Shares/Par Security ID Description Link Ref		Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		5.89	0.00	5.89		0.00
			5.89	0.00	5.89	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,417.61	0.00	-8,417.61		0.00
			-8,417.61	0.00	-8,417.61	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-7,478.48	0.00	-7,478.48		0.00
			-7,478.48	0.00	-7,478.48	-0.01	0.00
	REBATE RECEIVABLE		17,100.34	0.00	17,100.34		0.00
			17,100.34	0.00	17,100.34	0.02	0.00
	PAYABLE FOR CUSTODIAN FEES		-25,833.54	0.00	-25,833.54		0.00
			-25,833.54	0.00	-25,833.54	-0.03	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-23,597.33	0.00	-23,597.33		0.00
			-23,597.33	0.00	-23,597.33	-0.03	0.00
1,965,728.480	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,965,728.48	14.32	1,965,728.48		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,965,728.48	14.32	1,965,728.48	2.12	0.00
SUBTOTAL UNITED STATES			**1,917,507.75**	**14.32**	**1,917,507.75**		**0.00**
			1,917,507.75	**14.32**	**1,917,507.75**	**2.06**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**1,917,507.75**	**14.32**	**1,917,507.75**		**0.00**
			1,917,507.75	**14.32**	**1,917,507.75**	**2.06**	**0.00**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,917,507.75	**14.32**	**1,917,507.75**	**2.06**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A	115.3668	199,773.06	556.37	230,733.66		30,960.60
2027A0HR3 4.500% 12/09/2025 DD 12/09/15	115.3668	199,773.06	556.37	230,733.66	0.25	30,960.60
20,000.000 TRANSURBAN FINANCE CO PTY 144A	113.7876	19,902.50	341.64	22,757.52		2,855.02
89400PAE3 4.125% 02/02/2026 DD 11/02/15	113.7876	19,902.50	341.64	22,757.52	0.02	2,855.02
55,000.000 WOODSIDE FINANCE LTD 144A	107.8100	54,989.39	647.28	59,295.50		4,306.11
980236AM5 3.650% 03/05/2025 DD 03/05/15	107.8100	54,989.39	647.28	59,295.50	0.06	4,306.11
145,000.000 WOODSIDE FINANCE LTD 144A	111.6111	144,774.79	2,120.89	161,836.11		17,061.32
980236AQ6 4.500% 03/04/2029 DD 03/04/19	111.6111	144,774.79	2,120.89	161,836.11	0.17	17,061.32
SUBTOTAL AUSTRALIA		**419,439.74**	**3,666.18**	**474,622.79**		**55,183.05**
		419,439.74	**3,666.18**	**474,622.79**	**0.50**	**55,183.05**
BERMUDA						
90,000.000 AIRCASTLE LTD	104.1496	90,221.55	1,876.49	93,734.67		3,513.12
00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.1496	90,221.55	1,876.49	93,734.67	0.10	3,513.12
190,000.000 ATHENE HOLDING LTD	111.4392	189,783.35	3,687.11	211,734.54		21,951.19
04686JAA9 4.125% 01/12/2028 DD 01/12/18	111.4392	189,783.35	3,687.11	211,734.54	0.23	21,951.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 BERMUDA GOVERNMENT INTERN 144A	104.8750	199,778.04	1,736.38	209,750.00		9,971.96
085209AG9 2.375% 08/20/2030 DD 08/20/20	104.8750	199,778.04	1,736.38	209,750.00	0.23	9,971.96
100,000.000 IHS MARKIT LTD	121.4860	99,507.10	708.32	121,486.00		21,978.90
44962LAJ6 4.250% 05/01/2029 DD 04/08/19	121.4860	99,507.10	708.32	121,486.00	0.13	21,978.90
SUBTOTAL BERMUDA		**579,290.04**	**8,008.30**	**636,705.21**		**57,415.17**
		579,290.04	**8,008.30**	**636,705.21**	**0.69**	**57,415.17**
CANADA						
16,653.486 AIR CANADA 2013-1 CLASS A 144A	96.3451	16,653.49	87.91	16,044.82		-608.67
009089AA1 4.125% 11/15/2026 DD 05/09/13	96.3451	16,653.49	87.91	16,044.82	0.02	-608.67
23,017.397 AIR CANADA 2015-1 CLASS A 144A	98.2775	23,017.40	244.06	22,620.91		-396.49
009090AA9 3.600% 09/15/2028 DD 03/25/15	98.2775	23,017.40	244.06	22,620.91	0.02	-396.49
240,000.000 BROOKFIELD FINANCE INC	114.7422	237,248.06	4,076.00	275,381.29		38,133.23
11271LAC6 3.900% 01/25/2028 DD 01/17/18	114.7422	237,248.06	4,076.00	275,381.29	0.30	38,133.23
30,000.000 CANADIAN PACIFIC RAILWAY CO	131.5760	29,881.69	423.94	39,472.79		9,591.10
13645RAV6 4.800% 09/15/2035 DD 09/11/15	131.5760	29,881.69	423.94	39,472.79	0.04	9,591.10
300,000.000 ENBRIDGE INC	109.9538	299,790.12	1,197.84	329,861.37		30,071.25
29250NAZ8 3.125% 11/15/2029 DD 11/15/19	109.9538	299,790.12	1,197.84	329,861.37	0.36	30,071.25
45,000.000 NUTRIEN LTD	119.5721	44,873.88	472.46	53,807.44		8,933.56
67077MAT5 4.200% 04/01/2029 DD 04/01/19	119.5721	44,873.88	472.46	53,807.44	0.06	8,933.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000 ROYAL BANK OF CANADA	118.0529	104,872.40	2,100.34	123,955.56		19,083.16
780082AD5 4.650% 01/27/2026 DD 01/27/16	118.0529	104,872.40	2,100.34	123,955.56	0.13	19,083.16
75,000.000 TRANSALTA CORP	103.7500	75,007.29	431.25	77,812.50		2,805.21
89346DAF4 4.500% 11/15/2022 DD 11/07/12	103.7500	75,007.29	431.25	77,812.50	0.08	2,805.21
50,000.000 GLENCORE FINANCE CANADA L 144A	103.9925	49,991.76	316.23	51,996.27		2,004.51
98417EAK6 4.950% 11/15/2021 DD 11/10/11	103.9925	49,991.76	316.23	51,996.27	0.06	2,004.51
SUBTOTAL CANADA		**881,336.09**	**9,350.03**	**990,952.95**		**109,616.86**
		881,336.09	**9,350.03**	**990,952.95**	**1.07**	**109,616.86**
CAYMAN ISLANDS						
104,000.000 SEAGATE HDD CAYMAN	112.5210	100,170.79	422.53	117,021.84		16,851.05
81180WAR2 4.875% 06/01/2027 DD 05/14/15	112.5210	100,170.79	422.53	117,021.84	0.13	16,851.05
110,000.000 SEAGATE HDD CAYMAN 144A	107.1250	107,031.05	375.10	117,837.50		10,806.45
81180WAZ4 4.091% 06/01/2029 DD 06/18/20	107.1250	107,031.05	375.10	117,837.50	0.13	10,806.45
SUBTOTAL CAYMAN ISLANDS		**207,201.84**	**797.63**	**234,859.34**		**27,657.50**
		207,201.84	**797.63**	**234,859.34**	**0.26**	**27,657.50**
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A	111.6164	227,160.53	3,473.73	256,717.70		29,557.17
21987BAW8 3.625% 08/01/2027 DD 08/01/17	111.6164	227,160.53	3,473.73	256,717.70	0.28	29,557.17
200,000.000 EMPRESA NACIONAL DEL PETR 144A	111.0378	194,575.49	2,674.78	222,075.63		27,500.14
29245JAK8 4.500% 09/14/2047 DD 09/14/17	111.0378	194,575.49	2,674.78	222,075.63	0.24	27,500.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENEL CHILE SA	117.7500	49,539.93	131.00	58,875.00		9,335.07
29278DAA3 4.875% 06/12/2028 DD 06/12/18	117.7500	49,539.93	131.00	58,875.00	0.06	9,335.07
SUBTOTAL CHILE		**471,275.95**	**6,279.51**	**537,668.33**		**66,392.38**
		471,275.95	**6,279.51**	**537,668.33**	**0.58**	**66,392.38**
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	101.2500	49,969.47	258.68	50,625.00		655.53
88166JAA1 3.650% 11/10/2021 DD 11/10/11	101.2500	49,969.47	258.68	50,625.00	0.05	655.53
FRANCE						
50,000.000 ORANGE SA	102.5129	50,001.70	612.79	51,256.43		1,254.73
35177PAW7 4.125% 09/14/2021 DD 09/14/11	102.5129	50,001.70	612.79	51,256.43	0.06	1,254.73
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A	102.9880	149,943.04	287.04	154,482.03		4,538.99
00774MAH8 4.450% 12/16/2021 DD 01/16/19	102.9880	149,943.04	287.04	154,482.03	0.17	4,538.99
350,000.000 GE CAPITAL INTERNATIONAL FUNDI	110.9869	376,116.98	1,508.58	388,454.28		12,337.30
36164Q6M5 3.373% 11/15/2025 DD 05/15/16	110.9869	376,116.98	1,508.58	388,454.28	0.42	12,337.30
10,000.000 JOHNSON CONTROLS INTERNATIONAL	113.2820	10,048.48	148.80	11,328.20		1,279.72
478375AR9 3.900% 02/14/2026 DD 08/14/16	113.2820	10,048.48	148.80	11,328.20	0.01	1,279.72
35,000.000 WILLIS TOWERS WATSON PLC	101.0070	35,095.77	592.56	35,352.45		256.68
97063PAB0 5.750% 03/15/2021 DD 03/17/11	101.0070	35,095.77	592.56	35,352.45	0.04	256.68
SUBTOTAL IRELAND		**571,204.27**	**2,536.98**	**589,616.96**		**18,412.69**
		571,204.27	**2,536.98**	**589,616.96**	**0.64**	**18,412.69**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MEXICO						
180,000.000 PETROLEOS MEXICANOS	99.6490	169,909.19	3,570.54	179,368.20		9,459.01
71654QBW1 4.500% 01/23/2026 DD 01/23/16	99.6490	169,909.19	3,570.54	179,368.20	0.19	9,459.01
NETHERLANDS						
200,000.000 ALCOA NEDERLAND HOLDING B 144A	109.4270	200,418.17	502.69	218,854.00		18,435.83
013822AE1 5.500% 12/15/2027 DD 07/13/20	109.4270	200,418.17	502.69	218,854.00	0.24	18,435.83
50,000.000 NXP BV / NXP FUNDING LLC 144A	107.6300	49,964.05	225.03	53,815.00		3,850.95
62954HAE8 2.700% 05/01/2025 DD 05/01/20	107.6300	49,964.05	225.03	53,815.00	0.06	3,850.95
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	96.1260	76,693.33	629.74	76,900.80		207.47
88167AAE1 3.150% 10/01/2026 DD 07/21/16	96.1260	76,693.33	629.74	76,900.80	0.08	207.47
SUBTOTAL NETHERLANDS		**327,075.55**	**1,357.46**	**349,569.80**		**22,494.25**
		327,075.55	**1,357.46**	**349,569.80**	**0.38**	**22,494.25**
PANAMA						
250,000.000 BANCO NACIONAL DE PANAMA 144A	100.0000	249,787.15	2,436.00	250,000.00		212.85
059626AC5 2.500% 08/11/2030 DD 08/11/20	100.0000	249,787.15	2,436.00	250,000.00	0.27	212.85
UNITED KINGDOM						
134,000.000 BAE SYSTEMS PLC 144A	101.0954	132,996.80	749.30	135,467.77		2,470.97
05523RAF4 1.900% 02/15/2031 DD 09/15/20	101.0954	132,996.80	749.30	135,467.77	0.15	2,470.97
200,000.000 EXPERIAN FINANCE PLC 144A	120.3914	199,866.04	3,541.65	240,782.75		40,916.71
30217AAB9 4.250% 02/01/2029 DD 01/31/19	120.3914	199,866.04	3,541.65	240,782.75	0.26	40,916.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 VODAFONE GROUP PLC	144.1724	29,354.66	532.91	36,043.10		6,688.44
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	144.1724	29,354.66	532.91	36,043.10	0.04	6,688.44
215,000.000 LLOYDS BANKING GROUP PLC	112.9242	215,000.00	1,152.62	242,786.96		27,786.96
539439AQ2 VAR RT 11/07/2028 DD 11/07/17	112.9242	215,000.00	1,152.62	242,786.96	0.26	27,786.96
270,000.000 NATWEST GROUP PLC	110.6291	270,000.00	3,169.54	298,698.63		28,698.63
780097BK6 VAR RT 03/22/2025 DD 03/22/19	110.6291	270,000.00	3,169.54	298,698.63	0.32	28,698.63
SUBTOTAL UNITED KINGDOM		**847,217.50**	**9,146.02**	**953,779.21**		**106,561.71**
		847,217.50	**9,146.02**	**953,779.21**	**1.03**	**106,561.71**
UNITED STATES						
95,000.000 AT&T INC	136.1711	94,795.58	2,034.57	129,362.54		34,566.96
00206RCU4 5.650% 02/15/2047 DD 02/09/16	136.1711	94,795.58	2,034.57	129,362.54	0.14	34,566.96
25,000.000 ABBVIE INC	111.5178	27,064.73	279.54	27,879.46		814.73
00287YCX5 3.800% 03/15/2025 DD 09/15/20	111.5178	27,064.73	279.54	27,879.46	0.03	814.73
25,000.000 CHUBB INA HOLDINGS INC	112.6943	24,960.97	134.99	28,173.56		3,212.59
00440EAV9 3.350% 05/03/2026 DD 11/03/15	112.6943	24,960.97	134.99	28,173.56	0.03	3,212.59
35,000.000 AETNA INC	109.7566	34,932.99	156.39	38,414.82		3,481.83
00817YAQ1 3.500% 11/15/2024 DD 11/10/14	109.7566	34,932.99	156.39	38,414.82	0.04	3,481.83
80,000.000 AGREE LP	106.2291	79,944.34	866.88	84,983.28		5,038.94
008513AA1 2.900% 10/01/2030 DD 08/17/20	106.2291	79,944.34	866.88	84,983.28	0.09	5,038.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 HOWMET AEROSPACE INC	110.0830	20,000.00	256.62	22,016.60		2,016.60
013817AW1 5.125% 10/01/2024 DD 09/22/14	110.0830	20,000.00	256.62	22,016.60	0.02	2,016.60
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE	111.1920	189,780.50	1,127.76	211,264.71		21,484.21
015271AL3 3.450% 04/30/2025 DD 11/20/17	111.1920	189,780.50	1,127.76	211,264.71	0.23	21,484.21
135,000.000 ALTRIA GROUP INC	116.1070	134,786.55	2,267.60	156,744.50		21,957.95
02209SBC6 4.400% 02/14/2026 DD 02/14/19	116.1070	134,786.55	2,267.60	156,744.50	0.17	21,957.95
56,655.430 AMERICAN AIRLINES 2016-1 CLASS	92.9754	56,655.43	1,073.41	52,675.62		-3,979.81
02376WAA9 4.100% 07/15/2029 DD 01/19/16	92.9754	56,655.43	1,073.41	52,675.62	0.06	-3,979.81
141,974.550 AMERICAN AIRLINES 2017-2 CLASS	84.5409	141,974.55	1,115.46	120,026.59		-21,947.96
02377DAA0 3.700% 04/15/2027 DD 10/05/17	84.5409	141,974.55	1,115.46	120,026.59	0.13	-21,947.96
107,957.500 AMERICAN AIRLINES 2017-1 CLASS	84.5511	109,167.81	2,025.63	91,279.23		-17,888.58
02378WAA7 4.950% 08/15/2026 DD 01/13/17	84.5511	109,167.81	2,025.63	91,279.23	0.10	-17,888.58
300,000.000 AMERICAN INTERNATIONAL GROUP I	114.5852	299,977.33	37.27	343,755.54		43,778.21
026874DR5 3.400% 06/30/2030 DD 05/11/20	114.5852	299,977.33	37.27	343,755.54	0.37	43,778.21
70,000.000 AMERIPRISE FINANCIAL INC	110.2156	69,875.84	594.84	77,150.93		7,275.09
03076CAF3 4.000% 10/15/2023 DD 09/06/13	110.2156	69,875.84	594.84	77,150.93	0.08	7,275.09
300,000.000 AMPHENOL CORP	110.3056	299,784.00	3,183.62	330,916.78		31,132.78
032095AJ0 2.800% 02/15/2030 DD 09/10/19	110.3056	299,784.00	3,183.62	330,916.78	0.36	31,132.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU	113.0370	144,257.77	2,281.56	169,555.46		25,297.69
03522AAG5 3.650% 02/01/2026 DD 02/01/19	113.0370	144,257.77	2,281.56	169,555.46	0.18	25,297.69
75,000.000 ANTHEM INC	110.1827	74,987.37	209.25	82,637.06		7,649.69
036752AC7 3.350% 12/01/2024 DD 11/21/17	110.1827	74,987.37	209.25	82,637.06	0.09	7,649.69
190,000.000 ARES CAPITAL CORP	108.4009	189,560.62	2,691.82	205,961.62		16,401.00
04010LAV5 4.250% 03/01/2025 DD 01/11/18	108.4009	189,560.62	2,691.82	205,961.62	0.22	16,401.00
85,000.000 ARROW ELECTRONICS INC	109.9962	84,719.66	849.88	93,496.76		8,777.10
042735BE9 4.000% 04/01/2025 DD 03/02/15	109.9962	84,719.66	849.88	93,496.76	0.10	8,777.10
85,000.000 ASSURED GUARANTY US HOLDINGS I	114.3544	86,117.17	2,124.68	97,201.21		11,084.04
04621WAC4 5.000% 07/01/2024 DD 06/20/14	114.3544	86,117.17	2,124.68	97,201.21	0.10	11,084.04
225,000.000 AUSTIN TX ELEC UTILITY SYS REV	113.6280	225,000.00	858.89	255,663.00		30,663.00
052414RV3 2.987% 11/15/2029 DD 06/13/19	113.6280	225,000.00	858.89	255,663.00	0.28	30,663.00
190,000.000 AVIS BUDGET RENTAL C 2A A 144A	108.3502	189,967.64	245.16	205,865.29		15,897.65
05377RDC5 4.000% 03/20/2025 DD 10/25/18	108.3502	189,967.64	245.16	205,865.29	0.22	15,897.65
300,000.000 BAT CAPITAL CORP	111.3479	302,032.65	4,044.91	334,043.67		32,011.02
05526DBB0 3.557% 08/15/2027 DD 08/15/18	111.3479	302,032.65	4,044.91	334,043.67	0.36	32,011.02
210,000.000 TRUIST FINANCIAL CORP	103.7902	209,994.61	206.64	217,959.48		7,964.87
05531FBG7 3.050% 06/20/2022 DD 03/18/19	103.7902	209,994.61	206.64	217,959.48	0.23	7,964.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 BALTIMORE CNTY MD	126.1580	454,623.47	4,867.10	460,476.70		5,853.23
05914F5V8 4.000% 03/01/2033 DD 03/19/20	126.1580	454,623.47	4,867.10	460,476.70	0.50	5,853.23
100,000.000 BANK OF AMERICA CORP	112.3682	99,715.22	1,773.85	112,368.15		12,652.93
06051GFM6 4.000% 01/22/2025 DD 01/22/15	112.3682	99,715.22	1,773.85	112,368.15	0.12	12,652.93
95,000.000 BANK OF AMERICA CORP	116.5550	94,941.18	1,385.24	110,727.21		15,786.03
06051GFU8 4.450% 03/03/2026 DD 03/03/16	116.5550	94,941.18	1,385.24	110,727.21	0.12	15,786.03
250,000.000 BANK OF AMERICA CORP	111.9093	241,148.24	1,593.66	279,773.16		38,624.92
06051GGA1 3.248% 10/21/2027 DD 10/21/16	111.9093	241,148.24	1,593.66	279,773.16	0.30	38,624.92
50,000.000 BANC OF AMERICA COMMER UBS7 A4	110.8867	51,357.34	154.38	55,443.34		4,086.00
06054AAX7 3.705% 09/15/2048 DD 09/01/15	110.8867	51,357.34	154.38	55,443.34	0.06	4,086.00
75,000.000 BANK OF NEW YORK MELLON CORP/T	109.6456	75,298.12	1,118.40	82,234.18		6,936.06
06406HCS6 3.650% 02/04/2024 DD 02/04/14	109.6456	75,298.12	1,118.40	82,234.18	0.09	6,936.06
270,000.000 BANNER HEALTH	110.7818	270,000.00	4,294.76	299,110.90		29,110.90
06654DAC1 3.181% 01/01/2050 DD 05/14/20	110.7818	270,000.00	4,294.76	299,110.90	0.32	29,110.90
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI	156.0750	454,670.36	5,447.86	491,636.25		36,965.89
072024NU2 6.918% 04/01/2040 DD 07/01/10	156.0750	454,670.36	5,447.86	491,636.25	0.53	36,965.89
215,000.000 BAYER US FINANCE II LLC 144A	114.3080	214,713.75	417.52	245,762.30		31,048.55
07274NAJ2 4.250% 12/15/2025 DD 06/25/18	114.3080	214,713.75	417.52	245,762.30	0.26	31,048.55

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325,000.000 BENCHMARK 2019-B11 MORT B11 A4	113.7515	328,160.63	888.46	369,692.31		41,531.68
08162BBD3 3.281% 05/15/2052 DD 06/01/19	113.7515	328,160.63	888.46	369,692.31	0.40	41,531.68
50,000.000 BLACK HILLS CORP	112.6864	49,917.42	913.50	56,343.20		6,425.78
092113AL3 3.950% 01/15/2026 DD 01/13/16	112.6864	49,917.42	913.50	56,343.20	0.06	6,425.78
300,000.000 BLACK HILLS CORP	109.0388	299,082.00	1,943.40	327,116.25		28,034.25
092113AR0 3.050% 10/15/2029 DD 10/03/19	109.0388	299,082.00	1,943.40	327,116.25	0.35	28,034.25
140,000.000 BOARDWALK PIPELINES LP	111.9336	142,487.44	2,881.10	156,707.10		14,219.66
096630AF5 4.450% 07/15/2027 DD 01/12/17	111.9336	142,487.44	2,881.10	156,707.10	0.17	14,219.66
300,000.000 BOEING CO/THE	116.9072	300,000.00	2,520.15	350,721.53		50,721.53
097023CU7 5.040% 05/01/2027 DD 05/04/20	116.9072	300,000.00	2,520.15	350,721.53	0.38	50,721.53
150,000.000 BOSTON PROPERTIES LP	111.6262	149,759.87	150.81	167,439.26		17,679.39
10112RBB9 3.400% 06/21/2029 DD 06/21/19	111.6262	149,759.87	150.81	167,439.26	0.18	17,679.39
210,000.000 BOSTON SCIENTIFIC CORP	113.4840	209,560.54	2,625.34	238,316.43		28,755.89
101137AW7 3.750% 03/01/2026 DD 02/25/19	113.4840	209,560.54	2,625.34	238,316.43	0.26	28,755.89
150,000.000 BRIGHTHOUSE FINANCIAL INC	108.7524	149,917.92	149.20	163,128.53		13,210.61
10922NAC7 3.700% 06/22/2027 DD 12/22/17	108.7524	149,917.92	149.20	163,128.53	0.18	13,210.61
62,484.740 BRITISH AIRWAYS 2013-1 CL 144A	99.4416	62,484.74	93.24	62,135.79		-348.95
11042AAA2 4.625% 12/20/2025 DD 07/03/13	99.4416	62,484.74	93.24	62,135.79	0.07	-348.95

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40,000.000 BROWN-FORMAN CORP	110.7366	39,884.53	297.18	44,294.63		4,410.10
115637AS9 3.500% 04/15/2025 DD 03/26/18	110.7366	39,884.53	297.18	44,294.63	0.05	4,410.10
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT	103.5070	100,000.00	166.78	103,507.00		3,507.00
118217CG1 2.000% 06/01/2027 DD 03/04/20	103.5070	100,000.00	166.78	103,507.00	0.11	3,507.00
60,000.000 BURLINGTON NORTHERN SANTA FE L	108.3482	59,929.91	770.22	65,008.93		5,079.02
12189LAQ4 3.850% 09/01/2023 DD 08/22/13	108.3482	59,929.91	770.22	65,008.93	0.07	5,079.02
106,764.640 CARS-DB4 LP 1A A3 144A	104.2105	106,689.39	158.61	111,259.95		4,570.56
12510HAC4 3.250% 02/15/2050 DD 01/23/20	104.2105	106,689.39	158.61	111,259.95	0.12	4,570.56
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4	108.8142	308,202.58	681.07	326,442.69		18,240.11
12514MBC8 2.724% 08/10/2049 DD 08/01/16	108.8142	308,202.58	681.07	326,442.69	0.35	18,240.11
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4	113.8938	328,535.44	968.13	364,460.03		35,924.59
12515GAD9 3.631% 02/10/2050 DD 02/01/17	113.8938	328,535.44	968.13	364,460.03	0.39	35,924.59
75,000.000 CIGNA CORP	115.2022	74,965.64	395.36	86,401.64		11,436.00
125523AG5 4.125% 11/15/2025 DD 05/15/19	115.2022	74,965.64	395.36	86,401.64	0.09	11,436.00
200,000.000 CIGNA CORP	120.8687	204,106.58	1,858.26	241,737.38		37,630.80
125523AH3 4.375% 10/15/2028 DD 04/15/19	120.8687	204,106.58	1,858.26	241,737.38	0.26	37,630.80
101,030.130 CLI FUNDING VI LLC 1A A 144A	101.9754	101,029.16	141.12	103,025.84		1,996.68
12563LAL1 3.710% 05/18/2044 DD 05/20/19	101.9754	101,029.16	141.12	103,025.84	0.11	1,996.68

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277,162.500 CLI FUNDING VI LLC 3A A 144A	100.8569	277,105.38	215.88	279,537.48		2,432.10
12563LAS6 2.070% 10/18/2045 DD 10/19/20	100.8569	277,105.38	215.88	279,537.48	0.30	2,432.10
153,217.460 CNH EQUIPMENT TRUST 2016- C A4	100.0509	153,216.19	123.25	153,295.37		79.18
12635YAE3 1.760% 09/15/2023 DD 09/21/16	100.0509	153,216.19	123.25	153,295.37	0.17	79.18
80,000.000 CVS HEALTH CORP	113.2451	79,503.07	874.80	90,596.11		11,093.04
126650CW8 4.100% 03/25/2025 DD 03/09/18	113.2451	79,503.07	874.80	90,596.11	0.10	11,093.04
200,000.000 CVS HEALTH CORP	118.9961	201,307.33	2,293.48	237,992.15		36,684.82
126650CX6 4.300% 03/25/2028 DD 03/09/18	118.9961	201,307.33	2,293.48	237,992.15	0.26	36,684.82
70,000.000 CVS HEALTH CORP	112.6234	69,443.65	862.68	78,836.41		9,392.76
126650DG2 3.250% 08/15/2029 DD 08/15/19	112.6234	69,443.65	862.68	78,836.41	0.08	9,392.76
300,000.000 CAMPBELL SOUP CO	112.7049	321,280.84	3,489.02	338,114.80		16,833.96
134429BF5 3.950% 03/15/2025 DD 03/16/18	112.7049	321,280.84	3,489.02	338,114.80	0.36	16,833.96
100,000.000 CAPITAL ONE FINANCIAL CORP	114.6464	99,858.75	506.91	114,646.37		14,787.62
14040HCE3 3.650% 05/11/2027 DD 05/11/20	114.6464	99,858.75	506.91	114,646.37	0.12	14,787.62
250,000.000 CAPITAL ONE NA	102.7755	249,936.62	1,717.05	256,938.77		7,002.15
14042RNW7 2.150% 09/06/2022 DD 09/06/19	102.7755	249,936.62	1,717.05	256,938.77	0.28	7,002.15
70,000.000 CARRIER GLOBAL CORP	106.9413	69,994.40	721.88	74,858.92		4,864.52
14448CAQ7 2.722% 02/15/2030 DD 08/15/20	106.9413	69,994.40	721.88	74,858.92	0.08	4,864.52

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35,000.000 COMMONSPIRIT HEALTH	108.0659	34,969.60	612.15	37,823.07		2,853.47
14916RAF1 4.200% 08/01/2023 DD 10/30/13	108.0659	34,969.60	612.15	37,823.07	0.04	2,853.47
230,000.000 CHESAPEAKE FUNDING I 1A B 144A	102.2385	229,999.29	362.61	235,148.44		5,149.15
165183BK9 3.450% 04/15/2030 DD 04/17/18	102.2385	229,999.29	362.61	235,148.44	0.25	5,149.15
60,000.000 CITIGROUP INC	120.1634	62,013.18	990.10	72,098.02		10,084.84
172967HB0 5.500% 09/13/2025 DD 09/13/13	120.1634	62,013.18	990.10	72,098.02	0.08	10,084.84
185,000.000 CITIZENS FINANCIAL GROUP 144A	105.3544	184,892.70	1,233.80	194,905.65		10,012.95
174610AV7 2.638% 09/30/2032 DD 09/30/20	105.3544	184,892.70	1,233.80	194,905.65	0.21	10,012.95
75,000.000 COLONIAL ENTERPRISES INC 144A	113.1036	74,964.08	311.37	84,827.67		9,863.59
19565CAA8 3.250% 05/15/2030 DD 05/13/20	113.1036	74,964.08	311.37	84,827.67	0.09	9,863.59
185,000.000 COLUMBUS OH	132.6690	242,412.48	2,312.64	245,437.65		3,025.17
199492YQ6 5.000% 04/01/2032 DD 10/16/19	132.6690	242,412.48	2,312.64	245,437.65	0.26	3,025.17
105,000.000 COMCAST CORP	114.8880	104,909.97	880.80	120,632.39		15,722.42
20030NCS8 3.950% 10/15/2025 DD 10/05/18	114.8880	104,909.97	880.80	120,632.39	0.13	15,722.42
33,428.730 COMMONBOND STUDENT L B A1 144A	101.7697	33,419.92	17.15	34,020.31		600.39
20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.7697	33,419.92	17.15	34,020.31	0.04	600.39
53,437.820 COMMONBOND STUDENT BGS A1 144A	102.5590	53,426.84	26.95	54,805.29		1,378.45
20268KAA8 2.680% 09/25/2042 DD 10/26/17	102.5590	53,426.84	26.95	54,805.29	0.06	1,378.45

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50,000.000 COMMUNITY HEALTH NETWORK INC	112.0756	50,000.00	352.79	56,037.82		6,037.82
20369EAA0 4.237% 05/01/2025 DD 06/11/15	112.0756	50,000.00	352.79	56,037.82	0.06	6,037.82
150,000.000 COMMUNITY PRESERVATION CORP/TH	104.5620	150,000.00	1,792.08	156,843.01		6,843.01
20402CAA3 2.867% 02/01/2030 DD 02/03/20	104.5620	150,000.00	1,792.08	156,843.01	0.17	6,843.01
315,000.000 CONAGRA BRANDS INC	133.6902	335,439.40	2,782.38	421,124.03		85,684.63
205887CD2 5.300% 11/01/2038 DD 10/22/18	133.6902	335,439.40	2,782.38	421,124.03	0.45	85,684.63
55,000.000 CONSTELLATION BRANDS INC	109.5780	54,898.02	263.45	60,267.87		5,369.85
21036PBF4 2.875% 05/01/2030 DD 04/27/20	109.5780	54,898.02	263.45	60,267.87	0.06	5,369.85
65,000.000 COX COMMUNICATIONS INC 144A	105.2024	63,976.99	10.30	68,381.54		4,404.55
224044CA3 2.950% 06/30/2023 DD 05/01/13	105.2024	63,976.99	10.30	68,381.54	0.07	4,404.55
215,000.000 CUBESMART LP	100.2699	213,048.25	1,017.12	215,580.23		2,531.98
22966RAG1 2.000% 02/15/2031 DD 10/06/20	100.2699	213,048.25	1,017.12	215,580.23	0.23	2,531.98
97,474.600 DBUBS 2011-LC2 MO LC2A A4 144A	100.5061	108,799.94	368.50	97,967.95		-10,831.99
23305XAD3 4.537% 07/10/2044 DD 06/01/11	100.5061	108,799.94	368.50	97,967.95	0.11	-10,831.99
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4	110.6333	338,503.64	859.94	348,494.86		9,991.22
23312LAS7 3.276% 05/10/2049 DD 04/01/16	110.6333	338,503.64	859.94	348,494.86	0.38	9,991.22
350,000.000 DALLAS-FORT WORTH TX INTERNATI	106.9530	350,000.00	1,834.08	374,335.50		24,335.50
2350364X5 3.144% 11/01/2045 DD 08/22/19	106.9530	350,000.00	1,834.08	374,335.50	0.40	24,335.50

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315,000.000 DALLAS TX AREA RAPID TRANSIT S	152.7580	445,883.90	1,574.80	481,187.70		35,303.80
235241LS3 5.999% 12/01/2044 DD 06/25/09	152.7580	445,883.90	1,574.80	481,187.70	0.52	35,303.80
75,000.000 DALLAS TX WTRWKS & SWR SYS REV	105.6190	75,000.00	519.98	79,214.25		4,214.25
23542JRC1 2.772% 10/01/2040 DD 07/07/20	105.6190	75,000.00	519.98	79,214.25	0.09	4,214.25
89,796.320 DELTA AIR LINES 2007-1 CLASS A	102.4361	96,398.48	2,404.08	91,983.80		-4,414.68
247367BH7 6.821% 02/10/2024 DD 02/10/08	102.4361	96,398.48	2,404.08	91,983.80	0.10	-4,414.68
300,000.000 DIGITAL REALTY TRUST LP	114.6491	299,541.06	5,399.72	343,947.18		44,406.12
25389JAU0 3.600% 07/01/2029 DD 06/14/19	114.6491	299,541.06	5,399.72	343,947.18	0.37	44,406.12
75,000.000 DIGNITY HEALTH	108.8990	75,000.00	476.59	81,674.26		6,674.26
254010AD3 3.812% 11/01/2024 DD 10/15/14	108.8990	75,000.00	476.59	81,674.26	0.09	6,674.26
75,000.000 DISH DBS CORP	104.8535	75,000.00	562.88	78,640.13		3,640.13
25470XAW5 5.875% 11/15/2024 DD 11/20/14	104.8535	75,000.00	562.88	78,640.13	0.08	3,640.13
200,000.000 DIST OF COLUMBIA INCOME TAX SE	134.0970	267,362.30	3,333.36	268,194.00		831.70
25477GRR8 5.000% 03/01/2036 DD 03/11/20	134.0970	267,362.30	3,333.36	268,194.00	0.29	831.70
125,000.000 DIST OF COLUMBIA WTR & SWR AUT	107.0350	125,000.00	1,002.56	133,793.75		8,793.75
254845RM4 3.207% 10/01/2048 DD 11/06/19	107.0350	125,000.00	1,002.56	133,793.75	0.14	8,793.75
65,000.000 DOW CHEMICAL CO/THE	122.9559	64,946.41	268.76	79,921.36		14,974.95
260543CY7 4.800% 11/30/2028 DD 05/30/19	122.9559	64,946.41	268.76	79,921.36	0.09	14,974.95

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175,000.000 DUPONT DE NEMOURS INC	116.7350	175,000.00	1,004.78	204,286.26		29,286.26
26078JAC4 4.493% 11/15/2025 DD 11/28/18	116.7350	175,000.00	1,004.78	204,286.26	0.22	29,286.26
75,000.000 EI DU PONT DE NEMOURS AND CO	106.3708	74,743.92	1,085.34	79,778.08		5,034.16
263534CP2 2.300% 07/15/2030 DD 05/15/20	106.3708	74,743.92	1,085.34	79,778.08	0.09	5,034.16
290,000.000 DUKE ENERGY CORP	113.5279	289,618.68	450.67	329,230.96		39,612.28
26441CBE4 3.400% 06/15/2029 DD 06/07/19	113.5279	289,618.68	450.67	329,230.96	0.35	39,612.28
95,000.000 EQM MIDSTREAM PARTNERS LP	103.0220	94,417.80	1,584.06	97,870.90		3,453.10
26885BAA8 4.000% 08/01/2024 DD 08/01/14	103.0220	94,417.80	1,584.06	97,870.90	0.11	3,453.10
75,000.000 EDISON INTERNATIONAL	103.8243	74,972.11	299.46	77,868.24		2,896.13
281020AP2 3.125% 11/15/2022 DD 11/19/19	103.8243	74,972.11	299.46	77,868.24	0.08	2,896.13
50,000.000 EMPOWER FINANCE 2020 LP 144A	102.5724	50,000.00	256.86	51,286.18		1,286.18
29248HAB9 1.776% 03/17/2031 DD 09/17/20	102.5724	50,000.00	256.86	51,286.18	0.06	1,286.18
10,000.000 ENERGY N W WA ELEC REVENUE	104.2600	10,000.00	141.04	10,426.00		426.00
29270CL37 2.814% 07/01/2024 DD 05/06/15	104.2600	10,000.00	141.04	10,426.00	0.01	426.00
70,000.000 ENERGY TRANSFER OPERATING LP	109.4505	71,765.59	1,429.26	76,615.37		4,849.78
29273RAY5 4.900% 02/01/2024 DD 09/19/13	109.4505	71,765.59	1,429.26	76,615.37	0.08	4,849.78
40,000.000 ENTERGY LOUISIANA LLC	117.7110	42,502.40	360.11	47,084.40		4,582.00
29364WAK4 5.400% 11/01/2024 DD 11/16/09	117.7110	42,502.40	360.11	47,084.40	0.05	4,582.00

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50,000.000 ENTERPRISE PRODUCTS OPERATING	104.0435	50,196.22	767.56	52,021.75		1,825.53
29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.0435	50,196.22	767.56	52,021.75	0.06	1,825.53
45,000.000 ENTERPRISE PRODUCTS OPERATING	111.9664	44,927.69	640.06	50,384.87		5,457.18
29379VBE2 3.750% 02/15/2025 DD 10/14/14	111.9664	44,927.69	640.06	50,384.87	0.05	5,457.18
28,973.659 ETHIOPIAN LEASING 2012 LLC	105.4873	28,973.66	104.28	30,563.52		1,589.86
29766DAF1 2.646% 05/12/2026 DD 06/20/14	105.4873	28,973.66	104.28	30,563.52	0.03	1,589.86
101,451.050 FHLMC POOL #G0-7032	106.1479	103,726.01	253.58	107,688.20		3,962.19
3128M9ED0 3.000% 06/01/2042 DD 06/01/12	106.1479	103,726.01	253.58	107,688.20	0.12	3,962.19
30,934.670 FHLMC POOL #G0-7195	112.1919	32,829.66	116.00	34,706.18		1,876.52
3128M9KG6 4.500% 03/01/2042 DD 11/01/12	112.1919	32,829.66	116.00	34,706.18	0.04	1,876.52
292,798.080 FHLMC POOL #G0-8775	107.3320	307,967.06	975.88	314,266.17		6,299.11
3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	107.3320	307,967.06	975.88	314,266.17	0.34	6,299.11
46,150.186 FHLMC POOL #G0-8515	106.3581	47,743.49	115.32	49,084.47		1,340.98
3128MJSD3 3.000% 12/01/2042 DD 12/01/12	106.3581	47,743.49	115.32	49,084.47	0.05	1,340.98
50,551.350 FHLMC POOL #G0-8606	108.9772	53,413.02	168.64	55,089.45		1,676.43
3128MJU81 4.000% 09/01/2044 DD 09/01/14	108.9772	53,413.02	168.64	55,089.45	0.06	1,676.43
170,924.506 FHLMC POOL #G0-8641	107.0743	176,719.77	498.48	183,016.18		6,296.41
3128MJWB2 3.500% 05/01/2045 DD 05/01/15	107.0743	176,719.77	498.48	183,016.18	0.20	6,296.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,149,988.815 FHLMC POOL #G0-8715	105.1810	1,188,832.50	2,874.94	1,209,570.16		20,737.66
3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.1810	1,188,832.50	2,874.94	1,209,570.16	1.30	20,737.66
44,332.009 FHLMC POOL #C0-3814	109.7433	47,242.10	147.87	48,651.41		1,409.31
31292LGX7 4.000% 03/01/2042 DD 03/01/12	109.7433	47,242.10	147.87	48,651.41	0.05	1,409.31
113,004.872 FHLMC POOL #C0-9029	106.3800	113,886.84	282.41	120,214.58		6,327.74
31292SA67 3.000% 03/01/2043 DD 02/01/13	106.3800	113,886.84	282.41	120,214.58	0.13	6,327.74
309,359.045 FHLMC POOL #ZS-4703	105.7484	328,920.92	773.45	327,142.09		-1,778.83
3132A5GL3 3.000% 02/01/2047 DD 09/01/18	105.7484	328,920.92	773.45	327,142.09	0.35	-1,778.83
105,688.884 FHLMC POOL #ZT-1777	106.7044	109,206.34	352.16	112,774.73		3,568.39
3132AD6N3 4.000% 03/01/2049 DD 03/01/19	106.7044	109,206.34	352.16	112,774.73	0.12	3,568.39
96,172.405 FHLMC POOL #ZT-1864	106.7034	99,789.54	320.54	102,619.26		2,829.72
3132AEB96 4.000% 04/01/2049 DD 04/01/19	106.7034	99,789.54	320.54	102,619.26	0.11	2,829.72
60,808.450 FHLMC POOL #ZT-1951	105.4316	62,762.19	177.32	64,111.30		1,349.11
3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.4316	62,762.19	177.32	64,111.30	0.07	1,349.11
175,180.047 FHLMC POOL #ZT-2087	106.6797	181,799.23	584.04	186,881.50		5,082.27
3132AEJ80 4.000% 06/01/2049 DD 05/01/19	106.6797	181,799.23	584.04	186,881.50	0.20	5,082.27
78,401.360 FHLMC POOL #SD-0217	106.6793	82,050.96	261.33	83,638.03		1,587.07
3132DMG25 4.000% 01/01/2050 DD 01/01/20	106.6793	82,050.96	261.33	83,638.03	0.09	1,587.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
268,270.175 FHLMC POOL #SD-0210	106.5095	284,210.30	670.53	285,733.11		1,522.81
3132DMGT6 3.000% 12/01/2049 DD 12/01/19	106.5095	284,210.30	670.53	285,733.11	0.31	1,522.81
136,082.686 FHLMC POOL #SD-8001	105.4880	139,649.08	396.80	143,550.91		3,901.83
3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.4880	139,649.08	396.80	143,550.91	0.15	3,901.83
346,515.879 FHLMC POOL #SD-8090	103.8884	357,798.04	577.53	359,989.88		2,191.84
3132DV7B5 2.000% 08/01/2050 DD 08/01/20	103.8884	357,798.04	577.53	359,989.88	0.39	2,191.84
63,474.719 FHLMC POOL #Q0-5991	107.2391	65,349.92	185.07	68,069.70		2,719.78
3132GMKC5 3.500% 02/01/2042 DD 01/01/12	107.2391	65,349.92	185.07	68,069.70	0.07	2,719.78
77,265.879 FHLMC POOL #Q0-8998	107.6082	79,803.56	225.37	83,144.45		3,340.89
3132GUKK9 3.500% 06/01/2042 DD 06/01/12	107.6082	79,803.56	225.37	83,144.45	0.09	3,340.89
418,926.900 FHLMC POOL #QA-3869	105.4943	431,798.08	1,221.96	441,943.87		10,145.79
31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.4943	431,798.08	1,221.96	441,943.87	0.48	10,145.79
347,997.394 FHLMC POOL #RA-3725	103.9712	360,545.69	580.01	361,817.13		1,271.44
3133KKD63 2.000% 10/01/2050 DD 09/01/20	103.9712	360,545.69	580.01	361,817.13	0.39	1,271.44
3,000.087 FNMA POOL #0190315	117.9657	3,258.37	14.88	3,539.07		280.70
31368HK44 6.000% 11/01/2031 DD 10/01/01	117.9657	3,258.37	14.88	3,539.07	0.00	280.70
219,318.990 FNMA GTD REMIC P/T 17-T1 A	110.5114	219,318.99	529.79	242,372.46		23,053.47
3136AV6R5 2.898% 06/25/2027 DD 04/01/17	110.5114	219,318.99	529.79	242,372.46	0.26	23,053.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,883.330 FNMA POOL #0252438	114.2340	4,186.88	19.47	4,436.08		249.20
31371HLT3 6.000% 05/01/2029 DD 04/01/99	114.2340	4,186.88	19.47	4,436.08	0.00	249.20
2,373.720 FNMA POOL #0254549	118.6993	2,584.11	11.84	2,817.59		233.48
31371KWJ6 6.000% 12/01/2032 DD 11/01/02	118.6993	2,584.11	11.84	2,817.59	0.00	233.48
3,742.658 FNMA POOL #0256799	117.5616	4,036.27	17.05	4,399.93		363.66
31371NGG4 5.500% 07/01/2037 DD 06/01/07	117.5616	4,036.27	17.05	4,399.93	0.00	363.66
1,056.130 FNMA POOL #0257123	117.5634	1,137.13	4.96	1,241.62		104.49
31371NSL0 5.500% 03/01/2038 DD 02/01/08	117.5634	1,137.13	4.96	1,241.62	0.00	104.49
240,000.000 FHLMC MULTICLASS MTG K064 A2	113.9594	244,776.67	644.80	273,502.58		28,725.91
3137BXQY1 3.224% 03/25/2027 DD 05/01/17	113.9594	244,776.67	644.80	273,502.58	0.29	28,725.91
135,000.000 FREDDIE MAC STRUCTURED SR01 A3	108.3785	135,972.02	347.51	146,310.98		10,338.96
3137FCJG0 3.089% 11/25/2027 DD 12/01/17	108.3785	135,972.02	347.51	146,310.98	0.16	10,338.96
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX	111.7250	165,193.12	412.61	184,346.20		19,153.08
3137FCKD5 3.000% 10/25/2027 DD 12/01/17	111.7250	165,193.12	412.61	184,346.20	0.20	19,153.08
125,000.000 FHLMC MULTICLASS MTG K071 A2	115.3220	127,715.13	342.24	144,152.51		16,437.38
3137FCLD4 3.286% 11/25/2027 DD 12/01/17	115.3220	127,715.13	342.24	144,152.51	0.16	16,437.38
100,048.570 FHLMC MULTICLASS MTG K154 A1	110.6311	101,563.74	264.74	110,684.85		9,121.11
3137FDER9 3.176% 11/25/2028 DD 01/01/18	110.6311	101,563.74	264.74	110,684.85	0.12	9,121.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 FHLMC MULTICLASS MTG K087 A2	119.4313	325,444.48	942.71	358,293.84		32,849.36
3137FKUP9 3.771% 12/25/2028 DD 01/01/19	119.4313	325,444.48	942.71	358,293.84	0.39	32,849.36
300,000.000 FHLMC MULTICLASS MTG K089 A2	118.3919	321,547.52	890.63	355,175.73		33,628.21
3137FL6P4 3.563% 01/25/2029 DD 03/01/19	118.3919	321,547.52	890.63	355,175.73	0.38	33,628.21
300,000.000 FHLMC MULTICLASS MTG K090 A2	117.4902	318,816.14	855.60	352,470.57		33,654.43
3137FLMV3 3.422% 02/25/2029 DD 04/01/19	117.4902	318,816.14	855.60	352,470.57	0.38	33,654.43
43,188.090 FNMA POOL #0AH1566	116.2829	46,256.36	179.80	50,220.37		3,964.01
3138A2W47 5.000% 12/01/2040 DD 12/01/10	116.2829	46,256.36	179.80	50,220.37	0.05	3,964.01
4,701.790 FNMA POOL #0AH6893	108.5108	4,965.91	17.67	5,101.95		136.04
3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.5108	4,965.91	17.67	5,101.95	0.01	136.04
9,082.695 FNMA POOL #0AI4891	111.8928	9,608.29	34.10	10,162.89		554.60
3138AJNH1 4.500% 06/01/2041 DD 06/01/11	111.8928	9,608.29	34.10	10,162.89	0.01	554.60
22,216.503 FNMA POOL #0AJ4576	107.4527	22,666.76	64.79	23,872.23		1,205.47
3138AWCN1 3.500% 11/01/2041 DD 10/01/11	107.4527	22,666.76	64.79	23,872.23	0.03	1,205.47
63,492.010 FNMA POOL #0AJ7547	109.7068	66,972.97	211.67	69,655.04		2,682.07
3138E0L56 4.000% 01/01/2042 DD 12/01/11	109.7068	66,972.97	211.67	69,655.04	0.08	2,682.07
77,638.030 FNMA POOL #0AK9393	107.8446	80,382.36	226.30	83,728.39		3,346.03
3138EENK1 3.500% 04/01/2042 DD 03/01/12	107.8446	80,382.36	226.30	83,728.39	0.09	3,346.03

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103,011.507 FNMA POOL #0AL1895	109.2920	108,750.92	300.39	112,583.30		3,832.38
3138EJC97 3.500% 06/01/2042 DD 06/01/12	109.2920	108,750.92	300.39	112,583.30	0.12	3,832.38
36,101.710 FNMA POOL #0AL3319	108.0025	37,787.21	105.40	38,990.76		1,203.55
3138EKVM4 3.500% 03/01/2043 DD 03/01/13	108.0025	37,787.21	105.40	38,990.76	0.04	1,203.55
56,341.492 FNMA POOL #0AL3423	116.0946	61,549.58	234.67	65,409.45		3,859.87
3138EKYV1 5.000% 05/01/2040 DD 03/01/13	116.0946	61,549.58	234.67	65,409.45	0.07	3,859.87
244,818.590 FNMA POOL #0AL4905	106.9979	251,099.00	611.94	261,950.64		10,851.64
3138EMNX5 3.000% 02/01/2043 DD 02/01/14	106.9979	251,099.00	611.94	261,950.64	0.28	10,851.64
112,661.540 FNMA POOL #0AL5779	106.5449	113,758.24	281.79	120,035.08		6,276.84
3138ENM55 3.000% 09/01/2043 DD 09/01/14	106.5449	113,758.24	281.79	120,035.08	0.13	6,276.84
78,428.940 FNMA POOL #0AL7769	106.3119	80,137.25	195.98	83,379.32		3,242.07
3138EQT36 3.000% 12/01/2043 DD 11/01/15	106.3119	80,137.25	195.98	83,379.32	0.09	3,242.07
69,974.410 FNMA POOL #0AL7855	106.4911	72,297.53	174.84	74,516.49		2,218.96
3138EQWR9 3.000% 10/01/2043 DD 12/01/15	106.4911	72,297.53	174.84	74,516.49	0.08	2,218.96
185,854.490 FNMA POOL #0AL9106	110.5559	199,274.15	696.94	205,473.16		6,199.01
3138ERDL1 4.500% 02/01/2046 DD 09/01/16	110.5559	199,274.15	696.94	205,473.16	0.22	6,199.01
336,311.940 FNMA POOL #0AL9107	111.9669	360,031.34	1,261.08	376,558.19		16,526.85
3138ERDM9 4.500% 03/01/2046 DD 09/01/16	111.9669	360,031.34	1,261.08	376,558.19	0.41	16,526.85

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84,703.710 FNMA POOL #0AR1183	108.5358	87,043.68	211.79	91,933.82		4,890.14
3138NXJ57 3.000% 01/01/2043 DD 12/01/12	108.5358	87,043.68	211.79	91,933.82	0.10	4,890.14
113,684.870 FNMA POOL #0AR6379	108.8107	117,162.81	284.21	123,701.34		6,538.53
3138W4CR0 3.000% 02/01/2043 DD 02/01/13	108.8107	117,162.81	284.21	123,701.34	0.13	6,538.53
285,006.740 FNMA POOL #0AS0024	107.8548	295,222.51	831.42	307,393.37		12,170.86
3138W9A26 3.500% 07/01/2043 DD 06/01/13	107.8548	295,222.51	831.42	307,393.37	0.33	12,170.86
473,363.228 FNMA POOL #0AS6075	108.9772	504,711.97	1,577.90	515,858.14		11,146.17
3138WFXD3 4.000% 10/01/2045 DD 09/01/15	108.9772	504,711.97	1,577.90	515,858.14	0.56	11,146.17
935,841.290 FNMA POOL #0AS6520	106.5551	982,345.77	2,729.55	997,186.49		14,840.72
3138WGG65 3.500% 01/01/2046 DD 12/01/15	106.5551	982,345.77	2,729.55	997,186.49	1.07	14,840.72
98,527.446 FNMA POOL #0AT0175	110.5013	99,959.82	287.37	108,874.07		8,914.25
3138WMFR7 3.500% 03/01/2043 DD 03/01/13	110.5013	99,959.82	287.37	108,874.07	0.12	8,914.25
106,160.700 FNMA POOL #0AT0942	108.5395	109,653.63	265.36	115,226.32		5,572.69
3138WNBL2 3.000% 04/01/2043 DD 04/01/13	108.5395	109,653.63	265.36	115,226.32	0.12	5,572.69
92,888.516 FNMA POOL #0AT3868	108.6673	95,627.10	270.94	100,939.49		5,312.39
3138WRJN1 3.500% 06/01/2043 DD 06/01/13	108.6673	95,627.10	270.94	100,939.49	0.11	5,312.39
223,658.232 FNMA POOL #0AY5580	108.4625	231,778.34	652.24	242,585.41		10,807.07
3138YKFW8 3.500% 06/01/2045 DD 06/01/15	108.4625	231,778.34	652.24	242,585.41	0.26	10,807.07

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217,819.660 FNMA POOL #0AZ0846	108.7447	230,588.56	726.02	236,867.42		6,278.86
3138YR5G9 4.000% 07/01/2045 DD 07/01/15	108.7447	230,588.56	726.02	236,867.42	0.26	6,278.86
7,257.634 FNMA POOL #0694448	115.9492	7,810.06	33.23	8,415.17		605.11
31400QP98 5.500% 04/01/2033 DD 03/01/03	115.9492	7,810.06	33.23	8,415.17	0.01	605.11
9,271.917 FNMA POOL #0694655	116.4263	9,977.47	42.53	10,794.95		817.48
31400QWQ2 5.500% 04/01/2033 DD 03/01/03	116.4263	9,977.47	42.53	10,794.95	0.01	817.48
4,198.230 FNMA POOL #0702690	112.4889	4,475.36	17.42	4,722.54		247.18
31401AUP0 5.000% 07/01/2033 DD 07/01/03	112.4889	4,475.36	17.42	4,722.54	0.01	247.18
13,251.855 FNMA POOL #0725236	110.5558	13,947.24	49.60	14,650.70		703.46
31402CV58 4.500% 03/01/2034 DD 02/01/04	110.5558	13,947.24	49.60	14,650.70	0.02	703.46
36,835.909 FNMA POOL #0745870	116.2025	39,171.96	153.45	42,804.24		3,632.28
31403DT33 5.000% 10/01/2036 DD 09/01/06	116.2025	39,171.96	153.45	42,804.24	0.05	3,632.28
4,099.850 FNMA POOL #0829186	116.2386	4,378.17	17.05	4,765.61		387.44
31407FF39 5.000% 07/01/2035 DD 07/01/05	116.2386	4,378.17	17.05	4,765.61	0.01	387.44
3,557.750 FNMA POOL #0850278	113.3534	3,837.50	16.43	4,032.83		195.33
31408FUB3 5.500% 12/01/2035 DD 12/01/05	113.3534	3,837.50	16.43	4,032.83	0.00	195.33
171.580 FNMA POOL #0879628	100.2999	172.54	0.87	172.09		-0.45
31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.2999	172.54	0.87	172.09	0.00	-0.45

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149,301.620 FNMA POOL #0BE2335	107.1328	152,275.60	435.55	159,951.06		7,675.46
3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	107.1328	152,275.60	435.55	159,951.06	0.17	7,675.46
218,539.940 FNMA POOL #0BE5041	108.3262	223,961.77	637.36	236,735.96		12,774.19
3140FQS73 3.500% 11/01/2046 DD 12/01/16	108.3262	223,961.77	637.36	236,735.96	0.26	12,774.19
312,875.025 FNMA POOL #0BM4676	110.2346	322,196.06	1,042.90	344,896.46		22,700.40
3140J9FS5 4.000% 10/01/2048 DD 10/01/18	110.2346	322,196.06	1,042.90	344,896.46	0.37	22,700.40
119,849.600 FNMA POOL #0BN0334	106.8142	124,683.53	399.53	128,016.34		3,332.81
3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	106.8142	124,683.53	399.53	128,016.34	0.14	3,332.81
152,342.052 FNMA POOL #0BN6595	105.6247	155,791.15	444.23	160,910.77		5,119.62
3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.6247	155,791.15	444.23	160,910.77	0.17	5,119.62
221,529.460 FNMA POOL #0BO2200	105.6385	228,844.78	646.10	234,020.49		5,175.71
3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.6385	228,844.78	646.10	234,020.49	0.25	5,175.71
387,758.406 FNMA POOL #0BO2263	105.6469	399,790.87	1,130.88	409,654.84		9,863.97
3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.6469	399,790.87	1,130.88	409,654.84	0.44	9,863.97
444,980.659 FNMA POOL #0BO3192	104.9463	456,788.25	1,112.59	466,990.91		10,202.66
3140JXRN0 3.000% 10/01/2049 DD 10/01/19	104.9463	456,788.25	1,112.59	466,990.91	0.50	10,202.66
1,274,891.663 FNMA POOL #0BP5709	105.5066	1,320,705.09	2,656.08	1,345,095.17		24,390.08
3140KDKX7 2.500% 05/01/2050 DD 05/01/20	105.5066	1,320,705.09	2,656.08	1,345,095.17	1.45	24,390.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
521,861.240 FNMA POOL #0BQ3000	103.8884	540,414.06	869.80	542,153.41		1,739.35
3140KNKN7 2.000% 10/01/2050 DD 10/01/20	103.8884	540,414.06	869.80	542,153.41	0.58	1,739.35
339,312.710 FNMA POOL #0BQ5487	105.5066	356,431.51	707.56	357,997.39		1,565.88
3140KRCZ0 2.500% 11/01/2050 DD 11/01/20	105.5066	356,431.51	707.56	357,997.39	0.39	1,565.88
141,354.960 FNMA POOL #0CA2474	106.8917	146,341.04	471.20	151,096.69		4,755.65
3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	106.8917	146,341.04	471.20	151,096.69	0.16	4,755.65
126,459.030 FNMA POOL #0CA2963	108.5076	133,461.06	474.30	137,217.67		3,756.61
3140QAJH4 4.500% 01/01/2049 DD 12/01/18	108.5076	133,461.06	474.30	137,217.67	0.15	3,756.61
421,006.426 FNMA POOL #0CA4976	106.5987	447,431.99	1,052.45	448,787.31		1,355.32
3140QCQ66 3.000% 01/01/2050 DD 12/01/19	106.5987	447,431.99	1,052.45	448,787.31	0.48	1,355.32
446,473.614 FNMA POOL #0CA6427	105.7797	474,434.23	1,116.25	472,278.66		-2,155.57
3140QED90 3.000% 07/01/2050 DD 06/01/20	105.7797	474,434.23	1,116.25	472,278.66	0.51	-2,155.57
350,766.593 FNMA POOL #0CA7224	103.9712	363,796.21	584.60	364,696.27		900.06
3140QFA25 2.000% 10/01/2050 DD 09/01/20	103.9712	363,796.21	584.60	364,696.27	0.39	900.06
987,484.999 FNMA POOL #0CA7587	101.0952	997,468.31	1,260.92	998,299.97		831.66
3140QFND7 1.500% 11/01/2050 DD 10/01/20	101.0952	997,468.31	1,260.92	998,299.97	1.08	831.66
105,610.483 FNMA POOL #0FM1028	105.3925	108,419.56	308.14	111,305.52		2,885.96
3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.3925	108,419.56	308.14	111,305.52	0.12	2,885.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
162,639.696 FNMA POOL #0FM1875	106.4389	169,908.82	542.19	173,111.86		3,203.04
3140X5CM3 4.000% 01/01/2049 DD 11/01/19	106.4389	169,908.82	542.19	173,111.86	0.19	3,203.04
446,598.850 FNMA POOL #0FM3480	105.5066	465,195.45	930.37	471,191.37		5,995.92
3140X62N0 2.500% 06/01/2050 DD 06/01/20	105.5066	465,195.45	930.37	471,191.37	0.51	5,995.92
276,937.394 FNMA POOL #0FM2714	105.5973	294,090.59	692.29	292,438.44		-1,652.15
3140X6AQ4 3.000% 03/01/2050 DD 03/01/20	105.5973	294,090.59	692.29	292,438.44	0.32	-1,652.15
264,955.960 FNMA POOL #0FM3241	106.2366	281,185.40	662.47	281,480.30		294.90
3140X6S77 3.000% 07/01/2050 DD 06/01/20	106.2366	281,185.40	662.47	281,480.30	0.30	294.90
347,310.638 FNMA POOL #0FM4374	103.9199	359,402.24	578.77	360,924.85		1,522.61
3140X72G3 2.000% 09/01/2050 DD 09/01/20	103.9199	359,402.24	578.77	360,924.85	0.39	1,522.61
293,524.800 FNMA POOL #0FM3727	104.9054	310,573.93	733.77	307,923.29		-2,650.64
3140X7D97 3.000% 07/01/2050 DD 07/01/20	104.9054	310,573.93	733.77	307,923.29	0.33	-2,650.64
518,550.210 FNMA POOL #0FM4635	104.0832	538,518.42	864.28	539,723.88		1,205.46
3140X8EH6 2.000% 11/01/2050 DD 10/01/20	104.0832	538,518.42	864.28	539,723.88	0.58	1,205.46
1,109.554 FNMA POOL #0895203	112.0371	1,219.56	5.89	1,243.11		23.55
31410RRY7 6.500% 08/01/2036 DD 08/01/06	112.0371	1,219.56	5.89	1,243.11	0.00	23.55
1,610.550 FNMA POOL #0899147	116.9722	1,735.67	7.38	1,883.90		148.23
31410V5G1 5.500% 04/01/2037 DD 04/01/07	116.9722	1,735.67	7.38	1,883.90	0.00	148.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,587.706 FNMA POOL #0914724	115.4949	2,789.58	11.84	2,988.67		199.09
31411UG96 5.500% 04/01/2037 DD 03/01/07	115.4949	2,789.58	11.84	2,988.67	0.00	199.09
4,620.360 FNMA POOL #0929637	116.9374	4,982.03	21.14	5,402.93		420.90
31412MZA9 5.500% 06/01/2038 DD 06/01/08	116.9374	4,982.03	21.14	5,402.93	0.01	420.90
3,615.463 FNMA POOL #0933511	118.2933	3,936.34	18.04	4,276.85		340.51
31412SR80 6.000% 02/01/2038 DD 02/01/08	118.2933	3,936.34	18.04	4,276.85	0.00	340.51
9,156.510 FNMA POOL #0942165	118.4589	9,954.67	45.82	10,846.70		892.03
31413DFE2 6.000% 07/01/2037 DD 07/01/07	118.4589	9,954.67	45.82	10,846.70	0.01	892.03
1,180.772 FNMA POOL #0946019	112.0371	1,299.65	6.51	1,322.90		23.25
31413HPC6 6.500% 09/01/2037 DD 09/01/07	112.0371	1,299.65	6.51	1,322.90	0.00	23.25
1,138.430 FNMA POOL #0946594	118.0682	1,235.49	5.58	1,344.12		108.63
31413JC77 6.000% 09/01/2037 DD 08/01/07	118.0682	1,235.49	5.58	1,344.12	0.00	108.63
1,343.590 FNMA POOL #0949301	114.1428	1,460.82	6.76	1,533.61		72.79
31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.1428	1,460.82	6.76	1,533.61	0.00	72.79
3,412.910 FNMA POOL #0972960	110.6382	3,652.10	14.26	3,775.98		123.88
31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.6382	3,652.10	14.26	3,775.98	0.00	123.88
4,264.679 FNMA POOL #0974151	117.9104	4,636.53	21.39	5,028.50		391.97
31414RWL5 6.000% 02/01/2038 DD 02/01/08	117.9104	4,636.53	21.39	5,028.50	0.01	391.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,204.622 FNMA POOL #0992032	117.5596	3,457.66	14.63	3,767.34		309.68
31415XA92 5.500% 10/01/2038 DD 10/01/08	117.5596	3,457.66	14.63	3,767.34	0.00	309.68
3,112.630 FNMA POOL #0992293	116.2846	3,328.91	13.02	3,619.51		290.60
31415XKE0 5.000% 01/01/2039 DD 01/01/09	116.2846	3,328.91	13.02	3,619.51	0.00	290.60
71,945.660 FNMA POOL #0AB3026	110.2202	75,308.41	239.88	79,298.63		3,990.22
31416YLG1 4.000% 05/01/2041 DD 04/01/11	110.2202	75,308.41	239.88	79,298.63	0.09	3,990.22
42,723.210 FNMA POOL #0AB5388	109.0328	45,315.68	142.29	46,582.31		1,266.63
31417B7A9 4.000% 06/01/2042 DD 05/01/12	109.0328	45,315.68	142.29	46,582.31	0.05	1,266.63
75,230.530 FNMA POOL #0AB6633	107.9699	78,709.96	219.48	81,226.36		2,516.40
31417DLP6 3.500% 10/01/2042 DD 10/01/12	107.9699	78,709.96	219.48	81,226.36	0.09	2,516.40
38,997.591 FNMA POOL #0AB9549	106.5499	39,070.11	97.40	41,551.89		2,481.78
31417GTF3 3.000% 06/01/2043 DD 05/01/13	106.5499	39,070.11	97.40	41,551.89	0.04	2,481.78
105,560.770 FNMA POOL #0AB9659	109.0892	105,987.87	263.81	115,155.45		9,167.58
31417GWV4 3.000% 06/01/2043 DD 05/01/13	109.0892	105,987.87	263.81	115,155.45	0.12	9,167.58
3,863.620 FNMA POOL #0AC3299	112.2838	4,078.14	14.51	4,338.22		260.08
31417MUZ4 4.500% 10/01/2039 DD 09/01/09	112.2838	4,078.14	14.51	4,338.22	0.00	260.08
32,191.620 FNMA POOL #0MA0170	116.2869	34,431.05	134.23	37,434.65		3,003.60
31417YFL6 5.000% 09/01/2039 DD 08/01/09	116.2869	34,431.05	134.23	37,434.65	0.04	3,003.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,241.760 FNMA POOL #0MA0907	109.7075	44,446.65	140.80	46,342.38		1,895.73
31418AAH1 4.000% 11/01/2041 DD 10/01/11	109.7075	44,446.65	140.80	46,342.38	0.05	1,895.73
108,459.050 FNMA POOL #0MA2671	106.8446	114,191.05	316.26	115,882.60		1,691.55
31418B6H4 3.500% 07/01/2046 DD 06/01/16	106.8446	114,191.05	316.26	115,882.60	0.12	1,691.55
113,630.040 FNMA POOL #0MA1926	111.4561	122,153.40	426.25	126,647.58		4,494.18
31418BD86 4.500% 06/01/2044 DD 05/01/14	111.4561	122,153.40	426.25	126,647.58	0.14	4,494.18
238,947.700 FNMA POOL #0MA2549	107.0426	250,572.39	696.88	255,775.73		5,203.34
31418BZP4 3.500% 03/01/2046 DD 02/01/16	107.0426	250,572.39	696.88	255,775.73	0.28	5,203.34
835,675.416 FNMA POOL #0MA3495	106.7606	859,225.14	2,785.66	892,172.16		32,947.02
31418C3D4 4.000% 09/01/2048 DD 09/01/18	106.7606	859,225.14	2,785.66	892,172.16	0.96	32,947.02
128,263.699 FNMA POOL #0MA3521	106.6798	133,455.93	427.55	136,831.45		3,375.52
31418C4F8 4.000% 11/01/2048 DD 10/01/18	106.6798	133,455.93	427.55	136,831.45	0.15	3,375.52
112,297.617 FNMA POOL #0MA3537	108.4091	118,135.30	421.04	121,740.83		3,605.53
31418C4X9 4.500% 12/01/2048 DD 11/01/18	108.4091	118,135.30	421.04	121,740.83	0.13	3,605.53
93,760.424 FNMA POOL #0MA3467	106.7477	97,377.83	312.48	100,087.10		2,709.27
31418CZ98 4.000% 05/01/2048 DD 08/01/18	106.7477	97,377.83	312.48	100,087.10	0.11	2,709.27
152,792.980 FNMA POOL #0MA3444	108.8208	161,246.05	572.88	166,270.49		5,024.44
31418CZJ6 4.500% 08/01/2048 DD 07/01/18	108.8208	161,246.05	572.88	166,270.49	0.18	5,024.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,942.915 FNMA POOL #0MA3614	105.6478	127,283.05	361.46	130,942.92		3,659.87
31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.6478	127,283.05	361.46	130,942.92	0.14	3,659.87
164,084.094 FNMA POOL #0MA3616	108.4201	171,731.70	615.29	177,900.15		6,168.45
31418DAS1 4.500% 03/01/2049 DD 02/01/19	108.4201	171,731.70	615.29	177,900.15	0.19	6,168.45
157,435.261 FNMA POOL #0MA3637	105.6453	161,701.10	459.11	166,322.94		4,621.84
31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.6453	161,701.10	459.11	166,322.94	0.18	4,621.84
182,254.662 FNMA POOL #0MA3692	105.6415	186,683.28	531.59	192,536.48		5,853.20
31418DC67 3.500% 07/01/2049 DD 06/01/19	105.6415	186,683.28	531.59	192,536.48	0.21	5,853.20
981,375.120 FNMA POOL #0MA3686	105.5363	996,673.68	2,862.23	1,035,707.34		39,033.66
31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.5363	996,673.68	2,862.23	1,035,707.34	1.12	39,033.66
168,712.200 FNMA POOL #0MA3744	104.8821	169,657.41	421.85	176,948.93		7,291.52
31418DES7 3.000% 07/01/2049 DD 07/01/19	104.8821	169,657.41	421.85	176,948.93	0.19	7,291.52
117,935.695 FNMA POOL #0MA3775	105.6378	121,065.78	344.10	124,584.67		3,518.89
31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.6378	121,065.78	344.10	124,584.67	0.13	3,518.89
207,291.871 FNMA POOL #0MA3834	104.8635	210,110.05	518.32	217,373.52		7,263.47
31418DHL9 3.000% 10/01/2049 DD 10/01/19	104.8635	210,110.05	518.32	217,373.52	0.23	7,263.47
227,643.710 FNMA POOL #0MA3905	104.8484	230,939.10	569.16	238,680.68		7,741.58
31418DKT8 3.000% 01/01/2050 DD 12/01/19	104.8484	230,939.10	569.16	238,680.68	0.26	7,741.58

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347,366.335 FNMA POOL #0MA4119	103.8884	358,824.61	579.08	360,873.40		2,048.79
31418DSH6 2.000% 09/01/2050 DD 08/01/20	103.8884	358,824.61	579.08	360,873.40	0.39	2,048.79
349,873.130 FNMA POOL #0MA4158	103.8884	361,495.63	583.11	363,477.67		1,982.04
31418DTQ5 2.000% 10/01/2050 DD 09/01/20	103.8884	361,495.63	583.11	363,477.67	0.39	1,982.04
23,041.070 FNMA POOL #0AD3243	112.2842	24,322.13	86.49	25,871.49		1,549.36
31418QS95 4.500% 04/01/2040 DD 04/01/10	112.2842	24,322.13	86.49	25,871.49	0.03	1,549.36
52,581.934 FNMA POOL #0AD4223	111.8923	55,515.84	197.16	58,835.14		3,319.30
31418RVR9 4.500% 08/01/2040 DD 08/01/10	111.8923	55,515.84	197.16	58,835.14	0.06	3,319.30
23,194.420 FNMA POOL #0AE4446	109.0196	24,138.48	77.19	25,286.47		1,147.99
31419E5G0 4.000% 12/01/2040 DD 01/01/11	109.0196	24,138.48	77.19	25,286.47	0.03	1,147.99
52,230.133 FNMA POOL #0AE8306	110.2162	54,351.82	174.22	57,566.07		3,214.25
31419KGQ2 4.000% 11/01/2040 DD 10/01/10	110.2162	54,351.82	174.22	57,566.07	0.06	3,214.25
26,467.479 FNMA POOL #0AE8754	109.0164	27,541.88	88.35	28,853.88		1,312.00
31419KWQ4 4.000% 10/01/2040 DD 12/01/10	109.0164	27,541.88	88.35	28,853.88	0.03	1,312.00
300,000.000 FISERV INC	114.1856	299,562.84	5,250.72	342,556.93		42,994.09
337738AU2 3.500% 07/01/2029 DD 06/24/19	114.1856	299,562.84	5,250.72	342,556.93	0.37	42,994.09
225,000.000 FLORIDA ST BRD OF ADMIN FIN CO	105.2220	225,000.00	1,413.56	236,749.50		11,749.50
341271AF1 2.154% 07/01/2030 DD 09/16/20	105.2220	225,000.00	1,413.56	236,749.50	0.26	11,749.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 FLUOR CORP	99.7530	99,831.78	1,251.30	99,753.00		-78.78
343412AF9 4.250% 09/15/2028 DD 08/29/18	99.7530	99,831.78	1,251.30	99,753.00	0.11	-78.78
80,000.000 FORD MOTOR CO	106.5000	80,000.00	224.40	85,200.00		5,200.00
345370CR9 4.346% 12/08/2026 DD 12/08/16	106.5000	80,000.00	224.40	85,200.00	0.09	5,200.00
350,000.000 FRANCISCAN MISSIONARIES OF OUR	118.6079	350,000.00	6,849.92	415,127.52		65,127.52
351837AA7 3.914% 07/01/2049 DD 10/29/19	118.6079	350,000.00	6,849.92	415,127.52	0.45	65,127.52
175,000.000 FRESENIUS MEDICAL CARE US 144A	101.6353	174,485.02	1,212.29	177,861.69		3,376.67
35805BAB4 2.375% 02/16/2031 DD 09/16/20	101.6353	174,485.02	1,212.29	177,861.69	0.19	3,376.67
33,560.081 GNMA POOL #0AB9206	105.2557	33,216.38	83.95	35,323.91		2,107.53
36178WGP8 3.000% 11/15/2042 DD 11/01/12	105.2557	33,216.38	83.95	35,323.91	0.04	2,107.53
33,315.788 GNMA II POOL #0MA0784	110.7861	34,867.35	110.98	36,909.26		2,041.91
36179M2R0 4.000% 02/20/2043 DD 02/01/13	110.7861	34,867.35	110.98	36,909.26	0.04	2,041.91
36,971.220 GNMA II POOL #0MA0935	110.7805	38,358.64	123.38	40,956.90		2,598.26
36179NBC1 4.000% 04/20/2043 DD 04/01/13	110.7805	38,358.64	123.38	40,956.90	0.04	2,598.26
29,648.497 GNMA II POOL #0MA1092	111.6325	31,358.61	111.29	33,097.35		1,738.74
36179NF94 4.500% 06/20/2043 DD 06/01/13	111.6325	31,358.61	111.29	33,097.35	0.04	1,738.74
21,986.990 GNMA II POOL #0MA1226	111.4117	23,533.34	82.40	24,496.07		962.73
36179NLF3 4.500% 08/20/2043 DD 08/01/13	111.4117	23,533.34	82.40	24,496.07	0.03	962.73

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11,204.710 GNMA II POOL #0MA1523	111.6367	11,911.62	42.10	12,508.57		596.95
36179NVQ8 4.500% 12/20/2043 DD 12/01/13	111.6367	11,911.62	42.10	12,508.57	0.01	596.95
42,152.530 GNMA II POOL #0MA2075	111.6372	45,690.51	158.10	47,057.92		1,367.41
36179QJU6 4.500% 07/20/2044 DD 07/01/14	111.6372	45,690.51	158.10	47,057.92	0.05	1,367.41
39,940.410 GNMA II POOL #0MA2147	106.5638	40,152.88	99.82	42,562.03		2,409.15
36179QL41 3.000% 08/20/2044 DD 08/01/14	106.5638	40,152.88	99.82	42,562.03	0.05	2,409.15
95,644.946 GNMA POOL #0AE7016	109.6827	98,686.45	279.00	104,906.00		6,219.55
36181AYM8 3.500% 06/15/2043 DD 06/01/13	109.6827	98,686.45	279.00	104,906.00	0.11	6,219.55
31,843.372 GNMA POOL #0AE7500	106.4286	32,839.20	93.00	33,890.45		1,051.25
36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.4286	32,839.20	93.00	33,890.45	0.04	1,051.25
40,030.970 GNMA POOL #0758269	109.2678	42,602.27	133.36	43,740.97		1,138.70
36230TFJ6 4.000% 04/15/2041 DD 04/01/11	109.2678	42,602.27	133.36	43,740.97	0.05	1,138.70
120,000.000 GTP ACQUISITION PARTNERS 144A	107.2141	120,000.00	190.91	128,656.97		8,656.97
36246MAU3 3.482% 06/15/2050 DD 05/29/15	107.2141	120,000.00	190.91	128,656.97	0.14	8,656.97
275,000.000 GS MORTGAGE SECURITIES GC34 A4	111.3213	282,461.85	803.52	306,133.69		23,671.84
36250VAD4 3.506% 10/10/2048 DD 10/01/15	111.3213	282,461.85	803.52	306,133.69	0.33	23,671.84
300,000.000 GS MORTGAGE SECURITIES GS1 A3	111.5530	309,030.13	933.41	334,659.09		25,628.96
36252AAC0 3.734% 11/10/2048 DD 11/01/15	111.5530	309,030.13	933.41	334,659.09	0.36	25,628.96

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300,000.000 GS MORTGAGE SECURITIES GC40 A3	109.6792	302,911.72	726.02	329,037.66		26,125.94
36257HBN5 2.904% 07/10/2052 DD 07/01/19	109.6792	302,911.72	726.02	329,037.66	0.35	26,125.94
350,000.000 GAINESVILLE FL UTILITIES SYS R	129.4220	408,774.10	4,374.78	452,977.00		44,202.90
362848UP6 5.000% 10/01/2044 DD 04/12/19	129.4220	408,774.10	4,374.78	452,977.00	0.49	44,202.90
115,000.000 GENERAL DYNAMICS CORP	111.7802	114,080.42	514.30	128,547.24		14,466.82
369550BG2 3.500% 05/15/2025 DD 05/11/18	111.7802	114,080.42	514.30	128,547.24	0.14	14,466.82
75,000.000 GENERAL ELECTRIC CO	121.0639	78,847.18	2,036.40	90,797.94		11,950.76
36962GT95 5.550% 01/05/2026 DD 01/05/06	121.0639	78,847.18	2,036.40	90,797.94	0.10	11,950.76
50,000.000 GENERAL MOTORS CO	135.3892	49,966.63	825.04	67,694.60		17,727.97
37045VAK6 6.600% 04/01/2036 DD 02/23/16	135.3892	49,966.63	825.04	67,694.60	0.07	17,727.97
40,000.000 GENERAL MOTORS FINANCIAL CO IN	105.9915	39,965.12	213.80	42,396.61		2,431.49
37045XBK1 3.700% 05/09/2023 DD 05/09/16	105.9915	39,965.12	213.80	42,396.61	0.05	2,431.49
100,000.000 GENERAL MOTORS FINANCIAL CO IN	113.8388	101,009.67	1,987.32	113,838.78		12,829.11
37045XBT2 4.350% 01/17/2027 DD 01/17/17	113.8388	101,009.67	1,987.32	113,838.78	0.12	12,829.11
200,000.000 GENERAL MOTORS FINANCIAL CO IN	123.9089	204,404.91	5,164.44	247,817.81		43,412.90
37045XCS3 5.650% 01/17/2029 DD 01/17/19	123.9089	204,404.91	5,164.44	247,817.81	0.27	43,412.90
280,000.000 GILROY CA UNIF SCH DIST	105.2660	280,000.00	3,924.36	294,744.80		14,744.80
376087GM8 3.364% 08/01/2047 DD 10/31/19	105.2660	280,000.00	3,924.36	294,744.80	0.32	14,744.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 GLENCORE FUNDING LLC 144A	111.6782	59,900.61	484.94	67,006.90		7,106.29
378272AH1 4.625% 04/29/2024 DD 04/29/14	111.6782	59,900.61	484.94	67,006.90	0.07	7,106.29
115,000.000 GOLDMAN SACHS GROUP INC/THE	113.5948	115,056.49	1,518.51	130,633.96		15,577.47
38143U8H7 3.750% 02/25/2026 DD 02/25/16	113.5948	115,056.49	1,518.51	130,633.96	0.14	15,577.47
80,000.000 HP INC	111.2853	81,064.94	109.65	89,028.27		7,963.33
40434LAC9 3.400% 06/17/2030 DD 06/17/20	111.2853	81,064.94	109.65	89,028.27	0.10	7,963.33
150,000.000 HACKENSACK MERIDIAN HEALTH INC	103.1754	150,000.00	1,506.92	154,763.15		4,763.15
404530AD9 2.875% 09/01/2050 DD 08/26/20	103.1754	150,000.00	1,506.92	154,763.15	0.17	4,763.15
150,000.000 HEALTHCARE TRUST OF AMERICA HO	109.2334	149,540.72	1,762.70	163,850.07		14,309.35
42225UAG9 3.100% 02/15/2030 DD 09/16/19	109.2334	149,540.72	1,762.70	163,850.07	0.18	14,309.35
90,000.000 HUDSON PACIFIC PROPERTIES LP	110.0761	89,886.73	592.46	99,068.49		9,181.76
44409MAA4 3.950% 11/01/2027 DD 10/02/17	110.0761	89,886.73	592.46	99,068.49	0.11	9,181.76
185,000.000 ICAHN ENTERPRISES LP / ICAHN E	105.8900	187,417.06	1,477.40	195,896.50		8,479.44
451102BT3 6.250% 05/15/2026 DD 05/10/19	105.8900	187,417.06	1,477.40	195,896.50	0.21	8,479.44
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I	144.6890	243,141.35	5,412.90	282,143.55		39,002.20
45528S4Z6 6.004% 01/15/2040 DD 02/17/10	144.6890	243,141.35	5,412.90	282,143.55	0.30	39,002.20
25,000.000 INTERCONTINENTAL EXCHANGE INC	109.7042	24,925.53	212.52	27,426.05		2,500.52
45866FAA2 4.000% 10/15/2023 DD 10/08/13	109.7042	24,925.53	212.52	27,426.05	0.03	2,500.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 IRON MOUNTAIN INC 144A	105.5000	100,000.00	1,435.04	105,500.00		5,500.00
46284VAF8 4.875% 09/15/2029 DD 09/09/19	105.5000	100,000.00	1,435.04	105,500.00	0.11	5,500.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5	111.5940	282,488.77	824.60	306,883.58		24,394.81
46590JAW7 3.598% 11/15/2048 DD 10/01/15	111.5940	282,488.77	824.60	306,883.58	0.33	24,394.81
205,000.000 JPMORGAN CHASE & CO	106.8801	204,319.68	1,153.20	219,104.12		14,784.44
46625HJJ0 3.375% 05/01/2023 DD 05/01/13	106.8801	204,319.68	1,153.20	219,104.12	0.24	14,784.44
98,449.580 JP MORGAN CHASE COMMERC C10 A5	104.4471	102,470.16	257.92	102,827.72		357.56
46639JAE0 3.143% 12/15/2047 DD 03/01/13	104.4471	102,470.16	257.92	102,827.72	0.11	357.56
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3	112.2087	330,473.64	950.46	336,626.04		6,152.40
46644YAU4 3.801% 08/15/2048 DD 08/01/15	112.2087	330,473.64	950.46	336,626.04	0.36	6,152.40
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ	115.0470	110,000.00	2,191.52	126,551.70		16,551.70
47770VAY6 3.985% 01/01/2029 DD 02/01/13	115.0470	110,000.00	2,191.52	126,551.70	0.14	16,551.70
180,000.000 KELLOGG CO	119.7146	179,505.87	989.11	215,486.36		35,980.49
487836BW7 4.300% 05/15/2028 DD 05/14/18	119.7146	179,505.87	989.11	215,486.36	0.23	35,980.49
200,000.000 KEURIG DR PEPPER INC	121.7103	200,000.00	919.56	243,420.63		43,420.63
49271VAF7 4.597% 05/25/2028 DD 05/25/19	121.7103	200,000.00	919.56	243,420.63	0.26	43,420.63
45,000.000 KEYCORP	101.0480	45,070.61	618.60	45,471.61		401.00
49326EED1 5.100% 03/24/2021 DD 03/24/11	101.0480	45,070.61	618.60	45,471.61	0.05	401.00

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180,000.000 KEYCORP	108.3084	179,873.29	1,147.58	194,955.13		15,081.84
49326EEJ8 2.550% 10/01/2029 DD 09/11/19	108.3084	179,873.29	1,147.58	194,955.13	0.21	15,081.84
100,000.000 KEYSIGHT TECHNOLOGIES INC	119.1895	99,913.98	1,088.49	119,189.46		19,275.48
49338LAE3 4.600% 04/06/2027 DD 04/06/17	119.1895	99,913.98	1,088.49	119,189.46	0.13	19,275.48
40,000.000 KILROY REALTY LP	112.1763	39,882.53	437.20	44,870.53		4,988.00
49427RAL6 4.375% 10/01/2025 DD 09/16/15	112.1763	39,882.53	437.20	44,870.53	0.05	4,988.00
260,000.000 KILROY REALTY LP	106.3961	259,711.31	3,006.08	276,629.79		16,918.48
49427RAP7 3.050% 02/15/2030 DD 09/17/19	106.3961	259,711.31	3,006.08	276,629.79	0.30	16,918.48
300,000.000 KROGER CO/THE	135.8225	370,313.80	7,490.50	407,467.47		37,153.67
501044CN9 5.400% 07/15/2040 DD 07/13/10	135.8225	370,313.80	7,490.50	407,467.47	0.44	37,153.67
15,000.000 LABORATORY CORP OF AMERICA HOL	108.8989	14,928.36	100.01	16,334.84		1,406.48
50540RAN2 4.000% 11/01/2023 DD 11/01/13	108.8989	14,928.36	100.01	16,334.84	0.02	1,406.48
170,000.000 LAZARD GROUP LLC	118.6833	168,733.33	2,167.22	201,761.53		33,028.20
52107QAJ4 4.500% 09/19/2028 DD 09/19/18	118.6833	168,733.33	2,167.22	201,761.53	0.22	33,028.20
90,000.000 LEXINGTON REALTY TRUST	108.7864	90,328.46	181.05	97,907.79		7,579.33
529043AD3 4.400% 06/15/2024 DD 05/20/14	108.7864	90,328.46	181.05	97,907.79	0.11	7,579.33
115,000.000 LIFE STORAGE LP	114.2537	114,597.56	203.66	131,391.74		16,794.18
53227JAA2 3.875% 12/15/2027 DD 12/07/17	114.2537	114,597.56	203.66	131,391.74	0.14	16,794.18

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75,000.000 LIFE STORAGE LP	102.0771	74,652.00	449.32	76,557.79		1,905.79
53227JAC8 2.200% 10/15/2030 DD 09/23/20	102.0771	74,652.00	449.32	76,557.79	0.08	1,905.79
200,000.000 LINCOLN NATIONAL CORP	111.5350	199,812.58	2,820.40	223,069.91		23,257.33
534187BJ7 3.050% 01/15/2030 DD 08/19/19	111.5350	199,812.58	2,820.40	223,069.91	0.24	23,257.33
315,000.000 LOS ANGELES CA CMNTY CLG DIST	165.2800	468,492.34	8,662.77	520,632.00		52,139.66
54438CNZ1 6.600% 08/01/2042 DD 07/22/10	165.2800	468,492.34	8,662.77	520,632.00	0.56	52,139.66
55,000.000 LOS ANGELES CA DEPT WTR & PWR	152.4810	66,647.30	1,571.60	83,864.55		17,217.25
544495UG7 5.716% 07/01/2039 DD 06/02/10	152.4810	66,647.30	1,571.60	83,864.55	0.09	17,217.25
95,000.000 MPLX LP	117.4171	95,380.46	336.35	111,546.22		16,165.76
55336VBN9 4.250% 12/01/2027 DD 12/01/19	117.4171	95,380.46	336.35	111,546.22	0.12	16,165.76
175,000.000 MARATHON PETROLEUM CORP	111.4795	171,810.92	1,662.66	195,089.19		23,278.27
56585ABD3 3.800% 04/01/2028 DD 04/01/19	111.4795	171,810.92	1,662.66	195,089.19	0.21	23,278.27
45,000.000 MARSH & MCLENNAN COS INC	101.3784	45,150.61	999.10	45,620.28		469.67
571748AR3 4.800% 07/15/2021 DD 07/15/11	101.3784	45,150.61	999.10	45,620.28	0.05	469.67
90,000.000 MASCO CORP	133.5173	92,826.13	2,217.67	120,165.55		27,339.42
574599AY2 6.500% 08/15/2032 DD 08/20/02	133.5173	92,826.13	2,217.67	120,165.55	0.13	27,339.42
75,000.000 MASSACHUSETTS ST WTR RESOURCES	109.2460	75,000.00	970.38	81,934.50		6,934.50
576051WJ1 3.104% 08/01/2039 DD 11/01/19	109.2460	75,000.00	970.38	81,934.50	0.09	6,934.50

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34,000.000 MEDTRONIC INC	112.2213	33,845.49	417.46	38,155.24		4,309.75
585055BS4 3.500% 03/15/2025 DD 03/15/15	112.2213	33,845.49	417.46	38,155.24	0.04	4,309.75
175,000.000 MERCY HEALTH/OH	110.2333	175,000.00	986.41	192,908.20		17,908.20
58942HAA9 3.382% 11/01/2025 DD 04/29/15	110.2333	175,000.00	986.41	192,908.20	0.21	17,908.20
125,000.000 MERCY HEALTH/OH	110.5726	125,000.00	1,851.75	138,215.76		13,215.76
58942HAB7 3.555% 08/01/2027 DD 12/21/17	110.5726	125,000.00	1,851.75	138,215.76	0.15	13,215.76
85,000.000 MET TRANSPRTN AUTH NY REVENUE	130.5180	110,324.87	724.28	110,940.30		615.43
59259YBY4 6.668% 11/15/2039 DD 01/13/10	130.5180	110,324.87	724.28	110,940.30	0.12	615.43
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R	107.8910	125,000.00	1,090.86	134,863.75		9,863.75
59334DLS1 3.490% 10/01/2042 DD 11/06/19	107.8910	125,000.00	1,090.86	134,863.75	0.15	9,863.75
230,000.000 MICROCHIP TECHNOLOGY INC	108.2513	230,000.00	830.49	248,978.05		18,978.05
595017AP9 4.333% 06/01/2023 DD 05/29/18	108.2513	230,000.00	830.49	248,978.05	0.27	18,978.05
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC	116.7580	145,000.00	598.45	169,299.10		24,299.10
60636AVL4 3.229% 05/15/2050 DD 04/03/20	116.7580	145,000.00	598.45	169,299.10	0.18	24,299.10
100,000.000 MORGAN STANLEY	117.8988	100,257.44	1,365.02	117,898.83		17,641.39
6174467Y9 4.350% 09/08/2026 DD 09/08/14	117.8988	100,257.44	1,365.02	117,898.83	0.13	17,641.39
65,000.000 MOUNT SINAI HOSPITALS GROUP IN	107.6270	65,000.00	1,244.76	69,957.54		4,957.54
623115AC6 3.831% 07/01/2035 DD 12/21/17	107.6270	65,000.00	1,244.76	69,957.54	0.08	4,957.54

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155,000.000 NP SPE II LLC 1A A2 144A	101.1992	154,999.56	-256.63	156,858.73		1,859.17
62954JAB0 3.241% 09/20/2049 DD 08/29/19	101.1992	154,999.56	-256.63	156,858.73	0.17	1,859.17
125,000.000 NATIONAL OILWELL VARCO INC	104.5695	124,170.50	375.10	130,711.85		6,541.35
637071AM3 3.600% 12/01/2029 DD 11/14/19	104.5695	124,170.50	375.10	130,711.85	0.14	6,541.35
45,000.000 NAVIENT CORP	106.2500	44,803.35	490.38	47,812.50		3,009.15
63938CAB4 5.875% 10/25/2024 DD 11/06/14	106.2500	44,803.35	490.38	47,812.50	0.05	3,009.15
30,000.000 NAVIENT CORP	102.1250	30,000.00	859.86	30,637.50		637.50
63938CAD0 6.625% 07/26/2021 DD 07/29/16	102.1250	30,000.00	859.86	30,637.50	0.03	637.50
75,000.000 NETFLIX INC 144A	107.0740	75,000.00	124.27	80,305.50		5,305.50
64110LAY2 3.625% 06/15/2025 DD 04/28/20	107.0740	75,000.00	124.27	80,305.50	0.09	5,305.50
200,000.000 NEW JERSEY ST TRANSPRTN TRUST	103.5880	200,000.00	377.57	207,176.00		7,176.00
6461366S5 4.131% 06/15/2042 DD 12/18/19	103.5880	200,000.00	377.57	207,176.00	0.22	7,176.00
195,000.000 NEW YORK NY	139.4580	235,840.87	972.47	271,943.10		36,102.23
64966HTX8 5.985% 12/01/2036 DD 12/17/09	139.4580	235,840.87	972.47	271,943.10	0.29	36,102.23
100,000.000 NEW YORK ST THRUWAY AUTH	104.4850	100,000.00	1,750.04	104,485.00		4,485.00
650009S61 3.500% 01/01/2042 DD 10/30/19	104.4850	100,000.00	1,750.04	104,485.00	0.11	4,485.00
310,000.000 NEW YORK TRANSPRTN DEV CORP LE	110.9270	310,000.00	4,389.60	343,873.70		33,873.70
650117AA2 4.248% 09/01/2035 DD 04/15/20	110.9270	310,000.00	4,389.60	343,873.70	0.37	33,873.70

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315,000.000 N TX TOLLWAY AUTH REVENUE	173.4140	483,375.32	10,581.16	546,254.10		62,878.78
66285WFB7 6.718% 01/01/2049 DD 08/12/09	173.4140	483,375.32	10,581.16	546,254.10	0.59	62,878.78
55,000.000 NUSTAR LOGISTICS LP	100.2500	55,000.00	1,546.74	55,137.50		137.50
67059TAD7 6.750% 02/01/2021 DD 08/19/13	100.2500	55,000.00	1,546.74	55,137.50	0.06	137.50
200,000.000 O'REILLY AUTOMOTIVE INC	118.9490	199,630.22	725.09	237,898.08		38,267.86
67103HAG2 4.350% 06/01/2028 DD 05/17/18	118.9490	199,630.22	725.09	237,898.08	0.26	38,267.86
50,000.000 OAKLAND CA PENSN OBLG	110.5720	49,691.94	99.45	55,286.00		5,594.06
672319CE8 4.350% 12/15/2023 DD 07/30/12	110.5720	49,691.94	99.45	55,286.00	0.06	5,594.06
110,000.000 OCCIDENTAL PETROLEUM CORP	91.5170	109,523.16	1,459.05	100,668.70		-8,854.46
674599CS2 3.500% 08/15/2029 DD 08/08/19	91.5170	109,523.16	1,459.05	100,668.70	0.11	-8,854.46
275,000.000 OHIO ST WTR DEV AUTH REVENUE	130.7690	328,837.46	1,145.76	359,614.75		30,777.29
67765QHN9 5.000% 06/01/2044 DD 11/19/19	130.7690	328,837.46	1,145.76	359,614.75	0.39	30,777.29
200,000.000 OKLAHOMA GAS AND ELECTRIC CO	114.3409	199,481.62	1,943.06	228,681.73		29,200.11
678858BU4 3.300% 03/15/2030 DD 06/07/19	114.3409	199,481.62	1,943.06	228,681.73	0.25	29,200.11
80,000.000 OMEGA HEALTHCARE INVESTORS INC	108.8638	80,294.60	990.30	87,091.00		6,796.40
681936BB5 4.950% 04/01/2024 DD 10/01/14	108.8638	80,294.60	990.30	87,091.00	0.09	6,796.40
49,779.240 ONEMAIN FINANCIAL I 1A A1 144A	100.1308	49,773.79	57.06	49,844.37		70.58
68267LAA6 2.370% 09/14/2032 DD 09/06/17	100.1308	49,773.79	57.06	49,844.37	0.05	70.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 ONEOK INC	113.4099	209,442.78	2,689.74	238,160.80		28,718.02
682680AW3 4.350% 03/15/2029 DD 03/13/19	113.4099	209,442.78	2,689.74	238,160.80	0.26	28,718.02
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A	107.9878	299,881.28	455.76	323,963.49		24,082.21
68269BAA6 3.140% 10/14/2036 DD 09/20/19	107.9878	299,881.28	455.76	323,963.49	0.35	24,082.21
135,000.000 OREGON ST	132.6050	178,676.97	562.65	179,016.75		339.78
68609TKM9 5.000% 06/01/2034 DD 02/21/19	132.6050	178,676.97	562.65	179,016.75	0.19	339.78
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA	108.5240	326,514.19	3,363.94	341,850.60		15,336.41
68803PDH0 4.272% 10/01/2040 DD 06/08/16	108.5240	326,514.19	3,363.94	341,850.60	0.37	15,336.41
215,000.000 OWL ROCK TECHNOLOGY FINAN 144A	100.5428	213,573.55	325.05	216,166.99		2,593.44
691205AE8 3.750% 06/17/2026 DD 12/17/20	100.5428	213,573.55	325.05	216,166.99	0.23	2,593.44
175,000.000 PENSKE TRUCK LEASING CO L 144A	115.7534	174,646.86	3,307.08	202,568.47		27,921.61
709599BE3 4.450% 01/29/2026 DD 01/29/19	115.7534	174,646.86	3,307.08	202,568.47	0.22	27,921.61
45,000.000 PHILIP MORRIS INTERNATIONAL IN	110.1314	44,746.64	207.09	49,559.15		4,812.51
718172BM0 3.250% 11/10/2024 DD 11/10/14	110.1314	44,746.64	207.09	49,559.15	0.05	4,812.51
180,000.000 PORT OF MORROW OR TRANSMISSION	115.9070	180,000.00	2,113.08	208,632.60		28,632.60
73474TAD2 3.521% 09/01/2027 DD 12/18/14	115.9070	180,000.00	2,113.08	208,632.60	0.22	28,632.60
75,000.000 PROVIDENCE HEALTH & SERVICES O	109.9481	75,000.00	821.06	82,461.08		7,461.08
743755AJ9 4.379% 10/01/2023 DD 09/18/13	109.9481	75,000.00	821.06	82,461.08	0.09	7,461.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 QUEST DIAGNOSTICS INC	110.6413	60,715.49	637.10	66,384.80		5,669.31
74834LAV2 4.250% 04/01/2024 DD 03/17/14	110.6413	60,715.49	637.10	66,384.80	0.07	5,669.31
50,000.000 RETAIL PROPERTIES OF AMERICA I	102.3975	49,889.44	589.32	51,198.74		1,309.30
76131VAA1 4.000% 03/15/2025 DD 03/12/15	102.3975	49,889.44	589.32	51,198.74	0.06	1,309.30
250,000.000 ROPER TECHNOLOGIES INC	109.8643	251,039.11	2,172.00	274,660.65		23,621.54
776743AG1 2.950% 09/15/2029 DD 08/26/19	109.8643	251,039.11	2,172.00	274,660.65	0.30	23,621.54
50,000.000 RYDER SYSTEM INC	102.3727	49,997.11	220.48	51,186.37		1,189.26
78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.3727	49,997.11	220.48	51,186.37	0.06	1,189.26
125,000.000 SSM HEALTH CARE CORP	106.7935	124,563.57	384.09	133,491.87		8,928.30
784710AB1 3.688% 06/01/2023 DD 05/08/18	106.7935	124,563.57	384.09	133,491.87	0.14	8,928.30
55,068.960 SOFI PROFESSIONAL D A2FX 144A	103.0278	55,055.34	27.44	56,736.34		1,681.00
78471CAB5 2.650% 09/25/2040 DD 07/25/17	103.0278	55,055.34	27.44	56,736.34	0.06	1,681.00
315,000.000 SAN FRANCISCO CITY & CNTY CA P	142.4300	412,743.44	3,150.11	448,654.50		35,911.06
79765RTK5 6.000% 11/01/2040 DD 08/04/10	142.4300	412,743.44	3,150.11	448,654.50	0.48	35,911.06
75,000.000 SANTA MONICA-MALIBU CA UNIF SC	105.4920	75,000.00	973.44	79,119.00		4,119.00
802498UX1 3.114% 08/01/2043 DD 11/06/19	105.4920	75,000.00	973.44	79,119.00	0.09	4,119.00
90,000.000 SANTANDER HOLDINGS USA INC	114.2849	89,889.11	1,852.80	102,856.41		12,967.30
80282KAP1 4.400% 07/13/2027 DD 01/13/18	114.2849	89,889.11	1,852.80	102,856.41	0.11	12,967.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 SANTANDER HOLDINGS USA INC	108.0314	199,879.66	470.50	216,062.86		16,183.20
80282KAW6 3.500% 06/07/2024 DD 06/07/19	108.0314	199,879.66	470.50	216,062.86	0.23	16,183.20
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT	114.5109	250,000.00	4,030.50	286,277.35		36,277.35
84765EAA6 3.487% 07/15/2049 DD 10/29/19	114.5109	250,000.00	4,030.50	286,277.35	0.31	36,277.35
84,970.890 SPIRIT AIRLINES PASS THROUGH T	95.0589	84,970.89	871.34	80,772.35		-4,198.54
84858DAA6 4.100% 10/01/2029 DD 08/11/15	95.0589	84,970.89	871.34	80,772.35	0.09	-4,198.54
125,000.000 ONEMAIN FINANCE CORP	116.1250	125,000.00	2,530.22	145,156.25		20,156.25
85172FAM1 6.875% 03/15/2025 DD 03/12/18	116.1250	125,000.00	2,530.22	145,156.25	0.16	20,156.25
75,000.000 ONEMAIN FINANCE CORP	112.5000	75,493.77	515.24	84,375.00		8,881.23
85172FAR0 5.375% 11/15/2029 DD 11/07/19	112.5000	75,493.77	515.24	84,375.00	0.09	8,881.23
205,000.000 STARBUCKS CORP	106.1160	204,251.16	1,241.35	217,537.82		13,286.66
855244AV1 2.000% 03/12/2027 DD 03/12/20	106.1160	204,251.16	1,241.35	217,537.82	0.23	13,286.66
210,000.000 STORE CAPITAL CORP	116.0072	208,682.80	2,859.90	243,615.20		34,932.40
862121AB6 4.625% 03/15/2029 DD 02/28/19	116.0072	208,682.80	2,859.90	243,615.20	0.26	34,932.40
35,000.000 SUBURBAN PROPANE PARTNERS LP/S	102.0000	35,126.88	670.82	35,700.00		573.12
864486AJ4 5.750% 03/01/2025 DD 02/25/15	102.0000	35,126.88	670.82	35,700.00	0.04	573.12
210,000.000 TRUIST BANK	108.5464	209,955.07	1,679.82	227,947.38		17,992.31
86787EBC0 3.200% 04/01/2024 DD 03/18/19	108.5464	209,955.07	1,679.82	227,947.38	0.25	17,992.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NUVEEN FINANCE LLC 144A	112.7040	49,984.88	343.64	56,352.01		6,367.13
87246YAC0 4.125% 11/01/2024 DD 10/30/14	112.7040	49,984.88	343.64	56,352.01	0.06	6,367.13
300,000.000 3M CO	108.2020	297,145.52	2,489.60	324,606.12		27,460.60
88579YBJ9 2.375% 08/26/2029 DD 08/26/19	108.2020	297,145.52	2,489.60	324,606.12	0.35	27,460.60
220,000.000 TOLEDO HOSPITAL/THE	117.8974	220,000.00	1,496.83	259,374.33		39,374.33
889184AC1 5.325% 11/15/2028 DD 10/25/18	117.8974	220,000.00	1,496.83	259,374.33	0.28	39,374.33
80,000.000 TOYOTA MOTOR CREDIT CORP	103.7877	79,953.41	1,047.44	83,030.19		3,076.78
89236TCQ6 2.800% 07/13/2022 DD 07/13/15	103.7877	79,953.41	1,047.44	83,030.19	0.09	3,076.78
25,000.000 TREEHOUSE FOODS INC 144A	101.8750	25,000.00	568.57	25,468.75		468.75
89469AAC8 6.000% 02/15/2024 DD 01/29/16	101.8750	25,000.00	568.57	25,468.75	0.03	468.75
245,000.000 TRI-STATE GENERATION AND TRANS	123.3369	283,524.98	1,919.15	302,175.48		18,650.50
89566EAH1 4.700% 11/01/2044 DD 05/01/15	123.3369	283,524.98	1,919.15	302,175.48	0.33	18,650.50
55,000.000 TRI-STATE GENERATION AND TRANS	115.5069	60,121.29	194.68	63,528.81		3,407.52
89566EAK4 4.250% 06/01/2046 DD 05/23/16	115.5069	60,121.29	194.68	63,528.81	0.07	3,407.52
70,000.000 TYSON FOODS INC	111.0527	70,435.26	1,047.77	77,736.90		7,301.64
902494AX1 3.950% 08/15/2024 DD 08/08/14	111.0527	70,435.26	1,047.77	77,736.90	0.08	7,301.64
105,000.000 UDR INC	111.2832	104,689.02	1,553.10	116,847.34		12,158.32
90265EAQ3 3.200% 01/15/2030 DD 07/02/19	111.2832	104,689.02	1,553.10	116,847.34	0.13	12,158.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,112.440 US AIRWAYS 2011-1 CLASS A PASS	91.8162	14,710.78	208.19	13,875.67		-835.11
903436AA1 7.125% 04/22/2025 DD 06/28/11	91.8162	14,710.78	208.19	13,875.67	0.01	-835.11
75,000.000 UNITED RENTALS NORTH AMERICA I	104.9050	75,000.00	1,140.24	78,678.75		3,678.75
911363AM1 3.875% 02/15/2031 DD 08/10/20	104.9050	75,000.00	1,140.24	78,678.75	0.08	3,678.75
380,000.000 U S TREASURY BOND	119.4648	370,641.81	1,233.43	453,966.41		83,324.60
912810RS9 2.500% 05/15/2046 DD 05/15/16	119.4648	370,641.81	1,233.43	453,966.41	0.49	83,324.60
540,000.000 U S TREASURY BOND	130.9570	554,839.72	2,103.31	707,167.97		152,328.25
912810RX8 3.000% 05/15/2047 DD 05/15/17	130.9570	554,839.72	2,103.31	707,167.97	0.76	152,328.25
575,312.903 US TREAS-CPI INFLAT	113.3802	552,963.93	1,328.85	652,290.97		99,327.04
9128283R9 0.500% 01/15/2028 DD 01/15/18	113.3802	552,963.93	1,328.85	652,290.97	0.70	99,327.04
252,648.900 US TREAS-CPI INFLAT	117.5104	261,097.94	1,021.24	296,888.78		35,790.84
9128285W6 0.875% 01/15/2029 DD 01/15/19	117.5104	261,097.94	1,021.24	296,888.78	0.32	35,790.84
839,808.750 US TREAS-CPI INFLAT	113.1901	845,998.46	969.89	950,580.40		104,581.94
9128287D6 0.250% 07/15/2029 DD 07/15/19	113.1901	845,998.46	969.89	950,580.40	1.02	104,581.94
550,000.000 U S TREASURY NOTE	103.5664	569,309.71	785.71	569,615.23		305.52
912828R69 1.625% 05/31/2023 DD 05/31/16	103.5664	569,309.71	785.71	569,615.23	0.61	305.52
1,280,000.000 U S TREASURY NOTE	97.7656	1,286,275.84	1,038.67	1,251,400.00		-34,875.84
912828ZQ6 0.625% 05/15/2030 DD 05/15/20	97.7656	1,286,275.84	1,038.67	1,251,400.00	1.35	-34,875.84

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315,000.000 UNIV OF CALIFORNIA CA REVENUES	144.5460	414,236.16	2,322.50	455,319.90		41,083.74
91412F7Y7 5.770% 05/15/2043 DD 08/27/09	144.5460	414,236.16	2,322.50	455,319.90	0.49	41,083.74
67,145.860 VSE 2016-A VOI MORTGA A A 144A	100.5818	67,138.94	142.18	67,536.52		397.58
918290AA5 2.540% 07/20/2033 DD 09/20/16	100.5818	67,138.94	142.18	67,536.52	0.07	397.58
210,000.000 VALERO ENERGY CORP	112.5011	208,629.98	2,099.86	236,252.23		27,622.25
91913YAW0 4.000% 04/01/2029 DD 03/25/19	112.5011	208,629.98	2,099.86	236,252.23	0.25	27,622.25
25,000.000 VENTAS REALTY LP	115.0320	24,898.61	476.30	28,758.01		3,859.40
92277GAG2 4.125% 01/15/2026 DD 07/16/15	115.0320	24,898.61	476.30	28,758.01	0.03	3,859.40
100,000.000 VENTAS REALTY LP	111.9142	99,462.53	962.40	111,914.18		12,451.65
92277GAL1 3.850% 04/01/2027 DD 03/29/17	111.9142	99,462.53	962.40	111,914.18	0.12	12,451.65
125,000.000 VERIZON COMMUNICATIONS INC	126.1810	124,704.01	2,207.88	157,726.26		33,022.25
92343VEA8 4.500% 08/10/2033 DD 08/10/17	126.1810	124,704.01	2,207.88	157,726.26	0.17	33,022.25
185,000.000 VISA INC	129.9794	184,794.64	371.52	240,461.82		55,667.18
92826CAE2 4.150% 12/14/2035 DD 12/14/15	129.9794	184,794.64	371.52	240,461.82	0.26	55,667.18
50,000.000 WP CAREY INC	115.0864	49,903.88	531.02	57,543.21		7,639.33
92936UAE9 4.250% 10/01/2026 DD 09/12/16	115.0864	49,903.88	531.02	57,543.21	0.06	7,639.33
35,000.000 WRKCO INC	120.7874	34,989.15	122.45	42,275.57		7,286.42
92940PAF1 4.200% 06/01/2032 DD 05/20/19	120.7874	34,989.15	122.45	42,275.57	0.05	7,286.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 WELLS FARGO & CO	109.2326	94,791.21	1,485.27	103,771.00		8,979.79
94974BFN5 4.125% 08/15/2023 DD 08/15/13	109.2326	94,791.21	1,485.27	103,771.00	0.11	8,979.79
150,000.000 WELLS FARGO COMMERCIAL C30 A4	112.0959	154,064.81	457.87	168,143.85		14,079.04
94989NBE6 3.664% 09/15/2058 DD 08/01/15	112.0959	154,064.81	457.87	168,143.85	0.18	14,079.04
175,000.000 WELLS FARGO COMMERCIAL LC22 A4	112.7055	179,950.24	559.86	197,234.68		17,284.44
94989TAZ7 3.839% 09/15/2058 DD 09/01/15	112.7055	179,950.24	559.86	197,234.68	0.21	17,284.44
280,000.000 WELLS FARGO COMMERCIAL C51 A4	102.9153	288,162.97	772.52	288,162.97		0.00
95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9153	288,162.97	772.52	288,162.97	0.31	0.00
100,000.000 WELLTOWER INC	116.8872	99,968.97	902.46	116,887.17		16,918.20
95040QAD6 4.250% 04/15/2028 DD 04/10/18	116.8872	99,968.97	902.46	116,887.17	0.13	16,918.20
205,000.000 WESTERN MIDSTREAM OPERATING LP	104.9390	205,445.89	4,766.92	215,124.95		9,679.06
958254AF1 4.650% 07/01/2026 DD 07/12/16	104.9390	205,445.89	4,766.92	215,124.95	0.23	9,679.06
125,000.000 WHIRLPOOL CORP	121.9422	123,736.54	2,074.68	152,427.79		28,691.25
963320AW6 4.750% 02/26/2029 DD 02/26/19	121.9422	123,736.54	2,074.68	152,427.79	0.16	28,691.25
85,000.000 WILLIAMS COS INC/THE	110.8735	84,140.19	1,532.70	94,242.44		10,102.25
96950FAQ7 3.900% 01/15/2025 DD 06/27/14	110.8735	84,140.19	1,532.70	94,242.44	0.10	10,102.25
200,000.000 WISCONSIN ST GEN FUND ANNUAL A	113.2110	200,000.00	1,051.36	226,422.00		26,422.00
977100GH3 3.154% 05/01/2027 DD 05/16/17	113.2110	200,000.00	1,051.36	226,422.00	0.24	26,422.00

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65,506.884 ANGEL OAK MORTGAGE T 2 A1 144A	101.3650	66,071.24	200.57	66,401.03		329.79
03463VAA3 VAR RT 07/27/2048 DD 06/01/18	101.3650	66,071.24	200.57	66,401.03	0.07	329.79
22,152.410 ANGEL OAK MORTGAGE T 2 A1 144A	102.2755	22,152.29	66.96	22,656.48		504.19
03463WAA1 VAR RT 03/25/2049 DD 03/01/19	102.2755	22,152.29	66.96	22,656.48	0.02	504.19
118,999.990 BX COMMERCIAL MORTG IND B 144A	99.8798	118,999.99	59.51	118,856.98		-143.01
056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.8798	118,999.99	59.51	118,856.98	0.13	-143.01
106,887.050 BRAVO RESIDENTIAL NQM1 A1 144A	102.3500	106,887.00	237.46	109,398.90		2,511.90
10568HAA3 VAR RT 07/25/2059 DD 07/01/19	102.3500	106,887.00	237.46	109,398.90	0.12	2,511.90
121,360.080 COLT 2020-1 MORTGAGE 1 A1 144A	101.1270	121,358.90	251.45	122,727.82		1,368.92
12597KAA7 VAR RT 02/25/2050 DD 01/01/20	101.1270	121,358.90	251.45	122,727.82	0.13	1,368.92
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4	108.0155	71,880.17	248.84	75,610.84		3,730.67
12625UBF9 VAR RT 07/10/2045 DD 07/01/13	108.0155	71,880.17	248.84	75,610.84	0.08	3,730.67
300,000.000 CITIGROUP INC	114.6078	298,868.63	5,548.65	343,823.55		44,954.92
172967LD1 VAR RT 01/10/2028 DD 01/10/17	114.6078	298,868.63	5,548.65	343,823.55	0.37	44,954.92
89,681.438 COLT 2019-4 MORTGAGE 4 A1 144A	101.2651	89,680.78	192.61	90,816.01		1,135.23
196860AA8 VAR RT 11/25/2049 DD 09/01/19	101.2651	89,680.78	192.61	90,816.01	0.10	1,135.23
86,000.000 FREMF 2014-K40 MORT K40 B 144A	110.3999	90,904.11	300.35	94,943.92		4,039.81
30285FAE9 VAR RT 11/25/2047 DD 11/01/14	110.3999	90,904.11	300.35	94,943.92	0.10	4,039.81

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295,000.000 FHLMC MULTICLASS MTG K063 A2	114.7202	300,762.60	843.20	338,424.62		37,662.02
3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	114.7202	300,762.60	843.20	338,424.62	0.36	37,662.02
250,000.000 FHLMC MULTICLASS MTG KW02 A2	113.3695	254,848.51	699.98	283,423.75		28,575.24
3137BWFW9 VAR RT 12/25/2026 DD 03/01/17	113.3695	254,848.51	699.98	283,423.75	0.31	28,575.24
210,262.880 GCAT 2019-NQM3 TR NQM3 A1 144A	102.6751	210,258.20	470.58	215,887.54		5,629.34
36167VAA2 VAR RT 11/25/2059 DD 11/01/19	102.6751	210,258.20	470.58	215,887.54	0.23	5,629.34
178,325.570 GS MORTGAGE-BACKED PJ4 A2 144A	102.9334	183,730.30	445.78	183,556.57		-173.73
36259VAB9 VAR RT 01/25/2051 DD 09/01/20	102.9334	183,730.30	445.78	183,556.57	0.20	-173.73
278,407.310 GS MORTGAGE-BACKED SECU PJ5 A2	102.9634	286,990.23	695.95	286,657.63		-332.60
36260DAB6 VAR RT 03/27/2051 DD 10/01/20	102.9634	286,990.23	695.95	286,657.63	0.31	-332.60
300,000.000 GOLDMAN SACHS GROUP INC/THE	118.6363	301,138.90	2,111.56	355,908.93		54,770.03
38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	118.6363	301,138.90	2,111.56	355,908.93	0.38	54,770.03
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A	103.9965	359,972.18	875.13	363,987.68		4,015.50
46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	103.9965	359,972.18	875.13	363,987.68	0.39	4,015.50
41,054.440 JP MORGAN CHASE COMMERC C13 A4	107.1818	41,424.71	136.71	44,002.88		2,578.17
46640JAR8 VAR RT 01/15/2046 DD 07/01/13	107.1818	41,424.71	136.71	44,002.88	0.05	2,578.17
280,000.000 JPMORGAN CHASE & CO	113.7286	273,981.54	4,331.22	318,440.01		44,458.47
46647PAM8 VAR RT 01/23/2029 DD 01/23/18	113.7286	273,981.54	4,331.22	318,440.01	0.34	44,458.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A	103.1176	229,905.27	562.65	232,014.56		2,109.29
46651XAK8 VAR RT 06/25/2050 DD 01/01/20	103.1176	229,905.27	562.65	232,014.56	0.25	2,109.29
300,000.000 MORGAN STANLEY	121.6407	310,044.83	5,859.66	364,922.11		54,877.28
6174468G7 VAR RT 01/23/2030 DD 01/23/19	121.6407	310,044.83	5,859.66	364,922.11	0.39	54,877.28
106,473.380 NEW RESIDENTIAL M NQM4 A1 144A	101.8562	106,473.48	221.03	108,449.73		1,976.25
64828EAA3 VAR RT 09/25/2059 DD 09/01/19	101.8562	106,473.48	221.03	108,449.73	0.12	1,976.25
288,305.870 NEW RESIDENTIAL MOR 4A B1 144A	110.4754	300,182.70	961.00	318,507.18		18,324.48
64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	110.4754	300,182.70	961.00	318,507.18	0.34	18,324.48
260,000.000 PROVIDENT FUNDING MO 1 A4 144A	103.9868	265,424.89	650.07	270,365.58		4,940.69
743874AG4 VAR RT 02/25/2050 DD 02/01/20	103.9868	265,424.89	650.07	270,365.58	0.29	4,940.69
82,290.680 SG RESIDENTIAL MORTG 3 A1 144A	101.3742	82,289.38	185.38	83,421.53		1,132.15
78432BAA7 VAR RT 09/25/2059 DD 10/01/19	101.3742	82,289.38	185.38	83,421.53	0.09	1,132.15
140,000.000 SOFI PROFESSIONAL LOA E B 144A	104.2548	137,780.08	90.65	145,956.65		8,176.57
78470RAD9 VAR RT 07/25/2040 DD 11/22/16	104.2548	137,780.08	90.65	145,956.65	0.16	8,176.57
7,278.513 TOWD POINT MORTGAGE 4 A1 144A	105.5559	7,348.70	17.67	7,682.90		334.20
89178BAA2 VAR RT 10/25/2059 DD 10/01/19	105.5559	7,348.70	17.67	7,682.90	0.01	334.20
78,238.380 VERUS SECURITIZATION 1 A1 144A	101.8630	78,237.80	157.69	79,695.94		1,458.14
92536PAA2 VAR RT 01/25/2060 DD 01/01/20	101.8630	78,237.80	157.69	79,695.94	0.09	1,458.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
143,637.990 VERUS SECURITIZATION 4 A1 144A	102.3185	143,637.99	316.20	146,968.25		3,330.26
92537KAA2 VAR RT 11/25/2059 DD 10/01/19	102.3185	143,637.99	316.20	146,968.25	0.16	3,330.26
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A	100.5694	118,321.59	449.50	110,626.30		-7,695.29
92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	100.5694	118,321.59	449.50	110,626.30	0.12	-7,695.29
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A	103.9687	410,748.93	1,000.06	415,874.68		5,125.75
95002KAE3 VAR RT 12/25/2049 DD 02/01/20	103.9687	410,748.93	1,000.06	415,874.68	0.45	5,125.75
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL	118.6423	209,809.98	3,060.76	249,148.86		39,338.88
960386AM2 VAR RT 09/15/2028 DD 09/14/18	118.6423	209,809.98	3,060.76	249,148.86	0.27	39,338.88
25,000.000 WYNDHAM DESTINATIONS INC	113.0000	24,993.49	412.68	28,250.00		3,256.51
98310WAM0 VAR RT 10/01/2025 DD 09/15/15	113.0000	24,993.49	412.68	28,250.00	0.03	3,256.51
5,525,000.000 U S TREASURY BD PRIN STRIP	65.2951	3,784,369.39	0.00	3,607,553.56		-176,815.83
912803EV1 0.000% 11/15/2046 DD 11/15/16	65.2951	3,784,369.39	0.00	3,607,553.56	3.89	-176,815.83
8,453.000 ISHARES IBOXX INVESTMENT GRA	138.1300	1,013,966.94	0.00	1,167,612.89		153,645.95
464287242	138.1300	1,013,966.94	0.00	1,167,612.89	1.26	153,645.95
9,325.000 ISHARES IBOXX HIGH YLD CORP	87.3000	799,684.03	0.00	814,072.50		14,388.47
464288513	87.3000	799,684.03	0.00	814,072.50	0.88	14,388.47
78,584.000 VANECK FALLEN ANGEL HIGH YLD	32.1000	2,220,135.84	9,956.59	2,522,546.40		302,410.56
92189F437	32.1000	2,220,135.84	9,956.59	2,522,546.40	2.72	302,410.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		**80,012,054.89**	**441,425.00**	**85,358,129.99**		**5,346,075.10**
		80,012,054.89	**441,425.00**	**85,358,129.99**	**91.96**	**5,346,075.10**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**84,835,763.38**	**489,445.12**	**90,657,154.21**		**5,821,390.83**
		84,835,763.38	**489,445.12**	**90,657,154.21**	**97.68**	**5,821,390.83**
TOTAL FIXED INCOME SECURITIES						
		84,835,763.38	**489,445.12**	**90,657,154.21**	**97.68**	**5,821,390.83**
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	90.9147	216,109.94	608.80	222,741.02		6,631.08
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	90.9147	216,109.94	608.80	222,741.02	0.24	6,631.08
TOTAL ASSETS - BASE:		**86,969,381.07**	**490,068.24**	**92,797,402.98**	**99.98**	**5,828,021.91**
NET ASSETS - BASE:				**93,287,471.22**		