

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

69.77%

U.S. Government & Federal Agency Obligations

AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,610	23,586
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,402	21,138
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,590	22,701
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	9,823
CALIFORNIA ST	7.5500%	70,000	105,209	82,742
CALIFORNIA ST	7.3000%	20,000	25,954	22,772
CALIFORNIA ST	7.3500%	20,000	26,087	22,870
CALIFORNIA ST	7.6250%	50,000	67,044	58,917
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,436
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	39,968
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,391
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	19,693
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,348
CHICAGO IL TRANSIT AUTH SALES	6.2000%	30,000	35,256	30,810
COMMIT TO PUR FNMA SF MTG	4.0000%	17,900,000	16,307,180	16,358,720
COMMIT TO PUR FNMA SF MTG	6.0000%	0	-2,238	0
COMMIT TO PUR FNMA SF MTG	5.5000%	6,301,000	6,217,281	6,212,076
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,918	18,310
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	23,226
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,467
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,028
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	36,849	30,812
FHLMC POOL #G6-1606	4.5000%	0	0	0
FHLMC POOL #Q4-3876	3.0000%	0	0	0
FHLMC POOL #RA-8482	5.0000%	674,739	653,270	651,813
FHLMC POOL #RA-8573	5.0000%	838,275	811,668	810,331
FHLMC POOL #RA-9796	4.5000%	293,462	280,465	276,246
FHLMC POOL #RJ-0135	4.0000%	0	0	0
FHLMC POOL #RJ-1109	5.5000%	1,409,435	1,374,322	1,390,980
FHLMC POOL #RJ-1502	5.5000%	1,392,624	1,397,398	1,374,496
FHLMC POOL #SD-6938	4.5000%	380,427	366,011	358,455
FHLMC POOL #SD-8421	6.0000%	3,388,417	3,407,358	3,406,591
FHLMC POOL #WN-2142	1.8500%	212,000	210,275	175,680
FHLMC POOL #WN-2175	3.0500%	176,000	158,871	155,832
FHLMC POOL #WN-3167	1.9700%	141,412	142,424	115,237
FHLMC POOL #ZS-4667	3.0000%	0	0	0
FHLMC MULTICLASS MT	1.3640%	2,054,000	196,464	90,138
FHLMC MULTICLASS MT	0.4783%	394,346	8,996	1,155
FHLMC MULTICLASS MT	1.1442%	961,168	52,559	9,085
FHLMC MULTICLASS MT	0.8737%	4,418,196	185,829	180,647
FHLMC MULTICLASS MT	1.0185%	1,857,228	137,497	85,739
FHLMC MULTICLASS MT	0.8752%	1,304,513	60,541	42,974
FHLMC MULTICLASS MTG 1510 A1	3.5600%	160,761	154,340	154,759
FHLMC MULTICLASS MTG 1512 X1	0.9044%	1,453,150	135,565	79,313
FHLMC MULTICLASS MTG 1517 A1	1.1770%	223,009	223,881	181,728
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	22,086	17,038
FHLMC MULTICLASS MTG 1518 A1	1.1920%	346,839	346,836	285,405
FHLMC MULTICLASS MTG 1519 A1	1.3200%	537,394	537,366	444,378
FHLMC MULTICLASS MTG 152 A1	3.7800%	402,817	388,111	385,531
FHLMC MULTICLASS MTG 1520 A1	2.0070%	720,601	720,600	590,419
FHLMC MULTICLASS MTG 1521 A1	1.7240%	455,455	455,440	362,985
FHLMC MULTICLASS MTG 1521 A2	2.1840%	40,000	30,885	30,046
FHLMC MULTICLASS MTG 154 A1	4.3630%	267,256	267,256	261,565
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,559	146,046
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	95,626	94,042
FHLMC MULTICLASS MTG 158 A2	4.0500%	275,000	261,217	258,344
FHLMC MULTICLASS MTG 162 AM	5.1190%	290,000	298,104	291,776
FHLMC MULTICLASS MTG 163 A1	5.1520%	339,471	339,461	344,432
FHLMC MULTICLASS MTG 163 A2	5.0000%	420,000	416,945	421,064
FHLMC MULTICLASS MTG 163 X1	0.2818%	8,660,327	226,883	216,133
FHLMC MULTICLASS MTG 164 A1	4.7400%	468,929	468,921	465,226
FHLMC MULTICLASS MTG 164 A2	5.0000%	200,000	203,455	200,431
FHLMC MULTICLASS MTG 165 A1	4.6100%	208,957	206,724	204,709
FHLMC MULTICLASS MTG 165 X1	0.5990%	10,450,000	511,507	501,632
FHLMC MULTICLASS MTG 5426 BF	5.5825%	790,430	786,192	792,299
FHLMC MULTICLASS MTG 5426 CF	5.5825%	1,489,308	1,485,654	1,486,417
FHLMC MULTICLASS MTG K042 A2	2.6700%	0	0	0
FHLMC MULTICLASS MTG K046 A2	3.2050%	133,576	133,852	132,971
FHLMC MULTICLASS MTG K053 A2	2.9950%	72,000	70,609	71,027
FHLMC MULTICLASS MTG K055 A2	2.6730%	393,273	381,163	385,103
FHLMC MULTICLASS MTG K056 A1	2.2000%	11,799	11,687	11,718
FHLMC MULTICLASS MTG K058 A1	2.3400%	55,198	54,812	54,088
FHLMC MULTICLASS MTG K060 AM	3.3000%	418,000	412,956	408,225
FHLMC MULTICLASS MTG K061 A2	3.3470%	658,144	640,946	642,358
FHLMC MULTICLASS MTG K062 A2	3.4130%	400,000	387,043	391,465
FHLMC MULTICLASS MTG K063 A1	3.0450%	111,966	112,250	110,444

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K065 A1	2.8640%	41,921	40,808	41,242
FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	148,532
FHLMC MULTICLASS MTG K066 X1	0.7319%	140,765	7,060	2,057
FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	49,345	50,244
FHLMC MULTICLASS MTG K068 A1	2.9520%	109,115	106,919	107,404
FHLMC MULTICLASS MTG K070 A1	3.0260%	59,382	59,267	58,330
FHLMC MULTICLASS MTG K073 A2	3.3500%	80,000	76,406	77,146
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,469	181,428
FHLMC MULTICLASS MTG K074 A1	3.6000%	24,041	24,225	23,871
FHLMC MULTICLASS MTG K074 A2	3.6000%	96,500	92,578	93,672
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	55,978	54,316
FHLMC MULTICLASS MTG K083 A2	4.0500%	102,000	100,387	99,778
FHLMC MULTICLASS MTG K084 A1	3.7800%	248,241	263,849	244,163
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	62,493	62,515
FHLMC MULTICLASS MTG K088 A2	3.6900%	122,000	117,253	117,518
FHLMC MULTICLASS MTG K089 A2	3.5630%	119,000	112,220	114,039
FHLMC MULTICLASS MTG K090 A2	3.4220%	111,000	118,353	105,725
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	71,233	65,245
FHLMC MULTICLASS MTG K098 A1	2.0460%	89,526	86,140	84,463
FHLMC MULTICLASS MTG K106 A1	1.7830%	256,962	258,354	239,136
FHLMC MULTICLASS MTG K106 X1	1.3170%	1,584,962	172,922	87,829
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	88,882	89,048
FHLMC MULTICLASS MTG K107 X1	1.5890%	1,044,287	91,702	68,360
FHLMC MULTICLASS MTG K108 A2	1.5170%	253,000	222,075	216,529
FHLMC MULTICLASS MTG K109 X1	1.5743%	103,221	9,879	6,841
FHLMC MULTICLASS MTG K110 X1	1.6928%	639,142	56,824	44,083
FHLMC MULTICLASS MTG K111 A1	0.8270%	173,082	173,445	157,147
FHLMC MULTICLASS MTG K111 XAM	1.7977%	1,475,477	231,656	121,870
FHLMC MULTICLASS MTG K112 X1	1.4313%	2,519,651	174,998	156,723
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	53,346	54,582
FHLMC MULTICLASS MTG K116 X1	1.4177%	3,419,166	302,069	208,538
FHLMC MULTICLASS MTG K118 X1	0.9531%	2,270,641	123,466	99,598
FHLMC MULTICLASS MTG K119 A2	1.5660%	200,000	165,304	168,137
FHLMC MULTICLASS MTG K120 X1	1.0319%	1,533,675	117,534	71,169
FHLMC MULTICLASS MTG K121 A1	0.9950%	404,880	405,196	358,625
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	232,439	230,842
FHLMC MULTICLASS MTG K123 A2	1.6210%	14,000	11,341	11,731
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	275,274
FHLMC MULTICLASS MTG K125 X1	0.5786%	5,172,383	167,060	144,418
FHLMC MULTICLASS MTG K127 A2	2.1080%	655,000	570,945	562,753
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	226,372
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	84,452	84,300
FHLMC MULTICLASS MTG K136 A2	2.1270%	700,000	565,629	589,149
FHLMC MULTICLASS MTG K141 A1	2.5500%	302,004	295,911	275,245
FHLMC MULTICLASS MTG K142 A1	2.4000%	500,954	481,634	445,156
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	110,238	114,939
FHLMC MULTICLASS MTG K143 A1	2.7110%	297,582	284,842	269,356
FHLMC MULTICLASS MTG K144 A1	2.8000%	293,996	284,912	269,481
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	64,182	59,660
FHLMC MULTICLASS MTG K145 A1	2.6500%	290,079	277,237	264,389
FHLMC MULTICLASS MTG K146 A1	3.1100%	298,874	290,551	280,633
FHLMC MULTICLASS MTG K154 A1	3.1760%	153,481	153,808	151,282
FHLMC MULTICLASS MTG K154 A2	3.4240%	777,000	737,132	733,558
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	86,461	68,774
FHLMC MULTICLASS MTG K155 A1	3.7500%	72,832	74,241	71,130
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,725	234,353
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	793,863	778,609
FHLMC MULTICLASS MTG K157 A2	3.9900%	68,000	64,124	65,250
FHLMC MULTICLASS MTG K159 A3	3.9500%	20,000	19,219	18,616
FHLMC MULTICLASS MTG K505 A2	4.8190%	500,000	491,350	501,139
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	438,013	442,040
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	688,090	699,796
FHLMC MULTICLASS MTG K509 A2	4.8500%	388,000	378,276	389,513
FHLMC MULTICLASS MTG K510 A2	5.0690%	774,000	772,220	782,400
FHLMC MULTICLASS MTG K511 A2	4.8600%	410,000	409,057	411,323
FHLMC MULTICLASS MTG K526 A2	4.5430%	570,000	574,964	564,395
FHLMC MULTICLASS MTG K528 A2	4.5080%	680,000	692,818	672,602
FHLMC MULTICLASS MTG K529 A2	4.7910%	418,000	426,038	417,939
FHLMC MULTICLASS MTG K530 A2	4.7920%	488,000	490,497	488,135
FHLMC MULTICLASS MTG K740 A2	1.4700%	1,000,000	924,048	920,706
FHLMC MULTICLASS MTG K741 A2	1.6030%	183,000	175,450	168,005
FHLMC MULTICLASS MTG K741 X1	0.5613%	7,533,884	141,401	105,378
FHLMC MULTICLASS MTG K744 X1	0.8546%	1,903,092	57,390	48,503
FHLMC MULTICLASS MTG K748 A2	2.2600%	500,000	466,551	455,710
FHLMC MULTICLASS MTG K755 A1	4.8700%	1,000,000	999,994	1,002,649
FHLMC MULTICLASS MTG K755 A2	5.2030%	1,000,000	1,020,911	1,017,390
FHLMC MULTICLASS MTG KC02 A2	3.3700%	232,372	232,509	230,611
FHLMC MULTICLASS MTG KC05 A7	2.5390%	413,121	407,655	401,814
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	319,488	280,064
FHLMC MULTICLASS MTG KG01 A7	2.8750%	766,000	771,056	752,861
FHLMC MULTICLASS MTG KG02 A1	2.0440%	192,599	197,975	185,710
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,018,000	1,020,158	848,962
FHLMC MULTICLASS MTG KG04 X1	0.8466%	519,525	34,987	20,008
FHLMC MULTICLASS MTG KG06 A2	1.7770%	434,000	437,033	359,617
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	300,737	282,173

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG KG07 A2	3.1230%	305,000	298,674	271,384
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	171,085	170,344
FHLMC MULTICLASS MTG KG08 A2	4.1340%	855,493	812,455	810,407
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	206,000	198,670	196,696
FHLMC MULTICLASS MTG KGX1 X	0.0955%	11,162,000	106,725	33,088
FHLMC MULTICLASS MTG KHG1 A2	3.3410%	0	0	0
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	122,000	126,127	117,680
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,509	410,251
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	63,606	62,560	62,625
FHLMC MULTICLASS MTG KIR3 X	0.0642%	6,797,618	56,012	15,467
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	501,820	444,083
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	305,000	309,525	281,074
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,442	284,065
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,161	289,712
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	556,000	533,052
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,029,880	1,016,377
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	443,000	442,982	434,658
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	135,931
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	330,000	330,000	336,575
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,967	969,504
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	703,000	701,270	692,728
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	470,000	447,667	445,727
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	137,000	136,711	134,734
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	415,000	416,108	411,305
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	413,965	409,962	406,494
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	583,273
FHLMC MULTICLASS MTG KPLB A	2.7700%	341,000	339,000	338,032
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	102,000	83,974	84,490
FHLMC MULTICLASS MTG KS15 A	5.2640%	480,000	469,128	481,042
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	325,000	330,226	273,061
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	131,255	129,489
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	679,000	632,992	615,076
FHLMC MULTICLASS MTG KW02 A1	2.8960%	25,885	25,741	25,578
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	473,672	482,239
FHLMC MULTICLASS MTG KW06 A1	3.8000%	166,430	168,475	165,588
FHLMC MULTICLASS MTG KW06 A2	3.8000%	209,000	217,142	202,850
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,581	91,067
FHLMC MULTICLASS MTG Q027 A2	4.6560%	270,000	269,993	264,361
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	653,000	670,227	625,077
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	7,758
FNMA POOL #0259512	6.0000%	40,248	42,121	40,750
FNMA POOL #0259576	6.0000%	44,191	46,285	44,823
FNMA POOL #0957414	6.3700%	920,847	943,115	921,388
FNMA POOL #0AN2609	2.6800%	110,000	115,269	97,416
FNMA POOL #0AN9381	3.7300%	254,000	239,665	231,047
FNMA POOL #0BL3435	2.9000%	747,699	760,211	690,124
FNMA POOL #0BL5917	2.4300%	95,000	99,598	77,496
FNMA POOL #0BL6044	2.5100%	95,000	100,252	77,150
FNMA POOL #0BM4774	4.0000%	2,336,146	2,154,956	2,173,820
FNMA POOL #0BM5400	4.0000%	870,672	796,552	810,415
FNMA POOL #0BM7183	4.7100%	440,063	458,079	433,979
FNMA POOL #0BS5506	3.1000%	1,000,000	966,203	934,422
FNMA POOL #0BS8635	4.4220%	349,000	342,940	345,640
FNMA POOL #0BW7327	4.5000%	0	0	0
FNMA POOL #0BZ0238	5.7900%	858,000	871,983	877,785
FNMA POOL #0BZ1178	5.8100%	779,000	784,253	795,506
FNMA POOL #0CB5401	4.5000%	877,119	846,461	825,644
FNMA POOL #0CB6417	4.5000%	815,284	768,777	768,142
FNMA POOL #0CB6830	4.5000%	971,126	937,162	914,567
FNMA POOL #0CB7216	4.0000%	0	0	0
FNMA POOL #0FM2984	4.0000%	2,876,458	2,654,115	2,685,128
FNMA POOL #0FS3519	4.5000%	1,043,562	992,194	981,963
FNMA POOL #0FS3838	4.0000%	6,613,622	6,122,725	6,210,576
FNMA POOL #0FS4437	4.5000%	312,991	297,589	294,881
FNMA POOL #0FS5027	4.0000%	1,295,953	1,165,505	1,187,260
FNMA POOL #0FS5365	3.0000%	1,003,508	915,729	869,723
FNMA POOL #0FS8343	4.0000%	0	0	0
FNMA POOL #0MA3522	4.5000%	0	0	0
FNMA POOL #0MA4700	4.0000%	2,499,013	2,211,776	2,288,289
FNMA GTD REMIC P/T 13-M6 1AC	3.3923%	386,574	405,500	362,998
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	8,302	8,150	8,179
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	99,000	102,756	76,626
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	25,588	25,722	24,780
FNMA GTD REMIC P/T 16-M6 A2	2.4880%	1,044,445	1,012,058	1,015,035
FNMA GTD REMIC P/T 17-M12 A2	3.0610%	174,318	171,184	168,325
FNMA GTD REMIC P/T 17-M14 A2	2.8113%	68,795	70,400	65,387
FNMA GTD REMIC P/T 17-M3 A2	2.4640%	48,913	49,197	47,028
FNMA GTD REMIC P/T 17-M5 A2	2.9930%	543,298	523,184	509,397
FNMA GTD REMIC P/T 17-M7 A2	2.9610%	133,095	128,513	128,670
FNMA GTD REMIC P/T 18-M1 A2	2.9882%	68,709	67,323	65,839
FNMA GTD REMIC P/T 18-M10 A2	3.3549%	267,900	271,504	257,672
FNMA GTD REMIC P/T 18-M12 A1	3.5460%	14,328	14,678	14,215
FNMA GTD REMIC P/T 18-M12 A2	3.6265%	19,000	18,102	17,947
FNMA GTD REMIC P/T 18-M14 A2	3.5804%	187,534	180,206	180,828
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	274,622	276,977	262,417

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 18-M3 A2	3.0628%	202,126	191,196	187,665
FNMA GTD REMIC P/T 18-M8 A2	3.3029%	271,021	261,088	260,226
FNMA GTD REMIC P/T 19-M10 A1	2.0000%	33,376	33,141	33,108
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	878,108	802,348	800,299
FNMA GTD REMIC P/T 19-M2 A2	3.6234%	76,025	71,558	73,066
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	779,272	757,749	684,497
FNMA GTD REMIC P/T 19-M31 X2A	1.2933%	2,346,232	210,794	71,500
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	296,335	289,446	277,945
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	535,211	546,609	499,043
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	167,398	156,515
FNMA GTD REMIC P/T 20-M27 X	0.8168%	1,696,845	96,508	72,436
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,381	209,776
FNMA GTD REMIC P/T 20-M52 A1	0.8780%	86,147	86,146	82,450
FNMA GTD REMIC P/T 20-M53 A2	1.6898%	53,000	44,718	42,503
FNMA GTD REMIC P/T 21-M1 A2	1.3894%	353,000	353,885	289,826
FNMA GTD REMIC P/T 21-M11 A2	1.4572%	23,000	18,378	18,766
FNMA GTD REMIC P/T 21-M13 A2	1.5987%	458,000	455,848	375,567
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	366,845	347,398	301,021
FNMA GTD REMIC P/T 21-M2S A2	1.8070%	715,000	717,738	592,102
FNMA GTD REMIC P/T 21-M3G A2	1.2451%	949,000	935,832	776,102
FNMA GTD REMIC P/T 21-M7 A1	1.7254%	109,059	109,500	101,141
FNMA GTD REMIC P/T 22-M1 A1	1.6684%	481,055	477,805	435,042
FNMA GTD REMIC P/T 22-M1 A2	1.6684%	496,000	483,749	402,580
FNMA GTD REMIC P/T 22-M11 A2	2.9667%	70,886	67,015	67,955
FNMA GTD REMIC P/T 22-M13 A1	2.5937%	442,105	422,057	405,926
FNMA GTD REMIC P/T 22-M1G A1	1.5317%	132,015	130,151	121,793
FNMA GTD REMIC P/T 22-M1G A2	1.5317%	595,000	569,704	487,751
FNMA GTD REMIC P/T 22-M2S A2	3.7506%	328,000	306,179	303,236
FNMA GTD REMIC P/T 22-M3 A2	1.7072%	27,000	23,086	22,009
FNMA GTD REMIC P/T 22-M5 A1	2.3478%	934,651	861,231	850,257
FNMA GTD REMIC P/T 22-M8 A2	1.9363%	400,000	366,940	330,131
FNMA GTD REMIC P/T 23-M1 1A	3.4316%	337,793	310,274	315,550
FNMA GTD REMIC P/T 23-M1 1A2	3.4316%	443,000	433,216	408,357
FNMA GTD REMIC P/T 23-M1 2A1	3.9433%	240,282	246,599	224,820
FNMA GTD REMIC P/T 23-M1S A2	4.4989%	500,000	501,021	487,431
FNMA GTD REMIC P/T 23-M2 3A2	2.0454%	500,000	413,426	414,991
FNMA GTD REMIC P/T 23-M4 A2	3.7678%	664,920	611,187	616,558
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	440,810	427,712	436,018
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	943,000	883,583	900,757
FNMA GTD REMIC P/T 23-M6 A2	4.1812%	254,174	247,388	249,144
FNMA GTD REMIC P/T 23-M8 A2	4.4711%	1,270,000	1,222,595	1,223,885
FNMA GTD REMIC P/T 24-38 FA	5.4825%	597,721	596,252	598,532
FNMA GTD REMIC P/T 24-54 FC	5.3210%	876,282	866,767	877,376
GNMA GTD REMIC P/T 12-147 AK	2.7889%	23,947	23,877	21,849
GNMA GTD REMIC P/T 13-15 AC	1.8380%	20,029	20,067	15,795
GNMA GTD REMIC P/T 14-105 VA	3.5000%	217,762	214,065	214,844
GNMA GTD REMIC P/T 14-92 KV	3.0000%	261,201	267,804	236,666
GNMA GTD REMIC P/T 15-59 PA	2.7500%	38,799	34,563	33,763
GNMA GTD REMIC P/T 15-78 AC	3.0000%	8,203	8,198	7,533
GNMA GTD REMIC P/T 16-36 IO	0.6565%	66,099	4,556	1,850
GNMA GTD REMIC P/T 17-190 AD	2.6000%	18,047	17,125	14,939
GNMA GTD REMIC P/T 18-118 AE	3.2000%	22,041	22,489	19,505
GNMA GTD REMIC P/T 18-123 V	3.1000%	97,940	98,206	93,280
GNMA GTD REMIC P/T 18-170 V	3.2500%	26,535	26,594	24,496
GNMA GTD REMIC P/T 18-25 V	2.6000%	107,387	104,194	90,844
GNMA GTD REMIC P/T 19-147 V	2.0000%	88,405	85,825	71,089
GNMA GTD REMIC P/T 19-37 V	3.0000%	64,499	61,932	61,713
GNMA GTD REMIC P/T 19-53 V	2.7500%	159,677	161,627	145,288
GNMA GTD REMIC P/T 20-106 EA	1.7500%	261,075	219,272	219,399
GNMA GTD REMIC P/T 20-14 AE	2.6000%	269,861	224,328	220,029
GNMA GTD REMIC P/T 20-159 IO	1.0028%	943,330	86,521	66,601
GNMA GTD REMIC P/T 21-85 V	1.7500%	88,431	74,308	71,382
GNMA GTD REMIC P/T 22-202 V	3.0000%	383,649	361,562	335,635
GNMA GTD REMIC P/T 22-54 V	2.0000%	323,670	297,850	260,107
GNMA GTD REMIC P/T 23-118 BA	3.7478%	263,394	230,803	246,896
GNMA GTD REMIC P/T 23-16 V	3.5000%	285,540	274,620	259,448
GNMA GTD REMIC P/T 23-194 BA	3.8754%	221,247	202,884	201,426
GNMA GTD REMIC P/T 23-31 AD	3.6000%	551,259	506,140	502,011
GNMA GTD REMIC P/T 23-44 V	4.0000%	117,817	116,703	108,764
GNMA GTD REMIC P/T 23-50 AC	3.2500%	627,392	557,570	558,636
GNMA GTD REMIC P/T 23-74 V	4.0000%	105,783	100,508	96,664
GNMA GTD REMIC P/T 24-150 AB	4.2500%	419,964	412,175	393,628
GNMA GTD REMIC P/T 24-165 AH	4.5000%	473,343	460,273	455,398
GNMA GTD REMIC P/T 24-29 AD	4.5000%	304,472	290,190	295,093
GNMA GTD REMIC P/T 24-31 KE	4.2500%	184,462	175,376	173,315
GNMA GTD REMIC P/T 24-37 AC	4.0000%	743,100	682,305	673,018
GNMA GTD REMIC P/T 24-70 AB	4.5000%	394,933	369,696	373,104
GNMA GTD REMIC P/T 24-88 A	3.0000%	451,289	411,878	417,939
GNMA GTD REMIC P/T 24-90 AC	2.0000%	225,983	185,885	186,371
GNMA II POOL #0MA5529	4.5000%	0	0	0
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	200,000	199,996	168,320
ILLINOIS ST	7.3500%	47,143	50,960	50,261
ILLINOIS ST	5.1000%	47,059	52,671	46,395
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,376
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	13,964	11,125

	Coupon	Units	Cost	Market Value
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	10,000	10,001	9,896
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	9,997
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	35,317	30,425
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,762	9,987
MET TRANSPRTN AUTH NY REVENUE	6.8140%	30,000	38,541	32,189
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	78,495	63,974
MET TRANSPRTN AUTH NY REVENUE	6.5480%	125,000	151,881	130,870
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,999	35,985
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	103,878	89,342
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	49,812	40,269
NEW YORK CITY NY TRANSITIONAL	5.5080%	30,000	33,953	29,577
NEW YORK CITY NY TRANSITIONAL	5.5720%	10,000	11,346	9,932
NEW YORK NY	5.8280%	30,000	30,000	31,402
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	22,940	20,012
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,551
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,362
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	12,719
PORT AUTH OF NEW YORK & NEW JE	5.6470%	30,000	35,275	30,684
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	16,800
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	3,932
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	31,776
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,331	20,016
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,436	5,073
SAN FRANCISCO CITY & CNTY CA P	6.0000%	30,000	35,554	30,662
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	15,040
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,411	10,649
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	187,000	186,747	186,049
TEXAS ST	4.6810%	10,000	10,968	9,239
TEXAS TRANSPRTN COMMISSION ST	5.1780%	20,000	21,407	20,188
U S TREASURY BOND	2.0000%	2,082,000	1,401,675	1,191,864
U S TREASURY BOND	1.3750%	1,304,000	799,116	703,166
U S TREASURY BOND	1.8750%	2,147,000	1,903,719	1,186,385
U S TREASURY BOND	1.7500%	4,849,000	4,030,032	3,143,705
U S TREASURY BOND	4.6250%	890,000	921,521	866,220
U S TREASURY BOND	2.7500%	2,500,000	1,938,004	1,756,641
U S TREASURY BOND	3.1250%	3,334,000	2,965,559	2,652,438
U S TREASURY BOND	2.8750%	300,000	232,440	212,988
U S TREASURY BOND	2.3750%	4,338,000	4,755,623	2,732,601
U S TREASURY BOND	2.5000%	2,700,000	2,117,753	1,848,656
U S TREASURY BOND	3.8750%	1,300,000	1,334,827	1,148,266
U S TREASURY BOND	4.7500%	700,000	753,029	693,656
U S TREASURY BOND	4.2500%	2,240,000	2,201,744	2,048,194
U S TREASURY BOND	4.1250%	401,000	373,890	357,752
U S TREASURY NOTE	4.5000%	300,000	303,242	301,395
U S TREASURY NOTE	3.7500%	2,622,000	2,604,201	2,605,305
U S TREASURY NOTE	1.8750%	1,800,000	1,678,739	1,513,898
U S TREASURY NOTE	3.5000%	5,990,000	5,857,281	5,704,683
U S TREASURY NOTE	2.8750%	11,929,000	11,953,251	10,713,267
U S TREASURY NOTE	3.6250%	2,119,000	2,066,045	2,075,130
U S TREASURY NOTE	0.6250%	10,400,000	8,547,654	8,532,469
U S TREASURY NOTE	2.6250%	406,000	391,727	390,807
U S TREASURY NOTE	3.8750%	6,683,000	6,563,495	6,383,735
U S TREASURY NOTE	4.2500%	3,137,000	3,139,278	3,136,607
U S TREASURY NOTE	4.1250%	635,000	629,833	624,677
U S TREASURY NOTE	4.3750%	4,391,000	4,452,393	4,363,506
U S TREASURY NOTE	4.8750%	7,692,000	7,915,040	7,850,642
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,301
UNIV OF CALIFORNIA CA REVENUES	1.6140%	85,000	85,000	72,390
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,537
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,449
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,130
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	76,966	64,438
UNIV OF CALIFORNIA REVENUES	4.8580%	10,000	12,591	8,311
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,162
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	7,847
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,464
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	4,869
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	8,950
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	5,710
US TREAS-CPI INFLAT	1.7500%	536,031	528,191	513,998
US TREAS-CPI INFLAT	2.1250%	2,041,672	2,077,457	2,044,108
US TREAS-CPI INFLAT	1.5000%	2,251,207	2,195,296	1,803,600
Total of U.S. Government & Federal Agency Obligations			223,047,112	210,985,136
Domestic Corporate & Other Bonds				
ABBOTT LABORATORIES	4.9000%	70,000	80,338	65,410
ABBVIE INC	3.2000%	900,000	936,534	835,140
ABBVIE INC	4.9500%	185,000	184,833	185,003
ABBVIE INC	4.4000%	260,000	276,086	225,393
ABBVIE INC	4.7000%	57,000	70,217	50,359
ABBVIE INC	5.4000%	10,000	10,020	9,629
ABBVIE INC	5.0500%	45,000	44,870	44,502

	Coupon	Units	Cost	Market Value
ACADEMY LTD 144A	6.0000%	175,000	175,542	174,062
ACCENTURE CAPITAL INC	4.5000%	135,000	134,862	128,306
ACCENTURE CAPITAL INC	4.2500%	400,000	399,372	384,294
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	209,192
ACE SECURITIES CORP HOM HE3 M4	5.3701%	300,000	297,638	268,683
ACURIS FINANCE US INC / A 144A	5.0000%	225,000	216,546	203,519
ADOBE INC	2.3000%	87,000	87,459	77,376
ADP/CDK GLOBAL 5/24 TLB	0.0000%	228,275	221,427	224,881
AEP TEXAS INC	5.2500%	2,000	2,140	1,803
AEP TEXAS INC	5.4000%	300,000	299,579	297,446
AEP TEXAS INC	5.4500%	10,000	9,997	10,136
AEP TRANSMISSION CO LLC	2.7500%	15,000	14,324	9,018
AES CORP/THE	1.3750%	300,000	298,804	288,798
AES CORP/THE	2.4500%	440,000	375,780	366,728
AES CORP/THE 144A	3.9500%	600,000	563,518	553,082
AETHON UNITED BR LP / AET 144A	7.5000%	140,000	140,000	143,174
AG TRUST 2024-NLP NLP A 144A	6.3219%	1,000,000	994,933	1,002,500
AGILENT TECHNOLOGIES INC	2.7500%	24,000	24,058	21,801
AGILENT TECHNOLOGIES INC	2.3000%	67,000	60,454	56,787
AHEAD 7/24 TLB3	0.0000%	109,725	108,628	110,299
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,072
AIR LEASE CORP	3.6250%	700,000	669,898	676,654
AIR PRODUCTS AND CHEMICALS INC	2.7000%	10,000	7,188	7,139
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,604	8,830
ALABAMA POWER CO	3.0000%	25,000	20,167	16,076
ALABAMA POWER CO	3.0500%	30,000	29,981	26,333
ALABAMA POWER CO	2.8000%	25,000	24,949	24,870
ALABAMA POWER CO	5.8500%	10,000	9,992	10,373
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	137,289	135,697	136,161
ALLEGHANY CORP	3.6250%	5,000	4,816	4,701
ALLEGHANY CORP	3.2500%	25,000	19,370	16,830
ALLEGHANY CORP	4.9000%	10,000	9,798	9,199
ALLEGION US HOLDING CO INC	3.5500%	500,000	480,657	482,110
ALLIANT HOLDINGS INTERMED 144A	5.8750%	70,000	70,159	67,251
ALLIANT HOLDINGS INTERMED 144A	6.7500%	325,000	322,914	325,256
ALLIANT HOLDINGS INTERMED 144A	7.3750%	135,000	135,003	136,242
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	425,000	424,998	434,386
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,363
ALLY FINANCIAL INC	6.9920%	100,000	100,000	104,209
ALLY FINANCIAL INC	5.5430%	300,000	295,689	296,374
ALPHA GENERATION LLC 144A	6.7500%	120,000	120,003	118,725
ALPHABET INC	2.2500%	60,000	55,285	32,581
ALPHABET INC	2.0500%	10,000	9,174	5,550
ALTERNATIVE LOAN TRUS OA11 A1B	4.8051%	65,934	62,906	62,657
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	210,256	133,401	94,792
ALTERNATIVE LOAN TRUST 2 58 A1	5.0532%	193,764	193,941	177,617
ALTERNATIVE LOAN TRUST 27 2A1	6.0962%	36,711	37,771	30,299
ALTERNATIVE LOAN TRUST OA1 2A1	4.8332%	36,569	28,559	30,858
ALTERNATIVE LOAN TRUST OH1 A1D	4.6351%	137,036	90,756	115,613
AMAZON.COM INC	3.1000%	40,000	40,698	27,019
AMAZON.COM INC	4.2500%	20,000	24,598	16,410
AMC NETWORKS INC	4.2500%	485,000	465,741	380,726
AMC NETWORKS INC 144A	10.2500%	105,000	110,825	111,526
AMEREN CORP	5.0000%	15,000	14,974	15,027
AMEREN ILLINOIS CO	1.5500%	35,000	34,912	29,020
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	9,817
AMEREN ILLINOIS CO	4.5000%	15,000	15,761	12,681
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	13,652
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,295
AMEREN ILLINOIS CO	3.8500%	10,000	9,180	9,176
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	74,730	72,868	68,739
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	226,756	214,573	201,113
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	151,171	142,839	136,718
AMERICAN AIRLINES INC 144A	7.2500%	110,000	110,183	112,753
AMERICAN AIRLINES INC/AAD 144A	5.5000%	17,500	17,500	17,462
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	79,335
AMERICAN AXLE & MANUFACTURING	5.0000%	150,000	149,740	136,976
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	12,865
AMERICAN ELECTRIC POWER CO INC	3.8750%	425,000	402,946	399,567
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	8,694
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	84,210	82,470
AMERICAN EXPRESS CO	5.6250%	95,000	95,000	95,973
AMERICAN EXPRESS CO	5.0430%	190,000	189,149	186,734
AMERICAN EXPRESS CO	4.9900%	65,000	64,976	65,017
AMERICAN EXPRESS CO	6.3380%	26,000	26,312	26,322
AMERICAN EXPRESS CO	5.0980%	69,000	69,000	69,402
AMERICAN EXPRESS CO	5.3564%	800,000	800,000	800,461
AMERICAN HOMES 4 RENT LP	5.5000%	120,000	119,705	119,497
AMERICAN HOMES 4 RENT LP	5.2500%	230,000	225,467	223,866
AMERICAN HONDA FINANCE CORP	5.0000%	100,000	99,986	100,059
AMERICAN NATIONAL GROUP INC	5.7500%	80,000	80,336	80,104
AMERICAN TOWER CORP	3.8000%	115,000	108,971	108,949
AMERICAN TOWER CORP	1.3000%	1,400,000	1,399,468	1,366,782
AMERICAN TOWER CORP	3.3750%	130,000	127,653	126,978

	Coupon	Units	Cost	Market Value
AMERICAN TOWER CORP	5.2500%	300,000	299,405	301,874
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,637	950,418
AMERICAN TOWER CORP	2.9500%	250,000	162,344	155,397
AMERICAN TOWER CORP	5.2000%	150,000	149,533	150,872
AMERICAN TOWER CORP	5.8000%	680,000	679,187	698,142
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	24,339
AMERICAN WATER CAPITAL CORP	3.2500%	145,000	127,328	97,066
AMERICAN WATER CAPITAL CORP	3.4500%	45,000	43,443	31,112
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	23,701
AMERICAN WATER CAPITAL CORP	4.2000%	25,000	23,017	19,894
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,436	28,674
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,939	25,344
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	233,463	233,461	234,582
AMERIGAS PARTNERS LP / AM 144A	9.3750%	435,000	446,030	418,389
AMERIPRISE FINANCIAL INC	5.7000%	35,000	34,956	36,061
AMGEN INC	4.9500%	40,000	40,908	36,099
AMGEN INC	3.1500%	22,000	18,633	16,410
AMGEN INC	5.2500%	800,000	799,954	800,438
AMGEN INC	5.1500%	100,000	99,885	100,720
AMGEN INC	5.6000%	70,000	71,428	68,302
AMGEN INC	4.4000%	95,000	73,559	78,860
AMGEN INC	4.5630%	20,000	24,822	16,683
AMGEN INC	5.6500%	20,000	19,989	19,293
AMPHENOL CORP	4.7500%	25,000	24,962	25,013
ANALOG DEVICES INC	3.4500%	60,000	57,746	58,469
ANALOG DEVICES INC	2.1000%	50,000	43,481	41,910
ANALOG DEVICES INC	2.8000%	25,000	24,832	17,707
ANTARES HOLDINGS LP 144A	2.7500%	500,000	498,655	468,550
ANTARES HOLDINGS LP 144A	6.3500%	250,000	249,082	248,084
ANYWHERE REAL ESTATE GROU 144A	5.2500%	50,000	39,652	37,604
ANYWHERE REAL ESTATE GROU 144A	5.7500%	75,000	62,836	59,987
ANYWHERE REAL ESTATE GROU 144A	7.0000%	315,000	291,239	279,451
AOC/ALIANCYS 6/24 TLB	0.0000%	396,392	392,431	398,374
AON NORTH AMERICA INC	5.1500%	100,000	101,704	100,321
AON NORTH AMERICA INC	5.3000%	160,000	159,628	160,673
AON NORTH AMERICA INC	5.1250%	400,000	399,426	402,714
AON NORTH AMERICA INC	5.4500%	165,000	169,854	164,800
APOLLO DEBT SOLUTIONS BDC 144A	6.7000%	200,000	199,988	205,378
APOLLO DEBT SOLUTIONS BDC 144A	6.9000%	200,000	207,619	206,971
APPALACHIAN POWER CO	4.5000%	50,000	49,696	40,095
APPALACHIAN POWER CO	5.6500%	10,000	9,971	10,036
APPLE INC	2.0500%	115,000	116,369	110,629
APPLE INC	2.5500%	15,000	12,159	8,782
APPLE INC	2.8500%	5,000	4,957	3,002
APPLE INC	1.2000%	68,000	63,859	61,469
APPLIED MATERIALS INC	3.3000%	50,000	49,952	48,721
APPROVIN CORP	5.5000%	105,000	104,675	104,291
APPROVIN CORP	5.3750%	55,000	54,931	55,063
APPROVIN CORP	5.9500%	35,000	34,826	34,623
ARCHES BUYER INC 144A	4.2500%	470,000	415,822	431,630
ARCHROCK PARTNERS LP / AR 144A	6.2500%	105,000	102,887	104,440
ARCHROCK PARTNERS LP / AR 144A	6.8750%	58,000	58,067	58,300
ARCONIC 7/24 TLB	0.0000%	103,953	103,953	104,707
ARES CAPITAL CORP	2.8750%	100,000	91,827	92,164
ARES CAPITAL CORP	2.1500%	317,000	301,521	303,081
ARES CAPITAL CORP	5.9500%	430,000	426,766	434,802
ARES FINANCE CO II LLC 144A	3.2500%	100,000	99,870	90,451
ARES MANAGEMENT CORP	5.6000%	190,000	188,558	180,921
ARES MANAGEMENT CORP	6.3750%	600,000	599,056	627,868
ARES STRATEGIC INCOME FUN 144A	5.7000%	400,000	397,505	399,912
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	20,486
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,480	25,399
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,030	134,524
ARTHUR J GALLAGHER & CO	3.5000%	9,000	6,289	6,199
ARTHUR J GALLAGHER & CO	6.7500%	30,000	33,639	33,274
ARTHUR J GALLAGHER & CO	5.1500%	85,000	84,846	82,991
ARTHUR J GALLAGHER & CO	5.5500%	95,000	94,534	91,694
ASCENT RESOURCES UTICA HO 144A	8.2500%	65,000	65,020	66,354
ASHLAND INC 144A	3.3750%	180,000	180,009	153,497
ASHTAD CAPITAL INC 144A	5.8000%	300,000	313,075	300,305
ASHTON WOODS USA LLC / AS 144A	4.6250%	125,000	125,000	115,008
ASP UNIFRAX 9/24 DELAYED TL	0.0000%	226,011	226,011	221,491
ASP UNIFRAX HOLDINGS INC 144A	7.1000%	29,687	29,702	19,445
ASSURANT INC	3.7000%	80,000	69,082	74,446
ASSURANT INC	2.6500%	58,000	43,223	48,574
ASSURANT INC	4.9000%	24,000	23,077	23,939
ASSURED GUARANTY US HOLDINGS I	6.1250%	300,000	298,789	311,285
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	0	0	0
ASSUREDPARTNERS INC 144A	7.5000%	210,000	210,000	226,014
ASTRAZENECA FINANCE LLC	1.7500%	70,000	65,662	63,514
AT&T INC	3.8000%	609,000	650,024	423,055
AT&T INC	3.5000%	60,000	41,599	40,423
AT&T INC	2.7500%	210,000	211,182	182,700
AT&T INC	4.6500%	90,000	103,416	76,555
AT&T INC	3.5500%	45,000	28,933	30,362

	Coupon	Units	Cost	Market Value
AT&T INC	1.6500%	76,000	71,136	69,105
AT&T INC	2.3000%	325,000	303,042	306,697
AT&T INC	4.3500%	30,000	29,436	29,366
AT&T INC	5.4000%	30,000	30,305	30,114
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	320,778	314,891	321,121
ATHENAHEALTH GROUP INC 144A	6.5000%	190,000	190,000	180,566
ATLISSIAN CORP	5.5000%	80,000	81,258	80,439
ATMOS ENERGY CORP	5.9000%	10,000	10,497	10,477
ATMOS ENERGY CORP	5.7500%	15,000	14,762	15,044
ATMOS ENERGY CORP	4.1250%	40,000	40,196	32,597
AUTOZONE INC	6.2500%	100,000	100,647	104,649
AUTOZONE INC	6.5500%	10,000	10,739	10,763
AUTOZONE INC	4.5000%	45,000	44,972	44,591
AUTOZONE INC	5.2000%	45,000	44,935	44,374
AUTOZONE INC	5.0500%	20,000	19,986	20,112
AVANGRID INC	3.8000%	25,000	24,970	23,689
AVIATION CAPITAL GROUP LL 144A	6.2500%	100,000	102,449	103,177
AVIATION CAPITAL GROUP LL 144A	5.3750%	300,000	302,123	300,151
AVIATION CAPITAL GROUP LL 144A	4.1250%	780,000	781,306	775,451
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,866	612,646
AVISTA CORP	4.0000%	10,000	7,754	7,483
B&G FOODS 6/24 TLB	0.0000%	130,000	128,700	129,919
B&G FOODS INC	5.2500%	135,000	127,298	128,617
B&G FOODS INC 144A	8.0000%	285,000	285,468	292,978
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,927	25,019
BALTIMORE GAS AND ELECTRIC CO	4.5500%	20,000	19,448	16,685
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	23,100	21,481
BALTIMORE GAS AND ELECTRIC CO	5.4000%	20,000	20,140	19,076
BALTIMORE GAS AND ELECTRIC CO	5.6500%	10,000	9,997	9,880
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	1,200,000	1,055,554	999,574
BANK OF AMERICA CORP	4.4500%	30,000	29,937	29,874
BANK OF AMERICA CORP	3.1940%	700,000	742,384	645,186
BANK OF AMERICA CORP	2.0150%	80,000	80,087	79,733
BANK OF AMERICA CORP	4.0830%	22,000	26,636	17,253
BANK OF AMERICA CORP	2.6760%	0	0	0
BANK OF AMERICA CORP	3.4830%	0	0	0
BANK OF AMERICA CORP	2.6870%	65,000	56,816	55,897
BANK OF AMERICA CORP	3.3110%	45,000	45,860	33,683
BANK OF AMERICA CORP	2.9720%	85,000	78,539	65,337
BANK OF AMERICA CORP	4.7500%	68,000	63,656	59,840
BANK OF AMERICA CORP	3.9700%	440,000	414,577	426,709
BANK OF AMERICA CORP	3.7050%	1,000	983	974
BANK OF AMERICA CORP	3.4190%	1,050,000	997,961	1,006,321
BANK OF AMERICA CORP	2.8840%	50,000	45,990	45,154
BANK OF AMERICA CORP	4.9480%	69,000	69,180	69,133
BANK OF AMERICA CORP	4.8270%	155,000	155,000	154,983
BANK OF AMERICA CORP	6.2040%	50,000	50,000	51,769
BANK OF AMERICA CORP	5.9330%	600,000	600,000	610,809
BANK OF AMERICA CORP	2.5510%	15,000	14,124	14,303
BANK OF AMERICA CORP	4.3760%	700,000	685,903	692,499
BANK OF AMERICA CORP	2.8310%	95,000	64,193	58,492
BANK OF AMERICA CORP	5.4250%	465,000	465,000	453,829
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,402	5,611
BANK OF NEW YORK MELLON CORP/T	4.4140%	14,000	14,000	13,962
BANK OF NEW YORK MELLON CORP/T	4.5430%	49,000	49,000	48,623
BANK OF NEW YORK MELLON CORP/T	4.7060%	30,000	30,000	28,841
BANK OF NEW YORK MELLON CORP/T	3.9920%	1,000	954	982
BANK OF NEW YORK MELLON CORP/T	5.8020%	14,000	14,213	14,372
BANK OF NEW YORK MELLON CORP/T	3.4420%	1,000	977	974
BANK OF NEW YORK MELLON CORP/T	6.3170%	5,000	5,307	5,252
BANNER HEALTH	3.1810%	5,000	5,000	3,355
BANNER HEALTH	2.9130%	6,000	6,000	3,813
BANNER HEALTH	2.9070%	9,000	9,000	6,396
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	352,791
BARINGS BDC INC	3.3000%	20,000	19,937	19,189
BAXTER INTERNATIONAL INC	2.2720%	300,000	300,005	270,381
BAYER US FINANCE II LLC 144A	4.2500%	365,000	363,485	362,544
BAYER US FINANCE II LLC 144A	4.3750%	550,000	597,088	528,873
BAYER US FINANCE LLC 144A	6.2500%	200,000	203,531	203,999
BAYER US FINANCE LLC 144A	6.1250%	500,000	501,207	509,578
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	7,639
BDS 2022-FL12 LLC FL12 A 144A	6.4369%	265,199	265,230	266,804
BEAR STEARNS ALT-A TRUST 2 2A3	5.2746%	52,394	51,043	47,113
BEAR STEARNS ASSET BACK HE7 M3	6.2251%	69,693	52,440	68,857
BECTON DICKINSON & CO	4.8740%	300,000	298,143	299,153
BECTON DICKINSON & CO	5.0810%	300,000	300,000	301,891
BELLRING BRANDS INC 144A	7.0000%	105,000	101,697	107,524
BERKSHIRE HATHAWAY ENERGY CO	3.7000%	22,000	20,400	20,706
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	171,489	145,251
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,687	24,332
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,660	41,593
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	31,748
BGC GROUP INC	6.6000%	300,000	299,774	307,363
BHG SECURITIZATION TR A A 144A	1.7100%	17,216	17,215	17,178
BHG SECURITIZATION TR B A 144A	0.9000%	3,733	3,733	3,721

	Coupon	Units	Cost	Market Value
BLACK HILLS CORP	6.0000%	10,000	9,981	10,325
BLACK HILLS CORP	4.3500%	30,000	30,063	27,664
BLACK HILLS CORP	5.9500%	300,000	299,358	308,982
BLACKROCK FUNDING INC	5.2500%	45,000	44,463	42,578
BLACKROCK FUNDING INC	5.3500%	165,000	163,626	157,814
BLACKSTONE PRIVATE CREDIT 144A	5.2500%	10,000	9,895	9,721
BLACKSTONE PRIVATE CREDIT FUND	2.7000%	40,000	39,998	39,959
BLACKSTONE SECURED LENDING FUN	5.8750%	300,000	298,185	304,712
BLACKSTONE SECURED LENDING FUN	2.8500%	19,000	18,909	17,251
BLACKSTONE SECURED LENDING FUN	5.3500%	135,000	134,217	134,572
BLOCK COMMUNICATIONS INC 144A	4.8750%	461,000	420,217	427,611
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	207,643	189,552
BLUE OWL CAPITAL CORP	2.8750%	80,000	69,064	72,755
BLUE OWL CAPITAL CORP	5.9500%	75,000	75,034	75,295
BLUE OWL CREDIT INCOME CO 144A	6.6000%	200,000	197,879	204,029
BLUE OWL FINANCE LLC	6.2500%	350,000	353,455	359,742
BLUE OWL FINANCE LLC	4.1250%	600,000	585,976	437,762
BLUE RACER MIDSTREAM LLC 144A	7.2500%	115,000	114,986	118,143
BLUE RACER MIDSTREAM LLC 144A	6.6250%	65,000	65,693	64,917
BLUE RACER MIDSTREAM LLC 144A	7.0000%	130,000	129,987	132,775
BLUELINX HOLDINGS INC 144A	6.0000%	400,000	383,942	390,519
BMW US CAPITAL LLC 144A	4.6000%	300,000	299,979	298,459
BON SECOURS MERCY HEALTH INC	2.0950%	35,000	35,000	29,145
BOOKING HOLDINGS INC	3.6250%	115,000	125,901	122,757
BOOKING HOLDINGS INC	4.2500%	145,000	153,857	158,020
BOOST NEWCO BORROWER LLC 144A	7.5000%	430,000	431,255	450,795
BORR IHC LTD / BORR FINAN 144A	10.0000%	769,268	789,918	765,744
BORR IHC LTD / BORR FINAN 144A	10.3750%	441,863	441,746	438,360
BOSTON GAS CO 144A	3.0010%	80,000	80,000	72,588
BOSTON SCIENTIFIC CORP	0.6250%	100,000	104,488	97,507
BOSTON SCIENTIFIC CORP	2.6500%	400,000	409,376	357,015
BOSTON SCIENTIFIC CORP	6.5000%	30,000	31,828	33,004
BP CAPITAL MARKETS AMERICA INC	3.1190%	35,000	35,314	34,375
BRANDYWINE OPERATING PARTNERSH	3.9500%	400,000	347,934	379,317
BRAZOS/BISON MIDSTREAM 4/24 TL	0.0000%	0	0	0
BRISTOL-MYERS SQUIBB CO	5.5000%	25,000	25,077	24,857
BRISTOL-MYERS SQUIBB CO	5.5500%	45,000	46,743	43,667
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	231,614	230,768	219,528
BRIXMOR OPERATING PARTNERSHIP	3.8500%	260,000	259,866	259,657
BRIXMOR OPERATING PARTNERSHIP	4.1250%	120,000	113,437	115,188
BROADCOM INC	5.1500%	35,000	34,948	35,245
BROADCOM INC 144A	2.6000%	300,000	299,390	248,043
BROADCOM INC 144A	4.1500%	25,000	23,690	23,460
BROADCOM INC 144A	3.4190%	800,000	799,841	700,444
BROADCOM INC 144A	1.9500%	70,000	69,985	64,043
BROADCOM INC 144A	3.4690%	45,000	38,337	39,011
BROADCOM INC 144A	3.1870%	400,000	397,049	322,327
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	342,000	287,854	292,845
BROOKLYN UNION GAS CO/THE 144A	6.4150%	70,000	74,263	72,671
BROWN & BROWN INC	4.9500%	90,000	78,389	76,916
BROWN & BROWN INC	2.3750%	17,000	13,764	14,285
BROWN & BROWN INC	4.2000%	11,000	9,455	10,147
BROWN & BROWN INC	5.6500%	245,000	244,397	245,452
BUCKEYE PARTNERS LP	5.6000%	25,000	20,734	20,490
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	109,074
BUCKEYE PARTNERS LP 144A	4.1250%	51,000	51,000	50,864
BUCKEYE PARTNERS LP 144A	6.8750%	100,000	100,002	101,204
BURLINGTON NORTHERN SANTA FE L	3.3000%	40,000	28,519	27,470
BURLINGTON NORTHERN SANTA FE L	3.5500%	20,000	22,187	14,474
BURLINGTON NORTHERN SANTA FE L	4.5500%	50,000	51,812	43,606
BURLINGTON NORTHERN SANTA FE L	5.2000%	15,000	14,991	14,148
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	77,509	68,877
CABLEVISION LIGHTPATH LLC 144A	3.8750%	235,000	211,838	222,469
CABLEVISION LIGHTPATH LLC 144A	5.6250%	260,000	249,236	241,195
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	2,961
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	24,481
CALPINE CORP 144A	5.0000%	395,000	337,465	371,454
CALPINE CORP 144A	4.5000%	131,000	131,011	125,644
CALPINE CORP 144A	4.6250%	125,000	124,998	117,994
CALPINE CORP 144A	5.1250%	185,000	186,020	179,412
CAMDEN PROPERTY TRUST	4.9000%	29,000	27,795	28,166
CAMERON LNG LLC 144A	3.3020%	200,000	208,278	165,092
CANTOR FITZGERALD LP 144A	4.5000%	200,000	199,696	195,820
CANTOR FITZGERALD LP 144A	7.2000%	400,000	399,365	418,047
CAPITAL ONE FINANCIAL CORP	5.7000%	150,000	150,526	152,050
CAPITAL ONE FINANCIAL CORP	2.6360%	100,000	100,000	99,578
CAPITAL ONE FINANCIAL CORP	6.3120%	347,000	354,141	358,378
CAPITAL ONE FINANCIAL CORP	6.3770%	90,000	92,792	93,485
CAPITAL ONE FINANCIAL CORP	7.6240%	290,000	318,102	320,255
CAPITAL ONE FINANCIAL CORP	7.1490%	18,000	18,711	18,679
CAPITAL ONE FINANCIAL CORP	5.2680%	36,000	35,323	35,064
CAPITAL ONE FINANCIAL CORP	5.8840%	24,000	24,450	24,146
CARDINAL HEALTH INC	4.5000%	10,000	8,839	8,242
CARDINAL HEALTH INC	5.3500%	365,000	369,400	357,349
CARDINAL HEALTH INC	5.4500%	43,000	42,971	42,855

	Coupon	Units	Cost	Market Value
CARDINAL HEALTH INC	4.3680%	50,000	39,253	39,978
CARLISLE COS INC	2.2000%	379,000	307,721	309,346
CARLISLE COS INC	3.7500%	30,000	30,585	29,200
CARLISLE COS INC	2.7500%	14,000	12,516	12,537
CARRIER GLOBAL CORP	4.1250%	600,000	648,142	647,605
CARVANA AUTO RECEIV N2 A2 144A	5.9000%	772,024	772,229	775,633
CBOE GLOBAL MARKETS INC	1.6250%	60,000	50,549	49,780
CBRE SERVICES INC	2.5000%	5,000	5,028	4,258
CBRE SERVICES INC	5.5000%	95,000	94,876	96,614
CBRE SERVICES INC	5.9500%	259,000	264,788	267,135
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	23,896	25,242
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,414	442,886
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	145,000	115,328	117,637
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,000	355,032	351,965
CCP OIS R SOFR	0.0000%	-6,000,000	-17,753	-28,047
CCP_IFS_P CPURNSA US CPI URBA	2.4400%	378,000	0	-1,063
CCP_IFS_P USA-CPI-U 1Y CME	2.5710%	509,000	13	2,479
CCP_IFS_R CPURNSA US CPI URBA	0.0100%	390,000	3,217	-887
CCP_IFS_R USA-CPI-U 1Y CME	0.0100%	473,000	167	552
CCP_IFS_P CPURNSA US CPI URBA	0.0100%	-378,000	-2,124	0
CCP_IFS_P USA-CPI-U 1Y CME	0.0100%	-509,000	-141	0
CCP_IFS_R CPURNSA US CPI URBA	2.5000%	-390,000	0	0
CCP_IFS_R USA-CPI-U 1Y CME	2.5470%	-473,000	-12	0
CCP_IRS_P USD-SOFR-COMPOUND C	3.0000%	6,000,000	2,156	-69,120
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	22,800,000	5,055	-153,887
CCP_IRS_R USD-SOFR-COMPOUND C	4.4553%	34,200,000	26,144	83,335
CCP_IRS_R USD-SOFR-COMPOUND C	4.7725%	700,000	0	3,040
CCP_IRS_R USD-SOFR-COMPOUND C	4.6740%	140,000	0	3,149
CCP_IRS_R USD-SOFR-COMPOUND C	4.6128%	400,000	0	16,697
CCP_IRS_R USD-SOFR-COMPOUND C	4.5930%	500,000	0	22,120
CCP_IRS_R USD-SOFR-COMPOUND C	4.5933%	500,000	0	22,558
CCP_IRS_R USD-SOFR-COMPOUND C	4.4241%	2,400,000	0	228,072
CCP_IRS_P USD-SOFR-COMPOUND C	5.0067%	-6,000,000	-29,668	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-31,800,000	-175,728	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.5000%	-17,100,000	-190,964	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-2,400,000	-47,186	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0600%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5250%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7100%	-4,800,000	-4,729	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9940%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7950%	-140,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5550%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5140%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2808%	-2,400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7900%	-900,000	-4,670	0
CCP_OIS_P USD-SOFR-COMPOUND C	0.0100%	-41,400,000	-2,888	0
CCP_OIS_P USD-SOFR-COMPOUND C	4.0000%	41,400,000	239,779	4,870
CCP_OIS_P USD-SOFR-COMPOUND C	4.5000%	15,400,000	79,222	67,951
CCP_OIS_P USD-SOFR-COMPOUND C	0.0100%	-15,400,000	0	0
CDW LLC / CDW FINANCE CORP	3.2500%	172,000	150,831	158,447
CDW LLC / CDW FINANCE CORP	4.2500%	3,000	2,832	2,907
CDW LLC / CDW FINANCE CORP	4.1250%	100,000	100,170	99,305
CDW LLC / CDW FINANCE CORP	2.6700%	15,000	14,087	14,382
CDW LLC / CDW FINANCE CORP	3.2760%	41,000	40,708	38,140
CDW LLC / CDW FINANCE CORP	3.5690%	586,000	501,337	521,552
CDW LLC / CDW FINANCE CORP	5.5500%	100,000	101,686	98,852
CEDAR FAIR LP / CANADA'S WONDE	5.2500%	105,000	105,006	100,924
CEDAR FAIR LP / CANADA'S WONDE	5.3750%	295,000	295,198	291,851
CENCORA INC	3.2500%	140,000	140,000	139,561
CENCORA INC	4.2500%	60,000	50,785	48,941
CENCORA INC	4.3000%	12,000	13,931	9,707
CENCORA INC	2.7000%	136,000	118,719	117,984
CENTENE CORP	2.5000%	400,000	346,965	330,843
CENTENE CORP	2.6250%	600,000	501,937	494,532
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,113	21,470
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,851	12,553
CENTERPOINT ENERGY INC	1.4500%	100,000	95,071	95,508
CENTERPOINT ENERGY INC	4.2500%	18,000	18,104	17,385
CENTERPOINT ENERGY INC	6.7000%	75,000	75,001	74,585
CENTERPOINT ENERGY INC	7.0000%	120,000	120,000	123,443
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	23,680
CENTRAL PARENT INC / CDK 144A	7.2500%	405,000	402,688	400,217
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	30,840	30,828	30,276
CHARLES SCHWAB CORP/THE	6.1960%	500,000	500,000	521,078
CHARLES SCHWAB CORP/THE	6.1360%	80,000	82,573	84,049
CHARLES SCHWAB CORP/THE	4.0000%	465,000	446,660	450,215
CHART INDUSTRIES INC 144A	9.5000%	165,000	168,096	176,816
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,367	166,348
CHARTER COMMUNICATIONS OPERATI	6.1000%	300,000	299,863	306,117
CHARTER COMMUNICATIONS OPERATI	3.7500%	110,000	105,280	104,768
CHARTER COMMUNICATIONS OPERATI	2.2500%	160,000	141,076	141,091
CHARTER COMMUNICATIONS OPERATI	3.9000%	190,000	123,593	122,175
CHARTER COMMUNICATIONS OPERATI	3.7000%	66,000	38,114	41,291
CHARTER COMMUNICATIONS OPERATI	3.9500%	110,000	67,865	67,115
CHARTER COMMUNICATIONS OPERATI	5.7500%	230,000	247,098	196,794

	Coupon	Units	Cost	Market Value
CHARTER COMMUNICATIONS OPERATI	2.8000%	600,000	622,999	506,261
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,315,000	1,261,160	1,041,571
CHARTER COMMUNICATIONS OPERATI	6.1500%	220,000	222,123	224,271
CHARTER COMMUNICATIONS OPERATI	4.8000%	34,000	25,250	25,594
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	773,911	676,667	683,779
CHASE HOME LENDING 7 A11 144A	5.6510%	856,184	856,184	856,667
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,025,000	1,060,353	962,033
CHENIERE ENERGY INC	4.6250%	215,000	215,020	210,531
CHENIERE ENERGY INC	5.6500%	375,000	374,275	378,508
CHENIERE ENERGY PARTNERS 144A	5.7500%	300,000	299,547	302,006
CHENIERE ENERGY PARTNERS LP	4.0000%	345,000	320,410	319,232
CHESAPEAKE FUNDING 1A A1 144A	0.4700%	0	0	0
CHEVY CHASE FUNDING 1A A1 144A	4.7051%	46,595	49,262	44,180
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,095
CHL MORTGAGE PASS-THROU HY7 A1	4.7749%	135,395	134,089	125,570
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	12,258	10,965	6,383
CHOICE HOTELS INTERNATIONAL IN	5.8500%	100,000	100,663	100,229
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	330,000	304,215	256,036
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	325,000	332,356	335,312
CHUBB INA HOLDINGS LLC	3.1500%	65,000	65,148	64,785
CHUBB INA HOLDINGS LLC	6.7000%	50,000	60,428	55,478
CIGNA GROUP/THE	5.0000%	300,000	299,698	299,828
CIGNA GROUP/THE	3.4000%	59,000	40,182	38,547
CIGNA GROUP/THE	5.6000%	80,000	79,886	75,022
CIGNA GROUP/THE	4.9000%	45,000	40,102	38,400
CIGNA GROUP/THE	4.8000%	305,000	283,236	276,595
CIGNA GROUP/THE	5.6850%	230,000	229,999	230,079
CINTAS CORP NO 2	4.0000%	75,000	71,812	70,202
CINTAS CORP NO 2	3.7000%	29,000	30,215	28,423
CISCO SYSTEMS INC	5.3000%	50,000	49,802	48,639
CISCO SYSTEMS INC	5.3500%	70,000	69,692	67,185
CISCO SYSTEMS INC	4.8000%	160,000	159,848	161,158
CIT MORTGAGE LOAN T 1 1M1 144A	5.9251%	239,246	247,156	240,457
CITGO PETROLEUM CORP 144A	6.3750%	285,000	284,593	285,285
CITGO PETROLEUM CORP 144A	7.0000%	59,000	58,954	59,065
CITIBANK NA	5.4880%	250,000	250,000	253,690
CITIGROUP INC	3.8750%	30,000	29,959	29,920
CITIGROUP INC	4.7500%	10,000	11,816	8,795
CITIGROUP INC	4.3000%	338,000	334,444	334,916
CITIGROUP INC	2.9760%	75,000	76,533	67,666
CITIGROUP INC	3.8870%	145,000	143,080	142,149
CITIGROUP INC	5.3000%	45,000	41,794	42,406
CITIGROUP INC	6.2700%	700,000	734,440	733,725
CITIGROUP INC	6.1740%	30,000	30,000	30,587
CITIGROUP INC	5.8270%	25,000	25,000	24,914
CITIGROUP INC	2.5610%	0	0	0
CITIGROUP MORTGAGE LOA OPX1 A2	4.8251%	306,565	230,650	128,235
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	928,442	876,410	862,176
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	1,000,000	1,003,597	1,011,036
CITIZENS FINANCIAL GROUP INC	5.8410%	65,000	65,037	65,999
CITIZENS FINANCIAL GROUP INC	6.6450%	45,000	45,109	47,566
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	17,203
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	150,000	150,016	157,072
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,066	210,985
CLEAR CHANNEL OUTDOOR HOL 144A	5.1250%	25,000	23,325	24,062
CLEARWAY ENERGY OPERATING 144A	4.7500%	900,000	835,045	860,700
CLEVELAND-CLIFFS INC 144A	7.3750%	45,000	45,001	44,199
CLEVELAND-CLIFFS INC 144A	7.0000%	555,000	553,932	545,071
CLOUD SOFTWARE GROUP INC 144A	6.5000%	390,000	348,632	382,802
CLOUD SOFTWARE GROUP INC 144A	8.2500%	60,000	60,011	61,833
CLYDESDALE ACQUISITION HO 144A	6.8750%	220,000	219,991	221,489
CNA FINANCIAL CORP	5.1250%	135,000	135,794	132,582
COCA-COLA CO/THE	3.0000%	42,000	32,038	27,701
COCA-COLA CO/THE	2.7500%	230,000	228,173	134,411
COCA-COLA CO/THE	3.4500%	100,000	96,318	94,355
COCA-COLA CO/THE	5.3000%	120,000	119,311	115,952
COCA-COLA CO/THE	5.4000%	130,000	129,181	125,320
COGENT COMMUNICATIONS GRO 144A	7.0000%	380,000	375,275	380,122
COLGATE-PALMOLIVE CO	3.7000%	45,000	35,170	34,513
COLUMBIA PIPELINE GROUP INC	4.5000%	210,000	209,918	209,447
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	100,000	100,396	101,423
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	425,000	434,041	435,272
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	80,000	80,097	79,029
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	335,000	334,789	326,828
COLUMBIA PIPELINES OPERAT 144A	5.9270%	335,000	336,289	344,948
COLUMBIA PIPELINES OPERAT 144A	6.0360%	60,000	60,000	61,596
COLUMBIA PIPELINES OPERAT 144A	6.5440%	30,000	30,119	31,485
COLUMBIA PIPELINES OPERAT 144A	6.4970%	35,000	35,057	36,345
COMCAST CORP	3.9500%	351,000	351,634	349,179
COMMONSPIRIT HEALTH	3.9100%	38,000	39,117	28,020
COMMONSPIRIT HEALTH	3.3470%	193,000	194,942	179,711
COMMONSPIRIT HEALTH	6.4610%	9,000	9,000	9,624
COMMONSPIRIT HEALTH	5.5480%	145,000	140,068	138,690
COMMONWEALTH EDISON CO	2.2000%	50,000	49,918	43,839
COMMONWEALTH EDISON CO	2.7500%	35,000	33,740	20,626

	Coupon	Units	Cost	Market Value
COMMONWEALTH EDISON CO	3.6500%	40,000	36,717	29,899
COMMONWEALTH EDISON CO	5.3000%	10,000	10,689	9,436
COMMSCOPE LLC 144A	7.1250%	55,000	52,509	48,411
COMMSCOPE LLC 144A	4.7500%	623,000	523,369	554,922
COMPASS GROUP DIVERSIFIED 144A	5.0000%	150,000	150,283	137,234
COMPASS GROUP DIVERSIFIED 144A	5.2500%	250,000	250,569	239,962
COMSTOCK RESOURCES INC 144A	5.8750%	165,000	165,022	153,882
COMSTOCK RESOURCES INC 144A	6.7500%	160,000	152,866	155,537
CONAGRA BRANDS INC	5.3000%	215,000	201,948	202,573
CONOCOPHILLIPS	6.5000%	20,000	24,019	21,869
CONOCOPHILLIPS CO	5.5000%	260,000	255,738	247,291
CONOCOPHILLIPS CO	4.0250%	20,000	17,651	14,470
CONOCOPHILLIPS CO	5.5500%	50,000	50,235	48,243
CONSOLIDATED COMMUNICATIO 144A	5.0000%	25,000	25,000	23,261
CONSOLIDATED COMMUNICATIO 144A	6.5000%	130,000	130,000	125,067
CONSOLIDATED EDISON CO OF NEW	3.0000%	10,000	6,326	5,891
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,771	50,382
CONSOLIDATED EDISON CO OF NEW	3.6000%	20,000	20,930	13,606
CONSOLIDATED EDISON CO OF NEW	5.7000%	15,000	14,895	14,944
CONSOLIDATED EDISON CO OF NEW	5.5000%	205,000	207,839	198,273
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,534	40,031
CONSTELLATION ENERGY GENERATIO	5.7500%	30,000	29,357	29,270
CONSTELLATION ENERGY GENERATIO	6.5000%	15,000	14,462	15,951
CONSTELLATION ENERGY GENERATIO	5.8000%	5,000	4,999	5,112
CONSUMERS 2023 SECURITIZATION	5.5500%	384,808	384,847	387,456
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	18,958
CONSUMERS ENERGY CO	3.6000%	100,000	95,091	90,467
CONSUMERS ENERGY CO	2.5000%	6,000	5,949	3,311
CONTINENTAL RESOURCES INC/OK	4.3750%	30,000	31,203	29,180
CONTINENTAL RESOURCES INC/OK	4.9000%	10,000	8,274	8,097
COREBRIDGE FINANCIAL INC	3.5000%	60,000	59,996	59,786
COREBRIDGE FINANCIAL INC	6.8750%	315,000	324,293	323,224
CORNELL UNIVERSITY	4.8350%	235,000	234,985	230,507
CORNERSTONE BUILDING BRAN 144A	9.5000%	270,000	280,111	261,785
CORNING INC	5.4500%	20,000	18,905	18,114
COSTCO WHOLESALE CORP	1.6000%	35,000	31,431	29,951
COTERRA ENERGY INC	5.9000%	30,000	29,807	28,384
COTERRA ENERGY INC	5.6000%	160,000	163,674	158,719
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	141,896
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	280,000	283,986	290,541
COUSINS PROPERTIES LP	5.8750%	165,000	168,552	165,273
COUSINS PROPERTIES LP	5.3750%	95,000	94,493	93,336
COX COMMUNICATIONS INC 144A	5.9500%	35,000	34,957	32,466
COX COMMUNICATIONS INC 144A	5.4500%	260,000	259,869	260,151
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	238,782
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,002	262,834
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	42,637	42,532	33,203
CROCS INC 144A	4.2500%	315,000	284,157	290,859
CROWN CASTLE INC	3.8000%	200,000	195,844	192,459
CROWN CASTLE INC	2.2500%	1,000,000	999,007	840,704
CROWN CASTLE INC	2.9000%	110,000	78,830	76,586
CROWN CASTLE INC	5.6000%	140,000	139,606	142,666
CROWN CASTLE INC	4.9000%	120,000	119,707	118,712
CROWN CASTLE INC	5.2000%	165,000	161,076	160,843
CSC HOLDINGS LLC 144A	4.5000%	180,000	133,561	129,606
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,880	101,878
CSC HOLDINGS LLC 144A	5.5000%	300,000	270,834	268,500
CSC HOLDINGS LLC 144A	5.7500%	210,000	216,397	119,461
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	95,591	99,207	91,214
CSMC SERIES 2010- 17R 6A1 144A	4.0000%	306,674	283,757	295,071
CSX CORP	4.9000%	25,000	24,969	22,404
CUMMINS INC	5.4500%	38,000	39,168	37,036
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	215,000	229,569	231,465
CVR ENERGY INC 144A	5.7500%	190,000	177,459	173,626
CVR ENERGY INC 144A	8.5000%	70,000	69,991	67,143
CVS HEALTH CORP	5.8750%	700,000	712,386	642,195
CVS HEALTH CORP	6.0500%	65,000	63,664	61,145
CVS PASS-THROUGH TRUST 144A	7.5070%	49,241	54,071	51,844
CWABS ASSET-BACKED CERT 21 2A4	4.8851%	499,875	467,392	457,611
CWABS ASSET-BACKED CERTI 24 1A	4.7051%	186,393	131,850	167,462
CWABS ASSET-BACKED CERTI 9 2A4	4.6751%	204,191	199,960	193,797
CWABS INC ASSET-BACKED 12 1A1	5.1651%	71,226	72,399	68,713
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	700,000	698,747	635,721
DARDEN RESTAURANTS INC	4.5500%	125,000	124,775	121,946
DARDEN RESTAURANTS INC	4.3500%	40,000	39,993	39,463
DARDEN RESTAURANTS INC	6.3000%	35,000	34,785	36,736
DC COMMERCIAL MORTGA DC A 144A	6.3143%	300,000	299,999	307,553
DCLI BIDCO LLC 144A	7.7500%	140,000	140,002	143,151
DCP MIDSTREAM OPERATING LP	3.2500%	3,000	2,608	2,579
DCP MIDSTREAM OPERATING LP	5.3750%	15,000	14,970	15,019
DELL INTERNATIONAL LLC / EMC C	6.1000%	300,000	319,971	308,769
DELTA AIR LINES 2015-1 CLASS A	3.6250%	170,136	170,975	165,001
DELTA AIR LINES 2020-1 CLASS A	2.0000%	219,278	198,959	201,861
DELTA AIR LINES INC	7.3750%	221,000	229,805	225,748
DELTA AIR LINES INC / SKY 144A	4.7500%	400,000	400,010	394,594

	Coupon	Units	Cost	Market Value
DEVON ENERGY CORP	5.7500%	80,000	79,908	72,733
DEVON ENERGY CORP	5.6000%	10,000	10,023	9,261
DEVON ENERGY CORP	5.2000%	210,000	203,705	199,541
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DIAMONDBACK ENERGY INC	5.9000%	25,000	24,989	23,476
DIAMONDBACK ENERGY INC	5.7500%	45,000	44,981	42,312
DIAMONDBACK ENERGY INC	5.1500%	315,000	314,490	315,596
DIAMONDBACK ENERGY INC	5.2000%	325,000	324,889	328,174
DIAMONDBACK ENERGY INC	5.4000%	30,000	29,909	29,525
DICK'S SPORTING GOODS INC	3.1500%	185,000	163,252	162,179
DICK'S SPORTING GOODS INC	4.1000%	150,000	105,841	109,848
DIEBOLD NIXDORF INC 144A	7.7500%	290,000	294,980	297,700
DIRECTV FINANCING LLC / D 144A	5.8750%	380,000	375,085	370,233
DISCOVER BANK	2.7000%	250,000	249,722	220,638
DISCOVER FINANCIAL SERVICES	6.7000%	75,000	80,919	79,913
DISCOVER FINANCIAL SERVICES	7.9640%	285,000	322,948	325,774
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	276,116	276,112	277,189
DOMINION ENERGY INC	6.6250%	35,000	35,000	35,583
DOMINION ENERGY INC	3.3000%	40,000	40,097	39,851
DOMINION ENERGY INC	4.0500%	20,000	18,389	15,828
DOMINION ENERGY INC	6.8750%	150,000	155,050	155,450
DOMINION ENERGY INC	4.3500%	170,000	161,456	164,989
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	33,669	29,304
DOW CHEMICAL CO/THE	6.9000%	140,000	159,838	154,324
DT MIDSTREAM INC 144A	5.8000%	250,000	250,003	252,080
DTE ELECTRIC CO	3.2500%	10,000	7,157	6,828
DTE ELECTRIC CO	2.9500%	50,000	52,761	32,535
DTE ELECTRIC CO	5.4000%	10,000	9,982	9,712
DTE ENERGY CO	4.9500%	400,000	399,573	401,460
DTE ENERGY CO	2.9500%	100,000	90,998	89,791
DTE ENERGY CO	2.8500%	10,000	9,612	9,687
DTE ENERGY CO	5.8500%	10,000	9,993	10,268
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,949	19,669
DUKE ENERGY CAROLINAS LLC	3.9500%	30,000	30,155	29,130
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	87,887	86,533
DUKE ENERGY CAROLINAS LLC	2.4500%	30,000	30,121	26,987
DUKE ENERGY CAROLINAS LLC	5.3500%	70,000	71,298	66,669
DUKE ENERGY CAROLINAS LLC	5.4000%	200,000	198,636	192,479
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	46,743	42,072
DUKE ENERGY CORP	5.0000%	10,000	9,425	8,741
DUKE ENERGY CORP	4.5000%	65,000	64,926	61,935
DUKE ENERGY CORP	3.5000%	65,000	65,182	43,927
DUKE ENERGY CORP	3.3000%	25,000	25,300	18,373
DUKE ENERGY CORP	4.8500%	15,000	14,986	14,929
DUKE ENERGY CORP	4.3000%	40,000	39,965	39,375
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,734
DUKE ENERGY CORP	2.5500%	60,000	61,188	51,238
DUKE ENERGY CORP	2.4500%	30,000	29,946	26,296
DUKE ENERGY CORP	6.4500%	150,000	150,003	152,288
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	402,748	339,280
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	50,692	51,081	47,993
DUKE ENERGY INDIANA LLC	6.3500%	40,000	48,136	42,923
DUKE ENERGY INDIANA LLC	5.4000%	70,000	66,393	66,437
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	40,208
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,939	19,779
DUKE ENERGY PROGRESS LLC	4.2000%	40,000	39,739	32,436
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,420
EAST OHIO GAS CO/THE 144A	1.3000%	100,000	99,990	98,283
EAST OHIO GAS CO/THE 144A	2.0000%	900,000	898,442	772,117
EASTMAN CHEMICAL CO	5.0000%	95,000	94,746	94,771
EASTMAN CHEMICAL CO	5.6250%	230,000	231,645	230,043
ECOLAB INC	1.3000%	73,000	58,160	59,102
ECOLAB INC	2.1250%	124,000	99,275	103,138
ECOLAB INC	1.6500%	18,000	16,765	16,963
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,255	78,306
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	187,340	175,213
EDISON INTERNATIONAL	5.2500%	25,000	24,983	24,728
EDISON INTERNATIONAL	5.4500%	30,000	29,981	30,284
EDISON INTERNATIONAL	6.9500%	205,000	219,205	218,881
EDWARDS LIFESCIENCES CORP	4.3000%	80,000	80,354	78,290
EL PASO ELECTRIC CO	5.0000%	10,000	8,613	8,575
ELECTRONIC ARTS INC	1.8500%	41,000	33,634	34,054
ELEVANCE HEALTH INC	4.6250%	600,000	710,778	518,676
ELEVANCE HEALTH INC	5.1500%	200,000	199,960	201,157
ELI LILLY & CO	5.0000%	260,000	259,828	260,003
ELI LILLY & CO	4.8750%	15,000	14,991	13,607
ELI LILLY & CO	5.2000%	15,000	14,995	13,982
ELI LILLY & CO	5.0500%	30,000	29,854	27,838
ELLINGTON LOAN ACQUI 1 A1 144A	5.5251%	196,979	199,627	190,883
EMERA US FINANCE LP	4.7500%	110,000	91,873	91,180
EMERSON ELECTRIC CO	2.8000%	56,000	39,341	34,668
EMERSON ELECTRIC CO	6.1250%	70,000	91,615	74,421
ENACT HOLDINGS INC	6.2500%	485,000	484,796	493,944
ENCOMPASS HEALTH CORP	4.5000%	313,000	313,089	302,019
ENCORE CAPITAL GROUP INC 144A	8.5000%	200,000	201,142	210,378

	Coupon	Units	Cost	Market Value
ENDO FINANCE HOLDINGS INC 144A	8.5000%	530,000	544,135	561,552
ENERGY TRANSFER LP	6.5500%	38,000	40,228	40,455
ENERGY TRANSFER LP	3.9000%	70,000	68,742	69,089
ENERGY TRANSFER LP	5.2500%	70,000	69,611	70,332
ENERGY TRANSFER LP	5.6000%	130,000	129,665	129,886
ENERGY TRANSFER LP	4.2000%	290,000	283,216	286,141
ENERGY TRANSFER LP	4.4000%	300,000	293,820	297,095
ENERGY TRANSFER LP	5.3000%	390,000	352,864	345,419
ENERGY TRANSFER LP	4.0500%	190,000	189,565	189,631
ENERGY TRANSFER LP	5.4000%	215,000	196,942	193,298
ENERSYS 144A	6.6250%	90,000	90,002	90,456
ENLINK MIDSTREAM LLC	5.3750%	200,000	195,753	200,001
ENLINK MIDSTREAM PARTNERS LP	5.0500%	285,000	253,506	244,914
ENTERGY ARKANSAS LLC	2.6500%	20,000	12,307	11,816
ENTERGY ARKANSAS LLC	5.3000%	10,000	9,951	10,068
ENTERGY CORP	3.7500%	10,000	7,337	7,099
ENTERGY CORP	7.1250%	90,000	92,598	91,513
ENTERGY CORP	1.9000%	90,000	89,475	81,283
ENTERGY LOUISIANA LLC	5.7000%	105,000	106,196	103,846
ENTERGY LOUISIANA LLC	4.2000%	20,000	19,861	15,792
ENTERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	19,562
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,194	29,734
ENTERGY MISSISSIPPI LLC	5.8500%	15,000	14,960	15,141
ENTERGY TEXAS INC	5.5500%	70,000	69,504	67,963
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	797,957	798,307	804,837
ENTERPRISE PRODUCTS OPERATING	5.2500%	160,000	155,258	156,338
EOG RESOURCES INC	4.3750%	25,000	24,073	24,307
EPR PROPERTIES	4.9500%	400,000	384,524	393,205
EPR PROPERTIES	4.5000%	290,000	289,833	289,274
EQM MIDSTREAM PARTNERS LP 144A	4.5000%	5,000	5,000	4,760
EQM MIDSTREAM PARTNERS LP 144A	4.7500%	90,000	90,001	84,639
EQM MIDSTREAM PARTNERS LP 144A	6.3750%	400,000	400,755	401,346
EQT CORP	5.7000%	10,000	10,079	10,139
EQT CORP	8.2500%	10,000	11,091	10,622
EQUIFAX INC	5.1000%	200,000	199,585	200,743
EQUIFAX INC	4.8000%	115,000	114,969	113,545
EQUINIX EUROPE 2 FINANCING COR	5.5000%	80,000	82,172	80,242
EQUINIX INC	1.0000%	140,000	135,586	136,311
EQUINIX INC	1.8000%	100,000	91,839	92,942
EQUINIX INC	1.4500%	100,000	95,265	95,638
EQUINIX INC	2.9000%	35,000	34,987	33,782
EQUINIX INC	2.1500%	300,000	299,507	258,216
EQUIPMENTSHARE.COM INC 144A	9.0000%	435,000	423,494	451,182
EQUIPMENTSHARE.COM INC 144A	8.6250%	145,000	145,023	151,532
ERAC USA FINANCE LLC 144A	3.8000%	600,000	592,662	595,877
ERAC USA FINANCE LLC 144A	5.0000%	60,000	59,963	60,230
ERAC USA FINANCE LLC 144A	4.9000%	90,000	87,786	87,402
ERAC USA FINANCE LLC 144A	5.4000%	20,000	19,919	19,165
ESSENTIAL UTILITIES INC	5.3750%	15,000	14,984	14,871
ESSENTIAL UTILITIES INC	5.3000%	5,000	4,956	4,553
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	26,740
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,194	3,294
EVEREST REINSURANCE HOLDINGS I	3.5000%	185,000	124,522	125,408
EVERGY INC	6.6500%	160,000	160,000	160,486
EVERSOURCE ENERGY	3.4500%	30,000	30,124	20,527
EVERSOURCE ENERGY	5.5000%	200,000	204,498	198,463
EVERSOURCE ENERGY	4.7500%	350,000	349,904	349,687
EVERSOURCE ENERGY	2.9000%	50,000	49,979	48,001
EVERSOURCE ENERGY	1.6500%	20,000	19,994	16,648
EVERSOURCE ENERGY	2.5500%	10,000	9,975	8,554
EVERSOURCE ENERGY	5.9500%	20,000	20,148	20,494
EVERSOURCE ENERGY	5.1250%	210,000	207,775	204,089
EXELON CORP	4.4500%	10,000	9,480	8,332
EXELON CORP	3.3500%	20,000	17,886	17,701
EXPAND ENERGY CORP	5.7000%	129,000	126,807	126,791
EXPEDIA GROUP INC 144A	6.2500%	644,000	645,881	644,440
EXTENDED STAY AMERI ESH A 144A	5.5005%	704,633	924,841	705,073
EXTRA SPACE STORAGE LP	3.5000%	43,000	41,726	42,193
EXTRA SPACE STORAGE LP	5.7000%	290,000	292,135	296,047
EXTRA SPACE STORAGE LP	5.3500%	65,000	66,412	64,131
EXTRA SPACE STORAGE LP	5.4000%	35,000	34,321	34,659
FACTSET RESEARCH SYSTEMS INC	3.4500%	147,000	144,637	129,651
FACTSET RESEARCH SYSTEMS INC	2.9000%	5,000	4,993	4,801
FIDELITY NATIONAL FINANCIAL IN	3.2000%	80,000	50,900	49,344
FIDELITY NATIONAL FINANCIAL IN	3.4000%	100,000	100,899	90,709
FIDELITY NATIONAL FINANCIAL IN	2.4500%	100,000	99,781	84,337
FIDELITY NATIONAL INFORMATION	1.6500%	200,000	178,436	180,812
FIESTA PURCHASER INC 144A	7.8750%	180,000	180,870	187,926
FIESTA PURCHASER INC 144A	9.6250%	120,000	120,001	125,710
FIFTH THIRD BANCORP	6.3390%	35,000	35,000	36,309
FIFTH THIRD BANCORP	4.8950%	280,000	280,000	276,176
FIRST AMERICAN FINANCIAL CORP	2.4000%	325,000	324,217	267,446
FIRST AMERICAN FINANCIAL CORP	5.4500%	80,000	79,744	77,160
FIRSTCASH INC 144A	5.6250%	385,000	383,076	370,916
FIRSTENERGY CORP	3.4000%	30,000	19,553	20,371

	Coupon	Units	Cost	Market Value
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	102,657	94,893
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,906	100,468
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	277,866
FISERV INC	5.6000%	90,000	89,837	91,210
FISERV INC	5.4500%	111,000	111,992	111,145
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	600,000	523,763	512,479
FLORIDA POWER & LIGHT CO	2.8750%	15,000	10,789	9,392
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	23,491
FLORIDA POWER & LIGHT CO	3.1500%	30,000	33,124	20,259
FLORIDA POWER & LIGHT CO	5.1500%	55,000	54,919	55,691
FLORIDA POWER & LIGHT CO	5.3000%	50,000	53,226	47,738
FLORIDA POWER & LIGHT CO	2.4500%	40,000	39,954	33,758
FLORIDA POWER & LIGHT CO	5.0500%	5,000	4,994	5,049
FLOWSERVE CORP	2.8000%	47,000	39,149	39,979
FNB CORP/PA	5.7220%	85,000	85,000	84,088
FORD FOUNDATION/THE	2.8150%	5,000	5,000	2,817
FORD MOTOR CREDIT CO LLC	3.3750%	400,000	387,248	393,732
FORD MOTOR CREDIT CO LLC	7.2000%	600,000	616,673	632,096
FORD MOTOR CREDIT CO LLC	4.5420%	600,000	586,433	593,018
FORD MOTOR CREDIT CO LLC	3.8150%	0	0	0
FORTINET INC	2.2000%	55,000	47,771	46,745
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	30,000	30,002	30,590
FORTRESS TRANSPORTATION A 144A	5.5000%	365,000	360,234	356,974
FORTRESS TRANSPORTATION A 144A	7.8750%	316,000	315,783	332,595
FORTRESS TRANSPORTATION A 144A	7.0000%	60,000	60,000	61,183
FOX CORP	5.4760%	195,000	186,406	185,311
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	101,972	77,832
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,262	117,268
FREDDIE MAC MULTICLASS P015 A1	4.4489%	359,259	359,942	338,359
FREEDOM MORTGAGE CORP 144A	12.0000%	385,000	393,470	418,703
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,645	44,237
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	45,000	45,507	46,437
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	330,000	337,119	340,253
FREEPORT-MCMORAN INC	4.1250%	220,000	212,429	214,019
FREEPORT-MCMORAN INC	5.4000%	57,000	55,992	56,368
FREEPORT-MCMORAN INC	5.4500%	80,000	75,559	75,513
FREMF 2015-K48 MORT K48 B 144A	3.6364%	400,000	397,615	396,662
FREMF 2015-K51 MORT K51 B 144A	3.9558%	50,000	52,637	49,487
FREMF 2016-K53 MORT K53 B 144A	4.0236%	352,000	355,348	347,537
FREMF 2016-K59 MORT K59 B 144A	3.5800%	65,000	65,972	63,171
FREMF 2017-K63 MORT K63 B 144A	3.8787%	457,161	444,831	445,316
FREMF 2018-K082 MOR K82 B 144A	4.1332%	300,000	287,325	287,228
FREMF 2018-K72 MORT K72 B 144A	3.9955%	154,000	154,497	148,748
FREMF 2018-K731 MO K731 B 144A	3.9652%	50,000	49,810	49,779
FREMF 2018-K733 MOR K73 B 144A	3.8499%	526,000	479,400	506,516
FREMF 2018-K74 MORT K74 B 144A	4.0946%	387,000	413,753	373,416
FREMF 2018-K77 MORT K77 B 144A	4.1603%	141,000	147,437	135,326
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	96,179,135	676,260	265,243
FREMF 2018-K80 MORT K80 B 144A	4.2361%	69,000	66,497	66,069
FREMF 2018-K83 MORT K83 C 144A	4.2774%	150,000	164,868	142,103
FREMF 2018-K84 MORT K84 B 144A	4.1869%	193,500	184,765	184,883
FREMF 2018-K86 MORT K86 B 144A	4.2946%	102,000	92,374	98,038
FREMF 2019-K87 MORT K87 B 144A	4.3214%	420,000	386,582	401,870
FREMF 2019-K93 MORT K93 B 144A	4.1167%	200,000	188,188	189,576
FREMF 2019-K95 MORT K95 B 144A	3.9226%	183,000	198,627	171,236
FREMF 2019-K99 MORT K99 B 144A	3.6469%	455,000	420,305	420,501
FREMF 2020-K105 MO K105 B 144A	3.5300%	200,000	178,309	181,472
FREMF 2020-K737 MO K737 B 144A	3.3264%	148,000	148,310	142,927
FREMONT HOME LOAN TRUST B 2A3	4.7451%	707,087	376,724	218,151
FREMONT HOME LOAN TRUST E 2A1	4.4851%	248,371	177,832	110,744
FRESB 2016-SB14 MORT SB14 A10F	2.5900%	173,859	172,740	170,034
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	317,977	311,778	302,112
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	61,419	59,554	58,874
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	15,344	14,605	14,634
FRESB 2018-SB51 MORT SB51 A10F	3.4037%	166,605	166,865	158,635
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	137,588	135,134	132,103
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	80,212	75,151	76,031
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	468,890	404,002	394,828
FRESB 2023-SB106 MO SB106 A10F	3.9300%	304,516	288,084	285,098
FRESB 2023-SB109 MOR SB109 A7F	4.2400%	441,671	423,342	422,155
FRONTIER COMMUNICATIONS 7/24 C	0.0000%	186,305	187,195	188,323
FRONTIER COMMUNICATIONS H 144A	6.0000%	225,000	205,315	224,498
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	85,426
FS KKR CAPITAL CORP	3.1250%	671,000	628,590	607,677
FS KKR CAPITAL CORP	2.6250%	75,000	74,819	70,982
FS KKR CAPITAL CORP	6.8750%	400,000	395,948	413,669
FS KKR CAPITAL CORP	7.8750%	80,000	79,574	85,151
GARRETT MOTION HOLDINGS I 144A	7.7500%	370,000	370,013	375,378
GARTNER INC 144A	4.5000%	140,000	141,148	136,497
GCAT 2024-NQM2 TR NQM2 A1 144A	6.0850%	568,902	568,901	571,823
GE HEALTHCARE TECHNOLOGIES INC	4.8000%	105,000	104,883	104,027
GENERAL MOTORS FINANCIAL CO IN	4.0000%	55,000	55,000	54,977
GENERAL MOTORS FINANCIAL CO IN	2.7500%	40,000	40,096	39,608
GENERAL MOTORS FINANCIAL CO IN	5.8000%	0	0	0
GENERAL MOTORS FINANCIAL CO IN	6.0500%	290,000	291,066	292,491

	Coupon	Units	Cost	Market Value
GENERAL MOTORS FINANCIAL CO IN	5.5500%	0	0	0
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,288
GEORGIA POWER CO	4.9500%	30,000	29,956	29,389
GEORGIA POWER CO	3.2500%	10,000	10,069	6,752
GEORGIA POWER CO	3.7000%	50,000	55,640	36,768
GEORGIA POWER CO	5.1250%	20,000	19,670	18,592
GEORGIA POWER CO	5.0040%	300,000	300,012	302,235
GILEAD SCIENCES INC	3.6500%	150,000	146,812	148,200
GLENCORE FUNDING LLC 144A	6.1250%	175,000	179,116	180,487
GLENCORE FUNDING LLC 144A	5.3710%	515,000	517,530	519,240
GLOBAL ATLANTIC FIN CO 144A	7.9500%	400,000	399,936	418,232
GLOBAL PAYMENTS INC	3.2000%	175,000	160,479	160,384
GLOBAL PAYMENTS INC	2.6500%	300,000	300,061	299,062
GO DADDY OPERATING CO LLC 144A	5.2500%	115,000	115,000	112,962
GOLDMAN SACHS GROUP INC/THE	3.7500%	595,000	593,585	592,823
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	132,173	128,981
GOLDMAN SACHS GROUP INC/THE	1.9480%	50,000	50,000	47,437
GOLDMAN SACHS GROUP INC/THE	4.2500%	80,000	79,540	79,560
GOLDMAN SACHS GROUP INC/THE	4.2230%	179,000	176,009	174,154
GOLDMAN SACHS GROUP INC/THE	4.4820%	55,000	55,000	54,361
GOLDMAN SACHS GROUP INC/THE	2.3830%	900,000	746,857	751,037
GOLDMAN SACHS GROUP INC/THE	5.0490%	930,000	930,429	925,258
GOLDMAN SACHS GROUP INC/THE	5.3300%	0	0	0
GOLDMAN SACHS GROUP INC/THE	5.0160%	160,000	160,000	153,225
GOLDMAN SACHS GROUP INC/THE	5.5610%	75,000	75,000	72,497
GOLUB CAPITAL BDC INC	6.0000%	137,000	135,169	136,791
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,993	4,763
GOLUB CAPITAL PRIVATE CRE 144A	5.8000%	200,000	198,016	196,112
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	235,463	228,607
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	142,730
GOODYEAR TIRE & RUBBER CO/THE	9.5000%	83,000	83,005	83,527
GRAHAM PACKAGING CO INC 144A	7.1250%	240,000	237,656	236,505
GREAT LAKES DREDGE & DOCK 144A	5.2500%	210,000	186,598	195,330
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	75,913	79,249
GS MORTGAGE SECURI RIVR A 144A	5.5530%	1,397,593	1,074,483	1,048,194
GSAA HOME EQUITY TRUST 15 1A1	4.9351%	39,026	35,667	33,381
GSAMP TRUST 2006-FM2 FM2 A1	4.7051%	408,621	235,907	136,602
GSAMP TRUST 2006-HE8 HE8 A2C	4.7651%	57,632	56,722	55,835
GSAMP TRUST 2007-FM2 FM2 A2C	4.5851%	297,731	213,482	175,227
GULFPORT ENERGY OPERATING 144A	6.7500%	160,000	159,997	161,115
GXO LOGISTICS INC	6.2500%	300,000	298,562	307,206
HA SUSTAINABLE INFRASTRUC 144A	6.3750%	400,000	510,032	389,254
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	628
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	6,927
HALEON US CAPITAL LLC	3.3750%	500,000	491,232	485,412
HANESBRANDS 2/23 TLB	0.0000%	61,309	61,309	61,769
HANESBRANDS INC 144A	9.0000%	340,000	341,733	362,399
HARBORVIEW MORTGAGE LO 12 1A1A	4.8232%	119,165	109,359	90,501
HARBORVIEW MORTGAGE LOA 6 2A1A	4.6032%	514,415	483,554	445,678
HAT HOLDINGS I LLC / HAT 144A	3.3750%	235,519	235,519	237,399
HAT HOLDINGS I LLC / HAT 144A	8.0000%	15,000	15,000	15,633
HCA INC	6.1000%	60,000	59,637	57,318
HCA INC	3.5000%	200,000	199,107	181,724
HCA INC	4.6250%	180,000	150,353	140,249
HCA INC	6.0000%	85,000	84,524	81,093
HCA INC	5.8750%	170,000	173,845	173,491
HCA INC	5.2500%	350,000	345,938	350,868
HCA INC	5.6000%	50,000	49,932	49,267
HCA INC	5.3750%	487,000	486,673	487,094
HCA INC	4.1250%	730,000	744,248	696,347
HCA INC	5.2000%	100,000	102,422	100,223
HCA INC	5.9500%	95,000	94,944	90,498
HCA INC	5.1250%	45,000	42,257	41,008
HCA INC	5.4500%	430,000	435,552	428,102
HEALTHCARE REALTY HOLDINGS LP	2.0000%	190,000	157,806	155,381
HELIOS SOFTWARE HOLDINGS 144A	4.6250%	90,000	89,053	82,605
HELIOS SOFTWARE HOLDINGS 144A	8.7500%	155,000	154,981	158,498
HERSHEY CO/THE	2.3000%	112,000	108,036	108,272
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	300,000	299,961	301,849
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,933	513,912
HESS CORP	6.0000%	10,000	10,249	10,419
HESS CORP	5.6000%	15,000	13,675	14,826
HESS CORP	5.8000%	16,000	16,508	16,036
HEXCEL CORP	4.2000%	60,000	58,420	58,630
HIGHWOODS REALTY LP	4.2000%	100,000	102,383	94,924
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,002	199,651
HILTON GRAND VACATIONS BO 144A	5.0000%	320,000	319,355	301,533
HLF FINANCING SARL LLC / 144A	4.8750%	270,000	261,165	189,000
HLF FINANCING SARL LLC / 144A	12.2500%	65,000	63,437	67,916
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,556
HOME DEPOT INC/THE	3.1250%	30,000	32,195	20,117
HOME DEPOT INC/THE	3.6250%	20,000	19,695	14,514
HOME DEPOT INC/THE	2.3750%	15,000	14,818	8,504
HOME DEPOT INC/THE	3.3000%	30,000	25,062	23,394
HOME DEPOT INC/THE	4.2500%	20,000	23,318	16,696

	Coupon	Units	Cost	Market Value
HOME DEPOT INC/THE	5.3000%	60,000	59,399	57,552
HOME DEPOT INC/THE	5.4000%	95,000	97,736	92,375
HOME EQUITY MORTGAGE LOAN C M2	5.1751%	514,984	501,723	506,963
HORMEL FOODS CORP	1.7000%	72,000	67,353	65,242
HOST HOTELS & RESORTS LP	5.5000%	450,000	444,788	440,618
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	160,000	160,006	168,043
HP INC	6.0000%	155,000	160,734	157,336
HP INC	5.5000%	220,000	228,952	222,065
HUB INTERNATIONAL 7/24 TLB	0.0000%	243,167	242,981	244,383
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	56,361
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	25,391
HUB INTERNATIONAL LTD 144A	5.6250%	10,000	10,000	9,699
HUBBELL INC	2.3000%	114,000	98,225	96,749
HUDSON PACIFIC PROPERTIES LP	3.9500%	120,000	116,902	104,150
HUDSON PACIFIC PROPERTIES LP	5.9500%	300,000	260,427	255,954
HUMANA INC	5.3750%	600,000	599,713	595,156
HUNT COS INC 144A	5.2500%	475,000	453,171	450,228
HUNTINGTON BANCSHARES INC/OH	5.2720%	70,000	69,996	70,098
HYATT HOTELS CORP	5.2500%	80,000	80,934	80,070
HYATT HOTELS CORP	5.3750%	100,000	101,011	99,529
HYATT HOTELS CORP	4.3750%	30,000	29,104	29,169
HYUNDAI CAPITAL AMERICA 144A	6.0000%	1,000,000	999,546	1,006,499
HYUNDAI CAPITAL AMERICA 144A	5.6714%	300,000	308,842	301,144
IDAHO POWER CO	5.2000%	140,000	139,916	139,112
IDAHO POWER CO	5.8000%	10,000	9,909	9,984
IDEX CORP	3.0000%	626,000	643,023	565,978
IDEX CORP	4.9500%	65,000	64,964	64,717
IDEX CORP	2.6250%	120,000	115,682	103,081
IFS_P CPURNSA US CPI URBAN CO	2.6150%	220,000	0	465
IFS_P CPURNSA US CPI URBAN CO	2.5950%	185,000	0	214
IFS_P CPURNSA US CPI URBAN CO	2.6050%	332,000	0	538
IFS_R CPURNSA US CPI URBAN CO	0.0100%	737,000	0	-8,564
IFS_P CPURNSA US CPI URBAN CO	0.0100%	-737,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6500%	-220,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6300%	-185,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6313%	-237,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6350%	-95,000	0	0
IMOLA MERGER CORP 144A	4.7500%	310,000	295,795	293,970
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	25,391
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,271
INDYMAC INDX MORTGAG AR12 2A1A	4.9051%	222,754	212,268	203,358
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,183
INTEL CORP	3.2500%	35,000	23,882	20,925
INTEL CORP	3.9000%	50,000	47,309	46,863
INTEL CORP	5.7000%	45,000	42,662	39,855
INTEL CORP	3.0500%	25,000	16,100	14,273
INTEL CORP	4.2500%	5,000	4,138	3,801
INTEL CORP	5.6000%	65,000	59,991	57,106
INTEL CORP	2.8000%	20,000	13,919	12,762
INTEL CORP	5.6250%	115,000	121,974	105,633
INTEL CORP	4.8750%	210,000	211,118	209,500
INTEL CORP	5.1250%	75,000	77,113	74,348
INTEL CORP	4.6000%	15,000	13,993	12,495
INTEL CORP	4.8000%	5,000	4,476	4,182
INTERFACE INC 144A	5.5000%	140,000	140,004	136,851
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERPUBLIC GROUP OF COS INC/T	3.3750%	20,000	19,961	14,773
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,546	6,386
INTOWN 2022-STAY M STAY A 144A	6.7946%	700,000	708,159	700,438
INTUIT INC	5.5000%	40,000	41,039	39,229
INTUIT INC	1.6500%	100,000	85,236	84,235
INTUIT INC	5.2000%	100,000	99,483	100,180
INVITATION HOMES OPERATING PAR	4.1500%	400,000	399,222	368,844
INVITATION HOMES OPERATING PAR	4.8750%	235,000	229,433	222,375
INVITATION HOMES OPERATING PAR	5.4500%	30,000	29,431	30,396
ION CORPORATE 9/24 TLB	0.0000%	0	0	0
IPALCO ENTERPRISES INC	5.7500%	100,000	99,751	100,166
IQVIA INC	6.2500%	50,000	49,941	51,697
IQVIA INC	5.7000%	400,000	396,825	404,800
IRON MOUNTAIN INC 144A	4.5000%	60,000	51,651	54,853
IRON MOUNTAIN INC 144A	5.2500%	95,000	95,004	90,683
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,041	127,721
ITC HOLDINGS CORP 144A	4.9500%	100,000	100,545	100,154
J M SMUCKER CO/THE	5.9000%	33,000	32,990	34,192
JABIL INC	1.7000%	55,000	54,795	52,794
JABIL INC	5.4500%	95,000	94,592	95,853
JACKSON FINANCIAL INC	4.0000%	5,000	4,950	3,453
JB POINDEXTER & CO INC 144A	8.7500%	265,000	266,900	278,921
JELD-WEN INC 144A	7.0000%	190,000	189,944	176,335
JERSEY CENTRAL POWER & LI 144A	4.3000%	80,000	80,082	79,586
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	153,667	132,614	133,375
JOHN DEERE CAPITAL CORP	4.7500%	100,000	99,971	100,414
JOHNSON & JOHNSON	5.2500%	135,000	134,900	132,105
JOHNSON & JOHNSON	0.9500%	200,000	199,947	183,326
JOHNSON & JOHNSON	2.4500%	55,000	39,046	29,876

	Coupon	Units	Cost	Market Value
JONES LANG LASALLE INC	6.8750%	300,000	298,172	317,842
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	686,544	731,932
JP MORGAN MORTGAGE ACQU HE2 M1	4.8751%	300,000	268,329	279,709
JPMORGAN CHASE & CO	5.0400%	160,000	160,000	160,582
JPMORGAN CHASE & CO	4.2500%	560,000	556,901	555,811
JPMORGAN CHASE & CO	5.6000%	86,000	94,994	86,828
JPMORGAN CHASE & CO	4.8500%	58,000	58,911	53,414
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	25,740
JPMORGAN CHASE & CO	4.2030%	160,000	168,282	155,745
JPMORGAN CHASE & CO	3.7020%	138,000	147,666	130,665
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,284,110	1,195,053
JPMORGAN CHASE & CO	4.8510%	100,000	100,000	99,992
JPMORGAN CHASE & CO	4.9120%	0	0	0
JPMORGAN CHASE & CO	1.9530%	5,000	4,216	4,145
JPMORGAN CHASE & CO	6.0870%	785,000	785,000	814,110
JPMORGAN CHASE & CO	6.2540%	0	0	0
JPMORGAN CHASE & CO	5.2990%	95,000	95,000	95,959
JPMORGAN CHASE & CO	3.9600%	200,000	194,324	198,446
JPMORGAN CHASE & CO	2.9630%	0	0	0
JPMORGAN CHASE & CO	5.3360%	30,000	30,000	29,863
JPMORGAN CHASE & CO	5.5810%	2,100,000	2,121,070	2,142,267
JPMORGAN CHASE & CO	5.2940%	90,000	90,052	89,040
JPMORGAN CHASE & CO	4.9460%	260,000	256,081	250,463
JPMORGAN CHASE & CO	3.6500%	335,000	325,828	324,799
JPMORGAN CHASE & CO	6.8750%	310,000	326,823	326,218
JPMORGAN CHASE BANK NA	5.1100%	500,000	500,000	505,286
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	13,008
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	31,974	20,825
KENNEDY-WILSON INC	5.0000%	200,000	173,572	174,867
KENNEDY-WILSON INC	4.7500%	510,000	436,017	455,203
KENTUCKY UTILITIES CO	3.3000%	30,000	31,358	20,235
KENVUE INC	5.0000%	200,000	199,616	201,648
KEURIG DR PEPPER INC	3.9500%	52,000	50,603	50,026
KEURIG DR PEPPER INC	4.5970%	10,000	10,022	9,912
KEYBANK NA/CLEVELAND OH	4.1500%	500,000	499,970	497,443
KEYSIGHT TECHNOLOGIES INC	4.9500%	50,000	49,949	48,129
KILROY REALTY LP	4.7500%	400,000	367,925	390,359
KIMBERLY-CLARK CORP	3.1000%	13,000	11,826	12,018
KIMBERLY-CLARK CORP	3.2000%	17,000	15,831	16,039
KIMBERLY-CLARK CORP	2.8750%	50,000	49,859	32,370
KINDER MORGAN INC	5.0000%	85,000	84,882	84,730
KINDER MORGAN INC	1.7500%	90,000	89,942	85,329
KINDER MORGAN INC	5.9500%	95,000	94,568	92,946
KINDER MORGAN INC	4.8000%	200,000	186,722	190,184
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,006	265,982
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,593	137,803
KODIAK GAS SERVICES LLC 144A	7.2500%	230,000	231,799	234,636
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	215,000	215,111	206,917
KROGER CO/THE	5.5000%	45,000	44,817	42,438
KROGER CO/THE	5.6500%	65,000	64,713	61,223
LABL INC 144A	5.8750%	95,000	95,510	84,636
LABORATORY CORP OF AMERICA HOL	4.8000%	335,000	323,272	317,552
LAZARD GROUP LLC	4.3750%	209,000	208,259	203,578
LCM INVESTMENTS HOLDINGS 144A	8.2500%	285,000	291,443	295,649
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,682	146,442
LEHMAN XS TRUST SERIE 12N 1A3A	4.8251%	94,131	84,071	88,264
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	11,885
LENNAR CORP	5.0000%	525,000	526,250	526,277
LENNOX INTERNATIONAL INC	5.5000%	70,000	69,944	71,142
LENNOX INTERNATIONAL INC	1.3500%	8,000	8,018	7,830
LEVEL 3 FINANCING INC 144A	10.0000%	155,820	149,737	155,820
LEVEL 3 FINANCING INC 144A	4.0000%	265,000	203,948	208,688
LEVEL 3 FINANCING INC 144A	3.7500%	40,000	23,454	30,939
LEVEL 3 FINANCING INC 144A	4.6250%	41,000	40,821	37,943
LFS TOPCO LLC 144A	5.8750%	355,000	347,653	350,598
LIBERTY UTILITIES CO 144A	5.5770%	300,000	300,000	302,393
LIGHTNING POWER LLC 144A	7.2500%	240,000	241,452	246,755
LIVE NATION ENTERTAINMENT 144A	3.7500%	175,000	163,345	165,031
LKQ CORP	5.7500%	170,000	173,940	172,777
LONG BEACH MORTGAGE LOA WL1 M4	5.4751%	711,237	683,063	689,129
LONG BEACH MORTGAGE LOAN 8 2A3	4.7451%	494,871	495,865	131,706
LONG BEACH MORTGAGE LOAN 8 2A4	4.9051%	269,930	112,570	72,172
LOUISIANA LOCAL GOVERN ELL A2	4.1450%	5,000	5,000	4,856
LOUISIANA LOCAL GOVERN ELL A3	4.2750%	5,000	5,000	4,733
LOUISIANA LOCAL GOVERN ELL A4	4.4750%	10,000	10,001	9,313
LPL HOLDINGS INC	6.0000%	80,000	81,260	81,472
LPL HOLDINGS INC	6.7500%	185,000	194,971	194,365
LYB INTERNATIONAL FINANCE III	5.5000%	250,000	247,571	245,640
M&T BANK CORP	7.4130%	255,000	266,726	273,444
M&T BANK CORP	6.0820%	265,000	262,800	271,844
M&T BANK CORP	4.8330%	110,000	109,998	109,506
MADISON IAQ 6/21 COV-LITE TL	0.0000%	137,863	133,899	138,229
MADISON IAQ LLC 144A	4.1250%	50,000	50,000	47,332
MAGNOLIA OIL & GAS OPERAT 144A	6.8750%	175,000	175,000	173,245
MAIN STREET CAPITAL CORP	6.9500%	150,000	158,592	155,923

	Coupon	Units	Cost	Market Value
MARATHON PETROLEUM CORP	3.8000%	90,000	87,795	86,842
MARKEL GROUP INC	6.0000%	80,000	79,715	79,467
MARRIOTT INTERNATIONAL INC/MD	5.0000%	300,000	298,681	302,423
MARRIOTT INTERNATIONAL INC/MD	5.3000%	155,000	153,100	153,846
MARRIOTT INTERNATIONAL INC/MD	2.8500%	503,000	473,374	439,481
MARRIOTT INTERNATIONAL INC/MD	4.8750%	100,000	98,509	99,625
MARRIOTT INTERNATIONAL INC/MD	5.3500%	270,000	266,674	266,788
MARRIOTT INTERNATIONAL INC/MD	5.4500%	430,000	428,441	435,550
MARRIOTT INTERNATIONAL INC/MD	5.5500%	80,000	79,656	81,728
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	258,267	270,663
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	73,246	76,867
MARSH & MCLENNAN COS INC	5.7000%	170,000	169,500	170,642
MARSH & MCLENNAN COS INC	4.5500%	500,000	499,457	499,469
MARSH & MCLENNAN COS INC	5.4000%	45,000	44,782	43,188
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,191	16,845
MARTIN MARIETTA MATERIALS INC	5.5000%	70,000	68,608	66,134
MARVELL TECHNOLOGY INC	2.9500%	85,000	75,241	74,583
MARVELL TECHNOLOGY INC	5.9500%	170,000	176,672	176,611
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	150,000	150,000	122,266
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	25,411
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	12,121
MASTERBRAND INC 144A	7.0000%	210,000	211,509	211,447
MASTERCARD INC	3.8500%	40,000	44,546	30,999
MASTERCARD INC	4.5500%	230,000	229,487	219,795
MASTERCARD INC	2.9500%	55,000	52,271	51,321
MASTERCARD INC	3.3500%	37,000	33,213	34,571
MASTR ASSET BACKED SECU NC1 M1	5.1451%	370,512	361,040	349,131
MASTR ASSET BACKED SECU NC1 M2	5.1751%	46,599	44,873	46,169
MATADOR RESOURCES CO 144A	6.5000%	270,000	270,010	266,940
MAYO CLINIC	3.1960%	6,000	6,000	3,875
MCDONALD'S CORP	3.6250%	505,000	488,127	368,181
MCKESSON CORP	0.9000%	45,000	44,997	43,505
MCLAREN HEALTH CARE CORP	4.3860%	100,000	120,625	84,111
MDC HOLDINGS INC	6.0000%	10,000	8,962	9,970
MEDLINE BORROWER LP 144A	5.2500%	295,000	292,051	284,694
MEDLINE BORROWER LP 144A	3.8750%	145,000	129,014	134,268
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	14,230
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,357	21,008
MERCEDES-BENZ FINANCE NOR 144A	4.9500%	300,000	299,991	300,066
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	150,000	149,882	151,146
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	300,000	299,684	299,448
MERCER INTERNATIONAL INC 144A	12.8750%	170,000	174,934	182,997
MERCK & CO INC	5.0000%	40,000	39,841	36,460
MERCK & CO INC	4.0000%	75,000	88,647	58,845
MERCK & CO INC	3.4000%	80,000	77,354	76,100
MERCK & CO INC	3.7000%	10,000	9,665	7,753
MERCK & CO INC	2.3500%	75,000	75,275	50,821
MERCK & CO INC	2.9000%	25,000	24,930	14,365
MERCK & CO INC	4.9000%	90,000	89,517	83,185
MERCK & CO INC	1.9000%	381,000	349,194	343,701
MERRILL LYNCH MORTGAGE WMC1 M1	5.1751%	262,890	267,426	255,786
META PLATFORMS INC	4.7500%	300,000	299,450	292,199
META PLATFORMS INC	5.6000%	300,000	299,196	300,518
META PLATFORMS INC	4.5500%	100,000	99,955	98,366
META PLATFORMS INC	5.4000%	25,000	24,902	24,226
META PLATFORMS INC	4.8000%	34,000	34,097	34,295
MGIC INVESTMENT CORP	5.2500%	115,000	115,000	112,562
MICRON TECHNOLOGY INC	5.3750%	535,000	546,112	540,663
MICRON TECHNOLOGY INC	5.3000%	390,000	390,300	389,531
MICROSOFT CORP	2.5250%	37,000	31,828	22,838
MICROSOFT CORP	2.6750%	36,000	36,252	21,167
MID-AMERICA APARTMENTS LP	4.0000%	210,000	209,893	209,004
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,847	94,203
MIDAMERICAN ENERGY CO	3.9500%	27,000	26,248	21,024
MIDAMERICAN ENERGY CO	5.7500%	89,000	101,165	92,444
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	209,268	194,114
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	48,700	48,913	47,218
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	513,963	516,951	494,181
MISSISSIPPI POWER CO	3.1000%	30,000	26,057	19,505
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	109,725	110,411	110,670
MONDELEZ INTERNATIONAL INC	4.6250%	500,000	362,966	355,616
MORGAN STANLEY	5.0000%	90,000	92,480	90,149
MORGAN STANLEY	3.1250%	364,000	357,568	355,548
MORGAN STANLEY	3.9500%	3,000	2,862	2,939
MORGAN STANLEY	5.2500%	440,000	428,321	433,114
MORGAN STANLEY	1.7940%	0	0	0
MORGAN STANLEY	2.8020%	35,000	35,101	21,413
MORGAN STANLEY	1.5120%	136,000	133,236	129,270
MORGAN STANLEY	1.5930%	700,000	655,574	671,014
MORGAN STANLEY	3.6220%	5,000	5,444	4,644
MORGAN STANLEY	2.4840%	235,000	187,917	191,175
MORGAN STANLEY	2.9430%	155,000	133,720	132,906
MORGAN STANLEY	5.4490%	210,000	213,554	212,327
MORGAN STANLEY	5.1640%	3,000	2,915	3,008
MORGAN STANLEY	5.4660%	0	0	0

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	2.6990%	30,000	26,628	26,657
MORGAN STANLEY	4.2100%	800,000	778,206	788,417
MORGAN STANLEY	2.5110%	456,000	395,800	382,123
MORGAN STANLEY	5.5160%	75,000	75,000	72,438
MORGAN STANLEY	4.6540%	5,000	4,927	4,893
MORGAN STANLEY ABS CAP HE2 A2C	4.5551%	504,105	260,751	225,600
MORGAN STANLEY ABS CAP HE8 A2C	4.5651%	407,223	229,084	175,666
MORGAN STANLEY ABS CAP WMC4 M6	5.4751%	667,258	645,781	632,186
MORGAN STANLEY ABS CAPI HE3 M1	5.2801%	50,997	50,573	50,971
MORGAN STANLEY DIRECT LEN 144A	6.1500%	200,000	198,021	201,318
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.8251%	54,279	48,721	39,844
MOTOROLA SOLUTIONS INC	2.7500%	285,000	286,142	246,749
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,092	51,035
MOTOROLA SOLUTIONS INC	2.3000%	102,000	97,081	87,388
MOTOROLA SOLUTIONS INC	5.4000%	80,000	79,918	80,021
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,827	19,816
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,668
MPH ACQUISITION HOLDINGS 144A	5.5000%	100,000	100,117	85,727
MPLX LP	5.0000%	800,000	794,398	768,513
MPLX LP	4.9500%	170,000	152,406	143,117
MPLX LP	4.5000%	245,000	213,680	213,601
MPLX LP	5.5000%	200,000	223,182	188,915
MPLX LP	2.6500%	50,000	43,709	43,752
MPLX LP	4.1250%	265,000	266,416	261,083
MPLX LP	4.9000%	85,000	78,381	68,761
MPLX LP	4.7000%	266,000	261,769	218,264
MPLX LP	5.2000%	33,000	38,745	29,416
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	109,625	91,366
MSCI INC 144A	4.0000%	200,000	184,179	188,629
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,393
N/A SN1 A2 144A	5.6700%	611,050	609,719	612,551
NABORS INDUSTRIES INC 144A	8.8750%	240,000	240,144	222,861
NABORS INDUSTRIES INC 144A	9.1250%	35,000	34,944	35,594
NARRAGANSETT ELECTRIC CO/ 144A	5.3500%	500,000	499,672	498,489
NASDAQ INC	3.8500%	40,000	39,692	39,524
NASDAQ INC	5.6500%	200,000	199,960	200,841
NATIONAL HEALTH INVESTORS INC	3.0000%	87,000	71,616	74,769
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,954	61,706
NATIONAL RURAL UTILITIES COOPE	5.0000%	30,000	29,930	30,158
NATIONAL RURAL UTILITIES COOPE	3.9000%	90,000	90,940	86,902
NATIONAL RURAL UTILITIES COOPE	5.8000%	500,000	512,922	517,355
NATIONAL RURAL UTILITIES COOPE	5.0500%	30,000	29,994	30,225
NATIONSTAR MORTGAGE HOLDI 144A	6.0000%	220,000	220,839	218,839
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	8,000	7,470	7,769
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	85,156	81,678	83,590
NCR ATLEOS CORP 144A	9.5000%	235,000	232,612	254,582
NCR VOYIX CORP 144A	5.1250%	63,000	63,001	60,275
NECESSITY RETAIL REIT INC 144A	4.5000%	465,000	439,746	425,607
NEPTUNE BIDCO US INC 144A	9.2900%	580,000	555,816	539,472
NESTLE CAPITAL CORP 144A	4.8750%	300,000	299,868	293,596
NETFLIX INC	3.6250%	400,000	511,638	422,955
NETFLIX INC	5.4000%	35,000	34,928	34,224
NETFLIX INC 144A	4.8750%	300,000	332,283	298,626
NETFLIX INC REGS	3.6250%	400,000	544,216	426,531
NEVADA POWER CO	2.4000%	30,000	29,956	26,369
NEW CENTURY HOME EQUITY 2 A2B	4.7451%	84,572	80,395	82,446
NEW CENTURY HOME EQUITY L D M2	5.1301%	1,000,000	934,756	855,414
NEW ENGLAND POWER CO 144A	2.8070%	75,000	60,512	44,885
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,664	318,784
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	51,132	51,133
NEW MOUNTAIN FINANCE CORP	6.8750%	40,000	39,651	40,339
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	332,972	337,929	316,612
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	344,621	357,975	328,464
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	137,778	141,447	128,389
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	169,981	175,476	164,129
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,115
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	261,000	260,550	262,902
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	499,261	407,611
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	875,000	908,856	756,672
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	110,000	108,419	107,187
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	100,000	84,492	95,850
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	30,000	29,533	28,776
NGL ENERGY OPERATING LLC 144A	8.3750%	90,000	90,984	90,680
NGL ENERGY OPERATING LLC 144A	8.1250%	180,000	180,892	182,366
NGPL PIPECO LLC 144A	4.8750%	500,000	484,410	496,205
NIAGARA MOHAWK POWER CORP 144A	5.7830%	125,000	124,248	122,906
NISOURCE INC	3.9500%	30,000	27,054	22,898
NISOURCE INC	3.4900%	60,000	59,129	58,409
NISOURCE INC	1.7000%	35,000	33,431	28,625
NISOURCE INC	5.2000%	200,000	203,846	201,611
NISOURCE INC	6.3750%	120,000	119,993	119,455
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	600,000	599,953	563,941
NORFOLK SOUTHERN CORP	2.9000%	30,000	30,189	29,302
NORTHERN OIL & GAS INC 144A	8.1250%	85,000	85,778	86,303
NORTHERN OIL & GAS INC 144A	8.7500%	165,000	188,602	170,313

	Coupon	Units	Cost	Market Value
NORTHERN STATES POWER CO/MN	4.0000%	20,000	19,564	15,912
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,361	8,406
NORTHERN STATES POWER CO/MN	2.6000%	7,000	6,881	4,184
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	13,899
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,221
NOVARTIS CAPITAL CORP	3.1000%	34,000	33,872	32,968
NOVARTIS CAPITAL CORP	2.7500%	114,000	85,409	72,431
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.7651%	110,140	78,119	36,658
NOVELIS CORP 144A	4.7500%	170,000	170,004	156,915
NRG ENERGY INC 144A	3.6250%	385,000	317,377	336,668
NRG ENERGY INC 144A	5.7500%	150,000	148,473	145,818
NRG ENERGY INC 144A	7.0000%	225,000	222,568	242,870
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,539
NSTAR ELECTRIC CO	4.9500%	30,000	30,026	26,925
NUCOR CORP	2.7000%	17,000	14,445	15,179
NUCOR CORP	2.9790%	7,000	4,560	4,164
NUSTAR LOGISTICS LP	6.0000%	12,000	12,260	12,016
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	54,147
NUVEEN LLC 144A	5.5500%	400,000	399,567	407,335
NVIDIA CORP	3.7000%	10,000	11,792	7,393
NVR INC	3.0000%	1,051,000	1,067,069	948,711
OAKTREE STRATEGIC CREDIT FUND	6.5000%	200,000	198,926	202,141
OBX 2024-NQM2 TRU NQM2 A1 144A	5.8780%	905,075	898,321	908,215
OCCIDENTAL PETROLEUM CORP	5.0000%	300,000	299,856	300,120
OCCIDENTAL PETROLEUM CORP	6.6250%	135,000	142,992	141,280
OCCIDENTAL PETROLEUM CORP	8.8750%	125,000	144,220	142,757
OCCIDENTAL PETROLEUM CORP	6.1250%	145,000	150,077	148,367
OCCIDENTAL PETROLEUM CORP	7.5000%	100,000	110,986	109,330
OCEANEERING INTERNATIONAL INC	6.0000%	255,000	240,757	252,559
OGLETHORPE POWER CORP	5.3750%	30,000	32,527	28,397
OHIO POWER CO	5.6500%	20,000	19,960	20,137
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,017
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,632
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	95,000	95,329	91,735
OLD REPUBLIC INTERNATIONAL COR	3.8500%	25,000	19,128	17,607
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,917	57,000
OLYMPUS WATER US HOLDING 144A	7.1250%	170,000	169,020	172,382
OLYMPUS WATER US HOLDING 144A	7.2500%	205,000	204,972	208,227
OLYMPUS WATER US HOLDING 144A	4.2500%	190,000	187,583	177,545
OLYMPUS WATER US HOLDING 144A	9.7500%	135,000	134,982	143,237
OMEGA HEALTHCARE INVESTORS INC	5.2500%	150,000	150,369	150,174
OMNICOM GROUP INC	5.3000%	110,000	111,631	108,530
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,735	37,783
ONCOR ELECTRIC DELIVERY CO LLC	4.9500%	10,000	9,954	8,947
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	225,000	224,689	222,142
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,359	5,905
ONCOR ELECTRIC DELIVERY CO LLC	4.6000%	10,000	9,911	8,386
ONEMAIN FINANCE CORP	3.5000%	75,000	67,786	71,539
ONEMAIN FINANCE CORP	7.1250%	135,000	133,832	137,425
ONEMAIN FINANCE CORP	6.6250%	335,000	343,735	339,147
ONEMAIN FINANCE CORP	7.8750%	380,000	377,960	396,400
ONEOK INC	6.1000%	151,000	152,491	156,417
ONEOK INC	4.4500%	15,000	13,525	11,713
ONEOK INC	6.6250%	100,000	105,672	105,262
ONEOK INC	3.4000%	435,000	397,678	404,464
ONEOK INC	3.9500%	30,000	21,414	21,665
ONEOK INC	5.7000%	20,000	19,945	18,828
ONEOK INC	4.2500%	1,920,000	1,919,368	1,892,047
ONEOK INC	4.5500%	120,000	119,349	118,285
ONEOK INC	5.2000%	24,000	20,874	21,166
ONEOK INC	6.3500%	800,000	814,154	841,558
ONEOK INC	5.8000%	75,000	74,890	77,312
ONEOK INC	5.0500%	40,000	39,876	38,271
ONEOK INC	6.0500%	819,000	820,995	842,980
ONEOK INC	5.8500%	115,000	115,177	111,510
ONEOK INC	5.6500%	95,000	94,920	96,935
ONEOK PARTNERS LP	6.1250%	2,000	2,175	1,993
ONEOK PARTNERS LP	6.6500%	45,000	47,567	47,825
OPEN TEXT HOLDINGS INC 144A	4.1250%	340,000	298,562	308,311
ORACLE CORP	6.2500%	385,000	417,645	408,251
ORACLE CORP	4.5000%	20,000	17,034	16,885
ORACLE CORP	3.6000%	100,000	76,882	75,846
ORACLE CORP	3.9500%	12,000	8,922	8,896
ORACLE CORP	3.6500%	189,000	166,729	147,527
ORACLE CORP	5.5000%	35,000	32,297	32,083
ORACLE CORP	4.6500%	20,000	19,954	19,717
ORACLE CORP	2.6500%	70,000	67,852	67,885
ORACLE CORP	3.8500%	74,000	67,215	50,934
ORACLE CORP	1.6500%	800,000	795,658	771,360
ORACLE CORP	5.3750%	280,000	279,216	258,044
ORACLE CORP	4.1000%	60,000	56,108	43,210
ORACLE CORP	2.8000%	140,000	134,686	134,438
ORACLE CORP	4.9000%	185,000	183,294	180,180
ORACLE CORP	2.9500%	66,000	59,664	59,614
ORACLE CORP	4.7000%	160,000	159,542	151,685

	Coupon	Units	Cost	Market Value
ORACLE CORP	2.3000%	155,000	142,308	143,292
ORACLE CORP	5.5500%	251,000	257,211	237,666
O'REILLY AUTOMOTIVE INC	3.6000%	18,000	17,266	17,468
O'REILLY AUTOMOTIVE INC	5.7500%	50,000	49,985	50,863
O'REILLY AUTOMOTIVE INC	4.2000%	21,000	19,669	20,186
O'REILLY AUTOMOTIVE INC	4.7000%	4,000	3,777	3,871
ORGANON & CO / ORGANON FO 144A	7.8750%	240,000	245,021	245,366
ORGANON & CO / ORGANON FO 144A	5.1250%	420,000	411,524	377,500
OTIS WORLDWIDE CORP	5.2500%	200,000	202,095	202,465
OTIS WORLDWIDE CORP	2.2930%	15,000	15,000	14,213
OTIS WORLDWIDE CORP	3.3620%	15,000	16,862	10,339
OVINTIV INC	5.6500%	800,000	801,711	804,248
OWENS & MINOR INC 144A	4.5000%	130,000	129,108	116,006
OWENS & MINOR INC 144A	6.6250%	69,000	66,853	64,697
PACIFIC GAS AND ELECTRIC CO	5.9000%	75,000	76,253	75,674
PACIFIC GAS AND ELECTRIC CO	6.1000%	400,000	402,759	413,987
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	997,490	936,830
PACIFIC GAS AND ELECTRIC CO	4.9500%	70,000	69,097	60,691
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	33,980	25,923
PACIFIC GAS AND ELECTRIC CO	3.5000%	45,000	37,526	30,887
PACIFIC GAS AND ELECTRIC CO	3.2500%	180,000	178,621	159,643
PACIFIC GAS AND ELECTRIC CO	3.3000%	65,000	49,356	48,697
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,803	273,714
PACIFIC GAS AND ELECTRIC CO	3.1500%	75,000	75,706	73,679
PACIFIC GAS AND ELECTRIC CO	6.7500%	50,000	51,076	54,570
PACIFIC GAS AND ELECTRIC CO	4.2000%	235,000	225,036	227,206
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	341,118	309,703
PACIFIC GAS AND ELECTRIC CO	2.9500%	140,000	135,229	136,878
PACIFIC GAS AND ELECTRIC CO	6.7000%	132,000	130,429	143,056
PACIFIC GAS AND ELECTRIC CO	6.4000%	20,000	19,984	21,088
PACIFIC GAS AND ELECTRIC CO	6.1500%	110,000	114,219	114,168
PACIFIC GAS AND ELECTRIC CO	6.9500%	40,000	39,903	43,826
PACIFIC GAS AND ELECTRIC CO	5.5500%	220,000	219,917	223,535
PACIFICORP	6.0000%	20,000	23,157	20,408
PACIFICORP	2.9000%	40,000	25,047	23,831
PACIFICORP	4.1000%	27,000	22,115	21,768
PACIFICORP	2.7000%	100,000	86,124	88,342
PACIFICORP	5.3000%	8,000	8,212	8,072
PACIFICORP	5.7000%	26,000	26,543	26,586
PACTIV EVERGREEN GROUP IS 144A	4.3750%	200,000	200,016	199,813
PANTHER ESCROW ISSUER LLC 144A	7.1250%	40,000	40,012	40,400
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,290	9,775
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	415,105	404,122
PARK INTERMEDIATE HOLDING 144A	7.0000%	70,000	70,018	71,022
PARK PLACE SECURITIES WCW3 M2	5.1601%	227,578	233,359	221,382
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,192
PECO ENERGY CO	2.8000%	220,000	219,806	137,353
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	272,000	264,652	259,736
PENSKE TRUCK LEASING CO L 144A	5.7500%	150,000	148,941	151,524
PENSKE TRUCK LEASING CO L 144A	4.2000%	170,000	168,850	167,133
PENSKE TRUCK LEASING CO L 144A	5.3500%	495,000	491,349	498,317
PENSKE TRUCK LEASING CO L 144A	6.0500%	125,000	127,629	128,651
PEPSICO INC	2.8750%	30,000	20,185	19,615
PEPSICO INC	3.8750%	65,000	64,354	48,927
PEPSICO INC	4.6500%	28,000	27,978	24,491
PEPSICO INC	4.2000%	10,000	8,453	8,172
PERMIAN RESOURCES OPERATI 144A	5.8750%	40,000	40,180	39,248
PFIZER INC	3.0000%	60,000	58,637	58,375
PFIZER INC	1.7500%	60,000	59,863	49,427
PFIZER INC	4.3000%	30,000	30,492	25,582
PFIZER INC	7.2000%	40,000	51,996	46,774
PHINIA INC 144A	6.7500%	140,000	140,004	142,801
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,275
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,852
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,717	13,220
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,529	8,789
PIEDMONT OPERATING PARTNERSHIP	9.2500%	200,000	211,488	219,443
PIKE CORP 144A	5.5000%	370,000	371,597	355,741
PILGRIM'S PRIDE CORP	6.2500%	330,000	336,613	336,143
PILGRIM'S PRIDE CORP	3.5000%	85,000	73,355	73,232
PINNACLE WEST CAPITAL CORP	1.3000%	700,000	699,994	688,245
PIONEER NATURAL RESOURCES CO	5.1000%	300,000	299,937	302,050
PNC FINANCIAL SERVICES GROUP I	5.5820%	95,000	96,025	96,650
PNC FINANCIAL SERVICES GROUP I	5.6760%	270,000	270,455	273,192
PNC FINANCIAL SERVICES GROUP I	6.2000%	160,000	162,555	160,706
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,806	54,579
PPG INDUSTRIES INC	1.2000%	30,000	29,958	28,732
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,288
PPL ELECTRIC UTILITIES CORP	5.2500%	30,000	31,090	28,640
PRA HEALTH SCIENCES INC 144A	2.8750%	400,000	383,976	385,138
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,630
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	155,000	154,225	155,291
PRIME SECURITY SERVICES B 144A	6.2500%	530,000	540,600	527,114
PRIMERICA INC	2.8000%	205,000	172,150	175,510
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	70,000	69,994	68,874

	Coupon	Units	Cost	Market Value
PROLOGIS EURO FINANCE LLC	4.6250%	115,000	126,680	128,501
PROLOGIS LP	5.0000%	200,000	197,788	195,741
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	8,663
PRUDENTIAL FINANCIAL INC	5.7000%	325,000	325,069	322,634
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,716	12,419
PUBLIC SERVICE CO OF COLORADO	5.7500%	20,000	19,952	19,981
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,483	99,281
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	100,000	99,984	97,043
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,713	12,942
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	55,000	53,135	52,913
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	6,740
PUBLIC SERVICE ELECTRIC AND GA	4.6500%	30,000	29,223	29,037
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	45,044	30,686
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	24,778
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	70,000	70,775	67,909
PUBLIC SERVICE ENTERPRISE GROU	5.8750%	400,000	421,124	412,590
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,420
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,970	19,958
PUGET ENERGY INC	2.3790%	10,000	10,000	9,130
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	16,045
PUGET SOUND ENERGY INC	2.8930%	30,000	23,004	18,346
PULTEGROUP INC	6.0000%	26,000	26,581	26,588
PULTEGROUP INC	6.3750%	69,000	72,142	72,725
PULTEGROUP INC	7.8750%	81,000	90,859	92,323
QUANTA SERVICES INC	2.3500%	70,000	57,520	57,898
QUANTA SERVICES INC	3.0500%	122,000	121,450	85,828
QUANTA SERVICES INC	2.9000%	254,000	225,214	226,863
QVC INC	4.4500%	110,000	109,594	109,288
QVC INC 144A	6.8750%	606,000	549,355	493,234
RADIAN GROUP INC	6.2000%	110,000	109,847	112,909
RAILWORKS HOLDINGS LP / R 144A	8.2500%	185,000	176,914	185,112
RALI SERIES 2007-QH8 TRU QH8 A	5.7569%	131,186	181,602	108,869
RAYONIER LP	2.7500%	11,000	9,154	9,327
READY CAPITAL MORT FL10 A 144A	6.8626%	485,738	509,812	489,145
REALTY INCOME CORP	5.7500%	315,000	397,002	400,591
REALTY INCOME CORP	4.7500%	80,000	79,490	79,400
REALTY INCOME CORP	5.3750%	25,000	24,596	23,769
REGENERON PHARMACEUTICALS INC	2.8000%	500,000	343,312	295,238
REGIONS FINANCIAL CORP	5.5020%	145,000	147,648	141,454
REINSURANCE GROUP OF AMERICA I	3.1500%	300,000	299,087	270,829
REINSURANCE GROUP OF AMERICA I	5.7500%	203,000	201,902	204,574
REPUBLIC SERVICES INC	4.8750%	200,000	196,925	199,501
RHP HOTEL PROPERTIES LP / 144A	6.5000%	215,000	215,002	216,082
ROCHE HOLDINGS INC 144A	2.3140%	1,000,000	1,000,005	954,001
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	3,029
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	172,026	179,066
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	194,095	192,902	195,309
ROCKET SOFTWARE INC 144A	9.0000%	160,000	160,002	165,693
ROPER TECHNOLOGIES INC	2.0000%	20,000	16,139	17,045
ROPER TECHNOLOGIES INC	1.7500%	152,000	120,999	124,877
ROPER TECHNOLOGIES INC	4.2000%	99,000	95,359	96,637
RPM INTERNATIONAL INC	4.2500%	100,000	81,994	82,605
RPM INTERNATIONAL INC	2.9500%	58,000	48,091	49,883
S&P GLOBAL INC	5.2500%	85,000	84,921	85,895
S&P GLOBAL INC	4.7500%	160,000	171,556	160,217
S&P GLOBAL INC	2.3000%	53,000	46,145	26,567
S&P GLOBAL INC	2.4500%	92,000	91,171	87,933
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	850,063	774,927
SABINE PASS LIQUEFACTION LLC	5.6250%	0	0	0
SABRA HEALTH CARE LP	3.2000%	400,000	373,674	343,280
SAKS GLOBAL ENTERPRISES L 144A	11.0000%	220,000	220,003	220,002
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	320,000	315,410	320,552
SAMMONS FINANCIAL GROUP I 144A	6.8750%	200,000	204,203	209,042
SAN DIEGO GAS & ELECTRIC CO	3.0000%	300,000	299,369	261,351
SAN DIEGO GAS & ELECTRIC CO	4.1000%	10,000	9,990	7,844
SAN DIEGO GAS & ELECTRIC CO	2.9500%	25,000	24,855	16,100
SAN DIEGO GAS & ELECTRIC CO	5.3500%	10,000	9,897	9,448
SAN DIEGO GAS & ELECTRIC CO	3.3200%	20,000	13,749	13,527
SANTANDER HOLDINGS USA INC	4.5000%	240,000	239,780	239,270
SASOL FINANCING USA LLC	4.3750%	200,000	185,208	191,415
SASOL FINANCING USA LLC REGS	8.7500%	200,000	201,034	202,495
SBA TOWER TRUST 144A	2.3280%	600,000	606,221	547,242
SBA TOWER TRUST 144A	2.8360%	300,000	300,000	299,693
SCIL IV LLC / SCIL USA HO 144A	5.3750%	310,000	311,008	303,616
SEALED AIR CORP 144A	1.5730%	600,000	575,225	564,332
SEALED AIR CORP/SEALED AI 144A	7.2500%	190,000	190,001	195,850
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,163
SEMPRA	6.6250%	30,000	29,999	29,955
SEMPRA	3.4000%	10,000	9,668	9,560
SEMPRA	3.2500%	500,000	518,025	481,416
SEMPRA	3.3000%	70,000	69,990	69,725
SEMPRA	3.7000%	20,000	19,953	18,998
SEMPRA	5.5000%	30,000	29,923	30,069
SEMPRA	4.1250%	250,000	232,389	238,570
SEMPRA	6.4000%	120,000	120,005	118,983

	Coupon	Units	Cost	Market Value
SERVICE PROPERTIES TRUST	8.8750%	310,000	304,112	287,257
SERVICE PROPERTIES TRUST 144A	8.6250%	260,000	269,077	270,542
SERVICENOW INC	1.4000%	16,000	15,714	13,297
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	175,000	176,082	166,338
SHERWIN-WILLIAMS CO/THE	4.8000%	50,000	49,862	49,303
SIERRA PACIFIC POWER CO	2.6000%	20,000	19,511	19,470
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	200,000	177,445	184,819
SIMON PROPERTY GROUP LP	2.2000%	0	0	0
SIMON PROPERTY GROUP LP	1.3750%	70,000	69,965	65,630
SIMON PROPERTY GROUP LP	3.5000%	40,000	40,260	39,720
SIMON PROPERTY GROUP LP	3.2500%	9,000	6,423	6,055
SIMON PROPERTY GROUP LP	4.2500%	10,000	8,424	8,166
SIMON PROPERTY GROUP LP	5.8500%	139,000	143,430	140,259
SIMON PROPERTY GROUP LP	6.6500%	16,000	15,815	17,834
SIRIUS XM RADIO LLC 144A	5.5000%	430,000	414,040	412,290
SIRIUS XM RADIO LLC 144A	3.8750%	415,000	347,248	347,263
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	355,000	352,590	362,571
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	30,000	30,092	29,811
SIXTH STREET LENDING PART 144A	5.7500%	500,000	499,205	492,224
SIXTH STREET SPECIALTY LENDING	6.1250%	35,000	34,723	35,438
SKYWORKS SOLUTIONS INC	3.0000%	222,000	187,846	190,125
SLM CORP	3.1250%	200,000	183,886	190,888
SLM STUDENT LOAN TRUST 20 REGS	3.4360%	45,328	50,362	45,374
SM ENERGY CO 144A	7.0000%	5,000	5,000	4,930
SNAP-ON INC	3.1000%	80,000	70,378	53,028
SONOCO PRODUCTS CO	5.0000%	50,000	49,736	47,413
SOTERA HEALTH HOLDINGS LL 144A	7.3750%	190,000	190,333	192,489
SOUNDVIEW HOME LOAN T OPT4 2A4	4.8851%	609,414	586,076	579,738
SOUNDVIEW HOME LOAN TRU WF2 M2	4.8301%	291,604	275,213	286,679
SOUTH BOW USA INFRASTRUCT 144A	4.9110%	500,000	500,001	498,278
SOUTHERN CALIFORNIA EDISON CO	4.0000%	25,000	25,873	19,261
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,951	170,956
SOUTHERN CALIFORNIA EDISON CO	3.4500%	40,000	31,554	27,094
SOUTHERN CALIFORNIA EDISON CO	3.6500%	370,000	350,138	264,643
SOUTHERN CALIFORNIA EDISON CO	5.8750%	55,000	56,603	54,710
SOUTHERN CALIFORNIA EDISON CO	5.5000%	40,000	42,153	39,019
SOUTHERN CALIFORNIA EDISON CO	5.7500%	10,000	9,946	9,832
SOUTHERN CALIFORNIA EDISON CO	4.1250%	20,000	19,061	15,588
SOUTHERN CALIFORNIA EDISON CO	4.2000%	100,000	99,983	99,729
SOUTHERN CALIFORNIA EDISON CO	2.9500%	15,000	14,045	9,429
SOUTHERN CALIFORNIA EDISON CO	5.2000%	20,000	19,980	19,787
SOUTHERN CALIFORNIA EDISON CO	5.3500%	800,000	800,000	805,241
SOUTHERN CALIFORNIA EDISON CO	5.9500%	25,000	24,864	26,081
SOUTHERN CALIFORNIA EDISON CO	5.4500%	50,000	49,979	50,803
SOUTHERN CALIFORNIA EDISON CO	5.8500%	945,000	944,661	971,688
SOUTHERN CALIFORNIA EDISON CO	5.6500%	120,000	119,876	122,827
SOUTHERN CALIFORNIA GAS CO	5.7500%	25,000	24,921	24,877
SOUTHERN CALIFORNIA GAS CO	5.6000%	25,000	24,460	24,509
SOUTHERN CALIFORNIA GAS CO	4.3000%	10,000	11,643	8,123
SOUTHERN CALIFORNIA GAS CO	6.3500%	10,000	9,963	10,768
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	69,003	68,557
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,470
SOUTHERN CO GAS CAPITAL CORP	5.7500%	40,000	39,959	41,027
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	10,982	8,220
SOUTHERN CO/THE	5.7000%	75,000	74,797	76,626
SOUTHERN CO/THE	5.5000%	155,000	155,000	158,141
SOUTHERN POWER CO	0.9000%	49,000	48,975	47,065
SOUTHERN POWER CO	5.1500%	40,000	39,800	37,407
SOUTHWEST GAS CORP	4.0500%	25,000	24,929	23,223
SOUTHWEST GAS CORP	5.4500%	200,000	199,820	202,480
SOUTHWEST GAS CORP	3.1800%	10,000	9,998	6,292
SOUTHWESTERN ELECTRIC POWER CO	3.2500%	11,000	7,430	6,984
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	30,000	29,997	28,867
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	100,000	96,009	97,035
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,441	36,374
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,763	6,488
SPECIALTY BUILDING PRODUC 144A	7.7500%	135,000	135,000	136,989
SPECTRUM BRANDS INC 144A	3.8750%	40,000	33,942	34,476
SPIRIT AIRLINES PASS THROUGH T	3.3750%	285,400	273,173	255,022
SPRINT CAPITAL CORP	6.8750%	326,000	343,353	346,215
SPRINT CAPITAL CORP	8.7500%	185,000	222,221	221,390
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	212,955
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1
STANDARD INDUSTRIES INC/N 144A	4.7500%	475,000	442,542	454,477
STANDARD INDUSTRIES INC/N 144A	4.3750%	45,000	39,293	41,229
STATE STREET CORP	5.2720%	105,000	105,000	106,035
STEEL DYNAMICS INC	3.2500%	190,000	161,070	159,156
STEEL DYNAMICS INC	3.4500%	125,000	116,419	115,890
STEEL DYNAMICS INC	5.3750%	40,000	39,753	39,722
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	270,000	268,650	270,170
STRYKER CORP	3.3750%	110,000	121,603	115,291
STRYKER CORP	4.2500%	400,000	399,211	389,364
STRYKER CORP	1.9500%	500,000	433,675	429,821
SUMMIT MATERIALS LLC / SU 144A	7.2500%	90,000	90,011	95,498
SUMMIT MATERIALS LLC / SU 144A	5.2500%	155,000	154,994	156,087

	Coupon	Units	Cost	Market Value
SUN COMMUNITIES OPERATING LP	2.7000%	275,000	228,713	231,242
SUNOCO LP 144A	7.2500%	385,000	389,064	397,697
SUTTER HEALTH	3.3610%	7,000	7,000	4,928
SYNCHRONY BANK	5.4000%	250,000	249,941	250,311
SYNCHRONY FINANCIAL	5.1500%	500,000	537,411	492,579
SYSCO CORP	3.7500%	50,000	49,847	49,676
SYSCO CORP	2.4000%	200,000	198,744	176,406
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	98,186	98,431	98,459
TALEN ENERGY 4/23 COV-LITE TLC	0.0000%	80,571	80,773	80,795
TALEN ENERGY SUPPLY LLC 144A	8.6250%	235,000	236,674	250,440
TAMPA ELECTRIC CO	3.4500%	10,000	7,133	6,818
TAMPA ELECTRIC CO	4.3000%	20,000	19,214	16,149
TAPESTRY INC	5.5000%	65,000	64,913	63,203
TAPESTRY INC	5.1000%	150,000	149,818	148,291
TAPESTRY INC	3.0500%	85,000	71,306	72,455
TARGA RESOURCES CORP	5.5000%	60,000	59,984	59,046
TARGA RESOURCES CORP	6.5000%	250,000	252,991	261,782
TARGA RESOURCES CORP	5.2000%	1,200,000	1,199,072	1,207,167
TARGA RESOURCES CORP	6.1500%	400,000	411,903	414,997
TD SYNEX CORP	6.1000%	115,000	118,211	117,892
TD SYNEX CORP	1.7500%	1,000,000	998,912	949,588
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	677,195	638,225
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	2,832
TEXAS INSTRUMENTS INC	4.1500%	16,000	20,164	13,015
TEXAS INSTRUMENTS INC	2.7000%	85,000	78,414	51,696
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	383,703	368,415	384,527
TIME WARNER CABLE LLC	4.5000%	120,000	107,363	89,853
T-MOBILE USA INC	3.0000%	140,000	101,884	99,978
T-MOBILE USA INC	3.5000%	300,000	300,562	298,646
T-MOBILE USA INC	3.4000%	10,000	7,825	6,685
T-MOBILE USA INC	2.4000%	50,000	45,085	45,033
T-MOBILE USA INC	3.3000%	65,000	46,744	42,942
T-MOBILE USA INC	3.6000%	692,000	477,021	458,298
T-MOBILE USA INC	5.5000%	220,000	220,465	207,261
T-MOBILE USA INC	5.2500%	90,000	89,796	81,865
T-MOBILE USA INC	4.8500%	500,000	499,383	497,108
T-MOBILE USA INC	2.0500%	80,000	73,950	73,453
T-MOBILE USA INC	4.2000%	900,000	898,238	871,340
T-MOBILE USA INC	2.5500%	790,000	764,464	679,971
TMS INTERNATIONAL CORP/DE 144A	6.2500%	345,000	340,025	331,739
TOLEDO EDISON CO/THE	6.1500%	10,000	11,471	10,533
TOLL BROTHERS FINANCE CORP	3.8000%	215,000	192,953	202,357
TOWD POINT MORTGA HY3 A1A 144A	5.4251%	372,829	439,432	380,973
TOWD POINT MORTGAG HY2 A1 144A	5.4251%	160,728	227,627	164,384
TOWD POINT MORTGAGE 3 A1 144A	2.7500%	5,611	5,477	5,577
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	359,945	369,850	349,404
TOWD POINT MORTGAGE 5 A1 144A	5.0251%	10,701	17,550	11,171
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,904	403,383
TOYOTA MOTOR CREDIT CORP	5.0000%	140,000	139,896	141,023
TOYOTA MOTOR CREDIT CORP	0.8000%	21,000	20,970	20,235
TOYOTA MOTOR CREDIT CORP	5.2000%	80,000	79,964	80,709
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	141,128	145,383
TPG OPERATING GROUP II LP	5.8750%	200,000	199,825	204,719
TRANSCONTINENTAL GAS PIPE LINE	7.8500%	122,000	124,928	125,053
TRAVELERS COS INC/THE	5.4500%	40,000	39,843	38,978
TRIMBLE INC	6.1000%	79,000	83,249	82,052
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,714
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,093
TRONOX INC 144A	4.6250%	210,000	210,591	188,496
TRUIST BANK	2.2500%	340,000	296,930	291,930
TRUIST FINANCIAL CORP	5.1220%	75,000	71,580	72,892
TRUIST FINANCIAL CORP	5.4350%	12,000	11,926	12,104
TRUIST FINANCIAL CORP	7.1610%	13,000	14,036	13,905
TRUIST FINANCIAL CORP	5.1530%	6,000	6,000	5,927
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	101,129	100,876	101,287
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	480,000	479,997	453,196
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	9,962
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	9,812
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,941	20,650
TYSON FOODS INC	5.7000%	220,000	218,787	222,992
UBER TECHNOLOGIES INC	5.3500%	35,000	34,932	32,547
UKG INC 144A	6.8750%	185,000	184,997	187,689
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,539
UNION ELECTRIC CO	3.9000%	10,000	9,273	7,670
UNION ELECTRIC CO	2.9500%	20,000	19,983	18,207
UNION ELECTRIC CO	5.2000%	160,000	163,271	159,045
UNION ELECTRIC CO	5.1250%	75,000	74,910	68,824
UNION PACIFIC RAILROAD CO 2014	3.2270%	82,000	82,655	80,566
UNITED AIRLINES 2014-1 CLASS A	4.0000%	96,359	91,438	95,226
UNITED AIRLINES 2016-2 CLASS A	2.8750%	451,522	456,804	421,648
UNITED AIRLINES 2024-1 CLASS A	5.4500%	700,000	700,010	697,268
UNITEDHEALTH GROUP INC	5.2500%	85,000	84,973	86,325
UNITEDHEALTH GROUP INC	3.8750%	140,000	142,484	135,420
UNITEDHEALTH GROUP INC	5.0500%	200,000	193,854	180,386
UNIVAR/WINDSOR 9/24 (USD) TLB	0.0000%	123,754	121,844	125,058

	Coupon	Units	Cost	Market Value
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	5,767
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	12,775
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	6,548
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	9,360
UNIVISION COMMUNICATIONS 144A	6.6250%	250,000	254,728	248,993
UNUM GROUP	6.0000%	75,000	73,439	74,285
UNUM GROUP	5.7500%	20,000	17,191	19,543
US AIRWAYS 2012-2 CLASS A PASS	4.6250%	206,799	203,985	206,109
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	98,668	96,221	97,673
US BANCORP	4.5480%	60,000	60,000	59,503
US BANCORP	5.6780%	60,000	60,269	60,548
US FOODS INC 144A	7.2500%	270,000	270,665	279,427
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	304,999	310,382
USA COMPRESSION PARTNERS LP /	6.8750%	135,000	135,014	135,445
VALERO ENERGY CORP	6.6250%	140,000	148,200	146,859
VELOCITY VEHICLE GROUP LL 144A	8.0000%	255,000	257,418	265,174
VENTAS REALTY LP	4.1250%	300,000	299,594	297,604
VENTAS REALTY LP	5.6250%	200,000	197,642	201,292
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	685,357	601,386
VENTURE GLOBAL LNG INC 144A	9.5000%	320,000	320,226	353,685
VENTURE GLOBAL LNG INC 144A	7.0000%	1,430,000	1,441,210	1,451,420
VENTURE GLOBAL LNG INC 144A	8.3750%	705,000	701,720	735,263
VENTURE GLOBAL LNG INC 144A	8.1250%	770,000	772,104	801,026
VERALTO CORP	5.5000%	160,000	159,988	161,851
VERALTO CORP	5.3500%	145,000	144,932	146,823
VERALTO CORP	5.4500%	75,000	74,797	75,299
VERISIGN INC	5.2500%	119,000	119,000	118,974
VERISIGN INC	4.7500%	121,000	122,033	120,836
VERISIGN INC	2.7000%	360,000	319,289	308,710
VERISK ANALYTICS INC	5.5000%	75,000	81,412	70,627
VERISK ANALYTICS INC	5.2500%	190,000	187,036	187,834
VERISK ANALYTICS INC	5.7500%	32,000	31,015	32,893
VERIZON COMMUNICATIONS IN 144A	4.7800%	103,000	100,354	98,077
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,240	26,970
VERIZON COMMUNICATIONS INC	4.1250%	275,000	266,744	271,872
VERIZON COMMUNICATIONS INC	4.4000%	10,000	9,731	9,267
VERIZON COMMUNICATIONS INC	2.5500%	336,000	335,111	289,541
VERIZON COMMUNICATIONS INC	2.3550%	160,000	137,597	132,720
VERTIV GROUP CORP 144A	4.1250%	165,000	165,009	155,731
VERUS SECURITIZATION 4 A1 144A	6.2180%	904,482	904,481	911,280
VERUS SECURITIZATION 5 A1 144A	6.1920%	733,507	733,503	738,594
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,973	6,786
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	91,852	82,976
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,725	8,451
VIRGINIA ELECTRIC AND POWER CO	5.3500%	15,000	14,962	14,171
VIRGINIA ELECTRIC AND POWER CO	5.4500%	10,000	8,583	9,531
VISA INC	2.0000%	184,000	110,754	99,389
VISA INC	3.6500%	70,000	84,027	53,665
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	436,631
VISTRA OPERATIONS CO LLC 144A	6.0000%	600,000	593,802	607,999
VISTRA OPERATIONS CO LLC 144A	6.8750%	15,000	15,000	15,359
VITAL ENERGY INC 144A	7.8750%	350,000	351,214	336,769
VMWARE LLC	2.2000%	800,000	798,937	663,781
VMWARE LLC	4.5000%	35,000	35,313	34,949
VMWARE LLC	3.9000%	410,000	395,022	400,764
VOYA FINANCIAL INC	5.0000%	0	0	0
WAKEMED	3.2860%	6,000	6,000	4,065
WALGREENS BOOTS ALLIANCE INC	4.1000%	105,000	74,930	64,912
WALGREENS BOOTS ALLIANCE INC	4.8000%	35,000	28,683	25,000
WALGREENS BOOTS ALLIANCE INC	8.1250%	55,000	55,000	54,443
WALMART INC	4.5000%	54,000	46,305	47,138
WAND NEWCO 3 INC 144A	7.6250%	240,000	243,411	246,510
WARNERMEDIA HOLDINGS INC	5.0500%	300,000	247,714	241,644
WARNERMEDIA HOLDINGS INC	3.7550%	500,000	500,016	481,691
WARNERMEDIA HOLDINGS INC	4.0540%	535,000	498,860	497,930
WARNERMEDIA HOLDINGS INC	5.1410%	165,000	134,268	123,179
WARNERMEDIA HOLDINGS INC	3.6380%	245,000	244,342	244,173
WASH MULTIFAMILY ACQUISIT 144A	5.7500%	435,000	431,223	431,628
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,127	7,186
WASHINGTON MUTUAL MORTG OC1 A1	4.9051%	20,337	15,832	17,931
WASTE MANAGEMENT INC	2.0000%	4,000	3,500	3,553
WASTE MANAGEMENT INC	4.9500%	220,000	218,745	220,255
WASTE MANAGEMENT INC	4.6250%	46,000	43,894	44,815
WASTE MANAGEMENT INC	4.8750%	100,000	98,208	98,089
WATCO COS LLC / WATCO FIN 144A	7.1250%	355,000	358,290	365,916
WEC ENERGY GROUP INC	5.0000%	10,000	9,995	10,017
WEC ENERGY GROUP INC	4.7500%	20,000	19,991	20,010
WEC ENERGY GROUP INC	5.1500%	10,000	9,988	10,104
WEC ENERGY GROUP INC	5.6000%	7,000	6,999	7,089
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	214,235	219,452
WELLS FARGO & CO	2.5720%	12,000	12,053	10,583
WELLS FARGO & CO	3.5500%	500,000	498,308	496,043
WELLS FARGO & CO	2.1880%	100,000	97,628	99,097
WELLS FARGO & CO	5.6060%	29,000	31,107	27,775
WELLS FARGO & CO	5.0130%	45,000	50,708	40,001

	Coupon	Units	Cost	Market Value
WELLS FARGO & CO	2.3930%	250,000	245,570	235,457
WELLS FARGO & CO	3.5840%	1,140,000	1,100,362	1,104,812
WELLS FARGO & CO	3.3500%	40,000	36,081	35,074
WELLS FARGO & CO	5.1980%	30,000	30,000	30,067
WELLS FARGO & CO	4.6110%	35,000	35,000	29,309
WELLS FARGO & CO	3.0680%	423,000	311,936	308,176
WELLS FARGO & CO	4.8080%	0	0	0
WELLS FARGO & CO	4.8970%	15,000	14,644	14,484
WELLS FARGO & CO	5.3890%	244,000	245,737	241,343
WELLS FARGO & CO	5.5740%	55,000	55,000	55,849
WELLS FARGO & CO	5.5570%	120,000	120,000	119,816
WELLS FARGO & CO	6.3030%	625,000	632,697	650,366
WELLS FARGO & CO	6.4910%	115,000	120,703	122,188
WELLS FARGO & CO	2.8790%	1,700,000	1,513,055	1,534,105
WELLS FARGO & CO	5.4990%	0	0	0
WELLS FARGO & CO	5.7070%	250,000	255,024	254,145
WELLS FARGO & CO	5.2110%	185,000	185,000	180,041
WELLS FARGO & CO	5.4388%	1,100,000	1,100,000	1,109,141
WELLS FARGO & CO	6.8500%	365,000	377,248	376,735
WELLS FARGO & CO REGS	2.0000%	100,000	109,320	102,469
WELLS FARGO BANK NA	6.1800%	60,000	71,894	58,376
WELLS FARGO COMMER 1745 A 144A	3.7487%	1,100,000	985,809	980,208
WELLTOWER OP LLC	3.1000%	166,000	151,711	151,149
WELLTOWER OP LLC	4.0000%	18,000	17,859	17,933
WELLTOWER OP LLC	4.2500%	152,000	151,109	148,798
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	201,866	208,359
WESTERN DIGITAL CORP	3.1000%	22,000	16,547	18,334
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	94,986	86,933
WESTERN MIDSTREAM OPERATING LP	5.3000%	240,000	208,168	204,078
WESTERN MIDSTREAM OPERATING LP	4.0500%	190,000	180,373	178,211
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000%	270,000	269,154	267,839
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	193,839	195,019
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	150,000	150,133	151,994
WEYERHAEUSER CO	4.0000%	1,100,000	1,097,014	1,049,674
WEYERHAEUSER CO	7.3750%	192,000	223,799	213,455
WII SVCBF UNIT	0.0000%	2,336,043	27,047,233	26,592,833
WILLIAMS COS INC/THE	3.7500%	30,000	30,983	29,246
WILLIAMS COS INC/THE	5.4000%	10,000	9,373	9,377
WILLIAMS COS INC/THE	5.8000%	85,000	89,171	83,218
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,002	144,055
WILLIS NORTH AMERICA INC	5.9000%	215,000	217,080	212,222
WILLIS NORTH AMERICA INC	4.6500%	75,000	74,793	74,816
WINDSOR HOLDINGS III LLC 144A	8.5000%	80,000	79,994	84,178
WINDSTREAM SERVICES LLC / 144A	8.2500%	410,000	415,427	423,457
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	9,861
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,931	46,111
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,766	23,105
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,575	13,754
WP CAREY INC	4.0000%	250,000	249,900	249,678
WP CAREY INC	4.2500%	220,000	218,761	217,542
WR GRACE 9/21 COV-LITE TLB	0.0000%	136,150	136,910	137,239
WR GRACE HOLDINGS LLC 144A	5.6250%	255,000	246,025	234,519
WR GRACE HOLDINGS LLC 144A	4.8750%	120,000	121,520	116,287
WW GRAINGER INC	4.4500%	160,000	159,838	152,295
XCEL ENERGY INC	1.7500%	100,000	93,906	93,633
XCEL ENERGY INC	3.5000%	10,000	9,957	6,892
XCEL ENERGY INC	3.3500%	600,000	575,547	584,965
XEROX HOLDINGS CORP 144A	5.0000%	106,000	106,050	105,507
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	215,000	215,022	219,912
XYLEM INC/NY	1.9500%	200,000	185,738	183,364
YALE UNIVERSITY	2.4020%	3,000	3,000	1,790
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,453
ZAYO 2/20 (USD) COV-LITE TL	0.0000%	15,000	13,463	14,019
ZAYO 4/22 INCREMENTAL TLB	0.0000%	292,500	285,188	273,999
ZAYO GROUP HOLDINGS INC 144A	4.0000%	95,000	87,602	87,615
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,757	73,605
ZF NORTH AMERICA CAPITAL 144A	6.8750%	200,000	199,838	193,326
ZIMMER BIOMET HOLDINGS INC	2.6000%	33,000	27,934	28,160
ZIMMER BIOMET HOLDINGS INC	5.2000%	120,000	119,150	117,787
ZIMMER BIOMET HOLDINGS INC	5.3500%	70,000	69,980	71,058
ZIPRECRUITER INC 144A	5.0000%	330,000	299,334	297,286
ZOETIS INC	4.4500%	30,000	31,956	24,739
ZOETIS INC	4.5000%	160,000	160,451	159,832
ZOETIS INC	5.6000%	80,000	82,454	82,459
ZOETIS INC	4.7000%	84,000	97,774	74,742

Total of Domestic Corporate & Other Bonds

348,785,528

338,405,413

Positive Social Purpose Investments

4.48%

ADMIRAL HALSEY II	5.9000%	1,401,902	1,401,902	1,336,850
BEECHWOOD FAMILY APARTMENTS	5.6500%	1,900,000	1,900,000	1,844,230
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,616,680	1,610,714	1,534,532
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,388,290	1,384,088	1,313,104

	Coupon	Units	Cost	Market Value
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	892,549	883,681	843,812
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,193,480	1,177,035	1,119,229
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	530,125	529,545	499,391
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,139,514	1,135,539	1,076,805
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,386,983	1,384,506	1,303,980
CDT-STRONG HOUSING (AHF)	4.7700%	1,310,869	1,292,474	1,237,062
CIN-21ST ST SENIOR (AHA)	6.0300%	917,275	933,865	917,223
CIN-CITY CENTER APTS (AHF)	4.0700%	1,436,807	1,436,807	1,226,891
CIN-SWIFT LANE (AHF)	5.1600%	2,317,064	2,317,064	2,150,607
CIN-WALDRON MANOR APTS (AHF)	6.1600%	117,295	119,198	117,307
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	698,295	667,630	650,178
CPC-CAMBRAY COURT (AHA)	4.5000%	883,864	852,672	818,294
CPC-CRANNELL SQUARE	4.9000%	5,413,454	5,413,810	5,093,741
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,864,519	3,876,116	3,334,188
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,319,767	1,298,865	1,210,672
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,469,194	2,440,895	2,325,555
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,805,001	1,805,004	1,538,454
CRF-BUNCE GREEN (AHF)	6.5500%	509,757	541,320	510,824
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,148,679	1,219,436	1,148,489
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	524,599	507,923	490,612
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	445,569	473,993	446,330
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,038,305	3,042,146	2,594,643
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,875	969,173
Total of Positive Social Purpose Investments			40,646,102	37,652,175

Total of Domestic Fixed Income Securities

612,478,741

587,042,724

International Securities

27.11%

International Fixed Income Securities

ANGOLA

ANGOLAN GOVERNMENT INTERN REGS	9.5000%	400,000	395,387	400,500
ANGOLAN GOVERNMENT INTERN REGS	9.3750%	200,000	165,068	164,000
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	500,000	383,679	401,221

ARGENTINA

ARGENTINE REPUBLIC GOVERNMENT	1.0000%	145,668	118,270	118,282
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	1,716	1,458	1,360
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	212,805	147,730	163,998
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	1,742,000	855,152	1,087,301
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	1,085,354	693,559	719,795

AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS	1.7500%	3,315,000	1,270,198	1,155,581
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	1,062,000	682,497	620,991
AUSTRALIA GOVERNMENT BOND REGS	3.2500%	1,147,000	721,732	692,042
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	1,460,000	985,231	890,147
BHP BILLITON FINANCE USA LTD	5.2500%	9,000	8,776	9,143
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	14,200,000	100,797	86,731
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100%	-14,200,000	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.6206%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
NBN CO LTD 144A	4.0000%	800,000	798,625	784,616
QUEENSLAND TREASURY CORP 144A	5.0000%	110,000	74,089	65,911
QUEENSLAND TREASURY CORP 144A	4.5000%	717,000	446,640	419,284
QUEENSLAND TREASURY CORP 144A	5.2500%	270,000	172,819	166,858
RIO TINTO FINANCE USA LTD	2.7500%	45,000	33,013	27,494
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,478	352,279
SANTOS FINANCE LTD REGS	4.1250%	200,000	196,370	193,785
TRANSURBAN FINANCE CO PTY 144A	4.1250%	300,000	298,715	297,232
TREASURY CORP OF VICTORIA	5.0000%	225,000	137,553	130,222
TREASURY CORP OF VICTORIA	2.0000%	1,586,000	764,114	704,840
WESTPAC BANKING CORP	2.9630%	80,000	49,890	56,978
WOODSIDE FINANCE LTD	5.1000%	200,000	199,500	190,215
WOODSIDE FINANCE LTD 144A	4.5000%	500,000	501,296	484,386
WOODSIDE FINANCE LTD 144A	3.7000%	410,000	397,695	390,598

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	2.9000%	252,000	254,821	264,486
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	54,000	41,677	42,632
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	111,000	97,472	92,445

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	3.5000%	148,000	158,766	151,009
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	169,000	187,459	176,740
KINGDOM OF BELGIUM GOVERN 144A	2.7000%	171,000	184,709	178,740
KINGDOM OF BELGIUM GOVERN 144A	2.8500%	316,166	345,859	323,799

BERMUDA

AIRCASTLE LTD 144A	6.5000%	750,000	757,202	775,089
AIRCASTLE LTD 144A	2.8500%	10,000	9,919	9,304
CHINA OIL & GAS GROUP LTD REGS	4.7000%	200,000	183,791	184,417
ENSTAR GROUP LTD	3.1000%	387,000	345,128	331,022
ENSTAR GROUP LTD	4.9500%	70,000	66,717	68,779
ESSENT GROUP LTD	6.2500%	200,000	199,328	204,345
GEOPARK LTD REGS	5.5000%	850,000	773,558	815,139
NABORS INDUSTRIES LTD 144A	7.5000%	70,000	68,810	64,813

	Coupon	Units	Cost	Market Value
RENAISSANCERE HOLDINGS LTD	5.7500%	125,000	125,010	125,607
VOC ESCROW LTD 144A	5.0000%	100,000	92,861	97,325
WEATHERFORD INTERNATIONAL 144A	8.6250%	235,000	222,898	242,600
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	4.5000%	600,000	600,000	596,913
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	20,600,000	3,452,370	2,958,881
BRAZIL NOTAS DO TESOURO NACION	10.0000%	32,484,000	5,609,692	4,169,374
BRAZIL NOTAS DO TESOURO NACION	6.0000%	1,939,000	1,451,993	1,197,421
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	200,000	199,390	184,814
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	21,200,000	3	-169,491
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-21,200,000	0	0
BRITISH VIRGIN ISLANDS				
CHINA HUANENG GROUP HONG REGS	5.3000%	200,000	200,000	202,601
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	30,000	31,809	33,720
BULGARIA GOVERNMENT INTER REGS	5.0000%	52,000	51,108	48,724
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000%	66,667	67,966	66,172
CANADA				
1375209 BC LTD 144A	9.0000%	26,000	45,193	25,980
AIR CANADA 2013-1 CLASS A 144A	4.1250%	190,145	184,413	189,214
AIR CANADA 2015-1 CLASS A 144A	3.6000%	114,850	108,742	111,740
BANK OF NOVA SCOTIA/THE	1.3000%	35,000	34,998	33,092
BANK OF NOVA SCOTIA/THE	3.4500%	100,000	99,989	99,599
BANK OF NOVA SCOTIA/THE	1.3500%	116,000	115,973	110,540
BAUSCH HEALTH COS INC 144A	5.5000%	165,000	161,598	161,004
BAUSCH HEALTH COS INC 144A	5.7500%	85,000	75,350	73,950
BAUSCH HEALTH COS INC 144A	6.1250%	505,000	481,901	458,288
BAUSCH HEALTH COS INC 144A	4.8750%	255,000	244,546	204,000
BAUSCH HEALTH COS INC 144A	11.0000%	46,000	58,408	43,700
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,481	8,346
BOMBARDIER INC 144A	7.2500%	90,000	90,301	92,815
BOMBARDIER INC 144A	6.0000%	40,000	40,000	39,837
BOMBARDIER INC 144A	7.0000%	205,000	205,073	208,499
BOMBARDIER INC 144A	8.7500%	295,000	301,123	317,106
CANADA HOUSING TRUST NO 1	4.1500%	160,000	118,113	116,628
CANADIAN IMPERIAL BANK OF COMM	4.5080%	260,000	260,000	258,828
CANADIAN NATIONAL RAILWAY CO	4.5000%	80,000	93,535	68,778
CANADIAN NATURAL RESOURCES LTD	6.2500%	200,000	215,822	204,387
CANADIAN NATURAL RESOURCES LTD	4.9500%	43,000	37,724	36,908
CANADIAN NATURAL RESOURCES LTD	3.8500%	11,000	10,564	10,766
CANADIAN NATURAL RESOURCES LTD	7.2000%	3,000	3,275	3,271
CANADIAN NATURAL RESOURCES LTD	6.5000%	143,000	152,053	148,687
CANADIAN PACIFIC RAILWAY CO	3.5000%	5,000	3,875	3,548
CANADIAN PACIFIC RAILWAY CO	4.2000%	5,000	4,042	3,676
CANADIAN PACIFIC RAILWAY CO	4.7000%	5,000	4,743	4,347
CANADIAN PACIFIC RAILWAY CO	5.9500%	50,000	64,791	51,837
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	376,009	368,718
CCP_IRS_R CAD-CORRA-OIS-COMPO	0.0100%	800,000	0	-1,227
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.1142%	1,000,000	0	-46,278
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.1685%	2,800,000	147	-87,742
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.1201%	500,000	0	753
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-1,000,000	-25,979	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-2,800,000	-28,418	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	-800,000	-364	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	-500,000	-3	0
CDP FINANCIAL 144A	1.1250%	809,000	851,176	813,738
CGI INC	1.4500%	100,000	94,705	94,588
CGI INC	2.3000%	150,000	145,793	124,246
CI FINANCIAL CORP 144A	7.5000%	400,000	396,325	418,484
CPPIB CAPITAL INC REGS	5.2000%	475,000	324,110	298,372
CPPIB CAPITAL INC REGS	0.2500%	787,000	966,738	775,867
DYE & DURHAM LTD 144A	8.6250%	215,000	215,226	225,484
EMPIRE COMMUNITIES CORP 144A	9.7500%	240,000	244,656	252,495
ENBRIDGE INC	3.2000%	165,000	116,769	113,743
ENBRIDGE INC	5.9000%	1,000,000	999,861	1,019,439
ENBRIDGE INC	5.2500%	265,000	264,882	268,081
ENBRIDGE INC	6.2000%	20,000	20,821	21,088
ENBRIDGE INC	7.2000%	25,000	25,000	25,691
ENBRIDGE INC	7.3750%	100,000	99,984	103,840
ENBRIDGE INC	6.7000%	180,000	182,276	195,618
FAIRFAX FINANCIAL HOLDINGS LTD	6.0000%	600,000	615,534	618,471
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,965	203,888
FORD AUTO SECURITIZATION TR II	5.0530%	400,000	292,782	283,239
GOEASY LTD 144A	7.6250%	115,000	117,004	117,511
GOEASY LTD 144A	6.8750%	220,000	220,002	221,834
GOEASY LTD 144A	9.2500%	15,000	15,884	15,987
GOVERNMENT OF CANADA	3.2500%	1,515,000	1,100,621	1,065,045
GOVERNMENT OF CANADA	2.0000%	522,000	341,683	324,101
GOVERNMENT OF CANADA	4.0000%	329,000	245,081	248,853
GOVERNMENT OF CANADA	1.7500%	174,000	93,160	84,893
HUSKY INJECTION MOLDING S 144A	9.0000%	180,000	180,002	187,921
INTELLIGENT PACKAGING LTD 144A	6.0000%	345,000	342,696	339,568
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,264	286,604
OMERS FINANCE TRUST 144A	3.1250%	250,000	270,055	263,330

	Coupon	Units	Cost	Market Value
ONTARIO TEACHERS' FINANC	0.1000%	464,000	457,137	441,104
ONTARIO TEACHERS' FINANCE 144A	1.2500%	712,000	709,766	585,826
ONTARIO TEACHERS' FINANCE REGS	0.5000%	337,000	397,135	346,304
PRECISION DRILLING CORP 144A	7.1250%	50,000	49,325	49,965
PRECISION DRILLING CORP 144A	6.8750%	250,000	248,923	247,722
PROV OF ALBERTA	3.1000%	105,000	87,838	60,206
PROV OF BRITISH COLUMBIA	2.9500%	100,000	84,592	55,518
PROV OF ONTARIO	3.7500%	42,000	29,477	27,080
PROV OF ONTARIO	3.4500%	280,000	212,453	174,156
PROV OF ONTARIO	3.6500%	729,000	516,427	505,956
PROV OF ONTARIO	2.6500%	300,000	225,801	208,466
PROV OF ONTARIO	2.1500%	130,000	104,456	83,924
PROV OF ONTARIO	1.9000%	197,000	101,294	87,010
PROV OF QUEBEC	3.1000%	191,000	120,443	108,964
PROV OF QUEBEC	3.5000%	175,000	134,700	108,716
PROV OF QUEBEC	2.7500%	352,000	270,970	243,743
PROV OF QUEBEC	3.6000%	800,000	557,629	551,319
PROV OF QUEBEC	4.4000%	219,000	166,191	157,047
PROVINCE OF ALBERTA CANADA	5.2000%	305,000	200,113	189,925
PROVINCE OF BRITISH COLUMBIA C	5.2500%	710,000	482,038	444,586
PROVINCE OF MANITOBA CANADA	4.8500%	380,000	255,860	230,256
PROVINCE OF ONTARIO CANAD REGS	0.2500%	492,000	673,224	566,779
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	94,358	92,624
PROVINCE OF ONTARIO CANADA	5.0500%	175,000	174,846	176,149
PROVINCE OF QUEBEC CANADA	4.5000%	165,000	164,437	160,301
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	94,211	91,531
PROVINCE OF QUEBEC CANADA	5.2500%	420,000	277,206	262,659
PSP CAPITAL INC	3.2500%	342,000	365,326	358,954
ROGERS COMMUNICATIONS INC	3.8000%	0	0	0
ROYAL BANK OF CANADA	1.1500%	21,000	20,993	20,679
SATURN OIL & GAS INC 144A	9.6250%	244,000	244,067	237,208
SCHLUMBERGER FINANCE CANADA LT	1.4000%	25,000	24,996	24,436
THOMSON REUTERS CORP	3.3500%	70,000	68,936	68,728
TORONTO-DOMINION BANK/THE 144A	4.7010%	800,000	800,011	801,409
WASTE CONNECTIONS INC	3.2000%	50,000	49,969	43,727
WASTE CONNECTIONS INC	3.0500%	65,000	61,312	41,900
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD 144A	5.6250%	200,000	199,425	194,336
AVOLON HOLDINGS FUNDING L 144A	6.3750%	300,000	304,106	308,373
AVOLON HOLDINGS FUNDING L 144A	2.5280%	1,468,000	1,484,108	1,361,113
CK HUTCHISON INTERNATIONA 144A	4.8750%	200,000	199,194	194,704
ECAF I LTD 1A A1 144A	3.4730%	46,033	45,695	33,950
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
ODEBRECHT OFFSHORE DRILL REGS	7.7200%	0	0	0
PPF 2022-9 LTD 9 A 144A	6.5795%	293,327	307,600	294,406
SEAGATE HDD CAYMAN	4.1250%	37,000	36,971	33,313
SHARJAH SUKUK PROGRAM LTD 144A	5.4330%	200,000	200,000	195,664
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	173,282	133,187
VALE OVERSEAS LTD	6.4000%	300,000	297,720	294,976
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	272,536	181,308	200,871
BONOS DE LA TESORERIA DE 144A	6.0000%	135,000,000	151,644	138,110
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,766	8,036
BONOS DE LA TESORERIA DE 144A	5.3000%	100,000,000	123,217	96,017
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,873	14,334
BONOS DE LA TESORERIA DE LA RE	1.9000%	76,796,240	78,817	74,407
CHILE GOVERNMENT INTERNATIONAL	3.1000%	200,000	133,236	117,885
CHILE GOVERNMENT INTERNATIONAL	3.5000%	500,000	538,678	343,204
CHILE GOVERNMENT INTERNATIONAL	3.8750%	280,000	300,180	293,677
CHILE GOVERNMENT INTERNATIONAL	0.8300%	1,200,000	1,402,101	1,053,762
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	150,000	150,589	123,124
EMPRESA NACIONAL DEL PETR 144A	5.9500%	200,000	197,139	198,850
LATAM AIRLINES GROUP SA 144A	7.8750%	263,000	263,905	266,251
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.7800%	122,243,000	0	1
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-122,243,000	-49,778	-48,896
CHINA GOVERNMENT BOND REGS	4.0000%	3,000,000	521,974	472,479
CHINA GOVERNMENT BOND REGS	4.5000%	500,000	77,868	80,577
CHINA GOVERNMENT BOND REGS	3.6000%	2,500,000	396,056	359,626
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	78,622	78,180
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	175,960	161,795
CHINA GOVERNMENT BOND REGS	4.1500%	1,000,000	172,398	153,158
CHINA GOVERNMENT BOND REGS	3.3900%	500,000	74,300	68,823
IRS_P CNY-7D FIXING REPO RATE	2.8600%	0	0	0
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	200,000	170,818	114,102
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	200,000	201,162	201,100
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	500,000	492,803	488,950
COLOMBIA GOVERNMENT INTERNATIO	8.3750%	510,000	500,908	494,012
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,400,000	1,422,574	1,376,900
COLOMBIAN TES	6.2500%	815,900,000	138,070	119,483
COLOMBIAN TES	7.2500%	3,633,100,000	726,477	507,956
COLOMBIAN TES	7.0000%	1,881,800,000	381,596	348,750

	Coupon	Units	Cost	Market Value
COLOMBIAN TES	9.2500%	421,800,000	85,730	73,855
COLOMBIAN TES	3.7500%	893,754,775	213,265	173,099
ECOPETROL SA	5.8750%	225,000	154,212	150,939
ECOPETROL SA	8.8750%	220,000	218,764	224,172
EMPRESAS PUBLICAS DE MEDE REGS	0.0020%	1,338,000,000	229,721	269,565
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	305,000	338,271	295,555
IVORY COAST GOVERNMENT IN 144A	4.8750%	240,000	292,031	218,387
IVORY COAST GOVERNMENT IN REGS	6.8750%	200,000	181,250	179,142
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	156,056	119,554
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	810,000	30,660	28,584
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	2,960,000	122,785	113,228
CZECH REPUBLIC GOVERNMENT BOND	5.7500%	1,040,000	47,167	46,054
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	8,720,000	393,213	378,539
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	880,000	27,836	24,613
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	5,740,000	222,733	200,695
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	6,250,000	218,588	197,779
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	3,730,000	158,839	147,539
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	980,000	37,202	38,585
CZECH REPUBLIC GOVERNMENT REGS	3.8500%	0	0	0
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	1,630,000	59,091	57,650
DENMARK				
DANSKE BANK A/S 144A	1.5490%	300,000	300,001	283,745
DANSKE BANK A/S 144A	6.2590%	300,000	300,000	302,515
DANSKE BANK A/S REGS	3.8750%	110,000	120,131	117,268
DENMARK GOVERNMENT BOND	4.5000%	542,000	117,893	95,779
JYSKE REALKREDIT A/S	1.5000%	2,002,139	304,279	227,153
NORDEA KREDIT REALKREDITAKTIES	1.5000%	1,970,733	299,953	226,046
NYKREDIT REALKREDIT AS REGS	1.5000%	3,661,248	556,058	418,711
REALKREDIT DANMARK A/S REGS	1.0000%	270,337	39,882	29,986
REALKREDIT DANMARK A/S REGS	1.5000%	692,601	104,174	77,614
DOMINICAN REPUBLIC				
AEROPUERTOS DOMINICANOS S 144A	7.0000%	200,000	199,995	203,837
DOMINICAN REPUBLIC INTERN 144A	6.0000%	150,000	150,000	144,000
DOMINICAN REPUBLIC INTERN REGS	5.8750%	395,000	317,937	333,775
DOMINICAN REPUBLIC INTERN REGS	5.3000%	400,000	346,786	339,400
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	2,902,000	58,422	55,555
EGYPT GOVERNMENT BOND	25.3180%	13,125,000	266,005	254,851
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	270,000	217,978	224,910
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	500,000	419,649	439,139
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,588	219,527
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	100,000	87,966	90,224
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	220,000	161,847	150,605
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,572	157,784
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	530,000	467,381	389,683
EGYPT GOVERNMENT INTERNAT REGS	8.5000%	210,000	165,266	162,918
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	181,976	189,530
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P_EUR003M	0.0000%	3,600,000	3,392	2,353
CCP_IRS_P_EUR006M	0.0000%	-800,000	-3,967	-3,190
CCP_IRS_P_EUR_HICP_ALL_ITEMS	2.1000%	724,000	0	5,017
CCP_IRS_R_EUR_HICP_ALL_ITEMS	0.0100%	665,000	2,015	-17,368
CCP_IRS_P_EUR_HICP_ALL_ITEMS	0.0100%	-724,000	-1,628	0
CCP_IRS_R_EUR_HICP_ALL_ITEMS	2.1900%	-665,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5000%	1,375,000	12,801	17,813
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.8400%	0	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.3800%	200,000	0	369
CCP_IRS_R_EUR-EURIBOR-REUTERS	0.0100%	3,250,000	7,159	-73,512
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.5620%	355,000	0	-12,462
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.9720%	340,000	2,583	-7,957
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.4410%	355,000	462	-10,451
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.0550%	1,370,000	663	-42,792
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.2120%	400,000	0	-591
CCP_IRS_R_EUR-EURIBOR-REUTERS	3.2710%	900,000	296,719	421,997
CCP_IRS_R_EUR-EUROSTR-COMPOUN	2.9870%	400,000	0	-157
CCP_IRS_R_EUR-EUROSTR-COMPOUN	2.9837%	700,000	0	145
CCP_IRS_P_EUR-EURIBOR-REUTERS	0.0100%	-1,375,000	0	0
CCP_IRS_P_EUR-EURIBOR-REUTERS	2.5770%	-200,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	0.0000%	-900,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7500%	-355,000	-230	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.2500%	-3,250,000	-12,125	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7200%	-355,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.5000%	0	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.7800%	-1,370,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.3000%	-400,000	0	0
CCP_IRS_R_EUR-EURIBOR-REUTERS	2.8100%	-340,000	0	0
CCP_IRS_R_EUR-EUROSTR-COMPOUN	2.0500%	-700,000	0	0
CCP_IRS_R_EUR-EUROSTR-COMPOUN	2.0628%	-400,000	0	0
FINLAND				

	Coupon	Units	Cost	Market Value
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	230,000	251,230	246,064
FINLAND GOVERNMENT BOND 144A	3.0000%	141,000	150,591	148,108
FINLAND GOVERNMENT BOND 144A	2.9500%	38,000	40,070	38,472
NOKIA OYJ	6.6250%	105,000	101,770	106,693
FRANCE				
ALTICE FRANCE SA 144A	5.5000%	280,000	196,439	209,742
ALTICE FRANCE SA 144A	5.1250%	100,000	69,795	74,886
BANQUE FEDERATIVE DU CRED 144A	5.5327%	300,000	299,979	301,572
BANQUE FEDERATIVE DU CRED REGS	3.8750%	200,000	205,670	207,392
BANQUE FEDERATIVE DU CRED REGS	4.7500%	300,000	339,204	331,075
BNP PARIBAS SA 144A	3.3750%	800,000	799,539	799,798
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	499,659
BNP PARIBAS SA 144A	2.2190%	200,000	196,437	197,415
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	199,326
BNP PARIBAS SA 144A	1.9040%	200,000	181,166	183,343
BNP PARIBAS SA 144A	5.9060%	385,000	385,000	373,533
BNP PARIBAS SA REGS	3.8750%	200,000	216,668	213,986
BPCE SA 144A	2.3750%	345,000	344,689	344,713
BPCE SA 144A	1.6520%	435,000	435,000	423,557
BPCE SA 144A	5.2030%	600,000	600,000	603,029
BPCE SA 144A	5.9360%	250,000	256,227	247,819
BPCE SFH SA REGS	3.0000%	300,000	326,508	313,741
CREDIT AGRICOLE SA 144A	4.6310%	400,000	400,000	394,937
CREDIT AGRICOLE SA REGS	3.8750%	100,000	109,074	107,618
CREDIT AGRICOLE SA REGS	5.7500%	300,000	367,238	379,019
CREDIT AGRICOLE SA/LONDON REGS	1.3750%	200,000	224,835	206,379
ELECTRICITE DE FRANCE SA 144A	4.5000%	200,000	210,783	195,374
ELECTRICITE DE FRANCE SA 144A	5.7000%	500,000	499,469	507,782
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	1,469,000	1,512,340	1,475,158
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,021,000	1,068,700	1,062,998
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	420,000	441,053	397,616
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	964,000	1,022,436	981,645
ORANGE SA	9.0000%	265,000	316,270	315,568
TDF INFRASTRUCTURE SASU REGS	1.7500%	200,000	199,660	188,278
TOTALENERGIES CAPITAL SA	5.4880%	100,000	100,284	96,008
TOTALENERGIES CAPITAL SA	5.6380%	55,000	55,000	52,695
TOTALENERGIES CAPITAL SA	5.4250%	60,000	60,000	55,709
TOTALENERGIES CAPITAL SA	5.2750%	60,000	60,000	55,561
GABON				
GABON GOVERNMENT INTERNAT REGS	6.6250%	400,000	316,607	297,122
GABON GOVERNMENT INTERNAT REGS	7.0000%	800,000	678,537	593,682
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,817,000	1,626,414	1,554,418
BUNDESREPUBLIK DEUTSCHLAN REGS	1.8000%	47,000	43,468	41,000
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	123,000	133,103	127,265
BUNDESREPUBLIK DEUTSCHLAN REGS	2.3000%	1,263,000	1,353,491	1,310,714
DEUTSCHE BANK AG/NEW YORK NY	2.1290%	2,000,000	2,000,001	1,949,350
E.ON SE REGS	3.7500%	190,000	209,532	198,998
KREDITANSTALT FUER WIEDERAUFBA	2.0000%	573,000	573,372	568,549
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	24,888	24,597
KREDITANSTALT FUER WIEDERAUFBA	0.3750%	300,000	342,685	308,472
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,961	80,409
STATE OF NORTH RHINE-WEST REGS	1.5500%	175,000	198,568	134,188
STATE OF NORTH RHINE-WEST REGS	0.1250%	425,000	507,495	376,690
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	0	0	0
GHANA GOVERNMENT INTERNAT REGS	7.6250%	0	0	0
GREECE				
EUROBANK ERGASIAS SERVICE REGS	10.0000%	115,000	138,711	138,423
EUROBANK SA REGS	5.8750%	245,000	276,828	275,235
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750%	115,000	123,597	120,467
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	416,000	449,782	447,456
GUERNSEY CI				
AMDOCS LTD	2.5380%	427,000	396,172	371,237
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,749	324,280
HONDURAS GOVERNMENT INTER 144A	5.6250%	150,000	139,945	133,800
HONDURAS GOVERNMENT INTER REGS	5.6250%	250,000	210,461	223,000
HUNGARY				
HUNGARY GOVERNMENT BOND	2.0000%	12,760,000	30,393	27,155
HUNGARY GOVERNMENT BOND	3.0000%	13,890,000	26,075	22,935
HUNGARY GOVERNMENT BOND	4.5000%	13,820,000	35,624	32,882
HUNGARY GOVERNMENT BOND	3.2500%	41,090,000	97,419	86,468
HUNGARY GOVERNMENT BOND	5.5000%	192,710,000	527,177	485,148
HUNGARY GOVERNMENT BOND	6.7500%	66,930,000	184,370	170,239
HUNGARY GOVERNMENT BOND	4.7500%	11,900,000	30,449	26,615
HUNGARY GOVERNMENT BOND	9.5000%	73,110,000	206,246	194,126
HUNGARY GOVERNMENT BOND	7.0000%	14,230,000	39,230	36,862
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,682	299,427
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,359	196,624
HUNGARY GOVERNMENT INTERN REGS	4.0000%	20,000	21,459	21,010
HUNGARY GOVERNMENT INTERN REGS	5.3750%	206,000	210,782	230,379
HUNGARY GOVERNMENT INTERN REGS	6.1250%	200,000	198,677	203,336
MFB MAGYAR FEJLESZTESI BA REGS	6.5000%	400,000	398,437	406,059
INDIA				

	Coupon	Units	Cost	Market Value
HDFC BANK LTD REGS	0.0935%	10,000,000	137,693	116,645
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	200,000	199,860	201,933
INDONESIA				
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,371	179,038
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,061	124,910
INDONESIA TREASURY BOND	7.1250%	10,001,000,000	662,388	619,562
INDONESIA TREASURY BOND	6.6250%	6,203,000,000	385,645	374,738
INDONESIA TREASURY BOND	6.5000%	6,766,000,000	462,213	408,540
INDONESIA TREASURY BOND	6.3750%	17,305,000,000	1,121,885	1,038,011
INDONESIA TREASURY BOND	6.8750%	10,058,000,000	652,648	621,358
INDONESIA TREASURY BOND	5.1250%	4,140,000,000	252,424	246,658
INDONESIA TREASURY BOND	7.0000%	2,952,000,000	195,734	182,774
INDONESIA TREASURY BOND	8.3750%	7,981,000,000	587,577	540,949
INDONESIA TREASURY BOND	7.5000%	1,903,000,000	133,725	121,529
INDONESIA TREASURY BOND	8.2500%	19,527,000,000	1,409,364	1,278,607
INDONESIA TREASURY BOND	8.7500%	9,069,000,000	681,600	611,180
KRAKATAU POSCO PT REGS	6.3750%	200,000	201,211	200,645
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	200,000	200,000	177,250
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,377	346,579
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,500,000	1,493,983	1,435,892
ALLEGION PLC	3.5000%	20,000	20,267	18,690
ICON INVESTMENTS SIX DAC	5.8090%	300,000	300,000	305,126
IRELAND GOVERNMENT BOND REGS	1.3500%	240,000	241,074	233,584
IRELAND GOVERNMENT BOND REGS	1.5000%	53,000	55,863	41,099
PERRIGO FINANCE UNLIMITED CO	4.9000%	500,000	502,936	468,624
STERIS IRISH FINCO UNLTD CO	2.7000%	150,000	130,876	129,554
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,731	12,882
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	220,000	227,494	191,279
ISRAEL GOVERNMENT INTERNATIONA	5.5000%	350,000	345,399	341,490
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	400,000	398,192	398,773
STATE OF ISRAEL REGS	3.8000%	200,000	235,773	129,349
ITALY				
AUTOSTRADA PER L'ITALIA S REGS	2.0000%	150,000	145,815	148,349
BANCA MONTE DEI PASCHI DI REGS	1.8750%	1,000,000	1,183,206	1,021,557
BANCA MONTE DEI PASCHI DI REGS	3.5000%	315,000	342,004	333,821
BPER BANCA SPA REGS	3.7500%	245,000	269,621	263,008
CASSA DEPOSITI E PRESTITI 144A	5.8750%	200,000	198,521	203,640
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	217,062	213,450
ENI SPA 144A	5.5000%	200,000	198,731	197,726
INTESA SANPAOLO SPA 144A	7.2000%	600,000	636,228	649,059
INTESA SANPAOLO SPA 144A	8.2480%	500,000	567,190	560,922
INTESA SANPAOLO SPA REGS	3.8500%	200,000	219,408	209,656
ITALY BUONI POLIENNALI DE 144A	3.1000%	60,000	58,480	57,032
ITALY BUONI POLIENNALI DE 144A	3.1500%	1,113,000	1,200,648	1,151,437
ITALY BUONI POLIENNALI DE 144A	4.1500%	754,000	855,679	809,031
ITALY BUONI POLIENNALI DE 144A	4.3000%	101,000	108,018	107,111
ITALY BUONI POLIENNALI DE REGS	3.1000%	1,150,000	1,285,120	1,204,127
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	67,121	58,773
UNICREDIT SPA 144A	5.4590%	500,000	535,226	482,967
JAPAN				
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0307%	0	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.2500%	0	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.4506%	128,539,000	467	421
CCP_IRS_R JPY-TONA-OIS-COMPOU	1.0000%	0	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.3800%	0	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.6900%	-128,539,000	0	0
JAPAN BANK FOR INTERNATIONAL C	0.6250%	200,000	196,488	195,937
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	63,450,000	304,612	272,040
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	500,124
MITSUBISHI UFJ FINANCIAL GROUP	2.3090%	900,000	900,000	752,571
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	190,268
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	300,000	300,000	303,869
MIZUHO FINANCIAL GROUP INC	2.2260%	300,000	300,011	296,708
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	305,929	272,293
NOMURA HOLDINGS INC	2.6480%	200,000	200,000	199,815
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	665,340
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,410,689
NTT FINANCE CORP 144A	5.1360%	400,000	400,000	401,217
RENEAS ELECTRONICS CORP 144A	2.1700%	800,000	789,434	757,715
SUMITOMO MITSUI FINANCE & REGS	2.5120%	500,000	498,993	499,256
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,538,474	1,282,892
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	327,853
JERSEY C I				
GALAXY PIPELINE ASSETS BI 144A	2.1600%	232,287	232,293	199,064
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0211%	112,000,000	260,381	204,275
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	100,000	99,999	99,763
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,999	204,084
DANA FINANCING LUXEMBOURG 144A	5.7500%	146,000	145,469	145,557
EUROPEAN FINANCIAL STABIL REGS	0.0000%	130,000	132,915	132,149
EUROPEAN FINANCIAL STABIL REGS	1.4500%	250,000	270,028	205,688

	Coupon	Units	Cost	Market Value
EUROPEAN FINANCIAL STABIL REGS	0.4000%	120,000	136,988	121,785
FORESEA HOLDING SA 144A	7.5000%	338	309	324
FORESEA HOLDING SA REGS	7.5000%	20,187	18,087	19,349
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
INTELSAT JACKSON HOLDINGS 144A	6.5000%	480,000	470,749	442,739
MINERVA LUXEMBOURG SA 144A	8.8750%	600,000	595,654	622,509
MINERVA LUXEMBOURG SA REGS	8.8750%	400,000	412,138	415,006
NVENT FINANCE SARL	5.6500%	275,000	274,573	274,272
PETRORIO LUXEMBOURG HOLDI REGS	6.1250%	200,000	199,238	198,917
SHURGARD LUXEMBOURG SARL REGS	3.6250%	200,000	214,400	205,508
TIERRA MOJADA LUXEMBOURG REGS	5.7500%	823,907	663,560	754,005
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	390,000	76,819	81,640
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	196,076	181,895
MALAYSIA GOVERNMENT BOND	4.1270%	67,000	17,655	15,281
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,170	7,160
MALAYSIA GOVERNMENT BOND	3.8850%	441,000	105,962	99,640
MALAYSIA GOVERNMENT BOND	4.6420%	2,191,000	591,103	518,794
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	380,547	385,742
MALAYSIA GOVERNMENT BOND	4.9210%	300,000	84,076	74,845
MALAYSIA GOVERNMENT BOND	3.8280%	1,625,000	407,167	363,209
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	52,056	49,763
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,395	50,153
MALAYSIA GOVERNMENT BOND	3.8990%	750,000	171,673	169,473
MALAYSIA GOVERNMENT BOND	4.0650%	871,000	193,035	191,819
MALAYSIA GOVERNMENT BOND	4.2540%	1,060,000	238,995	244,855
MALAYSIA GOVERNMENT BOND	4.4570%	271,000	63,041	63,164
MALAYSIA GOVERNMENT BOND	3.5190%	792,000	176,619	176,765
MALAYSIA GOVERNMENT BOND	3.5020%	534,000	113,269	119,398
MALAYSIA GOVERNMENT INVESTMENT	3.9900%	120,000	29,695	26,979
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	1,360,000	311,002	303,571
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	520,000	117,950	119,397
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	333,000	74,501	78,456
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	174,450	178,700
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	715,000	177,688	189,851
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	270,000	58,253	59,525
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	275,000	59,299	62,688
MEXICO				
ALFA SAB DE CV REGS	6.8750%	200,000	201,725	208,396
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	750,336	586,145
BBVA BANCOMER SA/TEXAS 144A	8.4500%	420,000	431,325	434,972
BRASKEM IDESA SAPI 144A	7.4500%	300,000	299,439	238,753
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	200,000	200,000	206,284
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	161,810	142,378
MEXICAN BONOS	10.0000%	4,091,000	243,878	190,748
MEXICAN BONOS	8.0000%	41,785,600	2,018,236	1,530,235
MEXICAN BONOS	7.0000%	9,734,100	465,984	447,831
MEXICAN BONOS	7.7500%	32,545,300	1,448,396	1,285,400
MEXICAN BONOS	7.5000%	7,789,700	366,288	337,347
MEXICAN BONOS	8.5000%	16,017,800	843,741	676,927
MEXICAN UDIBONOS	4.0000%	24,992,406	1,050,117	990,521
MEXICAN UDIBONOS	3.0000%	3,749,949	201,543	170,597
MEXICAN UDIBONOS	2.7500%	26,537,142	1,290,782	1,078,831
MEXICO GOVERNMENT INTERNATIONA	3.7500%	200,000	135,080	109,972
MEXICO GOVERNMENT INTERNATIONA	6.0000%	400,000	396,899	376,413
MEXICO GOVERNMENT INTERNATIONA	4.7500%	400,000	376,662	362,399
MEXICO GOVERNMENT INTERNATIONA	4.3500%	200,000	174,550	139,442
MEXICO GOVERNMENT INTERNATIONA	6.0500%	40,000	44,841	36,988
MEXICO GOVERNMENT INTERNATIONA	1.1250%	1,300,000	1,455,824	1,179,735
MEXICO GOVERNMENT INTERNATIONA	6.3380%	226,000	201,684	201,098
PETROLEOS MEXICANOS	10.0000%	500,000	490,047	519,216
PETROLEOS MEXICANOS	5.9500%	880,000	806,943	743,147
PETROLEOS MEXICANOS	7.4700%	13,606,200	650,961	594,637
PETROLEOS MEXICANOS	6.4900%	125,000	116,078	121,229
PETROLEOS MEXICANOS REGS	4.8750%	100,000	112,901	97,956
TRUST FIBRA UNO REGS	6.9500%	200,000	247,080	172,338
TRUST FIBRA UNO REGS	6.3900%	200,000	211,001	155,955
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	950,000	883,848	744,658
NETHERLANDS				
ABN AMRO BANK NV REGS	0.4000%	100,000	67,360	66,200
BRASKEM NETHERLANDS FINAN REGS	8.5000%	200,000	186,128	200,494
COOPERATIEVE RABOBANK UA	4.3750%	250,000	253,939	248,999
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	184,205	180,170
COOPERATIEVE RABOBANK UA REGS	4.6250%	200,000	226,892	206,851
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	95,000	108,334	110,466
DSV FINANCE BV REGS	0.5000%	175,000	160,809	155,623
E.ON INTERNATIONAL FINANCE BV	6.3750%	50,000	68,011	66,146
ENEL FINANCE INTERNATIONA 144A	3.5000%	470,000	442,908	447,802
ENEL FINANCE INTERNATIONA 144A	4.6250%	500,000	499,468	495,584
ENEL FINANCE INTERNATIONA 144A	2.5000%	900,000	896,221	753,802
GREENKO DUTCH BV 144A	3.8500%	237,175	226,636	230,547
GREENKO DUTCH BV REGS	3.8500%	179,000	171,145	173,998
ING GROEP NV	5.3350%	800,000	800,000	803,217
KONINKLIJKE KPN NV REGS	3.8750%	300,000	318,969	323,726

	Coupon	Units	Cost	Market Value
MV24 CAPITAL BV 144A	6.7480%	300,840	310,304	284,405
NE PROPERTY BV REGS	3.3750%	200,000	239,519	207,016
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	832,000	936,088	826,474
NETHERLANDS GOVERNMENT BO 144A	0.0000%	647,000	605,740	431,721
NETHERLANDS GOVERNMENT BO 144A	2.5000%	335,000	350,917	350,097
NXP BV / NXP FUNDING LLC / NXP	3.4000%	80,000	74,151	73,486
NXP BV / NXP FUNDING LLC / NXP	2.5000%	130,000	111,765	110,847
NXP BV / NXP FUNDING LLC / NXP	4.3000%	200,000	209,365	194,177
SANDOZ FINANCE BV REGS	4.2200%	650,000	714,734	705,694
SHELL INTERNATIONAL FINANCE BV	6.3750%	50,000	60,250	54,438
TENNET HOLDING BV REGS	2.0000%	100,000	94,766	92,576
TENNET HOLDING BV REGS	0.8750%	140,000	134,687	129,418
NEW ZEALAND				
CCP_IRS_R NZD-BBR-FRA 3M CME	4.2200%	468,312	0	-10,816
CCP_IRS_R NZD-BBR-FRA 3M CME	4.4100%	-468,312	-1,510	0
NEW ZEALAND GOVERNMENT BO REGS	4.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	3.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	547,000	286,905	251,249
NEW ZEALAND GOVERNMENT BOND	5.0000%	1,475,000	899,435	811,494
NEW ZEALAND GOVERNMENT BOND	3.0000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	4.5000%	235,000	144,539	135,349
NEW ZEALAND GOVERNMENT BOND	2.7500%	328,000	135,347	121,492
NEW ZEALAND GOVERNMENT BOND	4.2500%	756,000	455,545	412,274
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	8.2500%	200,000	152,321	159,259
NORWAY				
AKER BP ASA 144A	3.1000%	200,000	199,750	172,821
AKER BP ASA 144A	6.0000%	300,000	298,354	301,390
AKER BP ASA 144A	5.6000%	425,000	428,706	430,911
AKER BP ASA 144A	5.8000%	150,000	149,537	136,144
AKER BP ASA 144A	5.1250%	150,000	149,647	140,889
EQUINOR ASA	2.8750%	145,000	144,301	144,371
EQUINOR ASA	2.3750%	135,000	134,561	119,776
EQUINOR ASA	3.2500%	30,000	29,271	20,532
NORWAY GOVERNMENT BOND 144A	3.6250%	1,101,000	99,813	94,653
PANAMA				
CARNIVAL CORP 144A	10.5000%	265,000	261,657	283,266
CARNIVAL CORP 144A	4.0000%	500,000	467,961	473,898
CARNIVAL CORP 144A	7.6250%	235,000	224,552	235,343
PANAMA BONOS DEL TESORO 144A	6.3750%	77,000	76,166	68,844
PANAMA GOVERNMENT INTERNATIONA	4.5000%	700,000	545,194	415,778
PANAMA GOVERNMENT INTERNATIONA	8.0000%	200,000	208,043	200,522
PANAMA GOVERNMENT INTERNATIONA	6.8750%	300,000	299,093	281,270
PANAMA GOVERNMENT INTERNATIONA	7.8750%	320,000	317,214	308,443
PANAMA GOVERNMENT INTERNATIONA	3.8700%	200,000	107,891	104,438
PANAMA GOVERNMENT INTERNATIONA	6.8530%	800,000	781,155	681,721
PANAMA GOVERNMENT INTERNATIONA	3.1600%	200,000	170,020	166,918
PERU				
PERU GOVERNMENT BOND	5.3500%	277,000	69,966	61,607
PERU GOVERNMENT BOND	5.4000%	541,000	135,139	131,169
PERU GOVERNMENT BOND	6.1500%	1,088,000	310,468	286,983
PERU GOVERNMENT BOND 144A	7.3000%	100,000	28,241	28,002
PERU GOVERNMENT BOND 144A	7.6000%	125,000	34,064	34,764
PERUVIAN GOVERNMENT INTER 144A	1.6530%	587,000	155,768	155,657
PERUVIAN GOVERNMENT INTER REGS	1.8681%	1,913,000	521,922	535,791
PERUVIAN GOVERNMENT INTER REGS	1.4515%	4,700,000	1,158,447	1,143,454
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	60,228	52,050
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	20,000	19,823	19,057
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,277	36,740
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	103,074	100,912
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	7,874
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	7,190,000	132,205	124,975
PHILIPPINE GOVERNMENT BOND	6.5000%	1,480,000	27,794	25,892
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	105,000	116,974	111,607
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	6.2500%	530,000	526,184	519,553
BANK GOSPODARSTWA KRAJOWE REGS	6.2500%	320,000	348,719	313,692
BANK GOSPODARSTWA KRAJOWE REGS	4.2500%	100,000	108,401	102,022
REPUBLIC OF POLAND GOVERNMENT	5.0000%	2,721,000	682,009	617,687
REPUBLIC OF POLAND GOVERNMENT	3.7500%	2,765,000	586,262	648,885
REPUBLIC OF POLAND GOVERNMENT	1.7500%	763,000	146,920	141,829
REPUBLIC OF POLAND GOVERNMENT	1.2500%	310,000	62,741	59,309
REPUBLIC OF POLAND GOVERNMENT	2.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	3.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	6.0000%	8,145,000	2,100,819	1,995,907
REPUBLIC OF POLAND GOVERNMENT	2.5000%	990,000	237,952	230,523
REPUBLIC OF POLAND GOVERNMENT	5.5000%	56,000	55,658	51,687
REPUBLIC OF POLAND GOVERNMENT	5.7500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.1250%	59,000	58,835	57,156
REPUBLIC OF POLAND GOVERNMENT	6.6800%	0	0	0
PORTUGAL				
BANCO BPI SA REGS	3.6250%	600,000	661,426	639,259

	Coupon	Units	Cost	Market Value
EDP SA REGS	3.8750%	200,000	221,343	213,544
PORTUGAL OBRIGACOES DO TE 144A	2.8750%	127,000	137,720	131,747
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	177,000	202,969	197,093
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	250,000	250,010	211,828
QATARENERGY 144A	3.1250%	400,000	398,738	295,352
QATARENERGY 144A	2.2500%	200,000	198,561	168,362
QATARENERGY REGS	3.3000%	300,000	307,310	205,351
ROMANIA				
ROMANIA GOVERNMENT BOND	3.6500%	1,155,000	250,955	236,265
ROMANIA GOVERNMENT BOND	4.7500%	505,000	95,802	86,044
ROMANIA GOVERNMENT BOND	4.8500%	135,000	27,646	25,510
ROMANIA GOVERNMENT BOND	6.7000%	240,000	42,426	48,043
ROMANIAN GOVERNMENT INTER 144A	6.6250%	66,000	65,838	66,990
ROMANIAN GOVERNMENT INTER 144A	6.0000%	290,000	322,200	289,228
ROMANIAN GOVERNMENT INTER 144A	5.8750%	120,000	119,468	116,804
ROMANIAN GOVERNMENT INTER 144A	5.2500%	275,000	297,290	278,279
ROMANIAN GOVERNMENT INTER 144A	5.7500%	90,000	89,376	80,306
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,754	528,155
ROMANIAN GOVERNMENT INTER 144A	5.3750%	337,000	362,655	348,841
ROMANIAN GOVERNMENT INTER 144A	5.6250%	715,000	771,432	709,546
ROMANIAN GOVERNMENT INTER 144A	6.3750%	46,000	45,642	44,019
ROMANIAN GOVERNMENT INTER REGS	2.7500%	400,000	295,917	267,715
ROMANIAN GOVERNMENT INTER REGS	2.1000%	100,000,000	673,380	631,451
ROMANIAN GOVERNMENT INTER REGS	5.6250%	205,000	208,917	203,436
ROMANIAN GOVERNMENT INTER REGS	6.3750%	200,000	227,991	215,927
ROMANIAN GOVERNMENT INTER REGS	2.1240%	644,000	609,028	551,715
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.1000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.6500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.7000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	6.9000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.5000%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	0	0	0
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500%	200,000	221,140	190,014
SENEGAL GOVERNMENT INTERN REGS	6.7500%	400,000	297,432	270,957
SENEGAL GOVERNMENT INTERN REGS	4.7500%	150,000	172,097	142,511
SENEGAL GOVERNMENT INTERN REGS	5.3750%	320,000	244,378	233,953
SINGAPORE				
FLEX LTD	5.2500%	240,000	239,485	236,078
IBM INTERNATIONAL CAPITAL PTE	4.9000%	183,000	176,810	177,869
IBM INTERNATIONAL CAPITAL PTE	5.3000%	100,000	98,358	92,407
PFIZER INVESTMENT ENTERPRISES	4.4500%	150,000	149,916	149,790
PFIZER INVESTMENT ENTERPRISES	4.7500%	100,000	99,870	96,855
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,067	72,221
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,617	18,389
SINGAPORE GOVERNMENT BOND	2.3750%	56,000	42,267	40,943
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	68,000	52,356	50,248
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250%	20,000	27,232	19,768
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	200,000	200,000	194,942
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	1,624,000	92,187	73,265
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	200,000	182,308	187,758
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	37,220,000	1,882,595	1,795,267
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	6,685,000	394,585	339,334
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	15,570,000	494,653	550,569
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	6,324,000	306,388	310,196
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	63,829,000	2,647,086	2,718,279
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	17,665,000	872,432	794,404
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	198,645	201,970
KOREA DEVELOPMENT BANK/THE	3.0000%	1,000,000	983,539	982,777
KOREA NATIONAL OIL CORP 144A	4.8750%	300,000	298,115	297,628
KOREA TREASURY BOND	3.7500%	258,660,000	252,809	185,326
KOREA TREASURY BOND	2.7500%	202,450,000	183,501	134,877
KOREA TREASURY BOND	3.1250%	44,220,000	34,937	32,064
KOREA TREASURY BOND	2.3750%	460,700,000	343,519	302,633
KOREA TREASURY BOND	2.1250%	290,020,000	258,876	183,204
KOREA TREASURY BOND	3.2500%	97,930,000	72,594	70,468
KOREA TREASURY BOND	2.5000%	620,730,000	390,753	397,800
KOREA TREASURY BOND	2.6250%	510,750,000	376,551	346,515
KOREA TREASURY BOND	1.5000%	188,450,000	167,553	125,175
POSCO 144A	5.7500%	700,000	697,787	712,385
SK HYNIX INC 144A	5.5000%	200,000	199,250	200,956
SPAIN				

	Coupon	Units	Cost	Market Value
AL CANDELARIA -SPAIN- SA REGS	7.5000%	602,081	587,493	593,790
BANCO SANTANDER SA	4.1750%	600,000	590,422	587,477
CAIXABANK SA 144A	6.0370%	200,000	199,980	201,682
CAIXABANK SA 144A	5.6730%	400,000	400,000	403,948
CAIXABANK SA REGS	5.1250%	100,000	113,342	114,660
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	1,000,000	759,006	852,599
LORCA TELECOM BOND CO SA REGS	4.0000%	300,000	288,741	310,650
SPAIN GOVERNMENT BOND	3.5000%	783,000	847,803	843,843
SPAIN GOVERNMENT BOND	2.8000%	1,210,000	1,259,881	1,262,164
SPAIN GOVERNMENT BOND 144A	3.4500%	957,000	1,023,524	1,006,898
SPAIN GOVERNMENT BOND 144A	1.9000%	188,000	144,443	136,220
TELEFONICA EMISIONES SA	7.0450%	285,000	319,420	313,391
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	7.5500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.1250%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8500%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	4.6250%	70,000	69,900	70,303
ASIAN DEVELOPMENT BANK	4.5000%	320,000	322,733	321,531
ASIAN DEVELOPMENT BANK	0.0716%	8,630,000	102,425	99,716
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,737	171,523
EUROPEAN INVESTMENT BANK	4.5000%	250,000	251,488	250,920
EUROPEAN INVESTMENT BANK	3.7500%	320,000	311,950	310,005
EUROPEAN INVESTMENT BANK	0.1250%	380,000	434,247	390,805
EUROPEAN INVESTMENT BANK	0.6250%	23,000	22,999	22,526
EUROPEAN INVESTMENT BANK	3.8750%	250,000	247,193	246,151
EUROPEAN INVESTMENT BANK	4.7500%	165,000	164,758	167,093
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	191,785	165,187
EUROPEAN INVESTMENT BANK REGS	3.0000%	295,000	294,125	313,293
EUROPEAN INVESTMENT BANK REGS	2.8750%	280,000	301,927	294,505
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	181,390	128,438
EUROPEAN STABILITY MECHAN REGS	0.0000%	175,000	197,342	173,462
EUROPEAN UNION REGS	0.0000%	305,000	332,115	268,558
EUROPEAN UNION REGS	1.0000%	225,000	211,825	206,316
EUROPEAN UNION REGS	0.2000%	240,000	283,662	183,146
EUROPEAN UNION REGS	2.8750%	1,100,000	1,181,235	1,158,062
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	125,000	124,948	125,182
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	320,000	305,444	302,438
INTER-AMERICAN DEVELOPMENT BAN	2.1250%	60,000	60,036	59,954
INTER-AMERICAN DEVELOPMENT BAN	0.8750%	120,000	118,833	118,944
INTER-AMERICAN DEVELOPMENT BAN	0.0808%	142,000,000	1,744,246	1,651,845
INTER-AMERICAN DEVELOPMENT BAN	0.0849%	17,000,000	212,620	200,325
INTERNATIONAL BANK FOR RECONST	4.0000%	25,000	24,976	24,865
INTERNATIONAL BANK FOR RECONST	0.7500%	300,000	297,738	297,940
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,963	126,285
INTERNATIONAL BANK FOR RECONST	1.6250%	530,000	530,224	529,507
INTERNATIONAL BANK FOR RECONST	0.0815%	31,100,000	373,771	359,165
INTERNATIONAL BANK FOR RECONST	0.0698%	29,500,000	358,731	328,970
INTERNATIONAL FINANCE CORP	3.6250%	305,000	304,636	303,109
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,701	263,571
ASSA ABLOY AB REGS	3.8750%	515,000	554,079	556,259
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.1300%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6300%	0	0	0
SWEDEN GOVERNMENT BOND REGS	1.7500%	1,165,000	96,153	100,364
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	140,031	136,408
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	55,208	59,566
SWISS CONFEDERATION GOVER REGS	1.5000%	120,000	150,487	156,947
UBS AG/LONDON	1.2500%	200,000	199,777	190,651
UBS AG/STAMFORD CT	7.9500%	800,000	799,981	800,361
UBS GROUP AG 144A	4.4880%	800,000	800,000	798,140
UBS GROUP AG 144A	1.3050%	1,100,000	1,036,521	1,057,019
UBS GROUP AG 144A	9.0160%	600,000	718,897	727,827
UBS GROUP AG 144A	5.6170%	400,000	399,960	406,315
UBS GROUP AG REGS	0.6250%	100,000	93,756	83,470
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	205,000	184,461	185,558
THAILAND GOVERNMENT BOND	1.0000%	406,000	11,222	11,620
THAILAND GOVERNMENT BOND	2.0000%	15,135,000	355,386	405,579
THAILAND GOVERNMENT BOND	4.0000%	3,588,000	116,445	129,381
THAILAND GOVERNMENT BOND	2.7500%	920,000	22,783	26,830
THAILAND GOVERNMENT BOND	2.8750%	4,410,000	130,382	132,591
THAILAND GOVERNMENT BOND	2.1250%	6,325,000	194,535	185,831
THAILAND GOVERNMENT BOND	3.3000%	2,948,000	89,290	94,289
THAILAND GOVERNMENT BOND	3.4500%	6,900,000	216,482	224,066
THAILAND GOVERNMENT BOND	2.3500%	280,000	7,616	8,251
THAILAND GOVERNMENT BOND	2.8000%	2,562,000	69,891	78,381
THAILAND GOVERNMENT BOND	3.3500%	8,360,000	248,011	265,309
THAILAND GOVERNMENT BOND	4.6750%	1,422,000	55,550	54,186
THAILAND GOVERNMENT BOND	1.6000%	3,490,000	92,411	95,522
THAILAND GOVERNMENT BOND	3.3900%	5,427,000	175,661	174,939
THAILAND GOVERNMENT BOND REGS	1.2500%	567,990	16,312	16,215
TURKEY				
HAZINE MUSTESARLIGI VARLI 144A	6.5000%	200,000	199,568	197,763

	Coupon	Units	Cost	Market Value
TURKIYE GOVERNMENT BOND	12.6000%	42,965,000	1,190,174	1,017,037
TURKIYE GOVERNMENT BOND	17.3000%	45,695,000	1,151,419	918,102
TURKIYE GOVERNMENT BOND	31.0800%	1,000,000	32,230	27,933
TURKIYE GOVERNMENT BOND	48.2311%	1,880,000	54,563	53,688
TURKIYE GOVERNMENT INTERNATION	7.1250%	390,000	386,095	386,588
TURKIYE GOVERNMENT INTERNATION	4.8750%	400,000	293,126	277,972
TURKIYE GOVERNMENT INTERNATION	11.8750%	270,000	335,086	337,188
UKRAINE				
UKRAINE GOVERNMENT BOND	9.9900%	0	0	0
UKRAINE GOVERNMENT BOND	19.5000%	825,000	20,340	19,670
UKRAINE GOVERNMENT BOND	12.7000%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	6.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	4.3750%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	9.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	8.9940%	0	0	0
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	342,000	296,060	300,635
ABU DHABI GOVERNMENT INTE REGS	3.1250%	2,300,000	2,468,660	2,111,469
ABU DHABI GOVERNMENT INTE REGS	5.5000%	475,000	515,224	466,861
ABU DHABI GOVERNMENT INTE REGS	3.8750%	625,000	501,128	477,954
UNITED KINGDOM				
ANGLIAN WATER SERVICES FI REGS	5.8750%	270,000	346,333	339,140
ASTRAZENECA PLC	0.7000%	600,000	599,450	572,456
ASTRAZENECA PLC	3.0000%	50,000	42,062	32,751
ASTRAZENECA PLC	2.1250%	13,000	7,748	7,085
ASTRAZENECA PLC	3.3750%	150,000	148,046	148,525
ASTRAZENECA PLC	4.3750%	32,000	31,502	27,465
BARCLAYS PLC	4.9720%	800,000	851,615	792,534
BARCLAYS PLC	5.6900%	600,000	600,000	605,837
BARCLAYS PLC REGS	4.3470%	150,000	168,222	161,662
BP CAPITAL MARKETS PLC	6.1250%	330,000	329,976	324,340
BRITISH TELECOMMUNICATION REGS	3.8750%	390,000	439,567	413,345
BUPA FINANCE PLC REGS	5.0000%	220,000	253,922	247,813
CCP OIS R SONIO	0.0000%	-200,000	-558	-1,472
CCP_IRS_P GBP-SONIA-COMPOUND	4.0000%	12,000,000	214,871	-40,421
CCP_IRS_P GBP-SONIA-COMPOUND	4.8480%	-12,000,000	0	0
CSL FINANCE PLC 144A	3.8500%	300,000	299,862	292,961
DS SMITH PLC REGS	2.8750%	200,000	237,726	226,664
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,485	181,800
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,920	187,943
HSBC HOLDINGS PLC	5.8740%	200,000	200,000	195,094
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,096,190	1,009,014
HSBC HOLDINGS PLC	2.9990%	200,000	197,823	199,207
HSBC HOLDINGS PLC	4.7550%	200,000	200,091	198,618
HSBC HOLDINGS PLC	3.9730%	345,000	328,843	325,649
HSBC HOLDINGS PLC	5.1300%	210,000	210,000	210,070
HSBC HOLDINGS PLC	5.2860%	270,000	270,000	268,219
LLOYDS BANK PLC REGS	0.0000%	200,000	173,975	131,431
LLOYDS BANKING GROUP PLC	4.7160%	500,000	495,255	498,902
LLOYDS BANKING GROUP PLC REGS	3.8750%	100,000	107,419	105,796
MAREX GROUP PLC	6.4040%	400,000	400,000	403,791
NATIONAL GRID PLC	5.8090%	40,000	40,000	40,825
NATIONAL GRID PLC REGS	3.8750%	225,000	245,133	240,212
NATIONAL GRID PLC REGS	2.9490%	365,000	370,697	374,403
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	820,794
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	120,006	128,018
NATWEST GROUP PLC	5.7780%	1,300,000	1,300,049	1,308,576
ROYALTY PHARMA PLC	1.7500%	100,000	89,525	92,175
ROYALTY PHARMA PLC	3.3000%	145,000	106,244	104,918
ROYALTY PHARMA PLC	2.1500%	140,000	117,160	114,797
SANTANDER UK GROUP HOLDINGS PL	6.8330%	800,000	803,731	811,527
SEGRO PLC REGS	3.5000%	150,000	161,212	154,866
SEVERN TRENT UTILITIES FI REGS	4.0000%	100,000	109,465	105,855
THAMES WATER UTILITIES FI REGS	4.3750%	800,000	755,778	633,726
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,212	34,973
UNITED KINGDOM GILT REGS	4.7500%	227,000	308,009	274,035
UNITED KINGDOM GILT REGS	4.2500%	456,000	619,729	506,952
UNITED KINGDOM GILT REGS	4.3750%	544,400	700,693	603,464
UNITED KINGDOM GILT REGS	3.7500%	821,000	959,828	926,421
UNITED KINGDOM GILT REGS	3.2500%	836,000	1,066,652	958,998
UNITED KINGDOM GILT REGS	4.1250%	583,000	754,376	723,148
UNITED KINGDOM INFLATION- REGS	0.7500%	387,232	507,908	475,213
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,084	341,358
WEIR GROUP PLC/THE 144A	2.2000%	400,000	399,746	384,659
YORKSHIRE WATER FINANCE P REGS	1.7500%	200,000	192,037	185,186
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.7500%	200,000	219,926	205,292
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	95,000	15,200	13,300
VENEZUELA GOVERNMENT INTE REGS	6.0000%	110,000	15,015	12,760
VENEZUELA GOVERNMENT INTE REGS	7.7500%	165,000	22,688	20,584
VENEZUELA GOVERNMENT INTE REGS	8.2500%	90,000	14,760	12,375
VENEZUELA GOVERNMENT INTE REGS	9.2500%	45,000	7,605	6,525
Total of International Fixed Income Securities			244,327,967	228,115,096

	Coupon	Units	Cost	Market Value
Futures Contracts & Derivatives				-0.07%
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000%	-60	0	52,777
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000%	2	0	-470
CAN 5YR BOND FUTURE (MSE)	0.0000%	-1	0	-1,057
CANADA 10YR BOND FUTURE (MSE)	0.0000%	23	0	38,640
EURO-BOBL FUTURE (EUX)	0.0000%	56	0	-66,759
EURO-BTP FUTURE (EUX)	0.0000%	-2	0	5,778
EURO-BUND FUTURE (EUX)	0.0000%	-14	0	36,315
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-10	0	57,615
EURO-OAT FUTURE (EUX)	0.0000%	-17	0	46,867
EURO-SCHATZ FUTURE (EUX)	0.0000%	72	0	-24,044
JAPAN 10YR MINI BD FUT (SGX)	0.0000%	17	0	986
JPN 10Y BOND FUTURE (OSE)	0.0000%	-9	0	24,275
LONG GILT FUTURE (ICF)	0.0000%	-4	0	-1,328
3 MONTH SOFR FUT (CME)	0.0000%	205	0	-4,257
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	-8	0	19,008
US 10YR ULTRA FUTURE (CBT)	0.0000%	25	0	-12,559
US 2YR TREAS NTS FUT (CBT)	0.0000%	25	0	-1,956
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	211	0	-84,453
US TREAS BD FUTURE (CBT)	0.0000%	56	0	-164,076
US ULTRA BOND (CBT)	0.0000%	144	0	-537,898
Total Futures Contracts & Derivatives			0	-616,596
Credit Default Swaps				0.11%
CCP_CDS. SP UL AT&T INC. CME	1.0000%	1,200,000	13,493	13,399
CCP_CDS. SP UL GE CME	1.0000%	800,000	11,201	10,391
CCP_CDS. SP UL AT&T INC. CME	0.0000%	-1,200,000	-794	0
CCP_CDS. SP UL GE CME	0.0000%	-800,000	0	0
CCP_CDX. SP UL CDX.EM.36 CME	1.0000%	1,196,000	0	565
CCP_CDX. SP UL CDX.EM.40_V1 CM	1.0000%	700,000	0	-12,009
CCP_CDX. SP UL CDX.EM.41 CME	1.0000%	300,000	0	-7,145
CCP_CDX. SP UL CDX.EM.42 CME	1.0000%	500,000	0	-15,556
CCP_CDX. SP UL CDX.NA.HY.43_V1	5.0000%	2,000,000	144,991	154,346
CCP_CDX. SP UL CDX.NA.IG.40_V1	1.0000%	5,700,000	21,547	85,776
CCP_CDX. SP UL CDX.NA.IG.41 CM	1.0000%	100,000	1,995	2,243
CCP_CDX. SP UL CDX.NA.IG.41_V1	1.0000%	600,000	2,890	7,535
CCP_CDX. SP UL CDX.NA.IG.42 CM	1.0000%	2,200,000	7,891	21,426
CCP_CDX. SP UL CDX.NA.IG.43 CM	1.0000%	40,500,000	618,029	645,059
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.0000%	2,024,000	0	-1,484
CCP_CDX. SP UL CDX.EM.36 CME	0.0000%	-1,196,000	-23,690	0
CCP_CDX. SP UL CDX.EM.40_V1 CM	0.0000%	-700,000	-26,297	0
CCP_CDX. SP UL CDX.EM.41 CME	0.0000%	-300,000	-10,955	0
CCP_CDX. SP UL CDX.EM.42 CME	0.0000%	-500,000	-14,722	0
CCP_CDX. SP UL CDX.NA.HY.43_V1	0.0000%	-2,000,000	0	0
CCP_CDX. SP UL CDX.NA.IG.40_V1	0.0000%	-5,700,000	-28,805	0
CCP_CDX. SP UL CDX.NA.IG.41 CM	0.0000%	-100,000	0	0
CCP_CDX. SP UL CDX.NA.IG.41_V1	0.0000%	-600,000	0	0
CCP_CDX. SP UL CDX.NA.IG.42 CM	0.0000%	-2,200,000	0	0
CCP_CDX. SP UL CDX.NA.IG.43 CM	0.0000%	-40,500,000	0	0
CCP_CDX. SP UL CDX-EMS34V1-5Y	0.0000%	-2,024,000	-66,704	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	198,108	1,200	107
CDX. SP UL CMBX.NA.AAA.10_1	0.5000%	500,000	0	487
CDX. SP UL CMBX.NA.AAA.10_1	0.0000%	-500,000	-465	0
CDX. SP UL CMBX.NA.AAA.9_1	0.0000%	-198,108	0	0
Total Credit Default Swaps			650,805	905,141
Alternatives				0.51%
Total Alternatives			3,955,913	4,295,456
Cash Equivalent Securities				2.45%
Master Notes/Money Markets				
GOVERNMENT OF CANADA	0.0000%	879,000	619,390	605,802
EGYPT TREASURY BILLS	0.0000%	58,125,000	948,644	906,463
NIGERIA OMO BILL	0.0000%	96,779,000	59,210	52,204
NIGERIA TREASURY BILL	0.0000%	337,206,000	191,267	177,372
CASH COLLATERAL HELD AT HSBC	0.0000%	60,000	60,000	60,000
CASH HELD AT CITIBANK	0.0000%	-70,000	-70,000	-70,000
CASH HELD AT HSBC MAURITIUS	0.0000%	-150,000	-150,000	-150,000
CASH HELD AT MORGAN STANLEY	0.0000%	8,000	8,000	8,000
CME CCP COLL HELD AT GSC	0.0000%	335,000	335,000	335,000
FUTURES CASH COLLATERAL HELD	0.0000%	1,808,000	1,808,000	1,808,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	-270,000	-270,000	-270,000

	Coupon	Units	Cost	Market Value
GS ICE CCP COLLAT	0.0100%	483,000	483,000	483,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	936,000	936,000	936,000
MSI CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
PACIFIC GAS AND ELECTRIC CO	5.3685%	600,000	599,956	599,956
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-40,000	-40,000	-40,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	10,000	10,000	10,000
SWAPS HSBC CASH COLLATERAL	0.0100%	-130,000	-130,000	-130,000
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	9,120,000	9,041,688	9,041,688
WELLS FARGO CASH COLLATERAL	0.0100%	0	0	0
WTU CASH SWEEP ACCOUNT	3.2416%	20,312,059	20,312,059	20,312,059
Others (Payables, Receivables, etc.)	0.0000%	0	-15,335,911	-14,123,494
Total of Cash Equivalent Securities			19,506,303	20,642,051
Preferred Securities				0.06%
AGFC CAPITAL TRUST I 144A	6.3136%	100,000	39,991	70,250
BANK OF NEW YORK MELLON CORP/T	4.6250%	425,000	416,983	415,382
Total of Preferred Securities			456,975	485,632
Common Equity				0.06%
DRILLCO HLDG LUX S A	0.0000%	32	0	804
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	180,272
FORSEA HLDGS S A	0.0000%	797	15,300	20,025
PHI GROUP INC/DE	0.0000%	10,134	204,617	274,631
Total of Common Equity			357,654	475,732
Total of FIXED INCOME FUND-I			881,734,359	841,345,236