0
Total Credit Default Swaps			-183,022	-190,270

0.45%

Convertible Securities

IREN LTD 144A	0.0000%	55,000	55,000	40,057
IREN LTD 144A	1.0000%	225,000	280,449	197,663
GOLAR LNG LTD 144A	2.7500%	100,000	115,900	118,850
JAZZ INVESTMENTS I LTD	2.0000%	200,000	237,529	242,600
JAZZ INVESTMENTS I LTD	3.1250%	200,000	217,716	283,200
NCL CORP LTD 144A	0.7500%	422,000	430,720	391,502
NCL CORP LTD 144A	0.8750%	128,000	135,005	132,835
ENERGY FUELS INC/CANADA 144A	0.7500%	54,000	54,000	63,099
IMAX CORP 144A	0.7500%	55,000	55,324	61,270
ALIBABA GROUP HOLDING LTD	0.5000%	65,000	113,156	90,155
ALIBABA GROUP HOLDING LTD REGS	0.0000%	50,000	58,438	48,125
JD.COM INC	0.2500%	272,000	307,807	270,504
SEAGATE HDD CAYMAN	3.5000%	15,000	18,839	71,208
ASCENDIS PHARMA A/S	2.2500%	55,000	76,492	80,685
SGL CARBON SE REGS	3.0000%	0	0	0
WIX.COM LTD 144A	0.0000%	125,000	122,087	103,438
NEBIUS GROUP NV 144A	1.0000%	275,000	360,567	295,281
NEBIUS GROUP NV 144A	2.6250%	76,000	76,000	70,840
QIAGEN NV REGS	2.5000%	200,000	200,200	205,353
IMMUNOCORE HOLDINGS PLC	2.5000%	123,000	125,708	110,316
3D SYSTEMS CORP	0.0000%	55,000	55,000	50,408
ADVANCED ENERGY INDUSTRIES INC	2.5000%	40,000	62,771	96,152
AFFIRM HOLDINGS INC	0.7500%	25,000	24,736	23,395
AKAMAI TECHNOLOGIES INC	1.1250%	190,000	202,214	217,132
ALARM.COM HOLDINGS INC	2.2500%	75,000	74,405	69,047
ALLIANT ENERGY CORP 144A	3.2500%	50,000	50,000	52,974
ALNYLAM PHARMACEUTICALS I 144A	0.0000%	215,000	216,626	199,147
AMERICAN WATER CAPITAL CORP	3.6250%	245,000	246,594	244,461
ARES MANAGEMENT CORP	0.0000%	1,350	70,902	49,896
AST SPACEMOBILE INC 144A	2.0000%	133,000	144,067	140,315
AST SPACEMOBILE INC 144A	4.2500%	10,000	20,945	32,873
BANK OF AMERICA CORP	0.0000%	75	82,247	89,367
BILL HOLDINGS INC	0.0000%	70,000	72,443	62,160
BLOOM ENERGY CORP 144A	0.0000%	185,000	231,456	196,988
BOSTON PROPERTIES LP 144A	2.0000%	271,000	270,327	245,933
BRIDGEBIO PHARMA INC	1.7500%	165,000	230,103	279,593
BRIDGEBIO PHARMA INC 144A	0.7500%	67,000	67,000	66,377
CLOUDFLARE INC	0.0000%	100,000	109,304	117,056
CLOUDFLARE INC 144A	0.0000%	440,000	463,426	498,852
CMS ENERGY CORP	3.3750%	116,000	117,623	131,080
COINBASE GLOBAL INC	0.2500%	220,000	273,770	203,830
COINBASE GLOBAL INC 144A	0.0000%	278,000	303,564	222,539
COMMVAULT SYSTEMS INC 144A	0.0000%	100,000	100,057	80,850
COMPASS INC 144A	0.2500%	78,000	78,000	65,286
COPT DEFENSE PROPERTIES L 144A	5.2500%	70,000	70,783	81,249
CORE SCIENTIFIC INC 144A	0.0000%	119,000	140,384	130,008
CRACKER BARREL OLD COUNTRY STO	0.6250%	160,000	159,530	156,240
CYTOKINETICS INC 144A	1.7500%	84,000	84,000	107,048
DATADOG INC	0.0000%	418,000	401,345	403,997
DIGITAL REALTY TRUST LP 144A	1.8750%	250,000	252,835	264,658
DOORDASH INC 144A	0.0000%	213,000	227,052	194,043
DROPBOX INC	0.0000%	185,000	182,662	175,380
DUKE ENERGY CORP 144A	3.0000%	497,000	497,000	499,734
ENPHASE ENERGY INC	0.0000%	30,000	28,777	26,700
ETSY INC 144A	1.0000%	250,000	262,073	241,250
EURONET WORLDWIDE INC 144A	0.6250%	160,000	160,000	139,200
EVERGY INC	4.5000%	225,000	263,805	303,525
FEDERAL REALTY OP LP 144A	3.2500%	105,000	110,840	107,016
FIRSTENERGY CORP	4.0000%	125,000	125,798	136,375

	Coupon	Units	Cost	Market Value
GAMESTOP CORP 144A	0.0000%	240,000	266,739	246,960
GLOBAL PAYMENTS INC	1.5000%	266,000	265,108	234,360
GRANITE CONSTRUCTION INC	3.2500%	84,000	97,604	138,180
GUARDANT HEALTH INC	1.2500%	70,000	113,853	117,448
GUARDANT HEALTH INC 144A	0.0000%	215,000	221,296	228,296
GUIDEWIRE SOFTWARE INC	1.2500%	205,000	212,293	204,103
HAEMONETICS CORP	2.5000%	60,000	59,760	57,108
HAT HOLDINGS I LLC / HAT 144A	3.7500%	153,000	181,952	217,337
INTEGER HOLDINGS CORP	1.8750%	175,000	177,279	166,863
IONIS PHARMACEUTICALS INC	1.7500%	147,000	154,922	221,419
IONIS PHARMACEUTICALS INC 144A	0.0000%	163,000	163,680	169,826
ITRON INC	1.3750%	225,000	254,202	226,125
JBT MAREL CORP 144A	0.3750%	105,000	105,640	101,745
JPMORGAN CHASE FINANCIAL CO LL	0.5000%	100,000	104,997	111,910
KKR & CO INC	0.0000%	3,875	220,594	155,426
LANTHEUS HOLDINGS INC	2.6250%	149,000	185,883	178,651
LIBERTY ENERGY INC 144A	0.0000%	220,000	224,948	223,295
LUMENTUM HOLDINGS INC 144A	0.3750%	29,000	124,339	111,636
MARA HOLDINGS INC 144A	0.0000%	150,000	164,152	105,675
MARRIOTT VACATIONS WORLDWIDE C	3.2500%	95,000	93,618	91,200
MERIT MEDICAL SYSTEMS INC 144A	3.0000%	212,000	271,931	226,628
MERITAGE HOMES CORP	1.7500%	409,000	418,354	393,867
MICROCHIP TECHNOLOGY INC	0.7500%	93,000	93,275	91,903
MICROCHIP TECHNOLOGY INC 144A	0.0000%	22,000	22,000	21,461
MKS INC	1.2500%	68,000	65,975	112,336
MP MATERIALS CORP 144A	3.0000%	19,000	20,756	45,220
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	95,000	107,476	131,813
NEXTERA ENERGY INC	0.0000%	1,100	55,000	55,165
NORTHERN OIL & GAS INC	3.6250%	307,000	341,176	336,654
NUTANIX INC	0.5000%	335,000	350,483	302,004
ON SEMICONDUCTOR CORP	0.5000%	128,000	129,039	125,120
ORACLE CORP	0.0000%	8,100	398,591	372,357
ORMAT TECHNOLOGIES INC 144A	1.5000%	110,000	111,625	114,092
OSI SYSTEMS INC 144A	0.5000%	118,000	118,000	120,419
PARSONS CORP	2.6250%	306,000	322,170	301,104
PEBBLEBROOK HOTEL TRUST	1.7500%	117,000	116,898	113,961
PG&E CORP	4.2500%	494,000	506,625	511,525
PG&E CORP	0.0000%	1,100	54,335	47,289
POST HOLDINGS INC	2.5000%	154,000	160,213	166,705
PPL CAPITAL FUNDING INC 144A	3.0000%	442,000	439,802	462,244
PPL CORP	0.0000%	1,100	56,317	56,133
PROGRESS SOFTWARE CORP	1.0000%	75,000	77,703	74,813
REALTY INCOME CORP 144A	3.5000%	94,000	94,000	95,927
REPLIGEN CORP	1.0000%	124,000	123,505	120,528
REXFORD INDUSTRIAL REALTY 144A	4.1250%	295,000	297,334	289,248
REXFORD INDUSTRIAL REALTY 144A	4.3750%	50,000	50,214	49,725
RIVIAN AUTOMOTIVE INC	3.6250%	315,000	308,526	301,676
RIVIAN AUTOMOTIVE INC	4.6250%	126,000	119,507	134,820
SEMTECH CORP	1.6250%	60,000	84,444	126,420
SEMTECH CORP 144A	0.0000%	208,000	214,026	243,610
SHIFT4 PAYMENTS INC	0.5000%	145,000	145,567	135,938
SNOWFLAKE INC	0.0000%	61,000	83,532	74,640
SOLARIS ENERGY INFRASTRUCTURE	0.2500%	183,000	209,391	228,521
SOUTHERN CO/THE	4.5000%	225,000	244,145	249,928
SOUTHERN CO/THE 144A	3.2500%	429,000	430,514	436,464
STEM INC 144A	0.5000%	50,000	41,622	20,472
STRATEGY INC	0.0000%	115,000	132,616	100,371
SUNEDISON INC 144A	3.3750%	105,000	105,000	0
SUNEDISON INC 144A	2.7500%	21,000	20,947	0
SUNEDISON INC 144A	2.3750%	175,000	176,215	0
SUPER MICRO COMPUTER INC	3.5000%	108,000	104,480	86,115
SUPER MICRO COMPUTER INC 144A	0.0000%	311,000	322,426	227,772
TEMPUS AI INC 144A	0.7500%	96,000	111,021	91,392
TERAWULF INC 144A	0.0000%	280,000	280,030	289,216
TERAWULF INC 144A	2.7500%	30,000	55,987	58,230
UBER TECHNOLOGIES INC	0.8750%	278,000	322,518	334,295
UNITY SOFTWARE INC	0.0000%	188,000	184,229	187,173
UPSTART HOLDINGS INC	1.0000%	75,000	66,390	53,053
VENTAS REALTY LP	3.7500%	105,000	110,220	156,125
WEC ENERGY GROUP INC	4.3750%	246,000	294,481	304,302
WEC ENERGY GROUP INC 144A	3.3750%	250,000	251,250	259,375
WELLS FARGO & CO	0.0000%	194	228,784	224,487
WELLTOWER OP LLC 144A	3.1250%	75,000	90,627	118,710
WELLTOWER OP LLC 144A	2.7500%	77,000	80,069	159,698
WESTERN DIGITAL CORP	3.0000%	11,000	13,371	78,740
ZOETIS INC 144A	0.2500%	198,000	199,200	196,515
MAKEMYTRIP LTD 144A	0.0000%	250,000	243,690	210,500

Total of Convertible Bonds

23,045,879

22,413,464

1.12%

Alternatives

Total of Alternatives

55,459,391

29,506,642

55,459,391

	Coupon	Units	Cost	Market Value
				1.51%
Cash Equivalent Securities				
Master Notes/Money Markets				
NIGERIA OMO BILL	0.0000%	5,844,200,000	3,814,685	3,832,193
AUST NZ BANK CASH COLLATERAL	1.5500%	0	0	0
BNY MELLON CASH RESERVE	0.0000%	755,043	755,043	755,043
CASH COLLATERAL BARCLAYS BANK	0.0000%	-280,000	-280,000	-280,000
CASH COLLATERAL GOLDMAN SACHS	0.0000%	100,028	100,028	100,028
CASH COLLATERAL HELD AT BNP	0.0000%	220,035	220,035	220,035
CASH COLLATERAL HELD AT GS	0.0000%	29,972	29,972	29,972
CASH COLLATERAL HELD AT HSBC	0.0000%	260,000	260,000	260,000
CASH COLLATERAL HELD AT JP	0.0000%	-20,000	-20,000	-20,000
CASH COLLATERAL HELD AT MORGAN	0.0000%	-99,775	-99,775	-99,775
CASH COLLATERAL ICE CCP WELLS	0.0100%	1,703,000	1,703,000	1,703,000
CASH COLLATERAL ISDA CREDIT AG	0.0100%	-770,000	-770,000	-770,000
CASH COLLATERAL LCH CCP WELLS	0.0100%	5,122,000	5,122,000	5,122,000
CASH HELD AT BARCLAYS	0.0000%	200,000	200,000	200,000
CASH HELD AT BNP	0.0000%	-220,000	-220,000	-220,000
CASH HELD AT BOA	0.0000%	-96	-96	-96
CASH HELD AT CITIBANK	0.0000%	-355,963	-355,963	-355,963
CASH HELD AT HSBC MAURITIUS	0.0000%	-60,000	-60,000	-60,000
CASH HELD AT STANDARD	0.0000%	220,035	220,035	220,035
CASH HELD AT UBS	0.0000%	-115,398	-115,398	-115,398
DOM MFA CASH COLL BCY	1.5500%	0	0	0
DOM MFA CASH COLL UBS	0.0100%	0	0	0
DREYFUS GOVT CAS MGMT INST 289	3.5362%	2,686,989	2,686,989	2,686,989
FUTURES CASH COLLATERAL HELD	0.0000%	4,545,000	4,545,000	4,545,000
FX STATE STREET CASH COLLATERA	0.0100%	0	0	0
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	370,000	370,000	370,000
MSI CASH COLLATERAL	0.0100%	0	0	0
NOMURA FIN. CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	-260,000	-260,000	-260,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP COLLATERAL WITH BANK OF	0.0000%	-70,471	-70,471	-70,471
SWAP COLLATERAL WITH BARCLAYS	0.0000%	79,904	79,904	79,904
SWAP COLLATERAL WITH CITIBANK	0.0000%	-60,000	-60,000	-60,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH HSBC	0.0000%	-340,000	-340,000	-340,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	70,000	70,000	70,000
SWAP COLLATERAL WITH STANDARD	0.0000%	-220,000	-220,000	-220,000
SWAP/ISDA BANCO SANTANDER CASH	0.0100%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	-430,000	-430,000	-430,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	170,000	170,000	170,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA DB CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-520,000	-520,000	-520,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	-170,000	-170,000	-170,000
SWAP/ISDA UBS AG CASH COLLATER	1.5500%	0	0	0
TBA CASH COLL BCY	1.5500%	0	0	0
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL GSC	1.5500%	0	0	0
TBA CASH COLL JP MORGAN	0.0100%	645,000	645,000	645,000
TBA CASH COLL MSC	1.5500%	610,000	610,000	610,000
TBA CASH COLL SAL	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	7,344,000	7,282,960	7,282,960
UMC CASH SWEEP ACCOUNT	4.3853%	183,823,022	183,823,022	183,823,022
WELLS FARGO CASH COLLATERAL	0.0100%	-710,000	-710,000	-710,000
WELLS FARGO CCP COLLATERAL	0.0100%	0	0	0
WELLS FARGO SECURITIES LLC CAS	0.0100%	736,000	736,000	736,000
WESTPAC CASH COLLATERAL	1.5500%	0	0	0
Others (Payables, Receivables, Etc.)			-141,924,991	-134,054,977
Total of Cash Equivalent Securities			66,806,979	74,694,500
				0.04%
Preferred Securities				
AGFC CAPITAL TRUST I 144A	5.6847%	700,000	464,289	434,714
BANK OF NEW YORK MELLON CORP/T	4.6250%	1,270,000	1,246,759	1,264,721
CITIGROUP CAPITAL XIII	0.0000%	1,700	45,449	49,895
Total of Preferred Securities			1,756,497	1,749,330
				0.07%
Domestic Equities				
SHOPIFY INC	0.0000%	3	2	355
APTIV PLC	0.0000%	244	35,728	16,943
DRILLCO HLDG LUX S A	0.0000%	243	0	5,589
FORSEA HLDG S A NPV	0.0000%	32,396	621,776	791,113
FORSEA HLDGS S A	0.0000%	3,599	69,075	87,888

	Coupon	Units	Cost	Market Value
MAXEON SOLAR TECHNOLOGIES LTD	0.0000%	2,000	0	80
AFG INC COM	0.0000%	4,003	135,141	40
ALLIANT ENERGY CORP	0.0000%	312	217,428	22,389
BECTON DICKINSON & CO	0.0000%	138	28,661	21,698
DODGE CENTER INDS INC	0.0000%	3	0	0
PHI GROUP INC/DE	0.0000%	85,609	1,692,208	2,736,064
WATERS CORP	0.0000%	18	7,384	5,360
Total of Domestic Equities			2,807,403	3,687,519

5,029,105,132 4,957,954,985

Total of FIXED INCOME FUND