

SERS Public Holdings
As of December 31, 2019

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
1011778 BC ULC / NEW RED 144A	3.875% 01/15/2028 DD 09/24/19	\$ 375,000.00	\$ 375,937.50	375,000.00
1011778 BC ULC / NEW RED 144A	4.375% 01/15/2028 DD 11/19/19	\$ 651,237.50	\$ 651,625.00	650,000.00
10X GENOMICS INC		\$ 650,520.00	\$ 1,271,850.00	16,680.00
1-800-FLOWERS.COM INC		\$ 45,228.42	\$ 61,248.00	4,224.00
1MDB ENERGY LTD REGS	5.990% 05/11/2022	\$ 1,038,750.00	\$ 1,053,107.89	1,000,000.00
1MDB GLOBAL INVESTMENTS L REGS	4.400% 03/09/2023	\$ 912,500.00	\$ 972,317.39	1,000,000.00
1ST CONSTITUTION BANCORP		\$ 133,774.71	\$ 137,338.78	6,206.00
1ST SOURCE CORP		\$ 444,770.95	\$ 562,327.32	10,839.00
225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	\$ 701,662.50	\$ 747,462.87	693,000.00
22ND CENTURY GROUP INC		\$ 50,091.83	\$ 23,404.70	21,277.00
280 PARK AVENUE 20 280P F 144A	VAR RT 09/15/2034 DD 09/28/17	\$ 1,342,197.63	\$ 1,367,819.20	1,364,000.00
2U INC		\$ 975,162.95	\$ 267,056.68	11,132.00
3764 MARTIN CURRIE EM CIT CL	R3	\$ 382,651,521.35	\$ 488,942,761.94	38,139,060.99
3D SYSTEMS CORP		\$ 1,205,838.63	\$ 771,671.25	88,191.00
3M CO	4.000% 09/14/2048 DD 09/14/18	\$ 329,205.00	\$ 331,239.00	300,000.00
3M CO	3.375% 03/01/2029 DD 02/22/19	\$ 105,733.00	\$ 106,866.00	100,000.00
3M CO	2.375% 08/26/2029 DD 08/26/19	\$ 199,368.00	\$ 197,342.00	200,000.00
3M CO		\$ 14,827,727.67	\$ 20,939,289.80	118,690.00
89BIO INC		\$ 19,054.56	\$ 19,507.18	742.00
8X8 INC		\$ 244,599.16	\$ 280,868.40	15,348.00
A10 NETWORKS INC		\$ 71,764.02	\$ 61,541.46	8,958.00
AAON INC		\$ 231,129.83	\$ 337,618.53	6,833.00
AAR CORP		\$ 963,555.93	\$ 1,142,383.00	25,330.00
AARON'S INC		\$ 509,208.56	\$ 896,341.45	15,695.00
ABBOTT LABORATORIES	2.550% 03/15/2022 DD 03/10/15	\$ 60,214.20	\$ 60,984.00	60,000.00
ABBOTT LABORATORIES	2.950% 03/15/2025 DD 03/10/15	\$ 125,683.75	\$ 130,116.25	125,000.00
ABBOTT LABORATORIES	3.750% 11/30/2026 DD 11/22/16	\$ 169,964.42	\$ 185,750.50	170,000.00
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	\$ 171,854.40	\$ 200,664.00	160,000.00
ABBOTT LABORATORIES		\$ 13,649,175.82	\$ 31,751,238.70	365,545.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	\$ 158,291.60	\$ 182,722.80	170,000.00
ABBVIE INC	3.200% 11/06/2022 DD 05/14/15	\$ 292,093.60	\$ 297,574.80	290,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	\$ 170,765.00	\$ 179,601.60	170,000.00
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	\$ 153,237.00	\$ 169,177.50	150,000.00
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	\$ 970,901.40	\$ 1,078,813.40	980,000.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	\$ 95,190.30	\$ 96,398.10	90,000.00
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	\$ 256,438.50	\$ 269,435.40	260,000.00
ABBVIE INC	4.875% 11/14/2048 DD 09/18/18	\$ 87,917.40	\$ 103,980.60	90,000.00
ABBVIE INC	4.250% 11/14/2028 DD 09/18/18	\$ 88,571.70	\$ 99,548.10	90,000.00
ABBVIE INC	2.900% 11/06/2022 DD 05/06/13	\$ 487,045.00	\$ 510,310.00	500,000.00
ABBVIE INC		\$ 14,806,845.41	\$ 27,744,186.08	313,352.00
ABBVIE INC 144A	2.600% 11/21/2024 DD 11/21/19	\$ 372,157.10	\$ 372,993.30	370,000.00
ABBVIE INC 144A	4.050% 11/21/2039 DD 11/21/19	\$ 312,276.00	\$ 315,318.00	300,000.00
ABBVIE INC 144A	4.250% 11/21/2049 DD 11/21/19	\$ 294,400.40	\$ 297,309.60	280,000.00
ABBVIE INC 144A	3.200% 11/21/2029 DD 11/21/19	\$ 355,698.00	\$ 356,072.50	350,000.00
ABEONA THERAPEUTICS INC		\$ 141,100.75	\$ 78,375.36	23,968.00
ABERCROMBIE & FITCH CO		\$ 736,676.01	\$ 833,792.96	48,224.00
ABIOMED INC		\$ 982,859.14	\$ 1,507,162.65	8,835.00
ABM INDUSTRIES INC		\$ 1,885,922.60	\$ 1,916,422.20	50,820.00
ABRAXAS PETROLEUM CORP		\$ 151,091.39	\$ 41,580.86	118,464.00
ABU DHABI CRUDE OIL PIPEL 144A	3.650% 11/02/2029 DD 11/02/17	\$ 831,600.00	\$ 826,964.60	770,000.00
ABU DHABI CRUDE OIL PIPEL 144A	4.600% 11/02/2047 DD 11/02/17	\$ 1,521,581.75	\$ 1,720,950.00	1,490,000.00
ABU DHABI GOVERNMENT INTE 144A	4.125% 10/11/2047 DD 10/11/17	\$ 651,613.75	\$ 635,887.50	547,000.00
ACACIA COMMUNICATIONS INC		\$ 296,009.92	\$ 426,931.76	6,296.00
ACACIA RESEARCH CORP		\$ 235,327.60	\$ 92,054.62	34,607.00
ACADIA HEALTHCARE CO INC		\$ 812,437.22	\$ 523,381.10	15,755.00
ACADIA PHARMACEUTICALS INC		\$ 365,834.88	\$ 790,488.84	18,478.00
ACADIA REALTY TRUST		\$ 2,005,662.09	\$ 1,662,398.23	64,111.00
ACCELERATE DIAGNOSTICS INC		\$ 111,733.77	\$ 73,937.50	4,375.00
ACCELERON PHARMA INC		\$ 453,572.43	\$ 630,725.92	11,896.00
ACCENTURE PLC		\$ 11,842,046.16	\$ 28,357,251.33	134,669.00
ACCO BRANDS CORP		\$ 884,934.58	\$ 679,479.84	72,594.00
ACCO BRANDS CORP 144A	5.250% 12/15/2024 DD 12/22/16	\$ 1,480,181.25	\$ 1,546,256.25	1,485,000.00
ACCURAY INC		\$ 73,698.97	\$ 40,830.78	14,479.00
ACELRX PHARMACEUTICALS INC		\$ 112,044.84	\$ 93,451.90	44,290.00
ACER THERAPEUTICS INC		\$ 3,042.00	\$ 3,127.80	780.00
ACHILLION PHARMACEUTICALS INC		\$ 452,390.02	\$ 639,167.94	105,998.00
ACI WORLDWIDE INC		\$ 378,017.86	\$ 719,739.23	18,998.00

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ACLARIS THERAPEUTICS INC		\$ 191,744.14	\$ 45,206.91	23,919.00
ACNB CORP		\$ 162,948.39	\$ 202,563.92	5,356.00
ACORDA THERAPEUTICS INC		\$ 642,251.44	\$ 67,452.60	33,065.00
ACRISURE LLC / ACRISURE F 144A	8.125% 02/15/2024 DD 01/30/19	\$ 914,012.50	\$ 935,250.00	860,000.00
ACTIVISION BLIZZARD INC	3.400% 09/15/2026 DD 03/15/17	\$ 76,612.80	\$ 84,016.00	80,000.00
ACTIVISION BLIZZARD INC		\$ 6,164,664.02	\$ 9,436,965.56	158,818.00
ACTUANT CORP		\$ 684,178.60	\$ 686,046.68	26,356.00
ACUITY BRANDS INC		\$ 1,419,729.05	\$ 1,168,998.00	8,471.00
ACUSHNET HOLDINGS CORP		\$ 550,959.13	\$ 874,900.00	26,920.00
ACWA POWER MANAGEMENT AND 144A	5.950% 12/15/2039 DD 05/15/17	\$ 1,100,975.00	\$ 1,181,448.51	1,111,000.00
ADAMAS PHARMACEUTICALS INC		\$ 5,611,940.18	\$ 791,704.47	208,893.00
ADAPTIVE BIOTECHNOLOGIES CORP		\$ 124,615.35	\$ 92,752.00	3,100.00
ADCOCK INGRAM HOLDINGS LTD		\$ 384,767.39	\$ 319,599.38	83,100.00
ADDUS HOMECARE CORP		\$ 4,496,343.24	\$ 6,597,251.98	67,859.00
ADECOAGRO SA 144A	6.000% 09/21/2027 DD 09/21/17	\$ 414,585.00	\$ 423,528.75	423,000.00
ADELPHIA RECOVERY TRUST		\$ 5,142,812.01	\$ -	10,770,852.00
ADESTO TECHNOLOGIES CORP		\$ 49,716.84	\$ 54,459.50	6,407.00
ADIANT PLC		\$ 1,628,421.68	\$ 1,424,685.00	67,044.00
ADMA BIOLOGICS INC		\$ 62,113.21	\$ 50,044.00	12,511.00
ADOBE INC	3.250% 02/01/2025 DD 01/26/15	\$ 257,720.00	\$ 264,115.00	250,000.00
ADOBE INC		\$ 11,009,647.12	\$ 64,301,736.46	194,966.00
ADT INC		\$ 209,188.26	\$ 190,018.66	23,962.00
ADTALEM GLOBAL EDUCATION INC		\$ 1,239,592.19	\$ 1,439,609.99	41,167.00
ADTRAN INC		\$ 703,541.75	\$ 354,556.50	35,850.00
ADURO BIOTECH INC		\$ 114,463.81	\$ 14,989.54	12,703.00
ADVANCE AUTO PARTS INC		\$ 1,485,106.24	\$ 2,293,971.68	14,323.00
ADVANCED DISPOSAL SERVICES INC		\$ 342,533.11	\$ 472,571.99	14,377.00
ADVANCED DRAINAGE SYSTEMS 144A	5.000% 09/30/2027 DD 09/23/19	\$ 1,173,862.50	\$ 1,191,093.75	1,155,000.00
ADVANCED DRAINAGE SYSTEMS INC		\$ 184,719.69	\$ 274,443.44	7,066.00
ADVANCED EMISSIONS SOLUTIONS I		\$ 40,224.35	\$ 46,315.50	4,411.00
ADVANCED ENERGY INDUSTRIES INC		\$ 347,148.52	\$ 444,145.60	6,238.00
ADVANCED MICRO DEVICES INC		\$ 3,610,426.33	\$ 10,031,920.86	218,751.00
ADVANSIX INC		\$ 703,227.20	\$ 423,551.20	21,220.00
ADVERUM BIOTECHNOLOGIES INC		\$ 60,146.81	\$ 105,338.88	9,144.00
AECI LTD		\$ 401,669.18	\$ 331,326.20	43,300.00
AECOM		\$ 980,343.48	\$ 1,504,374.40	34,880.00
AEGION CORP		\$ 560,910.86	\$ 530,795.36	23,728.00
AEGIS ASSET BACKED SECURI 1 M4	VAR RT 03/25/2035 DD 02/25/05	\$ 1,516,000.00	\$ 1,551,728.00	1,600,000.00
AEGLEA BIOTHERAPEUTICS INC		\$ 131,591.29	\$ 134,784.88	17,642.00
AEP TEXAS INC	2.400% 10/01/2022 DD 09/22/17	\$ 299,688.00	\$ 302,802.00	300,000.00
AEP TEXAS INC	3.800% 10/01/2047 DD 09/22/17	\$ 301,482.00	\$ 314,754.00	300,000.00
AEP TEXAS INC	3.450% 01/15/2050 DD 12/05/19	\$ 100,605.00	\$ 100,096.00	100,000.00
AEP TRANSMISSION CO LLC	3.100% 12/01/2026 DD 11/21/16	\$ 340,523.60	\$ 352,355.60	340,000.00
AEP TRANSMISSION CO LLC	4.250% 09/15/2048 DD 09/07/18	\$ 197,918.00	\$ 229,768.00	200,000.00
AERCAP IRELAND CAPITAL DAC / A	4.500% 05/15/2021 DD 05/15/15	\$ 62,634.00	\$ 61,929.60	60,000.00
AERCAP IRELAND CAPITAL DAC / A	5.000% 10/01/2021 DD 04/01/15	\$ 129,549.60	\$ 125,827.20	120,000.00
AERCAP IRELAND CAPITAL DAC / A	3.950% 02/01/2022 DD 05/23/16	\$ 173,588.70	\$ 175,650.80	170,000.00
AERCAP IRELAND CAPITAL DAC / A	4.450% 12/16/2021 DD 01/16/19	\$ 2,151,492.00	\$ 2,240,966.50	2,150,000.00
AERIE PHARMACEUTICALS INC		\$ 290,690.61	\$ 171,365.30	7,090.00
AEROJET ROCKETDYNE HOLDINGS IN		\$ 7,246,664.12	\$ 6,803,203.02	148,997.00
AEROPUERTO INTERNACIONAL 144A	6.000% 11/18/2048 DD 05/09/18	\$ 633,180.00	\$ 642,916.44	519,000.00
AEROPUERTO INTERNACIONAL REGS	5.625% 05/18/2036 DD 05/18/16	\$ 324,565.00	\$ 327,000.28	278,000.00
AEROVIRONMENT INC		\$ 119,038.66	\$ 219,177.00	3,550.00
AES CORP/VA		\$ 1,636,231.34	\$ 2,702,678.70	135,813.00
AETNA INC	2.750% 11/15/2022 DD 11/07/12	\$ 91,844.00	\$ 101,630.00	100,000.00
AETNA INC	4.750% 03/15/2044 DD 03/07/14	\$ 104,051.00	\$ 111,708.00	100,000.00
AFFILIATED MANAGERS GROUP INC		\$ 1,463,567.76	\$ 970,273.00	11,450.00
AFFIMED NV		\$ 42,839.01	\$ 41,031.50	14,975.00
AFLAC INC	3.625% 11/15/2024 DD 11/07/14	\$ 1,699,967.00	\$ 1,710,816.00	1,600,000.00
AFLAC INC		\$ 4,300,174.23	\$ 8,212,725.00	155,250.00
AFRICAN DEVELOPMENT BANK	1.250% 07/26/2021 DD 07/26/16	\$ 489,550.00	\$ 496,695.00	500,000.00
AG MORTGAGE INVESTMENT TRUST I		\$ 425,845.54	\$ 385,037.40	24,970.00
AGCO CORP		\$ 610,465.36	\$ 981,924.75	12,711.00
AGENUS INC		\$ 64,906.11	\$ 68,225.41	16,763.00
AGEX THERAPEUTICS INC		\$ 9,042.23	\$ 6,140.68	3,374.00
AGILENT TECHNOLOGIES INC		\$ 2,182,244.21	\$ 5,518,618.59	64,689.00
AGILYSYS INC		\$ 50,391.02	\$ 85,047.27	3,347.00

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AGIOS PHARMACEUTICALS INC		\$ 878,492.85	\$ 559,534.50	11,718.00
AGNC INVESTMENT CORP		\$ 2,619,421.87	\$ 1,927,615.04	109,028.00
AGNC INVESTMENT CORP	PFD 6.500% CUMULATIVE	\$ 1,022,500.00	\$ 1,049,494.00	40,900.00
AGREE REALTY CORP		\$ 4,870,078.31	\$ 5,251,031.61	74,833.00
AI CANDELARIA SPAIN SLU 144A	7.500% 12/15/2028 DD 10/25/18	\$ 461,100.00	\$ 520,260.00	464,000.00
AIA GROUP LTD	HK/01299	\$ 13,287,393.08	\$ 30,537,210.96	2,908,800.00
AIA GROUP LTD REGS	3.125% 03/13/2023	\$ 2,329,141.00	\$ 2,342,941.00	2,300,000.00
AIMMUNE THERAPEUTICS INC		\$ 5,031,019.11	\$ 6,747,853.23	201,609.00
AIR LEASE CORP	3.000% 09/15/2023 DD 08/15/16	\$ 77,437.60	\$ 81,952.00	80,000.00
AIR LEASE CORP		\$ 813,443.41	\$ 1,144,091.52	24,076.00
AIR PRODUCTS & CHEMICALS INC		\$ 5,341,820.06	\$ 10,968,628.23	46,677.00
AIR TRANSPORT SERVICES GROUP I		\$ 5,346,773.79	\$ 5,356,105.68	228,308.00
AIRCASTLE LTD		\$ 890,912.87	\$ 1,285,777.68	40,168.00
AIRGAIN INC		\$ 20,615.38	\$ 15,575.33	1,457.00
AK STEEL HOLDING CORP		\$ 1,299,434.84	\$ 530,548.69	161,261.00
AKAMAI TECHNOLOGIES INC		\$ 1,394,108.08	\$ 3,007,665.22	34,819.00
AKCEA THERAPEUTICS INC		\$ 53,999.48	\$ 37,115.54	2,191.00
AKEBIA THERAPEUTICS INC		\$ 562,507.07	\$ 571,637.68	90,449.00
AKERO THERAPEUTICS INC		\$ 26,587.69	\$ 30,495.93	1,374.00
AKORN INC		\$ 979,642.00	\$ 94,158.00	62,772.00
AKOUSTIS TECHNOLOGIES INC		\$ 25,297.62	\$ 31,624.00	3,953.00
AKSIGORTA AS		\$ 211,536.06	\$ 237,802.68	232,375.00
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	\$ 68,666.95	\$ 75,923.10	55,000.00
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	\$ 204,420.00	\$ 228,688.00	200,000.00
ALABAMA POWER CO	3.700% 12/01/2047 DD 11/08/17	\$ 253,187.50	\$ 264,125.00	250,000.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	\$ 1,886,844.61	\$ 1,957,040.00	1,600,000.00
ALAMO GROUP INC		\$ 185,032.35	\$ 303,705.45	2,419.00
ALARKO HOLDING AS		\$ 230,791.30	\$ 287,260.72	287,309.00
ALARM.COM HOLDINGS INC		\$ 3,301,482.07	\$ 4,313,629.39	100,387.00
ALASKA AIR GROUP INC		\$ 1,205,966.62	\$ 1,669,089.00	24,636.00
ALBANY INTERNATIONAL CORP		\$ 259,760.50	\$ 384,231.12	5,061.00
ALBEMARLE CORP	4.150% 12/01/2024 DD 11/24/14	\$ 103,697.00	\$ 107,184.00	100,000.00
ALBEMARLE CORP	5.450% 12/01/2044 DD 11/24/14	\$ 51,713.00	\$ 57,339.50	50,000.00
ALBEMARLE CORP		\$ 1,465,469.76	\$ 1,620,976.72	22,193.00
ALBERTSONS COS INC / SAFE 144A	5.875% 02/15/2028 DD 08/15/19	\$ 466,737.50	\$ 494,062.50	465,000.00
ALBERTSONS COS INC / SAFEWAY I	6.625% 06/15/2024 DD 06/15/17	\$ 1,178,411.48	\$ 1,266,458.60	1,210,000.00
ALBERTSONS COS INC / SAFEWAY I	5.750% 03/15/2025 DD 03/15/17	\$ 454,300.00	\$ 486,450.00	470,000.00
ALBIREO PHARMA INC		\$ 67,213.32	\$ 51,373.82	2,021.00
ALCOA CORP		\$ 1,016,231.95	\$ 823,983.57	38,307.00
ALDEYRA THERAPEUTICS INC		\$ 52,097.26	\$ 44,254.77	7,617.00
ALECTOR INC		\$ 102,042.33	\$ 89,423.70	5,190.00
ALERUS FINANCIAL CORP		\$ 28,554.47	\$ 28,201.64	1,238.00
ALEXANDER & BALDWIN INC		\$ 1,904,330.77	\$ 1,091,156.64	52,059.00
ALEXANDER'S INC		\$ 142,334.17	\$ 115,292.15	349.00
ALEXANDRIA REAL ESTATE EQUITIE	4.500% 07/30/2029 DD 07/18/14	\$ 533,585.00	\$ 563,915.00	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.375% 08/15/2031 DD 07/15/19	\$ 202,666.00	\$ 207,900.00	200,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.450% 04/30/2025 DD 11/20/17	\$ 499,065.00	\$ 525,400.00	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE		\$ 2,430,701.03	\$ 3,897,148.02	24,119.00
ALEXION PHARMACEUTICALS INC		\$ 4,561,546.04	\$ 4,830,844.20	44,668.00
ALIBABA GROUP HOLDING LTD	3.125% 11/28/2021 DD 05/28/15	\$ 244,295.00	\$ 255,012.50	250,000.00
ALIBABA GROUP HOLDING LTD	4.000% 12/06/2037 DD 12/06/17	\$ 409,264.00	\$ 428,172.00	400,000.00
ALIBABA GROUP HOLDING LTD	3.600% 11/28/2024 DD 05/28/15	\$ 2,395,608.00	\$ 2,528,088.00	2,400,000.00
ALICO INC		\$ 95,957.80	\$ 116,805.80	3,260.00
ALIGN TECHNOLOGY INC		\$ 1,415,133.43	\$ 4,581,278.72	16,418.00
ALIMENTATION COUCHE-TARD INC		\$ 17,397,007.25	\$ 21,718,075.19	683,400.00
ALKERMES PLC		\$ 1,274,428.54	\$ 595,822.80	29,207.00
ALLAKOS INC		\$ 150,355.48	\$ 301,432.96	3,161.00
ALLEGHANY CORP		\$ 1,206,917.32	\$ 2,357,931.93	2,949.00
ALLEGHENY TECHNOLOGIES INC		\$ 1,719,658.78	\$ 1,983,070.76	95,986.00
ALLEGIANCE BANCSHARES INC		\$ 533,349.42	\$ 567,233.60	15,086.00
ALLEGIANC TRAVEL CO		\$ 343,373.65	\$ 370,705.20	2,130.00
ALLEGION PLC		\$ 816,802.11	\$ 2,429,277.24	19,506.00
ALLEGION US HOLDING CO INC	3.200% 10/01/2024 DD 10/02/17	\$ 500,590.00	\$ 514,245.00	500,000.00
ALLEGION US HOLDING CO INC	3.550% 10/01/2027 DD 10/02/17	\$ 299,601.00	\$ 307,761.00	300,000.00
ALLERGAN FINANCE LLC	3.250% 10/01/2022 DD 10/02/12	\$ 98,135.00	\$ 102,215.00	100,000.00
ALLERGAN FUNDING SCS	4.550% 03/15/2035 DD 03/12/15	\$ 292,920.80	\$ 317,033.80	290,000.00
ALLERGAN FUNDING SCS	4.750% 03/15/2045 DD 03/12/15	\$ 107,825.27	\$ 108,911.00	100,000.00

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ALLERGAN PLC		\$ 13,322,521.19	\$ 13,162,054.50	68,850.00
ALLERGAN SALES LLC 144A	4.875% 02/15/2021 DD 01/31/14	\$ 249,913.47	\$ 239,796.61	233,000.00
ALLETE INC		\$ 2,530,354.40	\$ 3,205,890.32	39,496.00
ALLIANCE DATA SYSTEMS COR 144A	4.750% 12/15/2024 DD 12/20/19	\$ 762,317.50	\$ 760,095.00	762,000.00
ALLIANCE DATA SYSTEMS CORP		\$ 1,638,509.55	\$ 1,092,603.60	9,738.00
ALLIANT ENERGY CORP		\$ 1,553,275.93	\$ 2,786,670.72	50,926.00
ALLIANT HOLDINGS INTERMED 144A	6.750% 10/15/2027 DD 10/11/19	\$ 999,962.50	\$ 1,065,595.25	995,000.00
ALLIED MOTION TECHNOLOGIES INC		\$ 31,114.27	\$ 57,618.00	1,188.00
ALLISON TRANSMISSION HOLDINGS		\$ 707,462.42	\$ 1,173,547.84	24,287.00
ALLOGENE THERAPEUTICS INC		\$ 172,751.10	\$ 165,700.44	6,378.00
ALLSCRIPTS HEALTHCARE SOLUTION		\$ 1,568,219.48	\$ 1,218,424.29	124,139.00
ALLSTATE CORP/THE	3.280% 12/15/2026 DD 12/08/16	\$ 148,437.00	\$ 158,481.00	150,000.00
ALLSTATE CORP/THE		\$ 3,244,666.05	\$ 7,721,379.25	68,665.00
ALLY FINANCIAL INC	4.625% 03/30/2025 DD 03/30/15	\$ 217,384.00	\$ 216,500.00	200,000.00
ALLY FINANCIAL INC	8.000% 11/01/2031 DD 12/31/08	\$ 696,825.00	\$ 694,050.00	500,000.00
ALLY FINANCIAL INC	8.000% 03/15/2020 DD 09/15/10	\$ 1,342,250.00	\$ 1,311,375.00	1,300,000.00
ALLY FINANCIAL INC	3.875% 05/21/2024 DD 05/21/19	\$ 989,920.00	\$ 1,047,500.00	1,000,000.00
ALLY FINANCIAL INC		\$ 1,806,477.98	\$ 2,527,495.36	82,706.00
ALNYLAM PHARMACEUTICALS INC		\$ 1,874,168.64	\$ 2,654,668.50	23,050.00
ALPEK SAB DE CV		\$ 577,854.38	\$ 585,147.88	528,958.00
ALPHA & OMEGA SEMICONDUCTOR LT		\$ 325,415.67	\$ 215,223.24	15,802.00
ALPHABET INC	3.375% 02/25/2024 DD 02/25/16	\$ 30,995.40	\$ 31,912.50	30,000.00
ALPHABET INC	1.998% 08/15/2026 DD 08/09/16	\$ 192,225.00	\$ 199,006.00	200,000.00
ALPHABET INC-CL A		\$ 37,367,200.37	\$ 87,877,377.90	65,610.00
ALPHABET INC-CL C		\$ 40,423,951.56	\$ 106,817,201.84	79,892.00
ALPHATEC HOLDINGS INC		\$ 46,977.39	\$ 67,551.50	9,521.00
ALTA MESA HOLDINGS LP / ALTA M	7.875% 12/15/2024 DD 06/15/17	\$ 725,025.00	\$ 68,500.00	685,000.00
ALTAIR ENGINEERING INC		\$ 244,968.71	\$ 234,671.85	6,535.00
ALTERNATIVE LOAN TRU OC11 2A2A	VAR RT 01/25/2037 DD 12/29/06	\$ 560,315.63	\$ 567,094.34	576,245.11
ALTERNATIVE LOAN TRUST 76 2A1	VAR RT 02/25/2036 DD 12/01/05	\$ 257,188.58	\$ 275,925.35	292,259.75
ALTERYX INC		\$ 4,218,456.98	\$ 4,856,597.24	48,532.00
ALTICE FRANCE SA/FRANCE 144A	7.375% 05/01/2026 DD 04/11/16	\$ 1,723,106.46	\$ 1,852,029.00	1,725,000.00
ALTICE USA INC		\$ 1,564,328.55	\$ 1,756,430.96	64,244.00
ALTISOURCE PORTFOLIO SOLUTIONS		\$ 136,677.99	\$ 83,930.86	4,342.00
ALTRA INDUSTRIAL MOTION CORP		\$ 1,862,177.20	\$ 1,782,075.15	49,215.00
ALTRIA GROUP INC	4.750% 05/05/2021 DD 05/05/11	\$ 53,815.50	\$ 51,818.00	50,000.00
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	\$ 91,356.00	\$ 100,049.00	100,000.00
ALTRIA GROUP INC	2.850% 08/09/2022 DD 08/09/12	\$ 305,998.60	\$ 310,889.55	305,000.00
ALTRIA GROUP INC	4.000% 01/31/2024 DD 10/31/13	\$ 83,025.60	\$ 84,889.60	80,000.00
ALTRIA GROUP INC	3.800% 02/14/2024 DD 02/14/19	\$ 100,231.00	\$ 105,307.00	100,000.00
ALTRIA GROUP INC	4.800% 02/14/2029 DD 02/14/19	\$ 170,646.00	\$ 189,493.90	170,000.00
ALTRIA GROUP INC	5.800% 02/14/2039 DD 02/14/19	\$ 105,277.20	\$ 123,534.60	105,000.00
ALTRIA GROUP INC	6.200% 02/14/2059 DD 02/14/19	\$ 136,435.05	\$ 160,863.30	135,000.00
ALTRIA GROUP INC	5.950% 02/14/2049 DD 02/14/19	\$ 1,198,046.00	\$ 1,454,964.00	1,200,000.00
ALTRIA GROUP INC		\$ 17,720,306.58	\$ 19,809,528.55	396,905.00
ALTUS MIDSTREAM CO		\$ 29,501.73	\$ 22,682.66	7,931.00
ALTUS SAN NICOLAS CORP		\$ 1,770.13	\$ 1,833.57	17,892.00
AMAG PHARMACEUTICALS INC		\$ 707,988.89	\$ 322,395.47	26,491.00
AMALGAMATED BANK		\$ 184,273.08	\$ 195,358.00	10,070.00
AMATA CORP PCL		\$ 273,454.55	\$ 261,166.64	389,200.00
AMAZON.COM INC	2.500% 11/29/2022 DD 11/29/12	\$ 78,830.40	\$ 81,592.00	80,000.00
AMAZON.COM INC	3.300% 12/05/2021 DD 12/05/14	\$ 149,887.50	\$ 154,348.50	150,000.00
AMAZON.COM INC	3.800% 12/05/2024 DD 12/05/14	\$ 168,880.80	\$ 172,700.80	160,000.00
AMAZON.COM INC	4.950% 12/05/2044 DD 12/05/14	\$ 52,155.00	\$ 58,968.90	45,000.00
AMAZON.COM INC	2.400% 02/22/2023 DD 02/22/18	\$ 160,678.40	\$ 162,844.80	160,000.00
AMAZON.COM INC	3.150% 08/22/2027 DD 02/22/18	\$ 243,650.40	\$ 254,347.20	240,000.00
AMAZON.COM INC	3.875% 08/22/2037 DD 02/22/18	\$ 153,532.50	\$ 170,488.50	150,000.00
AMAZON.COM INC	4.250% 08/22/2057 DD 02/22/18	\$ 2,511,692.80	\$ 3,025,401.60	2,480,000.00
AMAZON.COM INC	4.050% 08/22/2047 DD 02/22/18	\$ 1,733,887.50	\$ 2,059,487.50	1,750,000.00
AMAZON.COM INC	2.800% 08/22/2024 DD 02/22/18	\$ 498,705.00	\$ 517,485.00	500,000.00
AMAZON.COM INC		\$ 50,379,051.46	\$ 162,236,656.32	87,798.00
AMBAC FINANCIAL GROUP INC		\$ 779,060.40	\$ 744,315.99	34,507.00
AMBARELLA INC		\$ 977,931.63	\$ 989,550.40	16,340.00
AMC ENTERTAINMENT HOLDINGS INC		\$ 1,176,733.11	\$ 282,244.16	38,984.00
AMC NETWORKS INC	4.750% 08/01/2025 DD 07/28/17	\$ 1,741,920.47	\$ 1,781,656.25	1,775,000.00
AMC NETWORKS INC		\$ 413,833.24	\$ 344,558.50	8,723.00
AMDOCS LTD		\$ 1,154,157.33	\$ 2,115,600.14	29,306.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AMEDISYS INC		\$ 313,659.17	\$ 864,144.84	5,177.00
AMERANT BANCORP INC		\$ 280,650.39	\$ 310,943.30	14,270.00
AMERCO		\$ 523,786.97	\$ 754,270.74	2,007.00
AMEREN CORP		\$ 2,124,430.82	\$ 3,875,328.00	50,460.00
AMERESCO INC		\$ 118,179.68	\$ 282,887.50	16,165.00
AMERICA MOVIL SAB DE CV	6.375% 03/01/2035 DD 02/25/05	\$ 18,639.95	\$ 25,503.32	19,000.00
AMERICA MOVIL SAB DE CV	3.125% 07/16/2022 DD 07/16/12	\$ 349,674.00	\$ 358,057.00	350,000.00
AMERICA MOVIL SAB DE CV	4.375% 04/22/2049 DD 04/22/19	\$ 252,362.50	\$ 287,090.00	250,000.00
AMERICA MOVIL SAB DE CV	4.375% 07/16/2042 DD 07/16/12	\$ 898,420.00	\$ 1,124,140.00	1,000,000.00
AMERICA MOVIL SAB DE CV	3.625% 04/22/2029 DD 04/22/19	\$ 249,645.00	\$ 263,180.00	250,000.00
AMERICAN AIRLINES 2011-1 CLASS	5.250% 07/31/2022 DD 01/25/11	\$ 783,463.63	\$ 740,915.24	720,426.32
AMERICAN AIRLINES 2015-2 CLASS	3.600% 03/22/2029 DD 09/24/15	\$ 520,312.22	\$ 542,157.62	513,888.60
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	\$ 212,242.64	\$ 220,392.25	209,933.37
AMERICAN AIRLINES GROUP INC		\$ 3,512,386.97	\$ 2,529,576.00	88,200.00
AMERICAN ASSETS TRUST INC		\$ 337,149.34	\$ 368,668.80	8,032.00
AMERICAN AXLE & MANUFACTURING		\$ 1,310,110.19	\$ 924,671.36	85,936.00
AMERICAN BUILDERS & CONTR 144A	4.000% 01/15/2028 DD 10/31/19	\$ 584,112.00	\$ 593,775.00	585,000.00
AMERICAN CAMPUS COMMUNITIES IN		\$ 1,163,353.08	\$ 1,231,715.70	26,190.00
AMERICAN CAMPUS COMMUNITIES OP	3.625% 11/15/2027 DD 10/10/17	\$ 299,157.00	\$ 316,458.00	300,000.00
AMERICAN EAGLE OUTFITTERS INC		\$ 8,491,849.90	\$ 6,189,346.80	421,044.00
AMERICAN ELECTRIC POWER CO INC	4.300% 12/01/2028 DD 11/30/18	\$ 207,270.00	\$ 222,594.00	200,000.00
AMERICAN ELECTRIC POWER CO INC		\$ 5,282,240.05	\$ 9,783,675.20	103,520.00
AMERICAN EQUITY INVESTMENT LIF		\$ 1,567,036.94	\$ 2,061,847.77	68,889.00
AMERICAN EXPRESS CO	2.650% 12/02/2022 DD 12/03/12	\$ 96,550.00	\$ 101,927.00	100,000.00
AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	\$ 48,580.50	\$ 58,912.00	50,000.00
AMERICAN EXPRESS CO	4.200% 11/06/2025 DD 11/06/18	\$ 400,732.00	\$ 441,012.00	400,000.00
AMERICAN EXPRESS CO	2.750% 05/20/2022 DD 05/20/19	\$ 500,040.00	\$ 509,165.00	500,000.00
AMERICAN EXPRESS CO	VAR RT 05/20/2022 DD 05/20/19	\$ 1,250,000.00	\$ 1,258,025.00	1,250,000.00
AMERICAN EXPRESS CO	VAR RT 11/05/2021 DD 11/06/18	\$ 1,745,000.00	\$ 1,752,555.85	1,745,000.00
AMERICAN EXPRESS CO		\$ 8,517,397.86	\$ 17,823,482.28	143,172.00
AMERICAN EXPRESS CREDIT AC 1 A	1.930% 09/15/2022 DD 02/21/17	\$ 1,768,729.60	\$ 1,759,912.00	1,760,000.00
AMERICAN EXPRESS CREDIT CORP	2.250% 05/05/2021 DD 05/05/16	\$ 60,147.00	\$ 60,289.20	60,000.00
AMERICAN EXPRESS CREDIT CORP	2.600% 09/14/2020 DD 09/14/15	\$ 761,917.50	\$ 752,760.00	750,000.00
AMERICAN FINANCE TRUST INC		\$ 842,469.07	\$ 1,020,277.44	76,944.00
AMERICAN FINANCIAL GROUP INC/O		\$ 823,162.49	\$ 1,580,385.45	14,413.00
AMERICAN HOME MORTGAGE I 14 1A1	VAR RT 11/25/2045 DD 10/07/05	\$ 2,436,219.54	\$ 2,479,338.95	2,499,736.81
AMERICAN HOMES 4 R SFR1 E 144A	5.639% 04/17/2052 DD 03/06/15	\$ 821,196.71	\$ 888,336.76	825,147.00
AMERICAN HOMES 4 R SFR2 E 144A	6.231% 10/17/2036 DD 09/19/14	\$ 230,985.15	\$ 256,874.31	231,000.00
AMERICAN HOMES 4 R SFR2 E 144A	6.070% 10/17/2052 DD 09/22/15	\$ 1,063,771.54	\$ 1,167,886.80	1,060,000.00
AMERICAN HOMES 4 R SFR3 E 144A	6.418% 12/17/2036 DD 11/25/14	\$ 628,657.75	\$ 703,192.06	626,000.00
AMERICAN HOMES 4 RENT		\$ 5,262,091.63	\$ 6,497,327.95	247,895.00
AMERICAN HOMES 4 RENT LP	4.250% 02/15/2028 DD 02/07/18	\$ 625,657.30	\$ 676,440.10	635,000.00
AMERICAN HOMES 4 RFR2 XS 144A	VAR RT 10/17/2052 DD 09/22/15	\$ 13,335.98	\$ 9.57	957,069.75
AMERICAN HONDA FINANCE CORP	1.700% 09/09/2021 DD 09/09/16	\$ 490,630.00	\$ 499,210.00	500,000.00
AMERICAN HONDA FINANCE CORP	2.650% 02/12/2021 DD 02/15/18	\$ 44,875.35	\$ 45,412.65	45,000.00
AMERICAN HONDA FINANCE CORP	3.450% 07/14/2023 DD 07/16/18	\$ 249,885.00	\$ 261,732.50	250,000.00
AMERICAN INTERNATIONAL GROUP I	4.875% 06/01/2022 DD 05/24/12	\$ 99,214.20	\$ 96,085.80	90,000.00
AMERICAN INTERNATIONAL GROUP I	4.500% 07/16/2044 DD 07/16/14	\$ 47,076.00	\$ 57,676.50	50,000.00
AMERICAN INTERNATIONAL GROUP I	4.800% 07/10/2045 DD 07/10/15	\$ 259,550.75	\$ 306,045.90	255,000.00
AMERICAN INTERNATIONAL GROUP I	3.300% 03/01/2021 DD 02/26/16	\$ 99,724.00	\$ 101,455.00	100,000.00
AMERICAN INTERNATIONAL GROUP I	4.200% 04/01/2028 DD 03/26/18	\$ 90,202.50	\$ 99,072.90	90,000.00
AMERICAN INTERNATIONAL GROUP I	4.750% 04/01/2048 DD 03/26/18	\$ 60,341.40	\$ 72,349.20	60,000.00
AMERICAN INTERNATIONAL GROUP I	VAR RT 04/01/2048 DD 03/26/18	\$ 401,000.00	\$ 439,784.00	400,000.00
AMERICAN INTERNATIONAL GROUP I	4.250% 03/15/2029 DD 03/15/19	\$ 202,902.00	\$ 222,646.00	200,000.00
AMERICAN INTERNATIONAL GROUP I		\$ 8,537,971.17	\$ 9,449,339.70	184,090.00
AMERICAN MUNI PWR-OHIO INC OH	8.084% 02/15/2050 DD 12/21/10	\$ 309,230.00	\$ 342,414.00	200,000.00
AMERICAN MUNI PWR-OHIO INC OH	7.334% 02/15/2028 DD 12/21/10	\$ 3,022,938.35	\$ 2,936,431.70	2,305,000.00
AMERICAN NATIONAL BANKSHARES I		\$ 261,794.99	\$ 324,671.85	8,205.00
AMERICAN NATIONAL INSURANCE CO		\$ 101,697.53	\$ 155,455.28	1,321.00
AMERICAN OUTDOOR BRANDS CORP		\$ 600,681.54	\$ 377,371.20	40,665.00
AMERICAN PUBLIC EDUCATION INC		\$ 292,647.96	\$ 330,898.59	12,081.00
AMERICAN REALTY INVESTORS INC		\$ 21,168.09	\$ 23,399.58	1,366.00
AMERICAN RENAL ASSOCIATES HOLD		\$ 111,100.84	\$ 102,289.68	9,864.00
AMERICAN SOFTWARE INC/GA		\$ 131,426.25	\$ 171,849.12	11,549.00
AMERICAN STATES WATER CO		\$ 279,163.04	\$ 522,785.76	6,034.00
AMERICAN SUPERCONDUCTOR CORP		\$ 116,187.37	\$ 98,289.85	12,521.00
AMERICAN TOWER CORP	4.700% 03/15/2022 DD 03/12/12	\$ 10,572.10	\$ 10,537.90	10,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AMERICAN TOWER CORP	5.000% 02/15/2024 DD 08/19/13	\$ 63,995.40	\$ 65,992.20	60,000.00
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	\$ 9,948.50	\$ 10,702.00	10,000.00
AMERICAN TOWER CORP	3.800% 08/15/2029 DD 06/13/19	\$ 82,228.80	\$ 85,530.40	80,000.00
AMERICAN TOWER CORP	3.700% 10/15/2049 DD 10/03/19	\$ 974,830.00	\$ 996,660.00	1,000,000.00
AMERICAN TOWER CORP		\$ 8,380,208.40	\$ 21,350,278.00	92,900.00
AMERICAN VANGUARD CORP		\$ 385,349.08	\$ 420,921.93	21,619.00
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	\$ 101,249.00	\$ 105,902.00	100,000.00
AMERICAN WATER WORKS CO INC		\$ 1,890,944.96	\$ 4,627,268.10	37,666.00
AMERICAN WOODMARK CORP		\$ 235,737.32	\$ 293,464.08	2,808.00
AMERICAN WOODMARK CORP 144A	4.875% 03/15/2026 DD 02/12/18	\$ 1,413,500.00	\$ 1,465,750.00	1,430,000.00
AMERICA'S CAR-MART INC/TX		\$ 45,895.18	\$ 109,769.66	1,001.00
AMERICOLD 2010 LLC ARTA D 144A	7.443% 01/14/2029 DD 12/15/10	\$ 830,139.12	\$ 841,219.47	819,000.00
AMERICOLD REALTY TRUST		\$ 4,020,541.64	\$ 5,064,417.00	144,450.00
AMERIPRISE FINANCIAL INC	4.000% 10/15/2023 DD 09/06/13	\$ 80,527.50	\$ 80,392.50	75,000.00
AMERIPRISE FINANCIAL INC	3.700% 10/15/2024 DD 09/18/14	\$ 100,464.00	\$ 106,827.00	100,000.00
AMERIPRISE FINANCIAL INC		\$ 2,054,579.13	\$ 4,744,531.56	28,482.00
AMERIS BANCORP		\$ 6,588,070.47	\$ 6,740,590.62	158,453.00
AMERISAFE INC		\$ 869,701.64	\$ 965,160.51	14,617.00
AMERISOURCEBERGEN CORP		\$ 1,765,051.50	\$ 2,748,526.56	32,328.00
AMES NATIONAL CORP		\$ 205,544.98	\$ 190,302.92	6,782.00
AMETEK INC		\$ 1,878,305.88	\$ 4,758,296.18	47,707.00
AMGEN INC	5.150% 11/15/2041 DD 11/10/11	\$ 390,859.00	\$ 423,717.00	350,000.00
AMGEN INC	3.875% 11/15/2021 DD 11/10/11	\$ 434,321.90	\$ 422,943.70	410,000.00
AMGEN INC	3.625% 05/22/2024 DD 05/22/14	\$ 125,796.25	\$ 132,086.25	125,000.00
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	\$ 126,343.20	\$ 134,466.00	120,000.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	\$ 2,175,845.80	\$ 2,380,024.60	2,020,000.00
AMGEN INC	1.850% 08/19/2021 DD 08/19/16	\$ 103,376.70	\$ 104,774.25	105,000.00
AMGEN INC	2.600% 08/19/2026 DD 08/19/16	\$ 36,479.20	\$ 40,525.20	40,000.00
AMGEN INC	2.650% 05/11/2022 DD 05/11/17	\$ 60,378.60	\$ 60,898.80	60,000.00
AMGEN INC	3.625% 05/15/2022 DD 05/15/12	\$ 1,132,483.00	\$ 1,136,773.00	1,100,000.00
AMGEN INC	3.200% 11/02/2027 DD 11/02/17	\$ 278,352.00	\$ 316,176.00	300,000.00
AMGEN INC		\$ 13,843,087.55	\$ 30,728,951.83	127,469.00
AMICUS THERAPEUTICS INC		\$ 452,079.90	\$ 412,849.38	42,387.00
AMKOR TECHNOLOGY INC		\$ 891,406.55	\$ 981,357.00	75,489.00
AMN HEALTHCARE SERVICES INC		\$ 276,102.33	\$ 471,935.94	7,574.00
AMNEAL PHARMACEUTICALS INC		\$ 239,866.87	\$ 92,298.18	19,149.00
AMPHASTAR PHARMACEUTICALS INC		\$ 120,188.62	\$ 111,091.11	5,759.00
AMPHENOL CORP	2.200% 04/01/2020 DD 04/05/17	\$ 326,485.25	\$ 325,042.25	325,000.00
AMPHENOL CORP		\$ 8,210,929.87	\$ 32,349,730.54	298,898.00
AMPLIFY ENERGY CORP		\$ 121,079.98	\$ 68,948.91	10,431.00
AMPLIFY ENERGY CORP NEW	WTS EXP 04/21/2020	\$ -	\$ 23.86	2,386.00
AMYRIS INC		\$ 209,750.29	\$ 134,325.39	43,471.00
ANALOG DEVICES INC	3.125% 12/05/2023 DD 12/05/16	\$ 98,721.00	\$ 103,370.00	100,000.00
ANALOG DEVICES INC	3.500% 12/05/2026 DD 12/05/16	\$ 38,996.40	\$ 41,969.60	40,000.00
ANALOG DEVICES INC	2.950% 01/12/2021 DD 03/12/18	\$ 99,591.00	\$ 100,836.00	100,000.00
ANALOG DEVICES INC		\$ 4,415,546.55	\$ 9,159,949.52	77,078.00
ANAPLAN INC		\$ 3,450,553.10	\$ 3,400,288.40	64,891.00
ANAPTYSBIO INC		\$ 354,720.75	\$ 104,780.00	6,448.00
ANAVEX LIFE SCIENCES CORP		\$ 22,773.11	\$ 17,503.22	6,758.00
ANDERSONS INC/THE		\$ 884,876.33	\$ 609,323.84	24,103.00
ANGIODYNAMICS INC		\$ 472,296.72	\$ 443,044.73	27,673.00
ANGOLAN GOVERNMENT INTERN 144A	9.375% 05/08/2048 DD 05/09/18	\$ 218,147.63	\$ 230,052.90	210,000.00
ANGOLAN GOVERNMENT INTERN 144A	9.125% 11/26/2049 DD 11/26/19	\$ 842,592.25	\$ 845,895.60	792,000.00
ANGOLAN GOVERNMENT INTERN REGS	9.375% 05/08/2048	\$ 487,087.50	\$ 509,404.71	465,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	3.650% 02/01/2026 DD 02/01/19	\$ 853,236.00	\$ 959,904.00	900,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.700% 02/01/2036 DD 02/01/19	\$ 1,290,662.10	\$ 1,551,566.25	1,339,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	\$ 1,706,516.00	\$ 2,135,016.00	1,800,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	\$ 39,557.50	\$ 39,779.00	25,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	2.500% 07/15/2022 DD 07/16/12	\$ 37,263.39	\$ 37,661.56	37,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.450% 01/23/2039 DD 01/23/19	\$ 113,327.50	\$ 138,427.30	110,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.800% 01/23/2059 DD 01/23/19	\$ 283,976.00	\$ 375,578.50	275,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.875% 06/15/2035 DD 06/15/16	\$ 499,708.00	\$ 494,364.00	400,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.950% 01/15/2042 DD 07/15/16	\$ 102,251.70	\$ 106,535.70	90,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.000% 04/13/2028 DD 04/04/18	\$ 100,138.00	\$ 110,055.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.600% 04/15/2048 DD 04/04/18	\$ 100,920.00	\$ 114,440.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 04/15/2058 DD 04/04/18	\$ 100,337.00	\$ 116,959.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 01/23/2029 DD 01/23/19	\$ 267,212.40	\$ 301,384.20	260,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ANHUI GUJING DISTILLERY CO LTD	CN/200596	\$ 279,046.99	\$ 487,103.88	53,600.00
ANI PHARMACEUTICALS INC		\$ 91,593.89	\$ 90,223.21	1,463.00
ANIKA THERAPEUTICS INC		\$ 373,548.57	\$ 535,247.55	10,323.00
ANIXTER INTERNATIONAL INC		\$ 1,778,100.23	\$ 2,139,298.80	23,228.00
ANNALY CAPITAL MANAGEMENT INC		\$ 3,831,445.83	\$ 2,747,757.48	291,694.00
ANPEC ELECTRONICS CORP		\$ 283,279.42	\$ 391,017.75	149,129.00
ANSELL LTD		\$ 4,853,577.47	\$ 5,781,200.69	283,300.00
ANSYS INC		\$ 1,372,289.09	\$ 4,532,732.69	17,609.00
ANTARES PHARMA INC		\$ 83,380.34	\$ 121,932.10	25,943.00
ANTERIX INC		\$ 55,919.25	\$ 83,395.30	1,930.00
ANTERO MIDSTREAM CORP		\$ 438,020.30	\$ 290,104.98	38,222.00
ANTERO MIDSTREAM PARTNERS 144A	5.750% 03/01/2027 DD 02/25/19	\$ 2,252,749.40	\$ 1,965,414.30	2,235,000.00
ANTERO MIDSTREAM PARTNERS 144A	5.750% 01/15/2028 DD 06/28/19	\$ 1,395,000.00	\$ 1,213,650.00	1,395,000.00
ANTERO RESOURCES CORP	5.000% 03/01/2025 DD 03/01/17	\$ 1,061,937.50	\$ 810,000.00	1,080,000.00
ANTERO RESOURCES CORP		\$ 1,615,402.56	\$ 154,760.70	54,302.00
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	\$ 93,472.20	\$ 99,370.80	90,000.00
ANTHEM INC	4.625% 05/15/2042 DD 05/07/12	\$ 188,158.00	\$ 214,405.50	190,000.00
ANTHEM INC	3.300% 01/15/2023 DD 09/10/12	\$ 77,317.50	\$ 77,607.75	75,000.00
ANTHEM INC	3.500% 08/15/2024 DD 08/12/14	\$ 247,925.00	\$ 262,117.50	250,000.00
ANTHEM INC		\$ 5,832,523.89	\$ 16,255,858.66	53,822.00
ANWORTH MORTGAGE ASSET CORP		\$ 368,908.48	\$ 258,170.88	73,344.00
AO SMITH CORP		\$ 885,845.72	\$ 1,415,860.80	29,720.00
AON CORP	6.250% 09/30/2040 DD 09/10/10	\$ 215,656.00	\$ 272,948.00	200,000.00
AON PLC	3.500% 06/14/2024 DD 05/28/14	\$ 142,843.40	\$ 146,834.80	140,000.00
AON PLC	3.875% 12/15/2025 DD 03/01/16	\$ 134,544.80	\$ 139,928.10	130,000.00
AON PLC		\$ 3,823,112.59	\$ 10,503,648.12	50,428.00
APACER TECHNOLOGY INC		\$ 267,339.79	\$ 365,770.42	262,000.00
APACHE CORP	3.250% 04/15/2022 DD 04/09/12	\$ 39,762.84	\$ 39,740.22	39,000.00
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	\$ 320,537.25	\$ 285,037.85	295,000.00
APACHE CORP		\$ 5,854,534.92	\$ 1,945,684.47	76,033.00
APARTMENT INVESTMENT & MANAGEM		\$ 6,121,347.89	\$ 6,663,624.75	129,015.00
APELLIS PHARMACEUTICALS INC		\$ 167,494.89	\$ 242,969.70	7,935.00
APERGY CORP	6.375% 05/01/2026 DD 11/01/18	\$ 885,935.10	\$ 917,850.00	870,000.00
APERGY CORP		\$ 393,571.81	\$ 582,029.40	17,230.00
APOGEE ENTERPRISES INC		\$ 313,843.22	\$ 222,917.50	6,859.00
APOLLO COMMERCIAL REAL ESTATE		\$ 2,121,441.45	\$ 2,158,110.26	117,994.00
APOLLO MEDICAL HOLDINGS INC		\$ 22,679.87	\$ 18,980.71	1,031.00
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	\$ 121,240.00	\$ 142,052.00	100,000.00
APPALACHIAN POWER CO	4.500% 03/01/2049 DD 03/06/19	\$ 207,628.00	\$ 231,632.00	200,000.00
APPFOLIO INC		\$ 120,163.65	\$ 289,938.15	2,637.00
APPIAN CORP		\$ 204,154.26	\$ 213,135.38	5,578.00
APPLE HOSPITALITY REIT INC		\$ 924,010.88	\$ 813,995.00	50,092.00
APPLE INC	3.850% 05/04/2043 DD 05/03/13	\$ 493,838.91	\$ 566,170.65	505,000.00
APPLE INC	2.850% 05/06/2021 DD 05/06/14	\$ 490,193.90	\$ 487,406.40	480,000.00
APPLE INC	3.450% 05/06/2024 DD 05/06/14	\$ 182,438.60	\$ 191,167.20	180,000.00
APPLE INC	4.450% 05/06/2044 DD 05/06/14	\$ 81,128.80	\$ 97,610.40	80,000.00
APPLE INC	2.150% 02/09/2022 DD 02/09/15	\$ 60,002.40	\$ 60,509.40	60,000.00
APPLE INC	2.700% 05/13/2022 DD 05/13/15	\$ 172,002.50	\$ 173,904.90	170,000.00
APPLE INC	3.200% 05/13/2025 DD 05/13/15	\$ 249,256.70	\$ 258,889.05	245,000.00
APPLE INC	4.375% 05/13/2045 DD 05/13/15	\$ 157,016.45	\$ 188,219.60	155,000.00
APPLE INC	2.250% 02/23/2021 DD 02/23/16	\$ 80,499.20	\$ 80,476.00	80,000.00
APPLE INC	2.850% 02/23/2023 DD 02/23/16	\$ 59,880.00	\$ 61,716.00	60,000.00
APPLE INC	2.450% 08/04/2026 DD 08/04/16	\$ 109,931.80	\$ 111,570.80	110,000.00
APPLE INC	3.000% 02/09/2024 DD 02/09/17	\$ 92,284.20	\$ 93,470.40	90,000.00
APPLE INC	4.250% 02/09/2047 DD 02/09/17	\$ 100,315.05	\$ 113,750.15	95,000.00
APPLE INC	3.350% 02/09/2027 DD 02/09/17	\$ 169,213.05	\$ 175,756.35	165,000.00
APPLE INC	2.300% 05/11/2022 DD 05/11/17	\$ 120,181.20	\$ 121,441.20	120,000.00
APPLE INC	3.200% 05/11/2027 DD 05/11/17	\$ 202,855.00	\$ 211,042.00	200,000.00
APPLE INC	2.900% 09/12/2027 DD 09/12/17	\$ 124,480.00	\$ 130,142.50	125,000.00
APPLE INC	3.750% 09/12/2047 DD 09/12/17	\$ 59,784.60	\$ 66,834.60	60,000.00
APPLE INC	2.400% 01/13/2023 DD 11/13/17	\$ 139,225.80	\$ 142,325.40	140,000.00
APPLE INC	1.800% 09/11/2024 DD 09/11/19	\$ 123,787.50	\$ 124,225.00	125,000.00
APPLE INC	2.200% 09/11/2029 DD 09/11/19	\$ 112,327.40	\$ 112,841.45	115,000.00
APPLE INC	2.950% 09/11/2049 DD 09/11/19	\$ 67,657.80	\$ 67,871.30	70,000.00
APPLE INC	3.750% 11/13/2047 DD 11/13/17	\$ 2,949,515.00	\$ 3,331,680.00	3,000,000.00
APPLE INC		\$ 84,573,691.95	\$ 277,114,862.15	943,691.00
APPLIED EXTRUSION TECHNOLOGIES	INC ESCROW	\$ -	\$ 370.43	245.32

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
APPLIED INDUSTRIAL TECHNOLOGIE		\$ 364,784.88	\$ 418,946.58	6,282.00
APPLIED MATERIALS INC	3.900% 10/01/2025 DD 09/24/15	\$ 199,030.00	\$ 218,050.00	200,000.00
APPLIED MATERIALS INC	3.300% 04/01/2027 DD 03/31/17	\$ 107,243.85	\$ 111,356.70	105,000.00
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	\$ 128,115.60	\$ 145,022.40	120,000.00
APPLIED MATERIALS INC		\$ 3,787,656.40	\$ 12,052,958.40	197,460.00
APPLIED OPTOELECTRONICS INC		\$ 280,940.20	\$ 168,351.48	14,171.00
APPLIED THERAPEUTICS INC		\$ 20,825.98	\$ 27,061.76	992.00
APPLUS SERVICES SA		\$ 13,127,501.38	\$ 14,841,380.70	1,159,800.00
APREA THERAPEUTICS INC		\$ 58,378.45	\$ 74,800.70	1,630.00
APTARGROUP INC		\$ 913,838.36	\$ 1,551,042.30	13,415.00
APTIV PLC		\$ 3,701,797.41	\$ 5,161,239.62	54,346.00
APYX MEDICAL CORP		\$ 149,880.68	\$ 188,700.30	22,305.00
AQUA AMERICA INC		\$ 1,099,728.94	\$ 2,086,248.30	44,445.00
AQUAVENTURE HOLDINGS LTD		\$ 198,276.19	\$ 275,729.04	10,167.00
ARAMARK		\$ 1,600,934.43	\$ 2,130,506.00	49,090.00
ARCBEST CORP		\$ 561,270.58	\$ 538,945.20	19,527.00
ARCELORMITTAL SA	3.600% 07/16/2024 DD 07/16/19	\$ 201,800.00	\$ 205,092.00	200,000.00
ARCH CAPITAL FINANCE LLC	5.031% 12/15/2046 DD 12/08/16	\$ 250,737.60	\$ 300,151.20	240,000.00
ARCH CAPITAL GROUP LTD		\$ 1,601,027.56	\$ 3,358,544.34	78,306.00
ARCH COAL INC		\$ 773,042.74	\$ 827,449.16	11,534.00
ARCHER-DANIELS-MIDLAND CO	2.500% 08/11/2026 DD 08/11/16	\$ 1,609,251.00	\$ 1,623,584.00	1,600,000.00
ARCHER-DANIELS-MIDLAND CO		\$ 3,992,903.22	\$ 5,360,470.20	115,652.00
ARCHROCK INC		\$ 1,173,714.44	\$ 984,100.72	98,018.00
ARCHROCK PARTNERS LP / AR 144A	6.250% 04/01/2028 DD 12/20/19	\$ 808,363.75	\$ 819,880.00	796,000.00
ARCONIC INC		\$ 1,892,135.77	\$ 2,670,282.14	86,782.00
ARCOSA INC		\$ 4,640,423.76	\$ 5,101,643.25	114,515.00
ARCUS BIOSCIENCES INC		\$ 235,712.73	\$ 250,106.30	24,763.00
ARDAGH GROUP SA		\$ 89,246.00	\$ 78,320.00	4,000.00
ARDAGH PACKAGING FINANCE 144A	6.000% 02/15/2025 DD 01/30/17	\$ 2,049,469.74	\$ 2,107,987.50	2,010,000.00
ARDAGH PACKAGING FINANCE 144A	4.125% 08/15/2026 DD 08/12/19	\$ 350,000.00	\$ 358,750.00	350,000.00
ARDELYX INC		\$ 363,074.56	\$ 273,159.49	36,397.00
ARDEN ABSOLUTE RETURN FUND		\$ 8,171,908.72	\$ 11,421,398.19	91,454.41
ARDMORE SHIPPING CORP		\$ 160,355.21	\$ 198,213.10	21,902.00
ARENA PHARMACEUTICALS INC		\$ 465,141.54	\$ 639,059.40	14,070.00
ARES CAPITAL CORP	3.500% 02/10/2023 DD 08/10/17	\$ 449,883.00	\$ 456,772.50	450,000.00
ARES COMMERCIAL REAL ESTATE CO		\$ 279,789.75	\$ 326,319.84	20,601.00
ARES MANAGEMENT CORP		\$ 314,690.97	\$ 419,214.74	11,746.00
ARGAN INC		\$ 192,781.24	\$ 150,605.28	3,752.00
ARGENT SECURITIES I W9 M7 144A	VAR RT 06/26/2034 DD 06/04/04	\$ 28,638.76	\$ 74,847.37	31,300.52
ARGENT SECURITIES TRUST M1 A1	VAR RT 07/25/2036 DD 06/28/06	\$ 1,341,338.89	\$ 1,340,623.52	1,555,175.54
ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	\$ 4,029,922.90	\$ 3,987,007.87	6,164,352.85
ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	\$ 4,022,557.14	\$ 2,172,821.36	3,501,878.43
ARGENTINE REPUBLIC GOVERNMENT	3.375% 01/15/2023	\$ 44,550.00	\$ 50,198.20	100,000.00
ARGENTINE REPUBLIC GOVERNMENT	8.280% 12/31/2033 DD 06/30/05	\$ 155,053.13	\$ 199,993.44	323,870.77
ARGENTINE REPUBLIC GOVERNMENT	6.875% 04/22/2021 DD 10/22/16	\$ 1,647,184.30	\$ 1,458,540.00	2,701,000.00
ARGO GROUP INTERNATIONAL HOLDI		\$ 1,434,301.03	\$ 1,635,662.75	24,877.00
ARISTA NETWORKS INC		\$ 1,471,568.02	\$ 2,466,428.40	12,126.00
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	\$ 134,461.25	\$ 143,533.75	125,000.00
ARIZONA PUBLIC SERVICE CO	3.500% 12/01/2049 DD 11/20/19	\$ 307,194.00	\$ 302,538.00	300,000.00
ARLINGTON ASSET INVESTMENT COR		\$ 358,918.49	\$ 154,962.97	27,821.00
ARLO TECHNOLOGIES INC		\$ 437,211.08	\$ 233,221.37	55,397.00
ARMADA HOFFLER PROPERTIES INC		\$ 458,185.13	\$ 555,748.10	30,286.00
ARMOUR RESIDENTIAL REIT INC		\$ 980,606.97	\$ 813,549.62	45,526.00
ARMSTRONG FLOORING INC		\$ 279,489.50	\$ 67,137.21	15,723.00
ARMSTRONG WORLD INDUSTRIES INC		\$ 439,271.93	\$ 947,969.36	10,088.00
ARQULE INC		\$ 127,720.72	\$ 491,016.00	24,600.00
ARROW ELECTRONICS INC	4.500% 03/01/2023 DD 02/20/13	\$ 95,473.10	\$ 100,282.00	95,000.00
ARROW ELECTRONICS INC	3.875% 01/12/2028 DD 06/12/17	\$ 2,113,923.00	\$ 2,151,870.00	2,100,000.00
ARROW ELECTRONICS INC		\$ 876,576.42	\$ 1,516,168.08	17,892.00
ARROW FINANCIAL CORP		\$ 331,737.99	\$ 361,330.20	9,559.00
ARROWHEAD PHARMACEUTICALS INC		\$ 219,594.55	\$ 973,523.64	15,348.00
ARTESIAN RESOURCES CORP		\$ 195,597.49	\$ 223,260.00	6,000.00
ARTHUR J GALLAGHER & CO		\$ 1,829,773.89	\$ 3,710,541.72	38,964.00
ARTISAN PARTNERS ASSET MANAGEM		\$ 628,387.68	\$ 713,625.60	22,080.00
ARVINAS INC		\$ 73,262.54	\$ 142,746.66	3,474.00
ASBURY AUTOMOTIVE GROUP INC		\$ 199,790.69	\$ 359,069.48	3,212.00
ASCENA RETAIL GROUP INC		\$ 622,615.91	\$ 48,005.90	6,263.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ASGN INC		\$ 602,851.94	\$ 858,027.30	12,090.00
ASHFORD HOSPITALITY TRUST INC		\$ 427,407.16	\$ 184,075.83	65,977.00
ASHFORD INC		\$ 43.32	\$ 48.33	2.05
ASHLAND GLOBAL HOLDINGS INC		\$ 492,286.74	\$ 1,005,451.14	13,138.00
ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	\$ 242,687.50	\$ 252,245.00	250,000.00
ASIAN DEVELOPMENT BANK	1.875% 02/18/2022 DD 02/18/15	\$ 299,454.00	\$ 301,257.00	300,000.00
ASIAN DEVELOPMENT BANK	2.000% 02/16/2022 DD 02/16/17	\$ 301,299.00	\$ 302,037.00	300,000.00
ASIAN DEVELOPMENT BANK	1.750% 06/08/2021 DD 06/08/17	\$ 294,180.00	\$ 300,231.00	300,000.00
ASIAN DEVELOPMENT BANK	1.750% 09/13/2022 DD 09/13/17	\$ 241,996.30	\$ 245,563.50	245,000.00
ASIAN DEVELOPMENT BANK	2.750% 01/19/2028 DD 01/19/18	\$ 89,478.00	\$ 95,477.40	90,000.00
ASIAN DEVELOPMENT BANK	2.750% 03/17/2023 DD 03/20/18	\$ 199,070.00	\$ 206,648.00	200,000.00
ASIAN DEVELOPMENT BANK	1.875% 07/19/2022 DD 07/19/19	\$ 299,973.00	\$ 301,431.00	300,000.00
ASPEN TECHNOLOGY INC		\$ 1,360,096.57	\$ 1,782,750.06	14,742.00
ASSEMBLY BIOSCIENCES INC		\$ 4,650,697.64	\$ 3,065,808.24	149,844.00
ASSERTIO THERAPEUTICS INC		\$ 322,419.98	\$ 59,698.75	47,759.00
ASSETMARK FINANCIAL HOLDINGS I		\$ 181,275.60	\$ 189,819.82	6,541.00
ASSOCIATED BANC-CORP		\$ 601,978.18	\$ 716,917.12	32,528.00
ASSOCIATED CAPITAL GROUP INC		\$ 65,103.31	\$ 65,660.00	1,675.00
ASSURANT INC		\$ 858,605.02	\$ 1,702,073.80	12,985.00
ASSURED GUARANTY LTD		\$ 458,122.08	\$ 1,074,812.52	21,926.00
ASTEC INDUSTRIES INC		\$ 874,170.81	\$ 725,004.00	17,262.00
ASTRAL FOODS LTD		\$ 276,396.60	\$ 306,558.31	19,741.00
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	\$ 144,504.60	\$ 176,844.29	125,000.00
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	\$ 74,294.25	\$ 82,373.25	75,000.00
ASTRAZENECA PLC	3.375% 11/16/2025 DD 11/16/15	\$ 206,649.20	\$ 217,884.25	205,000.00
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	\$ 154,673.70	\$ 174,931.50	150,000.00
ASTRAZENECA PLC	4.375% 08/17/2048 DD 08/17/18	\$ 44,724.15	\$ 52,590.15	45,000.00
ASTRAZENECA PLC	2.375% 11/16/2020 DD 11/16/15	\$ 758,070.00	\$ 752,370.00	750,000.00
ASTRONICS CORP		\$ 115,326.45	\$ 101,626.20	3,636.00
ASTRONICS CORP		\$ 14,451.54	\$ 13,664.60	490.65
ASTRONOVA INC		\$ 27,802.12	\$ 14,762.72	1,076.00
AT HOME GROUP INC		\$ 393,166.27	\$ 183,947.50	33,445.00
AT&T INC	4.300% 12/15/2042 DD 06/15/13	\$ 55,274.40	\$ 64,278.60	60,000.00
AT&T INC	4.350% 06/15/2045 DD 06/15/13	\$ 785,687.16	\$ 960,852.90	890,000.00
AT&T INC	2.625% 12/01/2022 DD 12/11/12	\$ 89,032.50	\$ 91,389.60	90,000.00
AT&T INC	3.900% 03/11/2024 DD 03/10/14	\$ 351,753.50	\$ 372,316.00	350,000.00
AT&T INC	4.800% 06/15/2044 DD 06/10/14	\$ 45,373.50	\$ 57,050.00	50,000.00
AT&T INC	3.000% 06/30/2022 DD 05/04/15	\$ 228,660.90	\$ 234,956.50	230,000.00
AT&T INC	3.400% 05/15/2025 DD 05/04/15	\$ 226,039.00	\$ 240,872.10	230,000.00
AT&T INC	4.500% 05/15/2035 DD 05/04/15	\$ 175,885.95	\$ 200,579.40	180,000.00
AT&T INC	4.750% 05/15/2046 DD 05/04/15	\$ 81,330.30	\$ 101,856.60	90,000.00
AT&T INC	2.800% 02/17/2021 DD 02/09/16	\$ 121,232.40	\$ 121,081.20	120,000.00
AT&T INC	3.600% 02/17/2023 DD 02/09/16	\$ 204,428.00	\$ 208,760.00	200,000.00
AT&T INC	4.125% 02/17/2026 DD 02/09/16	\$ 93,011.40	\$ 97,554.60	90,000.00
AT&T INC	4.600% 02/15/2021 DD 02/15/16	\$ 63,321.60	\$ 61,383.60	60,000.00
AT&T INC	6.000% 08/15/2040 DD 02/15/16	\$ 280,050.55	\$ 326,614.20	255,000.00
AT&T INC	6.375% 03/01/2041 DD 03/01/16	\$ 22,074.20	\$ 26,515.60	20,000.00
AT&T INC	5.150% 03/15/2042 DD 03/15/16	\$ 103,066.00	\$ 116,849.00	100,000.00
AT&T INC	4.500% 03/09/2048 DD 09/07/16	\$ 1,966,193.53	\$ 2,390,787.20	2,164,000.00
AT&T INC	4.550% 03/09/2049 DD 09/07/16	\$ 54,778.80	\$ 66,631.20	60,000.00
AT&T INC	3.800% 03/01/2024 DD 02/09/17	\$ 477,210.00	\$ 504,146.00	475,000.00
AT&T INC	5.250% 03/01/2037 DD 02/09/17	\$ 71,491.70	\$ 83,634.60	70,000.00
AT&T INC	5.700% 03/01/2057 DD 02/09/17	\$ 61,342.20	\$ 77,476.20	60,000.00
AT&T INC	4.100% 02/15/2028 DD 08/15/18	\$ 84,108.36	\$ 91,404.60	84,000.00
AT&T INC	4.300% 02/15/2030 DD 08/15/18	\$ 92,484.84	\$ 102,229.48	92,000.00
AT&T INC	5.150% 11/15/2046 DD 11/15/18	\$ 61,228.80	\$ 71,840.40	60,000.00
AT&T INC	4.350% 03/01/2029 DD 02/19/19	\$ 149,731.50	\$ 166,876.50	150,000.00
AT&T INC	4.850% 03/01/2039 DD 02/19/19	\$ 192,918.00	\$ 230,684.00	200,000.00
AT&T INC	3.600% 07/15/2025 DD 01/15/19	\$ 378,206.40	\$ 402,249.00	380,000.00
AT&T INC	2.950% 07/15/2026 DD 01/15/19	\$ 230,409.60	\$ 244,677.60	240,000.00
AT&T INC	3.800% 02/15/2027 DD 02/15/19	\$ 211,018.50	\$ 223,866.30	210,000.00
AT&T INC	VAR RT 12/15/2043 DD 06/05/19	\$ 164,878.50	\$ 177,852.00	150,000.00
AT&T INC	4.850% 07/15/2045 DD 01/15/19	\$ 104,926.50	\$ 119,926.80	105,000.00
AT&T INC	5.350% 09/01/2040 DD 03/01/11	\$ 39,408.80	\$ 48,278.80	40,000.00
AT&T INC	3.200% 03/01/2022 DD 02/09/17	\$ 199,848.00	\$ 204,750.00	200,000.00
AT&T INC	4.250% 03/01/2027 DD 02/09/17	\$ 3,572,218.70	\$ 3,823,460.78	3,481,000.00
AT&T INC	VAR RT 06/15/2022 DD 06/05/19	\$ 2,959,363.00	\$ 2,990,712.00	2,900,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AT&T INC		\$ 51,024,612.39	\$ 60,566,144.92	1,549,799.00
ATARA BIOTHERAPEUTICS INC		\$ 211,176.04	\$ 137,211.57	8,331.00
ATEA ASA		\$ 14,856,093.43	\$ 18,504,464.85	1,264,419.00
ATHENE HOLDING LTD		\$ 1,698,461.77	\$ 1,592,106.59	33,853.00
ATHENEX INC		\$ 201,288.57	\$ 169,038.90	11,070.00
ATHERSYS INC		\$ 35,760.84	\$ 25,529.88	20,756.00
ATKORE INTERNATIONAL GROUP INC		\$ 180,790.83	\$ 315,830.76	7,806.00
ATLANTIC CAPITAL BANCSHARES IN		\$ 284,867.15	\$ 307,270.75	16,745.00
ATLANTIC POWER CORP		\$ 104,539.16	\$ 98,388.91	42,227.00
ATLANTIC UNION BANKSHARES CORP		\$ 2,151,231.09	\$ 2,297,309.00	61,180.00
ATLAS AIR WORLDWIDE HOLDINGS I		\$ 901,026.28	\$ 483,963.78	17,554.00
ATLASSIAN CORP PLC		\$ 1,399,532.37	\$ 2,992,976.14	24,871.00
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	\$ 100,783.00	\$ 112,686.00	100,000.00
ATMOS ENERGY CORP		\$ 1,433,299.56	\$ 2,751,196.70	24,595.00
ATN INTERNATIONAL INC		\$ 582,625.39	\$ 468,820.96	8,464.00
ATRECA INC		\$ 30,530.96	\$ 39,324.74	2,542.00
ATRICURE INC		\$ 2,976,668.07	\$ 4,807,838.88	147,888.00
ATRION CORP		\$ 126,066.97	\$ 179,608.50	239.00
AUDENTES THERAPEUTICS INC		\$ 228,504.77	\$ 448,560.64	7,496.00
AUSTIN TX RENTAL CAR SPL FAC R	5.750% 11/15/2042 DD 02/21/13	\$ 931,023.00	\$ 973,134.00	900,000.00
AUSTRALIA & NEW ZEALAND B 144A	4.500% 03/19/2024 DD 03/19/14	\$ 2,055,060.00	\$ 2,129,500.00	2,000,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.550% 11/23/2021 DD 11/23/16	\$ 78,895.20	\$ 80,951.20	80,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.625% 05/19/2022 DD 05/19/17	\$ 340,014.50	\$ 355,505.50	350,000.00
AUSTRALIA GOVERNMENT BOND REGS	3.000% 09/20/2025	\$ 2,331,180.94	\$ 2,272,474.27	2,200,000.00
AUSTRALIA GOVERNMENT BOND REGS	5.750% 07/15/2022	\$ 4,224,223.20	\$ 4,321,509.84	5,485,000.00
AUTODESK INC		\$ 2,758,222.92	\$ 8,625,922.28	47,018.00
AUTOGRILL SPA		\$ 8,086,924.81	\$ 9,034,992.40	862,700.00
AUTOLIV INC		\$ 8,046,773.49	\$ 8,989,665.00	106,500.00
AUTOMATIC DATA PROCESSING INC		\$ 11,069,848.63	\$ 34,703,058.50	203,537.00
AUTONATION INC	3.350% 01/15/2021 DD 09/21/15	\$ 519,924.60	\$ 515,319.30	510,000.00
AUTONATION INC		\$ 449,983.73	\$ 495,004.77	10,179.00
AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	\$ 75,462.75	\$ 78,203.25	75,000.00
AUTOZONE INC	3.750% 06/01/2027 DD 04/18/17	\$ 100,562.00	\$ 106,745.00	100,000.00
AUTOZONE INC		\$ 2,626,721.80	\$ 6,246,038.33	5,243.00
AVALARA INC		\$ 702,022.47	\$ 697,779.50	9,526.00
AVALON GLOBOCARE CORP		\$ 8,867.92	\$ 6,583.23	3,411.00
AVALONBAY COMMUNITIES INC		\$ 10,540,192.35	\$ 12,502,523.70	59,621.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	\$ 142,774.80	\$ 147,987.00	140,000.00
AVALUE TECHNOLOGY INC		\$ 448,974.90	\$ 447,637.17	175,639.00
AVANGRID INC		\$ 341,182.40	\$ 503,567.88	9,843.00
AVANOS MEDICAL INC		\$ 1,356,149.30	\$ 1,209,088.60	35,878.00
AVANTOR INC		\$ 1,079,280.58	\$ 1,210,713.90	66,706.00
AVAYA 6/18 COV-LITE TLB		\$ 1,108,125.06	\$ 1,096,372.20	1,119,318.22
AVAYA HOLDINGS CORP		\$ 1,699,243.81	\$ 1,138,698.00	84,348.00
AVERY DENNISON CORP		\$ 853,430.41	\$ 2,388,642.38	18,259.00
AVID BIOSERVICES INC		\$ 48,296.51	\$ 85,727.59	11,177.00
AVID TECHNOLOGY INC		\$ 21,977.28	\$ 40,291.68	4,696.00
AVIS BUDGET GROUP INC		\$ 243,496.71	\$ 311,889.76	9,674.00
AVISTA CORP		\$ 2,063,405.73	\$ 2,418,782.73	50,297.00
AVNET INC		\$ 820,176.43	\$ 955,748.80	22,520.00
AVROBIO INC		\$ 4,476,936.08	\$ 4,218,664.23	209,571.00
AVX CORP		\$ 549,709.53	\$ 740,072.38	36,154.00
AXA EQUITABLE HOLDINGS INC		\$ 1,941,973.76	\$ 2,221,799.58	89,661.00
AXA SA US\$ SUB NT	8.600% 12/15/2030 DD 12/15/00	\$ 27,058.20	\$ 29,057.00	20,000.00
AXALTA COATING SYSTEMS LL 144A	4.875% 08/15/2024 DD 08/16/16	\$ 916,969.86	\$ 931,500.00	900,000.00
AXALTA COATING SYSTEMS LTD		\$ 1,401,631.37	\$ 1,472,089.60	48,424.00
AXCELIS TECHNOLOGIES INC		\$ 470,865.93	\$ 588,954.09	24,443.00
AXCELLA HEALTH INC		\$ 2,327.35	\$ 1,002.50	250.00
AXIOMTEK CO LTD		\$ 459,288.83	\$ 463,822.82	242,653.00
AXIS CAPITAL HOLDINGS LTD		\$ 659,828.09	\$ 939,092.56	15,799.00
AXOGEN INC		\$ 98,056.17	\$ 97,393.16	5,444.00
AXON ENTERPRISE INC		\$ 330,740.26	\$ 701,436.16	9,572.00
AXONICS MODULATION TECHNOLOGIE		\$ 72,361.36	\$ 68,000.34	2,454.00
AXOS FINANCIAL INC		\$ 4,807,336.71	\$ 5,098,213.32	168,369.00
AXSOME THERAPEUTICS INC		\$ 112,697.77	\$ 428,427.20	4,145.00
AXT INC		\$ 190,309.21	\$ 122,365.50	28,130.00
AXTEL SAB DE CV 144A	6.375% 11/14/2024 DD 11/14/17	\$ 312,000.00	\$ 328,383.12	312,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AZIMUT HOLDING SPA		\$ 8,993,649.85	\$ 12,789,040.49	535,402.00
AZZ INC		\$ 739,594.65	\$ 689,387.85	15,003.00
B&G FOODS INC	5.250% 04/01/2025 DD 04/03/17	\$ 840,381.25	\$ 884,363.80	860,000.00
B&G FOODS INC		\$ 1,525,736.72	\$ 824,744.14	45,998.00
B. RILEY FINANCIAL INC		\$ 277,581.01	\$ 401,948.34	15,963.00
BABCOCK INTERNATIONAL GROUP PL		\$ 13,050,608.81	\$ 13,078,116.14	1,568,500.00
BADGER METER INC		\$ 173,564.72	\$ 304,716.49	4,693.00
BAHRAIN GOVERNMENT INTERN 144A	6.750% 09/20/2029 DD 09/20/17	\$ 450,219.81	\$ 525,330.00	450,000.00
BAHRAIN GOVERNMENT INTERN 144A	7.500% 09/20/2047 DD 09/20/17	\$ 320,185.14	\$ 392,073.64	322,000.00
BAHRAIN GOVERNMENT INTERN REGS	6.000% 09/19/2044	\$ 269,325.00	\$ 330,655.50	315,000.00
BAIDU INC	4.875% 11/14/2028 DD 11/14/18	\$ 399,740.00	\$ 451,712.00	400,000.00
BAKER HUGHES A GE CO LLC / BAK	2.773% 12/15/2022 DD 12/11/17	\$ 73,439.25	\$ 76,506.00	75,000.00
BAKER HUGHES A GE CO LLC / BAK	3.337% 12/15/2027 DD 12/11/17	\$ 76,401.60	\$ 83,515.20	80,000.00
BAKER HUGHES A GE CO LLC / BAK	4.080% 12/15/2047 DD 12/11/17	\$ 75,198.40	\$ 82,040.80	80,000.00
BAKER HUGHES CO		\$ 5,502,465.39	\$ 3,533,710.62	137,874.00
BALCHEM CORP		\$ 431,291.52	\$ 540,163.45	5,315.00
BALL CORP		\$ 1,899,857.39	\$ 4,520,044.98	69,894.00
BALTIMORE GAS & ELECTRIC CO	4.250% 09/15/2048 DD 09/20/18	\$ 197,990.00	\$ 228,802.00	200,000.00
BAMLL COMMERCIAL M 200P F 144A	VAR RT 04/14/2033 DD 04/01/15	\$ 829,915.43	\$ 835,544.45	845,000.00
BAMLL COMMERCIAL MO AHT E 144A	VAR RT 03/15/2034 DD 04/05/19	\$ 1,029,000.00	\$ 1,036,552.86	1,029,000.00
BAMLL COMMERCIAL MO RLJ D 144A	VAR RT 04/15/2036 DD 05/30/19	\$ 1,410,000.00	\$ 1,413,468.60	1,410,000.00
BANC OF AMERICA CO BNK3 D 144A	3.250% 02/15/2050 DD 02/01/17	\$ 1,035,764.48	\$ 1,160,562.36	1,268,000.00
BANC OF AMERICA COMME BNK3 ASB	3.366% 02/15/2050 DD 02/01/17	\$ 621,445.31	\$ 626,052.00	600,000.00
BANC OF AMERICA MORTGAGE A 2A2	VAR RT 02/25/2034 DD 01/01/04	\$ 56,991.94	\$ 58,500.44	57,896.58
BANC OF CALIFORNIA INC		\$ 619,223.23	\$ 595,012.12	34,634.00
BANC ONE CORP SUB DEB	7.625% 10/15/2026 DD 10/29/96	\$ 65,879.67	\$ 77,823.91	60,000.00
BANCFIRST CORP		\$ 654,246.07	\$ 886,523.12	14,198.00
BANCO DEL BAJIO SA		\$ 269,953.97	\$ 288,761.50	172,181.00
BANCO LATINOAMERICANO DE COMER		\$ 654,970.86	\$ 493,664.20	23,090.00
BANCO MERCANTIL DEL NORTE 144A	VAR RT 12/31/2049 DD 06/27/19	\$ 273,000.00	\$ 283,581.48	273,000.00
BANCO MERCANTIL DEL NORTE 144A	VAR RT 12/31/2049 DD 06/27/19	\$ 198,000.00	\$ 211,366.98	198,000.00
BANCO NACIONAL DE COMERCI 144A	VAR RT 08/11/2026 DD 08/11/16	\$ 852,086.58	\$ 865,638.56	856,000.00
BANCO SANTANDER SA	3.125% 02/23/2023 DD 10/23/17	\$ 400,028.00	\$ 408,304.00	400,000.00
BANCO SANTANDER SA	3.800% 02/23/2028 DD 10/23/17	\$ 198,288.00	\$ 210,564.00	200,000.00
BANCO SANTANDER SA	VAR RT 04/11/2022 DD 04/11/17	\$ 1,000,000.00	\$ 1,018,670.00	1,000,000.00
BANCORP INC/THE		\$ 281,672.80	\$ 498,138.79	38,407.00
BANCORPSOUTH BANK		\$ 2,215,220.31	\$ 2,356,441.02	75,022.00
BANDWIDTH INC		\$ 321,914.55	\$ 273,685.65	4,273.00
BANK 2017-BNK4 BNK4 D 144A	3.357% 05/15/2050 DD 04/01/17	\$ 1,161,070.66	\$ 1,324,226.61	1,449,000.00
BANK 2017-BNK6 BNK6 D 144A	3.100% 07/15/2060 DD 07/01/17	\$ 679,409.37	\$ 757,000.48	844,000.00
BANK 2017-BNK8 BNK8 D 144A	2.600% 11/15/2050 DD 11/01/17	\$ 781,137.43	\$ 901,713.00	1,025,000.00
BANK 2018-BNK12 BN12 D 144A	3.000% 05/15/2061 DD 05/01/18	\$ 864,067.99	\$ 923,691.60	1,032,000.00
BANK 2018-BNK15 BN15 D 144A	3.000% 11/15/2061 DD 11/01/18	\$ 612,427.61	\$ 676,993.21	761,000.00
BANK 2018-BNK15 BN15 E 144A	3.000% 11/15/2061 DD 11/01/18	\$ 553,210.78	\$ 642,238.34	761,000.00
BANK 2019-BNK18 BN18 E 144A	3.000% 05/15/2062 DD 05/01/19	\$ 502,038.13	\$ 532,518.75	625,000.00
BANK 2019-BNK19 BN19 D 144A	3.000% 08/15/2061 DD 08/01/19	\$ 629,730.15	\$ 637,052.22	714,000.00
BANK 2019-BNK19 BN19 E 144A	3.000% 08/15/2061 DD 08/01/19	\$ 408,584.20	\$ 418,240.41	497,000.00
BANK 2019-BNK20 BN20 D 144A	2.500% 09/15/2061 DD 09/01/19	\$ 744,975.00	\$ 726,322.80	840,000.00
BANK 2019-BNK20 BN20 E 144A	2.500% 09/15/2061 DD 09/01/19	\$ 341,677.18	\$ 340,342.80	420,000.00
BANK 2019-BNK21 BN21 E 144A	2.500% 10/17/2052 DD 10/01/19	\$ 790,316.44	\$ 777,351.96	957,000.00
BANK 2019-BNK22 BN22 E 144A	2.500% 11/15/2062 DD 11/01/19	\$ 545,564.54	\$ 538,984.32	672,000.00
BANK 2019-BNK23 BN23 E 144A	2.500% 12/15/2052 DD 12/01/19	\$ 559,829.43	\$ 549,556.51	692,250.00
BANK 2019-BNK24 BN24 E 144A	2.500% 11/15/2062 DD 12/01/19	\$ 461,484.14	\$ 457,795.80	567,000.00
BANK FIRST CORP		\$ 74,191.50	\$ 75,330.76	1,076.00
BANK OF AMERICA CORP	5.700% 01/24/2022 DD 01/24/12	\$ 166,666.50	\$ 160,981.50	150,000.00
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	\$ 513,766.25	\$ 618,065.40	435,000.00
BANK OF AMERICA CORP	4.125% 01/22/2024 DD 01/21/14	\$ 106,053.00	\$ 107,494.00	100,000.00
BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	\$ 87,439.50	\$ 97,823.25	75,000.00
BANK OF AMERICA CORP	4.200% 08/26/2024 DD 08/26/14	\$ 420,261.15	\$ 434,893.05	405,000.00
BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	\$ 99,692.00	\$ 109,081.00	100,000.00
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	\$ 370,016.20	\$ 394,679.00	370,000.00
BANK OF AMERICA CORP	3.875% 08/01/2025 DD 07/30/15	\$ 94,305.60	\$ 96,710.40	90,000.00
BANK OF AMERICA CORP	4.450% 03/03/2026 DD 03/03/16	\$ 81,190.40	\$ 87,864.80	80,000.00
BANK OF AMERICA CORP	2.625% 04/19/2021 DD 04/19/16	\$ 396,383.80	\$ 398,618.20	395,000.00
BANK OF AMERICA CORP	3.500% 04/19/2026 DD 04/19/16	\$ 298,137.90	\$ 313,747.25	295,000.00
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	\$ 192,816.80	\$ 208,492.00	200,000.00
BANK OF AMERICA CORP	4.183% 11/25/2027 DD 11/25/16	\$ 93,232.80	\$ 97,600.50	90,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	\$ 59,650.20	\$ 64,422.00	60,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2048 DD 01/20/17	\$ 39,973.20	\$ 48,793.20	40,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	\$ 401,364.00	\$ 424,032.00	400,000.00
BANK OF AMERICA CORP	VAR RT 01/23/2049 DD 01/23/18	\$ 76,179.75	\$ 85,189.50	75,000.00
BANK OF AMERICA CORP	VAR RT 12/20/2023 DD 12/20/17	\$ 585,205.06	\$ 602,753.15	589,000.00
BANK OF AMERICA CORP	VAR RT 03/05/2024 DD 03/05/18	\$ 149,526.00	\$ 155,679.00	150,000.00
BANK OF AMERICA CORP	VAR RT 03/05/2029 DD 03/05/18	\$ 300,579.69	\$ 326,931.00	300,000.00
BANK OF AMERICA CORP	VAR RT 05/17/2022 DD 05/17/18	\$ 2,201,512.00	\$ 2,244,198.00	2,200,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2024 DD 07/23/18	\$ 129,940.20	\$ 136,809.40	130,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2029 DD 07/23/18	\$ 150,180.00	\$ 166,728.00	150,000.00
BANK OF AMERICA CORP	VAR RT 03/15/2025 DD 03/15/19	\$ 202,202.00	\$ 208,858.00	200,000.00
BANK OF AMERICA CORP	VAR RT 03/15/2050 DD 03/15/19	\$ 137,903.85	\$ 162,749.25	135,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2030 DD 07/23/19	\$ 120,736.53	\$ 124,149.60	120,000.00
BANK OF AMERICA CORP	VAR RT 10/22/2025 DD 10/22/19	\$ 400,372.00	\$ 402,676.00	400,000.00
BANK OF AMERICA CORP	VAR RT 10/22/2030 DD 10/22/19	\$ 398,896.00	\$ 403,516.00	400,000.00
BANK OF AMERICA CORP	7.750% 05/14/2038 DD 05/14/08	\$ 67,699.00	\$ 78,820.50	50,000.00
BANK OF AMERICA CORP	4.100% 07/24/2023 DD 07/23/13	\$ 1,299,870.00	\$ 1,386,697.00	1,300,000.00
BANK OF AMERICA CORP	4.000% 04/01/2024 DD 04/01/14	\$ 631,646.05	\$ 637,292.60	595,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2023 DD 01/20/17	\$ 1,526,025.00	\$ 1,529,310.00	1,500,000.00
BANK OF AMERICA CORP	VAR RT 04/24/2023 DD 04/24/17	\$ 600,000.00	\$ 606,630.00	600,000.00
BANK OF AMERICA CORP	VAR RT 12/20/2028 DD 12/20/17	\$ 5,121,586.28	\$ 5,129,933.90	4,885,000.00
BANK OF AMERICA CORP	VAR RT 02/18/2020 DD 02/18/10	\$ 2,703,628.49	\$ 2,634,789.23	2,630,000.00
BANK OF AMERICA CORP	VAR RT 05/28/2020 DD 05/28/10	\$ 352,117.50	\$ 352,747.98	351,000.00
BANK OF AMERICA CORP	VAR RT 02/25/2021 DD 02/25/11	\$ 108,340.00	\$ 106,139.88	105,000.00
BANK OF AMERICA CORP	VAR RT 03/31/2021 DD 03/31/11	\$ 146,463.75	\$ 142,956.66	141,000.00
BANK OF AMERICA CORP	VAR RT 04/12/2021 DD 04/12/11	\$ 20,320.00	\$ 20,203.40	20,000.00
BANK OF AMERICA CORP		\$ 21,547,420.08	\$ 60,840,366.36	1,727,438.00
BANK OF COMMERCE HOLDINGS		\$ 147,394.94	\$ 151,000.07	13,051.00
BANK OF HAWAII CORP		\$ 565,497.54	\$ 832,745.16	8,751.00
BANK OF MARIN BANCORP		\$ 338,270.83	\$ 458,158.50	10,170.00
BANK OF MONTREAL	2.550% 11/06/2022 DD 11/06/12	\$ 45,337.50	\$ 45,897.30	45,000.00
BANK OF MONTREAL	1.900% 08/27/2021 DD 08/29/16	\$ 246,480.00	\$ 250,472.50	250,000.00
BANK OF MONTREAL	3.300% 02/05/2024 DD 02/05/19	\$ 199,320.00	\$ 208,480.00	200,000.00
BANK OF MONTREAL	2.050% 11/01/2022 DD 10/21/19	\$ 199,622.00	\$ 200,820.00	200,000.00
BANK OF MONTREAL	2.100% 06/15/2020 DD 06/15/17	\$ 1,038,260.25	\$ 1,036,210.95	1,035,000.00
BANK OF NEW YORK MELLON CORP/T	2.200% 08/16/2023 DD 08/16/16	\$ 1,497,390.00	\$ 1,515,345.00	1,500,000.00
BANK OF NEW YORK MELLON CORP/T		\$ 5,616,693.57	\$ 9,033,731.70	179,490.00
BANK OF NOVA SCOTIA/THE	2.800% 07/21/2021 DD 07/21/14	\$ 40,101.20	\$ 40,601.60	40,000.00
BANK OF NOVA SCOTIA/THE	2.450% 03/22/2021 DD 03/22/16	\$ 39,666.00	\$ 40,323.60	40,000.00
BANK OF NOVA SCOTIA/THE	2.700% 03/07/2022 DD 03/07/17	\$ 1,760,274.60	\$ 1,775,799.25	1,745,000.00
BANK OF NOVA SCOTIA/THE	3.400% 02/11/2024 DD 02/11/19	\$ 200,196.00	\$ 209,570.00	200,000.00
BANK OF NOVA SCOTIA/THE	2.000% 11/15/2022 DD 10/15/19	\$ 677,389.20	\$ 681,094.80	680,000.00
BANK OF NT BUTTERFIELD & SON L		\$ 1,051,680.79	\$ 1,150,729.68	31,084.00
BANK OF PRINCETON/THE		\$ 142,355.25	\$ 137,264.91	4,359.00
BANK OZK		\$ 1,224,995.16	\$ 826,258.43	27,086.00
BANK TABUNGAN PENSIUNAN NASION		\$ 813,999.11	\$ 2,242,096.80	7,323,757.00
BANK7 CORP		\$ 33,273.03	\$ 42,489.36	2,241.00
BANKFINANCIAL CORP		\$ 151,568.27	\$ 139,537.44	10,668.00
BANKUNITED INC		\$ 709,601.72	\$ 822,782.80	22,505.00
BANKWELL FINANCIAL GROUP INC		\$ 148,490.65	\$ 153,025.04	5,306.00
BANNER CORP		\$ 1,373,352.53	\$ 1,517,743.80	26,820.00
BANQUE CENTRALE DE TUNISI REGS	5.625% 02/17/2024	\$ 173,496.87	\$ 169,406.89	152,000.00
BAR HARBOR BANKSHARES		\$ 314,873.72	\$ 290,893.23	11,457.00
BARCLAYS BANK PLC	VAR RT 04/08/2021 DD 04/08/11	\$ 449,388.00	\$ 443,694.00	438,000.00
BARCLAYS BANK PLC	VAR RT 04/28/2020 DD 04/28/10	\$ 201,000.00	\$ 200,600.00	200,000.00
BARCLAYS BANK PLC REV REPO	1.570% 01/03/2020 DD 01/02/20	\$ 9,700,000.00	\$ 9,700,000.00	9,700,000.00
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	\$ 117,958.20	\$ 124,905.60	120,000.00
BARCLAYS PLC	5.250% 08/17/2045 DD 08/17/15	\$ 102,221.10	\$ 109,368.00	90,000.00
BARCLAYS PLC	3.250% 01/12/2021 DD 01/12/16	\$ 366,226.40	\$ 368,080.60	365,000.00
BARCLAYS PLC	4.375% 01/12/2026 DD 01/12/16	\$ 3,103,885.80	\$ 3,197,688.00	2,960,000.00
BARCLAYS PLC	3.684% 01/10/2023 DD 01/10/17	\$ 202,885.60	\$ 205,098.00	200,000.00
BARCLAYS PLC	4.337% 01/10/2028 DD 01/10/17	\$ 700,311.20	\$ 740,577.00	690,000.00
BARCLAYS PLC	4.950% 01/10/2047 DD 01/10/17	\$ 78,644.80	\$ 94,503.20	80,000.00
BARCLAYS PLC	VAR RT 05/07/2025 DD 05/07/19	\$ 298,224.00	\$ 315,375.00	300,000.00
BARCLAYS PLC	VAR RT 05/16/2024 DD 05/16/18	\$ 700,000.00	\$ 707,994.00	700,000.00
BARCLAYS PLC	VAR RT 02/15/2023 DD 11/15/18	\$ 899,829.00	\$ 940,050.00	900,000.00
BARNES & NOBLE EDUCATION INC		\$ 325,397.96	\$ 144,646.25	33,875.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BARNES GROUP INC		\$ 1,528,271.13	\$ 2,027,269.24	32,719.00
BARRETT BUSINESS SERVICES INC		\$ 67,676.59	\$ 104,029.00	1,150.00
BARRICK GOLD CORP	5.250% 04/01/2042 DD 04/03/12	\$ 111,046.20	\$ 119,345.00	100,000.00
BARRICK NORTH AMERICA FINANCE	5.700% 05/30/2041 DD 06/01/11	\$ 10,881.10	\$ 12,335.20	10,000.00
BARRICK NORTH AMERICA FINANCE	5.750% 05/01/2043 DD 05/02/13	\$ 121,437.80	\$ 127,331.00	100,000.00
BARRICK PD AUSTRALIA FINANCE P	5.950% 10/15/2039 DD 10/16/09	\$ 11,133.30	\$ 12,686.30	10,000.00
BASSETT FURNITURE INDUSTRIES I		\$ 231,982.24	\$ 125,650.44	7,533.00
BAT CAPITAL CORP	3.557% 08/15/2027 DD 08/15/18	\$ 1,627,501.00	\$ 1,654,068.60	1,620,000.00
BAT CAPITAL CORP	4.540% 08/15/2047 DD 08/15/18	\$ 1,519,253.20	\$ 1,639,323.60	1,630,000.00
BAUDAX BIO INC		\$ 5,706.20	\$ 9,584.20	1,385.00
BAUSCH HEALTH COS INC 144A	7.000% 01/15/2028 DD 05/23/19	\$ 1,420,390.05	\$ 1,567,396.00	1,420,000.00
BAUSCH HEALTH COS INC 144A	6.125% 04/15/2025 DD 03/27/15	\$ 2,119,693.75	\$ 2,262,773.70	2,190,000.00
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	\$ 155,701.50	\$ 161,643.00	150,000.00
BAXALTA INC	5.250% 06/23/2045 DD 12/23/15	\$ 32,461.20	\$ 38,746.80	30,000.00
BAXTER INTERNATIONAL INC		\$ 3,765,664.75	\$ 8,494,035.98	101,579.00
BAY AREA CA TOLL AUTH TOLL BRI	6.263% 04/01/2049 DD 11/05/09	\$ 105,129.00	\$ 114,559.50	75,000.00
BAYCOM CORP		\$ 149,912.94	\$ 137,864.16	6,111.00
BAYVIEW FINANCIAL ACQUIS D 1A4	VAR RT 12/28/2036 DD 11/01/06	\$ 970,000.00	\$ 1,008,040.00	1,000,000.00
BBCMS TRUST 2015-ST STP E 144A	VAR RT 09/10/2028 DD 10/06/15	\$ 2,140,406.10	\$ 2,309,159.76	2,326,000.00
BBVA USA	3.875% 04/10/2025 DD 04/10/15	\$ 248,222.50	\$ 262,645.00	250,000.00
BBX CAPITAL CORP		\$ 428,145.59	\$ 230,634.27	48,351.00
BCB BANCORP INC		\$ 152,192.49	\$ 142,864.40	10,360.00
BEACON ROOFING SUPPLY INC		\$ 1,855,542.34	\$ 1,403,858.04	43,898.00
BEACON ROOFING SUPPLY INC 144A	4.500% 11/15/2026 DD 10/09/19	\$ 605,137.50	\$ 611,820.00	594,000.00
BEAR STEARNS ARM TRUST 10 15A1	VAR RT 01/25/2035 DD 11/01/04	\$ 116,953.25	\$ 118,527.96	116,570.74
BEAR STEARNS ARM TRUST 2 1 2A1	VAR RT 04/25/2033 DD 02/01/03	\$ 535.08	\$ 586.72	574.38
BEAR STEARNS ARM TRUST 2 9 2A1	VAR RT 02/25/2034 DD 12/01/03	\$ 4,301.52	\$ 4,509.27	4,382.32
BEAR STEARNS ASSET BACK FR1 M2	VAR RT 06/25/2035 DD 08/31/05	\$ 627,730.65	\$ 625,689.15	630,093.50
BEAR STEARNS ASSET BACK HE5 M1	VAR RT 07/25/2034 DD 06/30/04	\$ 1,422,500.63	\$ 1,414,482.40	1,430,547.45
BEAZER HOMES USA INC		\$ 308,015.98	\$ 323,647.65	22,905.00
BECTON DICKINSON AND CO	3.125% 11/08/2021 DD 11/08/11	\$ 50,605.00	\$ 50,971.50	50,000.00
BECTON DICKINSON AND CO	3.734% 12/15/2024 DD 12/15/14	\$ 158,698.96	\$ 163,267.72	154,000.00
BECTON DICKINSON AND CO	4.685% 12/15/2044 DD 12/15/14	\$ 24,415.44	\$ 28,087.44	24,000.00
BECTON DICKINSON AND CO	2.894% 06/06/2022 DD 06/06/17	\$ 150,480.00	\$ 152,497.50	150,000.00
BECTON DICKINSON AND CO	4.669% 06/06/2047 DD 06/06/17	\$ 202,495.48	\$ 238,440.00	200,000.00
BECTON DICKINSON AND CO		\$ 8,276,903.96	\$ 15,393,230.03	56,599.00
BED BATH & BEYOND INC	5.165% 08/01/2044 DD 07/17/14	\$ 1,753,690.00	\$ 1,268,750.00	1,750,000.00
BED BATH & BEYOND INC		\$ 1,832,064.98	\$ 1,620,231.50	93,655.00
BEIJING CHUNLIZHENGDA MEDICAL	HK/01858	\$ 191,523.26	\$ 228,314.38	38,800.00
BEIJING NORTH STAR CO LTD	HK/00588	\$ 473,559.38	\$ 427,950.53	1,307,649.00
BEL FUSE INC		\$ 210,098.47	\$ 156,271.50	7,623.00
BELDEN INC		\$ 2,208,057.22	\$ 1,643,125.00	29,875.00
BELLRING BRANDS INC		\$ 7,691,377.10	\$ 11,353,807.97	533,293.00
BENCHMARK 2018-B7 MO B7 D 144A	VAR RT 05/15/2053 DD 11/01/18	\$ 651,785.30	\$ 712,055.40	798,000.00
BENCHMARK 2018-B7 MO B7 E 144A	VAR RT 05/15/2053 DD 11/01/18	\$ 603,230.79	\$ 653,617.86	798,000.00
BENCHMARK 2018-B7 MO B7 F 144A	VAR RT 05/15/2053 DD 11/01/18	\$ 1,049,169.38	\$ 1,107,894.42	1,422,000.00
BENCHMARK 2019-B B14 225D 144A	VAR RT 12/15/2062 DD 11/01/19	\$ 672,208.34	\$ 670,461.77	705,000.00
BENCHMARK 2019-B B14 225E 144A	VAR RT 12/15/2062 DD 08/31/19	\$ 437,936.46	\$ 437,081.89	475,000.00
BENCHMARK 2019-B12 B12 D 144A	3.000% 08/15/2052 DD 08/01/19	\$ 997,675.97	\$ 987,531.51	1,113,000.00
BENCHMARK 2019-B9 MORTGA B9 A5	4.016% 03/15/2052 DD 02/01/19	\$ 217,851.56	\$ 221,548.00	200,000.00
BENCHMARK ELECTRONICS INC		\$ 800,715.49	\$ 985,341.72	28,677.00
BENEFITFOCUS INC		\$ 167,196.14	\$ 104,324.70	4,755.00
BENIN GOVERNMENT INTERNAT 144A	5.750% 03/26/2026	\$ 967,626.61	\$ 993,079.31	852,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	\$ 30,509.10	\$ 35,363.70	30,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.800% 07/15/2048 DD 01/05/18	\$ 45,046.80	\$ 48,434.40	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	\$ 42,447.60	\$ 61,816.50	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	\$ 458,319.00	\$ 506,632.00	400,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	\$ 1,787,032.43	\$ 1,892,212.00	1,400,000.00
BERKSHIRE HATHAWAY FINANCE COR	4.200% 08/15/2048 DD 08/15/18	\$ 121,869.60	\$ 142,077.60	120,000.00
BERKSHIRE HATHAWAY INC	3.400% 01/31/2022 DD 01/31/12	\$ 1,903,080.00	\$ 1,942,200.00	1,875,000.00
BERKSHIRE HATHAWAY INC	4.500% 02/11/2043 DD 02/11/13	\$ 41,759.60	\$ 48,510.40	40,000.00
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	\$ 173,001.40	\$ 179,181.70	170,000.00
BERKSHIRE HATHAWAY INC		\$ 50,248,733.43	\$ 94,055,257.50	415,255.00
BERKSHIRE HILLS BANCORP INC		\$ 1,170,070.24	\$ 1,153,548.76	35,083.60
BERRY GLOBAL GROUP INC		\$ 1,115,995.41	\$ 1,238,491.71	26,079.00
BERRY GLOBAL INC	5.125% 07/15/2023 DD 06/05/15	\$ 367,225.00	\$ 379,712.50	370,000.00
BERRY PETROLEUM CORP		\$ 565,475.52	\$ 443,389.17	47,019.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BEST BUY CO INC		\$ 1,570,836.16	\$ 4,346,539.00	49,505.00
BEYOND MEAT INC		\$ 1,076,112.84	\$ 759,477.60	10,046.00
BEYONDSRING INC		\$ 61,471.74	\$ 44,717.50	2,885.00
BF 2019-NYT MORTGAG NYT F 144A	VAR RT 11/15/2035 DD 01/30/19	\$ 1,453,000.00	\$ 1,460,265.00	1,453,000.00
BG STAFFING INC		\$ 100,260.58	\$ 113,696.66	5,194.00
BGC PARTNERS INC		\$ 372,048.02	\$ 287,834.58	48,457.00
BHP BILLITON FINANCE USA LTD	2.875% 02/24/2022 DD 02/24/12	\$ 222,733.14	\$ 221,220.65	217,000.00
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	\$ 93,016.80	\$ 102,456.00	80,000.00
BIG LOTS INC		\$ 1,224,936.63	\$ 858,986.48	29,909.00
BIGLARI HOLDINGS INC		\$ 103,433.76	\$ 39,474.90	345.00
BIOCRYS T PHARMACEUTICALS INC		\$ 194,892.43	\$ 119,007.75	34,495.00
BIODELIVERY SCIENCES INTERNATI		\$ 2,654,803.16	\$ 4,069,334.24	643,882.00
BIOGEN INC	5.200% 09/15/2045 DD 09/15/15	\$ 200,962.20	\$ 217,395.00	180,000.00
BIOGEN INC	3.625% 09/15/2022 DD 09/15/15	\$ 40,800.80	\$ 41,633.60	40,000.00
BIOGEN INC	2.900% 09/15/2020 DD 09/15/15	\$ 1,490,760.00	\$ 1,511,025.00	1,500,000.00
BIOGEN INC		\$ 6,944,859.76	\$ 11,519,355.33	38,821.00
BIOHAVEN PHARMACEUTICAL HOLDIN		\$ 5,748,285.95	\$ 8,568,366.04	157,391.00
BIOLIFE SOLUTIONS INC		\$ 17,813.40	\$ 16,973.65	1,051.00
BIOMARIN PHARMACEUTICAL INC		\$ 2,383,001.64	\$ 3,134,437.60	37,072.00
BIO-RAD LABORATORIES INC		\$ 558,845.62	\$ 1,545,245.28	4,176.00
BIOSIG TECHNOLOGIES INC		\$ 23,163.65	\$ 14,530.63	2,467.00
BIOSPECIFICS TECHNOLOGIES CORP		\$ 50,676.55	\$ 56,028.96	984.00
BIO-TECHNE CORP		\$ 627,392.77	\$ 1,612,300.95	7,345.00
BIOTELEMETRY INC		\$ 143,517.82	\$ 252,196.10	5,447.00
BIOXCEL THERAPEUTICS INC		\$ 10,400.38	\$ 13,864.89	949.00
BJ'S RESTAURANTS INC		\$ 133,715.36	\$ 127,393.76	3,356.00
BJ'S WHOLESALE CLUB HOLDINGS I		\$ 1,663,315.49	\$ 1,417,793.52	62,348.00
BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	\$ 256,152.50	\$ 263,277.50	250,000.00
BLACK HILLS CORP	4.350% 05/01/2033 DD 08/17/18	\$ 100,444.00	\$ 111,011.00	100,000.00
BLACK HILLS CORP		\$ 2,921,742.52	\$ 3,671,352.30	46,745.00
BLACK KNIGHT INC		\$ 896,255.36	\$ 1,955,613.92	30,329.00
BLACKBAUD INC		\$ 556,982.49	\$ 641,576.00	8,060.00
BLACKBERRY LIMITED		\$ 9,346,678.20	\$ 11,396,695.59	1,769,900.00
BLACKLINE INC		\$ 288,205.01	\$ 365,251.04	7,084.00
BLACKROCK INC	3.500% 03/18/2024 DD 03/18/14	\$ 370,163.50	\$ 372,375.50	350,000.00
BLACKROCK INC		\$ 6,641,481.94	\$ 12,496,116.60	24,858.00
BLACKSTONE KEYSTONE FUND		\$ 547,502,385.46	\$ 969,769,581.66	555,087,545.32
BLACKSTONE MORTGAGE TRUST INC		\$ 3,207,549.51	\$ 3,596,531.38	96,629.00
BLCKRCK LIQ FDFND-INST		\$ 992,331.33	\$ 992,331.33	992,331.33
BLOCK COMMUNICATIONS INC 144A	6.875% 02/15/2025 DD 02/16/17	\$ 967,809.71	\$ 959,687.50	925,000.00
BLOOM ENERGY CORP		\$ 504,924.11	\$ 306,426.87	41,021.00
BLOOMBERRY RESORTS CORP		\$ 447,419.78	\$ 444,079.18	1,990,300.00
BLOOMIN' BRANDS INC		\$ 269,581.22	\$ 314,210.59	14,237.00
BLOUNT 9/18 COV-LITE TLB	0.000% 04/12/2023 DD 09/13/18	\$ 526,434.37	\$ 525,051.51	524,396.01
BLUCORA INC		\$ 286,987.83	\$ 415,887.40	15,910.00
BLUE BIRD CORP		\$ 135,231.73	\$ 160,852.56	7,018.00
BLUEBIRD BIO INC		\$ 1,988,931.30	\$ 1,038,345.75	11,833.00
BLUEGREEN VACATIONS CORP		\$ 71,516.85	\$ 52,609.92	5,088.00
BLUELINX HOLDINGS INC		\$ 162,726.95	\$ 98,239.50	6,894.00
BLUEPRINT MEDICINES CORP		\$ 440,879.26	\$ 647,769.46	8,086.00
BLUEROCK RESIDENTIAL GROWTH RE		\$ 52,358.90	\$ 50,019.55	4,151.00
BMC STOCK HOLDINGS INC		\$ 1,073,330.45	\$ 1,467,780.40	51,160.00
BMW VEHICLE OWNER TRUST 2 A A4	2.510% 06/25/2024 DD 01/24/18	\$ 492,734.38	\$ 503,950.00	500,000.00
BNK FINANCIAL GROUP INC		\$ 30,854,202.40	\$ 20,968,720.46	3,165,703.00
BNP PARIBAS SA	5.000% 01/15/2021 DD 01/18/11	\$ 50,545.00	\$ 51,586.00	50,000.00
BNP PARIBAS SA 144A	2.950% 05/23/2022 DD 05/23/17	\$ 499,375.00	\$ 509,935.00	500,000.00
BNP PARIBAS SA 144A	VAR RT 01/10/2025 DD 01/10/19	\$ 1,500,000.00	\$ 1,625,325.00	1,500,000.00
BOARDWALK PIPELINES LP	4.800% 05/03/2029 DD 05/03/19	\$ 201,558.00	\$ 214,394.00	200,000.00
BOC AVIATION LTD 144A	2.750% 09/18/2022 DD 09/18/17	\$ 895,131.00	\$ 903,159.00	900,000.00
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	\$ 134,665.00	\$ 132,791.00	100,000.00
BOEING CO/THE	2.250% 06/15/2026 DD 05/18/16	\$ 477,080.00	\$ 493,935.00	500,000.00
BOEING CO/THE	2.125% 03/01/2022 DD 02/16/17	\$ 411,070.80	\$ 421,125.60	420,000.00
BOEING CO/THE	3.900% 05/01/2049 DD 05/02/19	\$ 40,096.80	\$ 43,425.60	40,000.00
BOEING CO/THE		\$ 13,289,879.13	\$ 36,472,741.12	111,962.00
BOINGO WIRELESS INC		\$ 1,431,135.15	\$ 652,970.40	59,632.00
BOISE CASCADE CO		\$ 651,004.62	\$ 886,181.27	24,259.00
BOISE CASCADE CO 144A	5.625% 09/01/2024 DD 08/29/16	\$ 1,489,368.14	\$ 1,544,400.00	1,485,000.00

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BOK FINANCIAL CORP		\$ 399,559.20	\$ 512,251.40	5,861.00
BOLIVIAN GOVERNMENT INTER REGS	4.500% 03/20/2028 DD 03/20/17	\$ 299,710.00	\$ 331,280.00	328,000.00
BOLSA MEXICANA DE VALORES SAB		\$ 449,682.93	\$ 478,549.24	218,600.00
BONANZA CREEK ENERGY INC		\$ 406,921.53	\$ 329,910.90	14,135.00
BONOS DE LA NACION ARGENTINA E	4.500% 02/13/2020	\$ 729,250.35	\$ 442,540.00	763,000.00
BOOKING HOLDINGS INC	3.600% 06/01/2026 DD 05/23/16	\$ 508,675.00	\$ 533,780.00	500,000.00
BOOKING HOLDINGS INC		\$ 28,892,987.46	\$ 41,000,665.72	19,964.00
BOOT BARN HOLDINGS INC		\$ 100,819.11	\$ 209,112.88	4,696.00
BOOZ ALLEN HAMILTON HOLDING CO		\$ 787,173.85	\$ 1,996,334.58	28,066.00
BORGWARNER INC	4.375% 03/15/2045 DD 03/16/15	\$ 77,256.75	\$ 77,947.50	75,000.00
BORGWARNER INC		\$ 1,552,469.17	\$ 1,931,017.32	44,514.00
BORYUNG PHARMACEUTICAL CO LTD		\$ 273,744.29	\$ 296,587.91	20,662.00
BOSTON BEER CO INC/THE		\$ 4,569,325.02	\$ 4,930,942.50	13,050.00
BOSTON OMAHA CORP		\$ 77,533.98	\$ 72,693.20	3,455.00
BOSTON PRIVATE FINANCIAL HOLDI		\$ 945,590.22	\$ 753,547.17	62,639.00
BOSTON PROPERTIES INC		\$ 8,091,044.14	\$ 9,391,298.92	68,122.00
BOSTON PROPERTIES LP	3.125% 09/01/2023 DD 04/11/13	\$ 1,399,635.00	\$ 1,548,165.00	1,500,000.00
BOSTON SCIENTIFIC CORP	3.850% 05/15/2025 DD 05/12/15	\$ 47,948.10	\$ 49,423.32	46,000.00
BOSTON SCIENTIFIC CORP		\$ 4,399,775.84	\$ 13,344,557.66	295,103.00
BOTTOMLINE TECHNOLOGIES DE INC		\$ 203,131.83	\$ 376,379.20	7,022.00
BOX INC		\$ 477,448.54	\$ 397,602.10	23,695.00
BOYD GAMING CORP	6.375% 04/01/2026 DD 10/01/16	\$ 641,261.87	\$ 677,842.20	630,000.00
BOYD GAMING CORP	6.000% 08/15/2026 DD 06/25/18	\$ 487,600.00	\$ 520,162.50	485,000.00
BOYD GAMING CORP		\$ 372,291.29	\$ 526,464.96	17,584.00
BP CAPITAL MARKETS AMERICA INC	3.796% 09/21/2025 DD 09/21/18	\$ 200,230.00	\$ 216,456.00	200,000.00
BP CAPITAL MARKETS AMERICA INC	4.234% 11/06/2028 DD 11/06/18	\$ 499,905.00	\$ 565,525.00	500,000.00
BP CAPITAL MARKETS AMERICA INC	3.017% 01/16/2027 DD 07/16/18	\$ 28,178.10	\$ 31,014.30	30,000.00
BP CAPITAL MARKETS AMERICA INC	3.224% 04/14/2024 DD 10/14/18	\$ 58,737.00	\$ 62,645.40	60,000.00
BP CAPITAL MARKETS AMERICA INC	3.588% 04/14/2027 DD 10/14/18	\$ 87,912.00	\$ 96,363.00	90,000.00
BP CAPITAL MARKETS AMERICA INC	2.750% 05/10/2023 DD 11/10/18	\$ 193,240.00	\$ 204,622.00	200,000.00
BP CAPITAL MARKETS PLC	2.500% 11/06/2022 DD 11/06/12	\$ 108,370.70	\$ 112,025.10	110,000.00
BP CAPITAL MARKETS PLC	3.535% 11/04/2024 DD 11/04/14	\$ 82,490.20	\$ 85,206.40	80,000.00
BP CAPITAL MARKETS PLC	3.062% 03/17/2022 DD 03/17/15	\$ 291,830.65	\$ 292,267.50	285,000.00
BP CAPITAL MARKETS PLC	3.506% 03/17/2025 DD 03/17/15	\$ 332,347.00	\$ 346,043.75	325,000.00
BP CAPITAL MARKETS PLC	3.723% 11/28/2028 DD 11/28/16	\$ 124,591.20	\$ 130,873.20	120,000.00
BP CAPITAL MARKETS PLC	3.279% 09/19/2027 DD 09/19/17	\$ 90,082.80	\$ 94,707.00	90,000.00
BPCE SA	4.000% 04/15/2024 DD 04/15/14	\$ 284,987.30	\$ 288,889.20	270,000.00
BPCE SA	2.750% 12/02/2021 DD 12/02/16	\$ 60,915.60	\$ 60,816.60	60,000.00
BRADY CORP		\$ 514,395.16	\$ 755,832.00	13,200.00
BRAEMAR HOTELS & R PRME E 144A	VAR RT 06/15/2035 DD 06/06/18	\$ 315,984.38	\$ 315,198.45	315,000.00
BRAEMAR HOTELS & RESORTS INC		\$ 270,250.78	\$ 199,603.36	22,352.00
BRANDYWINE REALTY TRUST		\$ 2,649,655.15	\$ 2,794,821.75	177,449.00
BRAZIL LOAN TRUST 1 144A	5.477% 07/24/2023 DD 08/01/13	\$ 723,147.63	\$ 723,036.01	697,736.10
BRAZIL MINAS SPE VIA STAT 144A	5.333% 02/15/2028 DD 02/26/13	\$ 114,871.50	\$ 129,284.41	120,600.00
BRAZIL MINAS SPE VIA STAT REGS	5.333% 02/15/2028 DD 02/26/13	\$ 1,247,820.41	\$ 1,413,445.19	1,318,500.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2023	\$ 4,789,897.49	\$ 4,021,488.96	14,550,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2021	\$ 2,823,305.81	\$ 2,762,935.88	10,540,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2025	\$ 2,004,401.50	\$ 2,146,113.87	7,515,000.00
BRAZILIAN GOVERNMENT INTERNATI	5.000% 01/27/2045 DD 08/01/14	\$ 552,845.64	\$ 652,366.40	628,000.00
BRAZILIAN GOVERNMENT INTERNATI	4.625% 01/13/2028 DD 10/13/17	\$ 453,564.93	\$ 491,892.00	458,000.00
BRAZILIAN GOVERNMENT INTERNATI	4.500% 05/30/2029 DD 03/28/19	\$ 990,050.10	\$ 1,034,072.00	976,000.00
BRAZILIAN GOVERNMENT INTERNATI	4.750% 01/14/2050 DD 11/14/19	\$ 1,269,656.23	\$ 1,287,142.49	1,303,000.00
BRIDGE BANCORP INC		\$ 397,736.19	\$ 412,150.76	12,292.00
BRIDGEBIO PHARMA INC		\$ 179,300.76	\$ 239,531.70	6,834.00
BRIDGEWATER BANCSHARES INC		\$ 193,091.95	\$ 246,386.40	17,880.00
BRIDGFORD FOODS CORP		\$ 8,094.23	\$ 6,742.88	272.00
BRIGGS & STRATTON CORP		\$ 624,598.41	\$ 200,932.20	30,170.00
BRIGHAM MINERALS INC		\$ 108,581.02	\$ 108,486.40	5,060.00
BRIGHT HORIZONS FAMILY SOLUTIO		\$ 903,823.18	\$ 1,696,022.65	11,285.00
BRIGHTCOVE INC		\$ 49,463.44	\$ 52,791.75	6,075.00
BRIGHTHOUSE FINANCIAL INC	3.700% 06/22/2027 DD 12/22/17	\$ 1,678,818.00	\$ 1,696,039.00	1,700,000.00
BRIGHTHOUSE FINANCIAL INC	4.700% 06/22/2047 DD 12/22/17	\$ 1,669,638.00	\$ 1,575,237.00	1,700,000.00
BRIGHTHOUSE FINANCIAL INC		\$ 1,174,702.33	\$ 1,001,502.67	25,529.00
BRIGHTSPHERE INVESTMENT GROUP		\$ 653,481.13	\$ 532,410.90	52,095.00
BRIGHTVIEW HOLDINGS INC		\$ 415,118.66	\$ 403,294.22	23,906.00
BRINKER INTERNATIONAL INC		\$ 441,202.44	\$ 487,074.00	11,597.00
BRINK'S CO/THE		\$ 416,992.71	\$ 747,021.84	8,238.00

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BRISTOL-MYERS SQUIBB CO	2.000% 08/01/2022 DD 07/31/12	\$ 76,756.80	\$ 80,526.40	80,000.00
BRISTOL-MYERS SQUIBB CO	3.250% 08/01/2042 DD 07/31/12	\$ 142,212.00	\$ 149,889.00	150,000.00
BRISTOL-MYERS SQUIBB CO		\$ 24,379,226.02	\$ 31,800,560.47	495,413.00
BRISTOL-MYERS SQUIBB CO 144A	3.250% 08/15/2022 DD 08/15/19	\$ 31,137.60	\$ 30,999.90	30,000.00
BRISTOL-MYERS SQUIBB CO 144A	3.550% 08/15/2022 DD 08/15/19	\$ 62,750.40	\$ 62,358.00	60,000.00
BRISTOL-MYERS SQUIBB CO 144A	3.250% 02/20/2023 DD 08/20/19	\$ 62,550.00	\$ 62,143.20	60,000.00
BRISTOL-MYERS SQUIBB CO 144A	3.875% 08/15/2025 DD 08/15/19	\$ 557,118.90	\$ 551,320.20	510,000.00
BRISTOL-MYERS SQUIBB CO 144A	3.900% 02/20/2028 DD 08/20/19	\$ 100,327.50	\$ 99,214.20	90,000.00
BRISTOL-MYERS SQUIBB CO 144A	4.350% 11/15/2047 DD 11/15/19	\$ 96,197.60	\$ 95,007.95	80,000.00
BRISTOL-MYERS SQUIBB CO 144A	4.550% 02/20/2048 DD 08/20/19	\$ 1,201,160.70	\$ 1,188,560.40	970,000.00
BRISTOL-MYERS SQUIBB CO 144A	2.600% 05/16/2022 DD 05/16/19	\$ 200,632.00	\$ 203,332.00	200,000.00
BRISTOL-MYERS SQUIBB CO 144A	2.900% 07/26/2024 DD 05/16/19	\$ 267,159.75	\$ 273,639.00	265,000.00
BRISTOL-MYERS SQUIBB CO 144A	3.400% 07/26/2029 DD 05/16/19	\$ 2,018,213.60	\$ 2,172,546.60	2,030,000.00
BRISTOL-MYERS SQUIBB CO 144A	4.125% 06/15/2039 DD 05/16/19	\$ 102,833.00	\$ 115,425.00	100,000.00
BRISTOL-MYERS SQUIBB CO 144A	4.250% 10/26/2049 DD 05/16/19	\$ 191,586.00	\$ 219,646.80	185,000.00
BRISTOL-MYERS SQUIBB CO 144A	4.000% 08/15/2023 DD 08/15/19	\$ 1,613,100.00	\$ 1,598,370.00	1,500,000.00
BRITISH TELECOMMUNICATIONS PLC	VAR RT 12/15/2030 DD 12/12/00	\$ 312,301.00	\$ 307,588.00	200,000.00
BRIXMOR PROPERTY GROUP INC		\$ 3,417,263.66	\$ 4,137,083.23	191,443.00
BROADCOM CORP / BROADCOM CAYMA	3.000% 01/15/2022 DD 01/15/18	\$ 993,296.00	\$ 1,014,790.00	1,000,000.00
BROADCOM CORP / BROADCOM CAYMA	3.625% 01/15/2024 DD 01/15/18	\$ 214,306.20	\$ 217,650.30	210,000.00
BROADCOM CORP / BROADCOM CAYMA	3.875% 01/15/2027 DD 01/15/18	\$ 159,001.20	\$ 166,201.60	160,000.00
BROADCOM CORP / BROADCOM CAYMA	2.650% 01/15/2023 DD 10/17/17	\$ 1,027,224.00	\$ 1,106,270.00	1,100,000.00
BROADCOM INC		\$ 11,140,838.53	\$ 25,866,553.02	81,851.00
BROADCOM INC 144A	4.750% 04/15/2029 DD 04/05/19	\$ 188,295.70	\$ 207,761.20	190,000.00
BROADCOM INC 144A	3.625% 10/15/2024 DD 04/05/19	\$ 221,064.75	\$ 233,975.25	225,000.00
BROADCOM INC 144A	4.250% 04/15/2026 DD 04/05/19	\$ 246,570.00	\$ 265,542.50	250,000.00
BROADCOM INC 144A	3.125% 10/15/2022 DD 04/05/19	\$ 1,288,963.00	\$ 1,324,440.00	1,300,000.00
BROADRIDGE FINANCIAL SOLUTIONS	2.900% 12/01/2029 DD 12/09/19	\$ 200,758.00	\$ 199,818.00	200,000.00
BROADRIDGE FINANCIAL SOLUTIONS		\$ 1,119,906.16	\$ 2,998,809.96	24,274.00
BROOKDALE SENIOR LIVING INC		\$ 1,310,024.34	\$ 1,034,521.00	142,300.00
BROOKFIELD ASSET MANAGEMENT		\$ 102,755,535.73	\$ 111,871,727.00	1,935,497.00
BROOKFIELD ASSET MANAGEMENT IN	4.000% 01/15/2025 DD 01/15/15	\$ 100,578.00	\$ 107,571.00	100,000.00
BROOKFIELD FINANCE INC	4.850% 03/29/2029 DD 01/29/19	\$ 200,940.00	\$ 229,022.00	200,000.00
BROOKFIELD FINANCE INC	4.700% 09/20/2047 DD 09/14/17	\$ 1,190,628.00	\$ 1,380,252.00	1,200,000.00
BROOKFIELD FINANCE INC	4.000% 04/01/2024 DD 03/10/17	\$ 349,097.00	\$ 375,403.00	350,000.00
BROOKFIELD PROPERTY REIT INC		\$ 513,794.87	\$ 458,192.25	24,841.00
BROOKLINE BANCORP INC		\$ 911,601.61	\$ 993,015.34	60,329.00
BROOKS AUTOMATION INC		\$ 434,773.44	\$ 723,642.16	17,246.00
BROWN & BROWN INC	4.500% 03/15/2029 DD 03/11/19	\$ 202,818.00	\$ 220,140.00	200,000.00
BROWN & BROWN INC		\$ 990,909.44	\$ 2,109,929.64	53,443.00
BROWN-FORMAN CORP		\$ 450,116.97	\$ 720,850.68	11,484.00
BROWN-FORMAN CORP		\$ 1,244,048.56	\$ 2,536,216.80	37,518.00
BRP GROUP INC		\$ 3,638,261.62	\$ 4,027,538.85	250,937.00
BRT APARTMENTS CORP		\$ 95,984.93	\$ 127,156.21	7,493.00
BRUKER CORP		\$ 462,630.35	\$ 1,144,684.26	22,458.00
BRUNSWICK CORP/DE		\$ 849,694.30	\$ 1,024,338.44	17,078.00
BRYN MAWR BANK CORP		\$ 566,151.29	\$ 624,291.12	15,138.00
BUCHER INDUSTRIES AG		\$ 5,002,441.06	\$ 6,207,530.33	17,690.00
BUCKLE INC/THE		\$ 470,125.35	\$ 593,744.32	21,958.00
BUILDERS FIRSTSOURCE INC		\$ 333,823.37	\$ 594,949.74	23,414.00
BUNGE LTD		\$ 1,716,506.19	\$ 1,571,978.25	27,315.00
BUNGE LTD FINANCE CORP	3.000% 09/25/2022 DD 09/25/17	\$ 400,496.00	\$ 405,728.00	400,000.00
BUNGE LTD FINANCE CORP	3.750% 09/25/2027 DD 09/25/17	\$ 997,930.00	\$ 1,022,300.00	1,000,000.00
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	\$ 362,627.75	\$ 398,317.85	295,000.00
BURLINGTON NORTHERN SANTA FE L	4.450% 03/15/2043 DD 03/12/13	\$ 75,706.40	\$ 82,250.00	70,000.00
BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	\$ 148,005.00	\$ 159,577.50	125,000.00
BURLINGTON NORTHERN SANTA FE L	3.850% 09/01/2023 DD 08/22/13	\$ 73,361.40	\$ 74,321.10	70,000.00
BURLINGTON NORTHERN SANTA FE L	3.750% 04/01/2024 DD 03/07/14	\$ 100,625.00	\$ 106,665.00	100,000.00
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	\$ 51,499.00	\$ 59,628.00	50,000.00
BURLINGTON NORTHERN SANTA FE L	3.900% 08/01/2046 DD 05/16/16	\$ 300,552.00	\$ 329,532.00	300,000.00
BURLINGTON NORTHERN SANTA FE L	4.125% 06/15/2047 DD 03/09/17	\$ 94,782.60	\$ 102,276.90	90,000.00
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	\$ 65,394.00	\$ 70,088.50	50,000.00
BURLINGTON RESOURCES LLC	7.200% 08/15/2031 DD 08/24/01	\$ 358,293.23	\$ 376,382.15	265,000.00
BURLINGTON STORES INC		\$ 917,097.52	\$ 3,067,231.53	13,451.00
BUSINESS FIRST BANCSHARES INC		\$ 246,194.25	\$ 232,198.02	9,314.00
BWX TECHNOLOGIES INC		\$ 684,734.72	\$ 1,197,088.64	19,283.00
BX COMMERCIAL MORT BIOA F 144A	VAR RT 03/15/2037 DD 03/15/18	\$ 584,539.97	\$ 587,835.36	588,000.00

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BX COMMERCIAL MORTG IMC G 144A	VAR RT 04/15/2034 DD 05/17/19	\$ 1,596,000.00	\$ 1,603,453.32	1,596,000.00
BX COMMERCIAL MORTG IND G 144A	VAR RT 11/15/2035 DD 10/31/18	\$ 1,125,348.66	\$ 1,128,402.75	1,125,600.00
BX COMMERCIAL MORTG IND H 144A	VAR RT 11/15/2035 DD 10/31/18	\$ 371,700.00	\$ 372,045.68	371,700.00
BX COMMERCIAL MORTGA XL J 144A	VAR RT 10/15/2036 DD 10/24/19	\$ 4,631,000.00	\$ 4,638,363.29	4,631,000.00
BX TRUST 2019-CALM CALM E 144A	VAR RT 11/25/2032 DD 12/12/19	\$ 336,000.00	\$ 336,208.32	336,000.00
BX TRUST 2019-OC11 OC11 E 144A	4.075% 12/09/2041 DD 12/01/19	\$ 935,924.07	\$ 934,112.34	966,000.00
BXMT 2017-FL1 LTD FL1 D 144A	VAR RT 06/15/2035 DD 12/21/17	\$ 888,000.00	\$ 887,996.45	888,000.00
BYLINE BANCORP INC		\$ 373,483.73	\$ 348,443.85	17,805.00
C&F FINANCIAL CORP		\$ 112,984.97	\$ 139,597.59	2,523.00
CA INC	3.600% 08/15/2022 DD 03/17/17	\$ 999,100.00	\$ 1,023,120.00	1,000,000.00
CABALETTA BIO INC		\$ 16,372.13	\$ 22,589.49	1,617.00
CABLE ONE INC		\$ 337,218.34	\$ 1,277,107.26	858.00
CABLEVISION SYSTEMS CORP	5.875% 09/15/2022 DD 09/27/12	\$ 1,282,264.97	\$ 1,427,687.50	1,325,000.00
CABOT CORP		\$ 445,820.57	\$ 499,292.64	10,507.00
CABOT MICROELECTRONICS CORP		\$ 346,705.58	\$ 693,601.92	4,806.00
CABOT OIL & GAS CORP		\$ 1,837,683.54	\$ 1,549,977.48	89,028.00
CACI INTERNATIONAL INC		\$ 1,221,127.50	\$ 1,455,941.76	5,824.00
CACTUS INC		\$ 232,154.54	\$ 265,430.88	7,734.00
CADENCE BANCORP		\$ 2,204,507.00	\$ 1,738,721.39	95,903.00
CADENCE DESIGN SYSTEMS INC		\$ 1,127,860.10	\$ 4,089,534.96	58,961.00
CADIZ INC		\$ 130,281.74	\$ 108,976.78	9,889.00
CAESARS ENTERTAINMENT CORP		\$ 1,384,803.65	\$ 1,666,748.00	122,555.00
CAESARSTONE LTD		\$ 415,027.67	\$ 256,958.57	17,051.00
CAI INTERNATIONAL INC		\$ 208,461.56	\$ 377,435.52	13,024.00
CALAMP CORP		\$ 302,879.38	\$ 232,238.36	24,242.00
CALAVO GROWERS INC		\$ 181,512.83	\$ 240,969.40	2,660.00
CALERES INC		\$ 850,874.02	\$ 723,377.50	30,458.00
CALI MORTGAGE TRUS 101C F 144A	VAR RT 03/10/2039 DD 03/01/19	\$ 1,797,695.95	\$ 1,834,968.24	1,806,000.00
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	\$ 50,421.50	\$ 59,731.50	50,000.00
CALIFORNIA RESOURCES CORP		\$ 544,942.74	\$ 323,454.60	35,820.00
CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09	\$ 352,617.50	\$ 376,460.00	250,000.00
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	\$ 117,958.95	\$ 184,462.30	115,000.00
CALIFORNIA ST	7.350% 11/01/2039 DD 11/10/09	\$ 434,940.00	\$ 460,836.00	300,000.00
CALIFORNIA ST	3.500% 04/01/2028 DD 04/25/18	\$ 84,258.80	\$ 91,524.60	85,000.00
CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	\$ 1,842,316.00	\$ 1,809,444.00	1,400,000.00
CALIFORNIA WATER SERVICE GROUP		\$ 357,023.14	\$ 507,762.88	9,848.00
CALITHERA BIOSCIENCES INC		\$ 218,228.52	\$ 204,954.74	35,894.00
CALIX INC		\$ 163,265.74	\$ 172,912.00	21,614.00
CALLAWAY GOLF CO		\$ 1,079,679.74	\$ 1,515,333.60	71,478.00
CALLON PETROLEUM CO		\$ 2,869,043.07	\$ 1,429,037.61	295,867.00
CAL-MAINE FOODS INC		\$ 968,206.16	\$ 1,025,358.75	23,985.00
CALPINE CORP	5.750% 01/15/2025 DD 07/22/14	\$ 1,445,583.99	\$ 1,513,718.75	1,475,000.00
CALPINE CORP 144A	4.500% 02/15/2028 DD 12/20/19	\$ 558,161.25	\$ 560,931.72	556,000.00
CALYXT INC		\$ 29,749.16	\$ 10,458.92	1,492.00
CAMB COMMERCIAL MO LIFE G 144A	VAR RT 12/15/2037 DD 02/08/19	\$ 1,325,950.00	\$ 1,332,817.50	1,325,000.00
CAMBIUM NETWORKS CORP		\$ 22,845.46	\$ 20,372.94	2,331.00
CAMBRIDGE BANCORP		\$ 214,329.82	\$ 201,336.80	2,512.00
CAMDEN NATIONAL CORP		\$ 444,508.02	\$ 527,847.60	11,460.00
CAMDEN PROPERTY TRUST		\$ 1,485,523.78	\$ 2,123,273.20	20,012.00
CAMPBELL SOUP CO	3.300% 03/19/2025 DD 03/19/15	\$ 126,582.50	\$ 128,822.50	125,000.00
CAMPBELL SOUP CO	3.650% 03/15/2023 DD 03/16/18	\$ 99,590.00	\$ 104,184.00	100,000.00
CAMPBELL SOUP CO	3.950% 03/15/2025 DD 03/16/18	\$ 99,176.00	\$ 106,549.00	100,000.00
CAMPBELL SOUP CO	4.150% 03/15/2028 DD 03/16/18	\$ 78,780.00	\$ 86,856.80	80,000.00
CAMPBELL SOUP CO	4.800% 03/15/2048 DD 03/16/18	\$ 99,025.00	\$ 115,835.00	100,000.00
CAMPBELL SOUP CO		\$ 1,560,422.44	\$ 1,755,200.72	35,516.00
CAMPING WORLD HOLDINGS INC		\$ 186,870.55	\$ 79,168.54	5,371.00
CANADIAN IMPERIAL BANK OF COMM	VAR RT 07/22/2023 DD 07/22/19	\$ 200,296.00	\$ 202,182.00	200,000.00
CANADIAN NATIONAL RAILWAY CO	3.650% 02/03/2048 DD 02/06/18	\$ 145,528.60	\$ 149,061.60	135,000.00
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	\$ 59,724.80	\$ 90,695.96	70,000.00
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	\$ 127,006.25	\$ 133,216.25	125,000.00
CANADIAN NATURAL RESOURCES LTD	3.850% 06/01/2027 DD 05/30/17	\$ 75,300.00	\$ 79,879.50	75,000.00
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	\$ 204,446.00	\$ 243,210.00	200,000.00
CANADIAN PACIFIC RR CO	7.125% 10/15/2031 DD 10/30/01	\$ 275,964.00	\$ 277,452.00	200,000.00
CANADIAN PACIFIC RR CO	4.800% 09/15/2035 DD 09/11/15	\$ 76,225.50	\$ 89,351.25	75,000.00
CANADIAN PACIFIC RR CO	6.125% 09/15/2115 DD 09/11/15	\$ 2,306,644.00	\$ 2,643,876.00	1,800,000.00
CANNAE HOLDINGS INC		\$ 783,810.15	\$ 1,923,206.47	51,713.00
CANTEL MEDICAL CORP		\$ 769,575.96	\$ 538,414.60	7,594.00

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CANTOR FITZGERALD LP 144A	4.875% 05/01/2024 DD 04/29/19	\$ 1,196,472.00	\$ 1,279,860.00	1,200,000.00
CAPITAL AUTOMOTIVE 3/17 2ND	LIEN TL	\$ 737,921.42	\$ 746,493.23	745,375.17
CAPITAL AUTOMOTIVE 3/17 TL	0.000% 03/25/2024 DD 03/05/17	\$ 954,982.85	\$ 964,170.54	962,063.62
CAPITAL BANCORP INC		\$ 74,720.74	\$ 93,777.22	6,298.00
CAPITAL CITY BANK GROUP INC		\$ 207,614.80	\$ 320,006.00	10,492.00
CAPITAL ONE BANK USA NA	3.375% 02/15/2023 DD 02/11/13	\$ 313,568.40	\$ 320,292.00	310,000.00
CAPITAL ONE FINANCIAL CORP	3.200% 02/05/2025 DD 02/05/15	\$ 54,468.90	\$ 56,978.35	55,000.00
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	\$ 1,652,135.10	\$ 1,770,363.60	1,640,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 07/28/2026 DD 07/28/16	\$ 195,258.00	\$ 210,734.00	200,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 03/09/2027 DD 03/09/17	\$ 60,625.80	\$ 64,002.60	60,000.00
CAPITAL ONE FINANCIAL CORP	2.500% 05/12/2020 DD 05/12/17	\$ 236,654.40	\$ 235,310.20	235,000.00
CAPITAL ONE FINANCIAL CORP		\$ 5,929,324.87	\$ 10,146,823.09	98,599.00
CAPITAL ONE MULTI-ASSET A1 A1	2.840% 12/15/2024 DD 02/28/19	\$ 706,710.94	\$ 714,196.00	700,000.00
CAPITAL ONE NA	2.250% 09/13/2021 DD 09/13/16	\$ 74,210.25	\$ 75,339.00	75,000.00
CAPITOL FEDERAL FINANCIAL INC		\$ 1,583,316.04	\$ 1,375,389.02	100,174.00
CAPRI HOLDINGS LTD		\$ 1,575,954.10	\$ 1,131,719.75	29,665.00
CAPSTAR FINANCIAL HOLDINGS INC		\$ 184,528.44	\$ 182,650.50	10,970.00
CAPSTEAD MORTGAGE CORP		\$ 697,413.01	\$ 567,238.32	71,621.00
CARA THERAPEUTICS INC		\$ 155,222.04	\$ 153,544.41	9,531.00
CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	\$ 51,902.50	\$ 50,186.00	50,000.00
CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	\$ 50,899.50	\$ 51,344.00	50,000.00
CARDINAL HEALTH INC	2.616% 06/15/2022 DD 06/12/17	\$ 60,120.60	\$ 60,614.40	60,000.00
CARDINAL HEALTH INC	3.079% 06/15/2024 DD 06/12/17	\$ 60,633.00	\$ 61,740.60	60,000.00
CARDINAL HEALTH INC	3.410% 06/15/2027 DD 06/12/17	\$ 90,462.60	\$ 92,060.10	90,000.00
CARDINAL HEALTH INC		\$ 3,327,949.74	\$ 3,125,793.42	61,799.00
CARDIOVASCULAR SYSTEMS INC		\$ 156,811.89	\$ 272,249.77	5,603.00
CARDLYTICS INC		\$ 55,660.08	\$ 147,846.72	2,352.00
CARDTRONICS PLC		\$ 421,026.58	\$ 471,012.85	10,549.00
CARE.COM INC		\$ 56,123.12	\$ 65,590.92	4,364.00
CAREDX INC		\$ 161,427.02	\$ 177,521.10	8,230.00
CAREER EDUCATION CORP		\$ 121,560.43	\$ 210,068.97	11,423.00
CARETRUST REIT INC		\$ 3,877,231.34	\$ 3,689,180.38	178,826.00
CARGURUS INC		\$ 433,136.37	\$ 432,010.40	12,280.00
CARLISLE COS INC		\$ 952,651.33	\$ 1,994,192.48	12,322.00
CARLYLE HOLDINGS II FINAN 144A	5.625% 03/30/2043 DD 03/28/13	\$ 1,043,150.00	\$ 1,176,610.00	1,000,000.00
CARMAX AUTO OWNER TRUST 2 4 A3	2.020% 11/15/2024 DD 10/23/19	\$ 150,316.41	\$ 150,339.00	150,000.00
CARMAX INC		\$ 1,428,204.07	\$ 3,058,104.94	34,882.00
CARNIVAL CORP	3.950% 10/15/2020 DD 10/15/13	\$ 269,229.00	\$ 258,825.00	255,000.00
CARNIVAL CORP		\$ 3,338,378.96	\$ 4,140,357.65	81,455.00
CAROLINA FINANCIAL CORP		\$ 593,147.05	\$ 752,980.14	17,418.00
CARPENTER TECHNOLOGY CORP		\$ 3,572,336.09	\$ 4,259,774.16	85,572.00
CARRIAGE SERVICES INC		\$ 310,379.05	\$ 335,206.40	13,094.00
CARROLS RESTAURANT GROUP INC		\$ 261,430.31	\$ 175,918.65	24,953.00
CARS.COM INC		\$ 1,276,278.59	\$ 567,240.18	46,419.00
CARTER BANK & TRUST		\$ 354,940.21	\$ 425,347.04	17,932.00
CARTER'S INC		\$ 638,157.82	\$ 991,385.78	9,067.00
CARVANA CO		\$ 610,371.87	\$ 848,056.65	9,213.00
CASA SYSTEMS INC		\$ 120,225.99	\$ 24,646.34	6,026.00
CASELLA WASTE SYSTEMS INC		\$ 136,070.40	\$ 347,342.38	7,546.00
CASEY'S GENERAL STORES INC		\$ 997,527.84	\$ 1,283,685.26	8,074.00
CASH		\$ 1,612,313.74	\$ 1,612,313.74	-
CASH - BROKER		\$ 1.01	\$ 1.01	-
CASI PHARMACEUTICALS INC		\$ 61,894.44	\$ 30,461.22	9,858.00
CASS INFORMATION SYSTEMS INC		\$ 123,447.94	\$ 134,014.54	2,321.00
CASTLE BIOSCIENCES INC		\$ 29,130.36	\$ 50,008.35	1,455.00
CASTLIGHT HEALTH INC		\$ 67,127.81	\$ 21,390.39	16,083.00
CATALENT INC		\$ 1,337,912.69	\$ 1,793,549.10	31,857.00
CATALENT PHARMA SOLUTIONS 144A	5.000% 07/15/2027 DD 06/27/19	\$ 977,637.50	\$ 1,000,362.50	955,000.00
CATALYST PHARMACEUTICALS INC		\$ 43,713.05	\$ 59,932.50	15,982.00
CATASYS INC		\$ 21,371.31	\$ 18,136.72	1,112.00
CATCHMARK TIMBER TRUST INC		\$ 423,256.68	\$ 435,229.15	37,945.00
CATERPILLAR FINANCIAL SERVICES	1.700% 08/09/2021 DD 08/09/16	\$ 343,210.00	\$ 349,496.00	350,000.00
CATERPILLAR FINANCIAL SERVICES	3.150% 09/07/2021 DD 09/07/18	\$ 299,454.00	\$ 306,657.00	300,000.00
CATERPILLAR FINANCIAL SERVICES	2.950% 02/26/2022 DD 02/26/19	\$ 1,999,040.00	\$ 2,045,600.00	2,000,000.00
CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	\$ 33,365.75	\$ 34,207.75	25,000.00
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	\$ 61,294.00	\$ 64,850.50	50,000.00
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	\$ 74,474.40	\$ 89,772.00	80,000.00

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CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	\$ 181,254.50	\$ 220,939.25	175,000.00
CATERPILLAR INC		\$ 11,154,338.54	\$ 17,153,918.08	116,156.00
CATHAY GENERAL BANCORP		\$ 2,112,210.37	\$ 2,226,153.30	58,506.00
CATO CORP/THE		\$ 506,257.36	\$ 293,712.00	16,880.00
CAVCO INDUSTRIES INC		\$ 148,452.14	\$ 278,416.50	1,425.00
CB T-MOBILE USA INC	5.375% 04/15/2027 DD 03/16/17	\$ 905,000.00	\$ 0.01	905,000.00
CBDMD INC		\$ 47,043.41	\$ 18,021.24	7,974.00
CBIZ INC		\$ 524,568.15	\$ 1,053,920.32	39,092.00
CBL & ASSOCIATES PROPERTIES IN		\$ 1,406,633.14	\$ 142,120.65	135,353.00
CBOE GLOBAL MARKETS INC		\$ 1,404,373.56	\$ 2,881,920.00	24,016.00
CBRE GROUP INC		\$ 1,897,797.43	\$ 4,342,580.37	70,853.00
CBTX INC		\$ 456,231.55	\$ 429,767.20	13,810.00
CC HOLDINGS GS V LLC / CROWN C	3.849% 04/15/2023 DD 04/15/13	\$ 1,231,438.00	\$ 1,362,712.00	1,300,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.500% 05/01/2026 DD 04/21/16	\$ 1,325,301.22	\$ 1,380,412.50	1,310,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	\$ 787,018.75	\$ 833,450.00	790,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.375% 06/01/2029 DD 05/23/19	\$ 1,224,000.00	\$ 1,284,000.00	1,200,000.00
CCP CDX R 1% P CDX IG33 5Y ICE	1.000% 12/20/2024 DD 09/20/19	\$ 490,953.45	\$ 624,816.60	24,100,000.00
CCP CDX SP UL CDX.NA.IG.28	1.000% 06/20/2022 DD 03/20/17	\$ 104,925.24	\$ 109,922.00	6,100,000.00
CCP CDX.SP UL CDX.NA.IG.31 R1%	2023 DEC 20 ICE	\$ 73,698.94	\$ 108,471.80	4,300,000.00
CCP IRS LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ (120,683.09)	\$ -	(2,300,000.00)
CCP IRS R LIB3M 100BPS P 1.75%	2026 DEC 21 CME	\$ (25,061.66)	\$ -	(890,000.00)
CCP_CDS.SP UL AT&T INC. CME	REC 100BPS 2024 JUN 20	\$ 0.02	\$ 17,911.00	1,000,000.00
CCP_CDS.SP UL AT&T INC. CME	REC 100BPS 2024 JUN 20	\$ (2,062.19)	\$ -	(1,000,000.00)
CCP_CD.X SP UL CDX.NA.IG.32 CM	REC 100BPS 2024 JUN 20	\$ 395,936.28	\$ 552,238.80	21,200,000.00
CCP_IRS P LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ -	\$ (68,046.58)	2,300,000.00
CCP_IRS R LIB3M 100BPS P 1.75%	VAR RT 12/21/2026 DD 12/21/16	\$ 0.01	\$ 2,581.87	890,000.00
CCP_IRS.P USD-LIBOR-BBA 3M CM	REC 1.96% 2029 AUG 02	\$ 0.02	\$ (79,895.68)	12,400,000.00
CCP_IRS.P USD-LIBOR-BBA 3M CM	REC 1.95% 2029 AUG 02	\$ 0.01	\$ (15,970.76)	2,600,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	\$ 0.01	\$ (8,560.14)	800,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ 0.01	\$ (3,222.72)	1,400,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ 0.02	\$ 38,810.62	15,400,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 20	\$ 78,347.98	\$ (22,495.18)	2,100,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.25% 2028 JUN 20	\$ 118,512.65	\$ (62,155.63)	1,900,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	VAR RT 50% 2027 JUN 21	\$ 86,563.02	\$ 21,525.96	1,000,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.25% 2020 JUN 21	\$ 132,398.96	\$ 16,238.26	5,800,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2021 JUN 20	\$ 87,832.15	\$ (1,743.53)	3,100,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2029 DEC 10	\$ 0.01	\$ (13,547.53)	1,400,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2030 MAR 10	\$ 0.01	\$ (11,769.60)	1,300,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2030 FEB 12	\$ 0.02	\$ (25,662.31)	2,800,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2030 JAN 15	\$ 0.03	\$ 66,782.69	4,900,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.63% 2050 FEB 03	\$ 0.03	\$ 129,539.51	1,200,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.63% 2050 JAN 16	\$ 2,264.36	\$ 97,155.91	900,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2050 JAN 15	\$ 0.01	\$ 8,622.44	400,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2050 JAN 22	\$ 0.05	\$ 182,097.99	2,300,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.88% 2050 FEB 07	\$ 0.01	\$ 10,082.80	200,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2021 JUN 17	\$ 0.01	\$ (53,413.20)	90,000,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	\$ (27,868.11)	\$ -	(800,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ (29,449.69)	\$ -	(1,400,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ (202,741.92)	\$ -	(15,400,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2029 DEC 10	\$ (2,378.65)	\$ -	(1,400,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2030 MAR 10	\$ (1,232.79)	\$ -	(1,300,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2030 FEB 12	\$ (49,436.06)	\$ -	(2,800,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2030 JAN 15	\$ (58,261.53)	\$ -	(4,900,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.63% 2050 FEB 03	\$ (4,077.63)	\$ -	(1,200,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.63% 2050 JAN 16	\$ (3,239.79)	\$ -	(900,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.0% 2050 JAN 15	\$ (2,879.78)	\$ -	(400,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2050 JAN 22	\$ (13,475.80)	\$ -	(2,300,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.88% 2050 FEB 07	\$ (774.72)	\$ -	(200,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2021 JUN 17	\$ (53,501.58)	\$ -	(90,000,000.00)
CCP_SP CDX.NA.IG.27 5Y	R 100BPS 2021 DEC 20 ICE	\$ 4,649.12	\$ 4,685.70	300,000.00
CCRESG COMMERCIAL HEAT E 144A	VAR RT 04/10/2029 DD 04/01/16	\$ 695,709.18	\$ 744,110.72	736,000.00
CD 2016-CD1 MORTGAG CD1 D 144A	VAR RT 08/10/2049 DD 08/01/16	\$ 271,428.64	\$ 320,725.50	365,000.00
CD 2016-CD2 MORTGAGE TRU CD2 D	VAR RT 11/10/2049 DD 12/01/16	\$ 410,582.27	\$ 498,364.34	569,000.00
CD 2017-CD3 MORTGAG CD3 D 144A	3.250% 02/10/2050 DD 02/01/17	\$ 1,109,356.95	\$ 1,231,839.89	1,369,000.00
CD 2017-CD4 MORTGAG CD4 D 144A	3.300% 05/10/2050 DD 05/01/17	\$ 907,030.62	\$ 991,171.86	1,102,000.00
CDK GLOBAL INC		\$ 901,941.84	\$ 1,356,173.36	24,802.00
CDS IG24 10Y ICE XI2401J25U01	2025 JUN 20 ICE	\$ (405,125.23)	\$ -	(21,030,400.00)

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CDS_IG24 10Y ICE CDX.NA.IG.24	2025 JUNE 20 ICE	\$ 0.02	\$ 351,880.65	21,030,400.00
CDW CORP/DE		\$ 1,254,703.76	\$ 4,497,460.24	31,486.00
CECO ENVIRONMENTAL CORP		\$ 280,592.14	\$ 172,035.94	22,459.00
CEDAR REALTY TRUST INC		\$ 425,773.27	\$ 190,664.40	64,632.00
CEDAR REALTY TRUST INC	PFD 7.250% CUMULATIVE	\$ 35,737.34	\$ 37,444.44	1,493.00
CEDAR REALTY TRUST INC	PFD 6.500% CUMULATIVE	\$ 657,500.00	\$ 606,478.00	26,300.00
CELANESE CORP		\$ 1,467,142.02	\$ 3,344,677.92	27,166.00
CELCUITY INC		\$ 19,219.28	\$ 9,331.28	877.00
CELLULAR BIOMEDICINE GROUP INC		\$ 72,334.02	\$ 59,283.52	3,664.00
CEL-SCI CORP		\$ 47,665.85	\$ 51,551.10	5,634.00
CELSIUS HOLDINGS INC		\$ 26,311.15	\$ 26,622.96	5,512.00
CENTENE CORP		\$ 2,651,208.74	\$ 5,284,223.50	84,050.00
CENTENE CORP 144A	4.250% 12/15/2027 DD 12/06/19	\$ 973,751.20	\$ 1,010,232.50	982,000.00
CENTENNIAL RESOURCE DEVELOPMEN		\$ 615,905.45	\$ 167,447.28	36,244.00
CENTERPOINT ENERGY HOUSTON ELE	4.500% 04/01/2044 DD 03/17/14	\$ 102,847.00	\$ 119,543.00	100,000.00
CENTERPOINT ENERGY INC		\$ 2,337,335.30	\$ 2,796,129.45	102,535.00
CENTERPOINT ENERGY RESOURCES C	4.100% 09/01/2047 DD 08/23/17	\$ 695,919.00	\$ 734,685.00	700,000.00
CENTERSTATE BANK CORP		\$ 7,620,085.33	\$ 7,891,706.58	315,921.00
CENTOGENE NV		\$ 4,683.84	\$ 4,511.36	448.00
CENTRAL EUROPEAN MEDIA ENTERPR		\$ 42,661.49	\$ 65,621.58	14,486.00
CENTRAL GARDEN & PET CO		\$ 221,511.34	\$ 244,738.39	7,877.00
CENTRAL GARDEN & PET CO		\$ 861,510.00	\$ 954,757.84	32,519.00
CENTRAL PACIFIC FINANCIAL CORP		\$ 597,197.80	\$ 582,903.48	19,706.00
CENTRAL VALLEY COMMUNITY BANCO		\$ 164,592.46	\$ 189,504.15	8,745.00
CENTRIC BRANDS INC		\$ 10,677.26	\$ 5,637.66	2,598.00
CENTURY ALUMINUM CO		\$ 402,203.25	\$ 294,535.40	39,193.00
CENTURY BANCORP INC/MA		\$ 105,923.75	\$ 175,332.04	1,949.00
CENTURY CASINOS INC		\$ 144,942.53	\$ 162,866.88	20,564.00
CENTURY COMMUNITIES INC		\$ 328,995.21	\$ 365,532.75	13,365.00
CENTURY PLAZA TOWER CPT F 144A	VAR RT 11/13/2039 DD 11/01/19	\$ 996,684.18	\$ 965,592.18	1,071,000.00
CENTURYLINK INC		\$ 5,722,834.53	\$ 3,107,229.78	235,218.00
CERECOR INC		\$ 18,375.31	\$ 18,207.42	3,378.00
CERENCE INC		\$ 160,701.02	\$ 189,299.95	8,365.00
CERIDIAN HCM HOLDING INC		\$ 938,064.38	\$ 1,278,655.56	18,837.00
CERNER CORP		\$ 21,026,635.94	\$ 27,142,997.94	369,846.00
CERUS CORP		\$ 186,920.75	\$ 139,610.26	33,083.00
CEVA INC		\$ 147,651.88	\$ 121,535.68	4,508.00
CF INDUSTRIES HOLDINGS INC		\$ 1,452,024.87	\$ 2,299,683.54	48,171.00
CF INDUSTRIES INC	5.150% 03/15/2034 DD 03/11/14	\$ 1,290,906.46	\$ 1,570,087.50	1,405,000.00
CF INDUSTRIES INC	4.950% 06/01/2043 DD 05/23/13	\$ 1,017,520.00	\$ 1,042,500.00	1,000,000.00
CFCRE COMMERCIAL MOR C2 B 144A	VAR RT 12/15/2047 DD 12/01/11	\$ 1,014,257.81	\$ 1,046,070.00	1,000,000.00
CFH HOLDINGS CORP SER A PFD		\$ 482.85	\$ -	9,657.00
CGBAM COMMERCIAL M SMRT E 144A	VAR RT 04/10/2028 DD 05/01/15	\$ 189,795.90	\$ 192,889.99	193,000.00
CGBAM COMMERCIAL M SMRT F 144A	VAR RT 04/10/2028 DD 05/01/15	\$ 1,485,301.15	\$ 1,535,124.48	1,536,000.00
CH ROBINSON WORLDWIDE INC		\$ 2,058,359.75	\$ 2,287,271.80	29,249.00
CHANGE HEALTHCARE INC		\$ 125,765.75	\$ 155,705.00	9,500.00
CHANNELADVISOR CORP		\$ 57,614.63	\$ 38,709.28	4,282.00
CHAPARRAL ENERGY INC		\$ 110,918.14	\$ 41,449.76	23,551.00
CHARAH SOLUTIONS INC		\$ 27,465.27	\$ 14,076.36	5,769.00
CHARLES RIVER LABORATORIE 144A	5.500% 04/01/2026 DD 04/03/18	\$ 1,208,513.05	\$ 1,295,375.00	1,205,000.00
CHARLES RIVER LABORATORIE 144A	4.250% 05/01/2028 DD 10/23/19	\$ 185,000.00	\$ 188,468.75	185,000.00
CHARLES RIVER LABORATORIES INT		\$ 500,788.26	\$ 1,521,947.88	9,963.00
CHARLES SCHWAB CORP/THE	3.000% 03/10/2025 DD 03/10/15	\$ 354,130.00	\$ 363,419.00	350,000.00
CHARLES SCHWAB CORP/THE	2.650% 01/25/2023 DD 12/07/17	\$ 1,505,100.00	\$ 1,529,385.00	1,500,000.00
CHARLES SCHWAB CORP/THE		\$ 6,051,941.43	\$ 11,595,318.24	243,804.00
CHART INDUSTRIES INC		\$ 10,019,089.40	\$ 9,093,130.17	134,733.00
CHARTER COMMUNICATIONS INC		\$ 4,969,579.31	\$ 15,796,630.20	32,565.00
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	\$ 499,735.85	\$ 523,060.50	475,000.00
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	\$ 595,455.00	\$ 629,325.00	500,000.00
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	\$ 293,338.05	\$ 316,131.15	255,000.00
CHARTER COMMUNICATIONS OPERATI	4.464% 07/23/2022 DD 07/23/16	\$ 126,392.40	\$ 126,140.40	120,000.00
CHARTER COMMUNICATIONS OPERATI	5.750% 04/01/2048 DD 04/17/18	\$ 103,089.00	\$ 122,631.60	105,000.00
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	\$ 3,093,776.00	\$ 3,477,921.00	3,100,000.00
CHARTER COMMUNICATIONS OPERATI	4.500% 02/01/2024 DD 07/03/18	\$ 998,930.00	\$ 1,076,230.00	1,000,000.00
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	\$ 876,978.00	\$ 933,579.00	900,000.00
CHASE BANK USA NA	VAR RT 06/30/2028 DD 06/30/98	\$ 368,325.00	\$ 373,717.50	375,000.00
CHASE CORP		\$ 104,468.20	\$ 146,204.32	1,234.00

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CHASE ISSUANCE TRUST A4 A4	1.840% 04/15/2022 DD 05/01/15	\$ 350,902.34	\$ 349,919.50	350,000.00
CHASE ISSUANCE TRUST A4 A4	1.490% 07/15/2022 DD 07/27/16	\$ 3,492,922.50	\$ 3,517,773.75	3,525,000.00
CHATHAM LODGING TRUST		\$ 684,971.54	\$ 635,701.08	34,662.00
CHC COMMERCIAL MORT CHC E 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 2,843,000.00	\$ 2,843,000.00	2,843,000.00
CHC COMMERCIAL MORT CHC F 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 3,956,436.12	\$ 3,960,354.30	3,990,000.00
CHECKPOINT THERAPEUTICS INC		\$ 10,995.14	\$ 6,205.59	3,629.00
CHEESECAKE FACTORY INC/THE		\$ 394,048.21	\$ 268,328.30	6,905.00
CHEFS' WAREHOUSE INC/THE		\$ 74,215.61	\$ 155,984.23	4,093.00
CHEGG INC		\$ 5,893,642.52	\$ 20,085,097.10	529,810.00
CHEMED CORP		\$ 1,017,697.87	\$ 1,405,192.74	3,199.00
CHEMOCENTRYX INC		\$ 2,116,934.77	\$ 2,511,148.15	63,493.00
CHEMOURS CO/THE		\$ 1,410,590.35	\$ 690,893.28	38,192.00
CHEMUNG FINANCIAL CORP		\$ 95,757.57	\$ 117,852.50	2,773.00
CHENBRO MICOM CO LTD		\$ 925,290.09	\$ 1,456,533.30	518,557.00
CHENIERE CORPUS CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	\$ 189,550.00	\$ 191,158.20	170,000.00
CHENIERE ENERGY INC		\$ 1,293,573.01	\$ 2,952,673.43	48,349.00
CHERRY HILL MORTGAGE INVESTMEN		\$ 224,390.81	\$ 175,123.77	12,003.00
CHESAPEAKE ENERGY CORP		\$ 2,334,226.65	\$ 166,071.43	201,055.00
CHESAPEAKE UTILITIES CORP		\$ 178,509.84	\$ 251,266.26	2,622.00
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	\$ 310,926.12	\$ 312,318.00	300,000.00
CHEVRON CORP	3.326% 11/17/2025 DD 11/17/15	\$ 69,837.60	\$ 74,818.80	70,000.00
CHEVRON CORP	2.100% 05/16/2021 DD 05/16/16	\$ 120,464.40	\$ 120,758.40	120,000.00
CHEVRON CORP	2.954% 05/16/2026 DD 05/16/16	\$ 162,499.90	\$ 172,469.55	165,000.00
CHEVRON CORP		\$ 43,610,675.77	\$ 48,769,071.39	404,689.00
CHIASMA INC		\$ 44,613.09	\$ 33,519.68	6,758.00
CHICAGO IL	6.314% 01/01/2044 DD 03/24/14	\$ 153,745.50	\$ 170,505.00	150,000.00
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	\$ 121,913.00	\$ 135,092.00	100,000.00
CHICO'S FAS INC		\$ 929,908.67	\$ 339,375.75	89,075.00
CHILDREN'S HOSPITAL MEDICAL CE	4.268% 05/15/2044 DD 11/06/14	\$ 354,448.25	\$ 371,065.50	325,000.00
CHILDREN'S PLACE INC/THE		\$ 9,534,188.43	\$ 4,630,918.92	74,071.00
CHILE GOVERNMENT INTERNATIONAL	2.250% 10/30/2022 DD 10/30/12	\$ 133,875.00	\$ 150,531.00	150,000.00
CHILE GOVERNMENT INTERNATIONAL	3.125% 01/21/2026 DD 01/21/16	\$ 359,975.00	\$ 364,875.00	350,000.00
CHIMERA INVESTMENT CORP		\$ 641,484.07	\$ 873,306.56	42,476.00
CHIMERIX INC		\$ 176,169.03	\$ 67,737.04	33,368.00
CHINA LESSO GROUP HOLDINGS LTD	HK/02128	\$ 446,464.06	\$ 649,105.12	506,276.00
CHINA LUMENA NEW MATERIALS COR	HK/00067	\$ 344,256.41	\$ 279,941.73	1,745,000.00
CHINA MEDICAL SYSTEM HOLDINGS	HK/00867	\$ 450,852.75	\$ 540,510.59	375,361.00
CHIPOTLE MEXICAN GRILL INC		\$ 2,327,211.06	\$ 4,614,987.43	5,513.00
CHL MORTGAGE PASS-THROUG 12 A1	6.000% 07/25/2036 DD 05/01/06	\$ 454,024.94	\$ 413,412.02	504,628.70
CHOBANI LLC / CHOBANI FIN 144A	7.500% 04/15/2025 DD 04/13/17	\$ 919,601.96	\$ 954,750.00	950,000.00
CHOICE HOTELS INTERNATIONAL IN		\$ 286,666.75	\$ 702,496.56	6,792.00
CHONG HONG CONSTRUCTION CO LTD		\$ 332,485.17	\$ 321,159.00	118,418.00
CHONG KUN DANG PHARMACEUTICAL		\$ 645,146.97	\$ 595,361.47	7,098.00
CHROMADEX CORP		\$ 22,145.06	\$ 24,920.42	5,782.00
CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	\$ 51,858.00	\$ 69,145.00	50,000.00
CHUBB INA HOLDINGS INC	3.150% 03/15/2025 DD 03/16/15	\$ 176,590.50	\$ 184,178.75	175,000.00
CHUBB INA HOLDINGS INC	2.875% 11/03/2022 DD 11/03/15	\$ 80,091.20	\$ 82,085.60	80,000.00
CHUBB INA HOLDINGS INC	3.350% 05/03/2026 DD 11/03/15	\$ 309,633.00	\$ 319,059.00	300,000.00
CHUBB LTD		\$ 10,024,504.84	\$ 15,046,873.90	96,665.00
CHURCH & DWIGHT CO INC	3.950% 08/01/2047 DD 07/25/17	\$ 99,754.00	\$ 109,120.00	100,000.00
CHURCH & DWIGHT CO INC	3.150% 08/01/2027 DD 07/25/17	\$ 100,403.00	\$ 103,348.00	100,000.00
CHURCH & DWIGHT CO INC		\$ 1,605,198.94	\$ 3,504,901.52	49,828.00
CHURCHILL DOWNS INC		\$ 9,673,585.51	\$ 14,616,739.20	106,536.00
CHURCHILL DOWNS INC 144A	5.500% 04/01/2027 DD 03/25/19	\$ 901,837.50	\$ 938,100.00	885,000.00
CHUY'S HOLDINGS INC		\$ 3,997,859.95	\$ 3,334,115.52	128,631.00
CIENA CORP		\$ 8,161,102.89	\$ 13,310,058.96	311,784.00
CIGNA CORP	3.400% 09/17/2021 DD 03/17/19	\$ 59,692.80	\$ 61,419.60	60,000.00
CIGNA CORP	3.750% 07/15/2023 DD 07/15/19	\$ 159,081.60	\$ 167,808.00	160,000.00
CIGNA CORP	4.125% 11/15/2025 DD 05/15/19	\$ 109,283.90	\$ 119,376.40	110,000.00
CIGNA CORP	4.375% 10/15/2028 DD 04/15/19	\$ 188,419.20	\$ 210,499.10	190,000.00
CIGNA CORP	4.800% 08/15/2038 DD 08/15/19	\$ 109,236.60	\$ 128,306.20	110,000.00
CIGNA CORP	4.900% 12/15/2048 DD 06/15/19	\$ 148,564.50	\$ 179,175.00	150,000.00
CIGNA CORP		\$ 9,414,696.75	\$ 15,932,838.35	77,915.00
CIGNA CORP 144A	3.250% 04/15/2025 DD 04/15/19	\$ 180,113.50	\$ 181,494.25	175,000.00
CIGNA CORP 144A	4.750% 11/15/2021 DD 05/15/19	\$ 262,567.50	\$ 262,095.00	250,000.00
CIGNA CORP 144A	3.500% 06/15/2024 DD 06/15/19	\$ 67,603.90	\$ 67,893.15	65,000.00
CIGNA CORP 144A	4.500% 02/25/2026 DD 08/25/19	\$ 98,659.80	\$ 98,764.20	90,000.00

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CIGNA CORP 144A	3.400% 03/01/2027 DD 09/01/19	\$ 61,924.80	\$ 62,364.00	60,000.00
CIGNA CORP 144A	4.800% 07/15/2046 DD 07/15/19	\$ 55,618.50	\$ 58,037.00	50,000.00
CIM COMMERCIAL TRUST CORP		\$ 58,083.14	\$ 13,615.50	939.00
CIMAREX ENERGY CO	3.900% 05/15/2027 DD 04/10/17	\$ 1,520,970.00	\$ 1,556,145.00	1,500,000.00
CIMAREX ENERGY CO		\$ 1,850,889.95	\$ 1,110,215.99	21,151.00
CIMPRESS PLC		\$ 290,282.67	\$ 417,179.09	3,317.00
CINCINNATI BELL INC		\$ 685,239.71	\$ 404,738.79	38,657.00
CINCINNATI FINANCIAL CORP		\$ 1,532,977.85	\$ 3,326,840.85	31,639.00
CINEMARK HOLDINGS INC		\$ 571,561.68	\$ 653,745.05	19,313.00
CINEMARK USA INC	4.875% 06/01/2023 DD 05/24/13	\$ 1,298,393.06	\$ 1,321,125.00	1,300,000.00
CINTAS CORP		\$ 1,193,703.01	\$ 4,970,176.68	18,471.00
CINTAS CORP NO 2	3.700% 04/01/2027 DD 03/14/17	\$ 510,119.40	\$ 531,601.00	490,000.00
CIRCOR INTERNATIONAL INC		\$ 769,804.89	\$ 698,224.00	15,100.00
CIRRUS LOGIC INC		\$ 1,886,070.68	\$ 3,667,574.64	44,504.00
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	\$ 52,712.80	\$ 70,073.50	50,000.00
CISCO SYSTEMS INC	2.950% 02/28/2026 DD 02/29/16	\$ 171,725.60	\$ 177,327.00	170,000.00
CISCO SYSTEMS INC	2.200% 02/28/2021 DD 02/29/16	\$ 126,217.50	\$ 125,731.25	125,000.00
CISCO SYSTEMS INC	2.200% 09/20/2023 DD 09/20/16	\$ 165,102.30	\$ 172,148.80	170,000.00
CISCO SYSTEMS INC	1.850% 09/20/2021 DD 09/20/16	\$ 59,640.00	\$ 60,041.40	60,000.00
CISCO SYSTEMS INC	2.500% 09/20/2026 DD 09/20/16	\$ 87,437.70	\$ 91,761.30	90,000.00
CISCO SYSTEMS INC		\$ 35,277,184.99	\$ 67,539,334.28	1,408,243.00
CISION LTD		\$ 210,450.11	\$ 153,587.85	15,405.00
CIT GROUP INC	5.000% 08/15/2022 DD 08/03/12	\$ 532,500.00	\$ 530,000.00	500,000.00
CIT GROUP INC	4.125% 03/09/2021 DD 03/09/18	\$ 1,430,625.00	\$ 1,426,404.00	1,400,000.00
CIT GROUP INC	4.750% 02/16/2024 DD 08/17/18	\$ 316,875.00	\$ 320,250.00	300,000.00
CIT GROUP INC		\$ 783,326.88	\$ 954,442.71	20,917.00
CITI TRENDS INC		\$ 198,000.10	\$ 215,455.28	9,319.00
CITIBANK NA	VAR RT 05/20/2022 DD 05/22/19	\$ 1,000,000.00	\$ 1,003,750.00	1,000,000.00
CITIGROUP COMMERCIAL 375P E 144A	VAR RT 05/10/2035 DD 05/01/13	\$ 1,310,570.00	\$ 1,321,041.28	1,328,000.00
CITIGROUP COMMERCIAL GC15 D 144A	VAR RT 09/10/2046 DD 09/01/13	\$ 2,156,315.75	\$ 2,625,900.00	2,500,000.00
CITIGROUP COMMERCIAL GC41 D 144A	3.000% 08/10/2056 DD 08/01/19	\$ 351,920.24	\$ 344,083.37	383,000.00
CITIGROUP COMMERCIAL GC41 E 144A	3.000% 08/10/2056 DD 08/01/19	\$ 715,989.54	\$ 699,039.60	840,000.00
CITIGROUP COMMERCIAL GC43 E 144A	3.000% 11/10/2052 DD 11/01/19	\$ 894,587.88	\$ 869,930.46	1,071,000.00
CITIGROUP COMMERCIAL SMRT E 144A	VAR RT 01/10/2036 DD 01/01/19	\$ 822,700.14	\$ 853,287.42	831,000.00
CITIGROUP COMMERCIAL C3 D 144A	3.000% 11/15/2049 DD 11/01/16	\$ 743,400.62	\$ 865,865.58	1,049,000.00
CITIGROUP COMMERCIAL M GC17 A3	3.854% 11/10/2046 DD 12/01/13	\$ 594,882.69	\$ 586,568.86	557,940.91
CITIGROUP COMMERCIAL M GC29 A3	2.935% 04/10/2048 DD 04/01/15	\$ 235,228.13	\$ 246,055.20	240,000.00
CITIGROUP COMMERCIAL MOR C1 A4	3.209% 05/10/2049 DD 05/01/16	\$ 536,531.29	\$ 549,234.13	527,000.00
CITIGROUP INC	5.875% 01/30/2042 DD 01/26/12	\$ 165,115.50	\$ 211,164.00	150,000.00
CITIGROUP INC	4.050% 07/30/2022 DD 02/08/13	\$ 20,635.20	\$ 20,903.20	20,000.00
CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	\$ 122,498.10	\$ 131,409.90	90,000.00
CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	\$ 1,064,775.75	\$ 1,097,750.40	960,000.00
CITIGROUP INC	3.875% 10/25/2023 DD 10/25/13	\$ 94,479.30	\$ 95,571.00	90,000.00
CITIGROUP INC	5.300% 05/06/2044 DD 05/06/14	\$ 10,513.70	\$ 12,758.20	10,000.00
CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15	\$ 376,271.25	\$ 393,847.50	375,000.00
CITIGROUP INC	4.400% 06/10/2025 DD 06/10/15	\$ 80,547.20	\$ 86,967.20	80,000.00
CITIGROUP INC	4.650% 07/30/2045 DD 07/30/15	\$ 94,832.50	\$ 112,753.55	91,000.00
CITIGROUP INC	4.450% 09/29/2027 DD 09/29/15	\$ 143,222.40	\$ 154,249.20	140,000.00
CITIGROUP INC	4.600% 03/09/2026 DD 03/09/16	\$ 95,856.30	\$ 99,103.50	90,000.00
CITIGROUP INC	2.700% 03/30/2021 DD 03/30/16	\$ 675,246.30	\$ 676,291.30	670,000.00
CITIGROUP INC	3.400% 05/01/2026 DD 05/02/16	\$ 57,615.60	\$ 63,040.20	60,000.00
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	\$ 77,742.40	\$ 87,301.60	80,000.00
CITIGROUP INC	2.350% 08/02/2021 DD 08/02/16	\$ 74,730.75	\$ 75,462.75	75,000.00
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	\$ 1,487,911.30	\$ 1,546,009.10	1,490,000.00
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	\$ 59,802.60	\$ 64,662.60	60,000.00
CITIGROUP INC	2.750% 04/25/2022 DD 04/25/17	\$ 45,249.30	\$ 45,720.90	45,000.00
CITIGROUP INC	VAR RT 04/24/2048 DD 04/25/17	\$ 29,423.70	\$ 35,673.00	30,000.00
CITIGROUP INC	VAR RT 07/24/2028 DD 07/24/17	\$ 1,292,464.80	\$ 1,375,320.60	1,290,000.00
CITIGROUP INC	VAR RT 01/24/2039 DD 01/24/18	\$ 60,600.60	\$ 65,733.60	60,000.00
CITIGROUP INC	VAR RT 04/23/2029 DD 04/23/18	\$ 117,333.60	\$ 131,361.60	120,000.00
CITIGROUP INC	4.650% 07/23/2048 DD 07/23/18	\$ 131,431.30	\$ 162,607.90	130,000.00
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	\$ 203,148.00	\$ 218,962.00	200,000.00
CITIGROUP INC	3.875% 03/26/2025 DD 03/26/15	\$ 998,520.00	\$ 1,057,930.00	1,000,000.00
CITIGROUP INC	VAR RT 04/25/2022 DD 04/25/17	\$ 1,100,000.00	\$ 1,114,476.00	1,100,000.00
CITIGROUP INC	VAR RT 07/24/2023 DD 07/24/17	\$ 608,898.00	\$ 610,152.00	600,000.00
CITIGROUP INC	VAR RT 06/01/2024 DD 05/22/18	\$ 1,200,000.00	\$ 1,269,516.00	1,200,000.00
CITIGROUP INC		\$ 18,569,256.23	\$ 37,006,486.02	463,218.00

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CITIZENS & NORTHERN CORP		\$ 230,889.80	\$ 264,985.00	9,380.00
CITIZENS BANK NA/PROVIDENCE RI	2.550% 05/13/2021 DD 05/13/16	\$ 399,628.00	\$ 403,076.00	400,000.00
CITIZENS BANK NA/PROVIDENCE RI	2.250% 03/02/2020 DD 03/02/17	\$ 882,525.60	\$ 880,070.40	880,000.00
CITIZENS FINANCIAL GROUP INC	4.300% 12/03/2025 DD 12/03/15	\$ 208,998.00	\$ 214,978.00	200,000.00
CITIZENS FINANCIAL GROUP INC	2.375% 07/28/2021 DD 07/28/16	\$ 198,952.00	\$ 200,986.00	200,000.00
CITIZENS FINANCIAL GROUP INC		\$ 2,576,566.64	\$ 4,014,582.77	98,857.00
CITIZENS INC/TX		\$ 341,257.82	\$ 252,207.00	37,364.00
CITRIX SYSTEMS INC		\$ 1,635,512.67	\$ 3,003,948.30	27,087.00
CITY HOLDING CO		\$ 715,085.07	\$ 932,181.25	11,375.00
CITY OFFICE REIT INC		\$ 517,863.30	\$ 556,861.76	41,188.00
CIVISTA BANCSHARES INC		\$ 244,056.50	\$ 280,368.00	11,682.00
CLARUS CORP		\$ 68,630.07	\$ 129,498.00	9,550.00
CLEAN ENERGY FUELS CORP		\$ 328,749.04	\$ 236,113.02	100,903.00
CLEAN HARBORS INC		\$ 671,072.89	\$ 1,018,624.25	11,879.00
CLEAR CHANNEL OUTDOOR HOLDINGS		\$ 124,783.99	\$ 87,936.42	30,747.00
CLEARFIELD INC		\$ 32,849.60	\$ 23,363.44	1,676.00
CLEARWATER PAPER CORP		\$ 581,753.19	\$ 270,802.08	12,678.00
CLEARWAY ENERGY INC		\$ 393,318.93	\$ 498,534.88	26,074.00
CLEARWAY ENERGY INC		\$ 909,782.07	\$ 1,127,973.00	56,540.00
CLEVELAND-CLIFFS INC		\$ 1,468,040.15	\$ 1,520,097.60	180,964.00
CLIPPER REALTY INC		\$ 26,400.39	\$ 22,843.00	2,155.00
CLOROX CO/THE	3.800% 11/15/2021 DD 11/17/11	\$ 53,559.50	\$ 51,670.50	50,000.00
CLOROX CO/THE		\$ 2,392,183.02	\$ 4,036,720.14	26,291.00
CLOUDERA INC		\$ 1,186,780.01	\$ 2,008,314.92	172,684.00
CLOVIS ONCOLOGY INC		\$ 361,221.41	\$ 81,679.88	7,835.00
CLP HOLDINGS LTD	HK/00002	\$ 5,752,389.62	\$ 9,512,500.34	905,000.00
CME CCP CSFB CCP COLLATERAL	0.010% 01/01/2049 DD 07/01/08	\$ 1,226,000.00	\$ 1,226,000.00	1,226,000.00
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	\$ 52,259.00	\$ 66,998.50	50,000.00
CME GROUP INC		\$ 6,513,687.95	\$ 15,003,217.84	74,747.00
CMS ENERGY CORP		\$ 1,823,310.94	\$ 3,709,068.16	59,024.00
CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	\$ 302,201.20	\$ 308,845.60	280,000.00
CNA FINANCIAL CORP		\$ 241,812.73	\$ 316,851.51	7,071.00
CNAC HK FINBRIDGE CO LTD REGS	5.125% 03/14/2028	\$ 3,650,392.95	\$ 3,905,638.98	3,472,000.00
CNB FINANCIAL CORP/PA		\$ 9,128,481.41	\$ 12,454,413.36	381,102.00
CNO FINANCIAL GROUP INC		\$ 2,054,457.75	\$ 2,094,413.86	115,522.00
CNX RESOURCES CORP		\$ 1,039,671.37	\$ 1,259,054.10	142,266.00
COASTAL FINANCIAL CORP/WA		\$ 63,256.08	\$ 63,211.86	3,838.00
COCA-COLA CO/THE	2.500% 04/01/2023 DD 03/05/13	\$ 117,757.50	\$ 127,818.75	125,000.00
COCA-COLA CO/THE	2.875% 10/27/2025 DD 10/27/15	\$ 60,710.40	\$ 62,565.60	60,000.00
COCA-COLA CO/THE	1.550% 09/01/2021 DD 09/01/16	\$ 58,030.80	\$ 59,848.20	60,000.00
COCA-COLA CO/THE	2.250% 09/01/2026 DD 09/01/16	\$ 334,344.50	\$ 352,355.50	350,000.00
COCA-COLA CO/THE	2.125% 09/06/2029 DD 09/06/19	\$ 99,964.00	\$ 97,486.00	100,000.00
COCA-COLA CO/THE		\$ 31,855,392.98	\$ 45,041,283.90	813,754.00
COCA-COLA CONSOLIDATED INC		\$ 136,415.66	\$ 217,298.25	765.00
CODA OCTOPUS GROUP INC		\$ 9,512.87	\$ 6,087.15	729.00
CODEXIS INC		\$ 73,919.82	\$ 142,902.63	8,937.00
CODORUS VALLEY BANCORP INC		\$ 142,653.38	\$ 161,302.12	7,004.00
COEUR MINING INC		\$ 1,379,907.81	\$ 1,437,569.36	177,917.00
COGENT COMMUNICATIONS HOLDINGS		\$ 5,070,720.15	\$ 7,964,984.30	121,030.00
COGNEX CORP		\$ 9,778,582.24	\$ 11,075,241.24	197,631.00
COGNIZANT TECHNOLOGY SOLUTIONS		\$ 26,609,329.41	\$ 28,627,191.60	461,580.00
COHEN & STEERS INC		\$ 136,103.55	\$ 233,153.40	3,715.00
COHERENT INC		\$ 1,237,405.65	\$ 861,193.95	5,177.00
COHERUS BIOSCIENCES INC		\$ 706,136.53	\$ 573,873.37	31,873.00
COHU INC		\$ 462,598.49	\$ 704,145.60	30,816.00
COLFAX CORP		\$ 945,347.09	\$ 870,464.26	23,927.00
COLGATE-PALMOLIVE CO	3.250% 03/15/2024 DD 03/03/14	\$ 154,089.00	\$ 158,436.00	150,000.00
COLGATE-PALMOLIVE CO		\$ 19,682,230.56	\$ 27,707,205.08	402,487.00
COLLECTORS UNIVERSE INC		\$ 44,026.08	\$ 42,919.10	1,862.00
COLLEGIUM PHARMACEUTICAL INC		\$ 3,387,630.80	\$ 5,249,937.42	255,099.00
COLOMBIA GOVERNMENT INTERNATIO	7.375% 09/18/2037 DD 09/19/06	\$ 157,175.00	\$ 177,500.00	125,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.375% 07/12/2021 DD 07/12/11	\$ 266,683.33	\$ 257,815.00	250,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.000% 02/26/2024 DD 09/26/13	\$ 670,952.50	\$ 675,511.44	641,000.00
COLOMBIA GOVERNMENT INTERNATIO	5.625% 02/26/2044 DD 01/28/14	\$ 344,148.00	\$ 434,875.00	350,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.500% 03/15/2029 DD 10/12/18	\$ 818,943.93	\$ 845,058.00	762,000.00
COLOMBIA GOVERNMENT INTERNATIO	10.375% 01/28/2033 DD 01/28/03	\$ 560,759.64	\$ 486,220.00	302,000.00
COLOMBIA GOVERNMENT INTERNATIO	8.125% 05/21/2024 DD 01/21/04	\$ 486,540.00	\$ 501,844.08	408,000.00

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COLOMBIA GOVERNMENT INTERNATIO	5.000% 06/15/2045 DD 01/28/15	\$ 227,085.89	\$ 260,176.00	224,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026 DD 09/28/15	\$ 1,575,608.47	\$ 1,593,382.56	1,463,000.00
COLOMBIA GOVERNMENT INTERNATIO	3.875% 04/25/2027 DD 01/25/17	\$ 170,560.00	\$ 169,200.00	160,000.00
COLOMBIA GOVERNMENT INTERNATIO	5.200% 05/15/2049 DD 01/28/19	\$ 206,908.00	\$ 208,205.50	173,000.00
COLOMBIAN TES	6.000% 04/28/2028	\$ 6,277,902.87	\$ 5,804,304.97	19,137,300,000.00
COLOMBIAN TES	6.250% 11/26/2025	\$ 3,431,837.19	\$ 3,365,299.74	10,732,000,000.00
COLONY BANKCORP INC		\$ 95,744.90	\$ 93,208.50	5,649.00
COLONY CAPITAL INC		\$ 1,504,228.12	\$ 410,181.50	86,354.00
COLONY CAPITAL INC	PFD 7.150% CUMULATIVE	\$ 651,466.88	\$ 675,561.92	27,962.00
COLONY CAPITAL INC	PFD 7.125% CUMULATIVE	\$ 675,017.96	\$ 688,608.00	28,800.00
COLONY CREDIT REAL ESTATE INC		\$ 1,205,391.44	\$ 807,931.88	61,393.00
COLUMBIA BANKING SYSTEM INC		\$ 2,117,290.17	\$ 2,247,358.04	55,238.00
COLUMBIA FINANCIAL INC		\$ 685,920.50	\$ 685,392.40	40,460.00
COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	\$ 254,115.00	\$ 274,312.50	250,000.00
COLUMBIA PROPERTY TRUST INC		\$ 4,813,880.12	\$ 4,538,390.04	217,044.00
COLUMBIA SPORTSWEAR CO		\$ 574,609.19	\$ 632,499.47	6,313.00
COLUMBUS MCKINNON CORP/NY		\$ 250,066.79	\$ 375,081.10	9,370.00
COM2USCORP		\$ 280,446.12	\$ 299,785.88	3,225.00
COM7 PCL		\$ 86,668.07	\$ 83,515.42	94,400.00
COM7 PCL		\$ 1,319,095.31	\$ 1,659,603.58	1,875,900.00
COMCAST CABLE COMMUNICATIONS H	9.455% 11/15/2022 DD 11/18/02	\$ 24,959.68	\$ 30,213.00	25,000.00
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	\$ 159,361.35	\$ 177,670.80	135,000.00
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	\$ 12,479.90	\$ 14,182.10	10,000.00
COMCAST CORP	6.450% 03/15/2037 DD 03/02/06	\$ 98,948.25	\$ 106,158.75	75,000.00
COMCAST CORP	6.950% 08/15/2037 DD 08/23/07	\$ 491,745.75	\$ 556,211.25	375,000.00
COMCAST CORP	4.650% 07/15/2042 DD 07/02/12	\$ 48,900.15	\$ 54,108.90	45,000.00
COMCAST CORP	2.850% 01/15/2023 DD 01/14/13	\$ 93,731.75	\$ 97,681.85	95,000.00
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	\$ 242,080.70	\$ 286,011.45	235,000.00
COMCAST CORP	4.400% 08/15/2035 DD 05/27/15	\$ 122,251.90	\$ 140,763.60	120,000.00
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	\$ 69,784.40	\$ 84,162.40	70,000.00
COMCAST CORP	2.750% 03/01/2023 DD 02/23/16	\$ 131,778.75	\$ 132,817.10	130,000.00
COMCAST CORP	3.150% 03/01/2026 DD 02/23/16	\$ 38,662.40	\$ 41,936.00	40,000.00
COMCAST CORP	2.350% 01/15/2027 DD 07/19/16	\$ 84,404.70	\$ 89,925.30	90,000.00
COMCAST CORP	3.300% 02/01/2027 DD 01/10/17	\$ 48,722.50	\$ 52,971.50	50,000.00
COMCAST CORP	3.550% 05/01/2028 DD 02/08/18	\$ 24,724.75	\$ 26,907.00	25,000.00
COMCAST CORP	3.900% 03/01/2038 DD 02/08/18	\$ 24,145.00	\$ 27,699.75	25,000.00
COMCAST CORP	4.000% 03/01/2048 DD 02/08/18	\$ 23,745.00	\$ 27,754.25	25,000.00
COMCAST CORP	4.700% 10/15/2048 DD 10/05/18	\$ 327,760.65	\$ 413,647.95	335,000.00
COMCAST CORP	4.950% 10/15/2058 DD 10/05/18	\$ 383,721.00	\$ 390,966.00	300,000.00
COMCAST CORP	3.700% 04/15/2024 DD 10/05/18	\$ 1,275,000.50	\$ 1,359,902.25	1,275,000.00
COMCAST CORP	4.250% 10/15/2030 DD 10/05/18	\$ 331,797.40	\$ 383,193.10	335,000.00
COMCAST CORP		\$ 22,902,905.98	\$ 42,842,379.36	952,688.00
COMERICA INC		\$ 1,277,782.48	\$ 2,424,863.00	33,796.00
COMETA ENERGIA SA DE CV 144A	6.375% 04/24/2035 DD 04/24/18	\$ 311,049.00	\$ 338,265.79	311,049.00
COMFORT SYSTEMS USA INC		\$ 206,040.11	\$ 301,841.75	6,055.00
COMM 2005-LP5 MORTG LP5 F 144A	VAR RT 05/10/2043 DD 04/01/05	\$ 2,148,734.78	\$ 2,038,888.76	2,063,610.82
COMM 2012-CCRE1 MOR CR1 D 144A	VAR RT 05/15/2045 DD 05/01/12	\$ 1,928,524.47	\$ 2,163,567.00	2,100,000.00
COMM 2012-CCRE1 MOR CR1 G 144A	2.462% 05/15/2045 DD 05/01/12	\$ 517,361.48	\$ 644,071.66	771,000.00
COMM 2012-CCRE1 MORTGAGE CR1 C	VAR RT 05/15/2045 DD 05/01/12	\$ 1,574,959.51	\$ 1,624,646.40	1,560,000.00
COMM 2012-CCRE2 MOR CR2 D 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 391,111.88	\$ 386,792.28	378,000.00
COMM 2012-CCRE2 MOR CR2 E 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 1,345,132.09	\$ 1,612,980.47	1,624,400.00
COMM 2012-CCRE2 MOR CR2 F 144A	4.250% 08/15/2045 DD 08/01/12	\$ 1,320,397.45	\$ 1,548,249.00	1,707,000.00
COMM 2012-CCRE2 MOR CR2 G 144A	4.250% 08/15/2045 DD 08/01/12	\$ 514,636.26	\$ 487,587.90	698,000.00
COMM 2012-LC4 MORTGAGE T LC4 C	VAR RT 12/10/2044 DD 03/01/12	\$ 474,617.52	\$ 508,801.30	490,000.00
COMM 2013-CCRE10 M CR10 C 144A	VAR RT 08/10/2046 DD 08/01/13	\$ 363,632.29	\$ 402,898.80	380,000.00
COMM 2013-CCRE10 M CR10 D 144A	VAR RT 08/10/2046 DD 08/01/13	\$ 972,377.67	\$ 1,166,725.00	1,130,000.00
COMM 2013-CCRE12 M CR12 D 144A	VAR RT 10/10/2046 DD 11/01/13	\$ 1,464,895.80	\$ 1,363,814.00	1,550,000.00
COMM 2013-CCRE12 MORTG CR12 C	VAR RT 10/10/2046 DD 11/01/13	\$ 1,013,685.82	\$ 1,007,780.00	1,000,000.00
COMM 2013-CCRE8 MORTGAG CR8 A5	VAR RT 06/10/2046 DD 06/01/13	\$ 303,140.63	\$ 312,495.00	300,000.00
COMM 2013-CCRE9 MOR CR9 C 144A	VAR RT 07/10/2045 DD 07/01/13	\$ 788,078.83	\$ 742,039.80	782,000.00
COMM 2013-LC6 MORTG LC6 D 144A	VAR RT 01/10/2046 DD 01/01/13	\$ 1,862,742.24	\$ 2,116,396.25	2,075,000.00
COMM 2013-LC6 MORTG LC6 E 144A	3.500% 01/10/2046 DD 01/01/13	\$ 1,437,296.88	\$ 1,601,753.15	1,835,000.00
COMM 2014-CCRE15 M CR15 D 144A	VAR RT 02/10/2047 DD 02/01/14	\$ 353,381.95	\$ 419,853.40	395,000.00
COMM 2014-CCRE17 M CR17 E 144A	VAR RT 05/10/2047 DD 05/01/14	\$ 137,601.84	\$ 183,900.53	191,000.00
COMM 2014-CCRE19 MORTG CR19 A4	3.532% 08/10/2047 DD 08/01/14	\$ 413,375.00	\$ 418,296.00	400,000.00
COMM 2014-UBS2 MOR UBS2 D 144A	VAR RT 03/10/2047 DD 03/01/14	\$ 1,187,890.85	\$ 1,223,445.44	1,288,000.00
COMM 2015-3BP MORTG 3BP F 144A	VAR RT 02/10/2035 DD 02/01/15	\$ 1,310,715.00	\$ 1,485,313.20	1,512,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
COMM 2015-CCRE23 CR23 CME 144A	VAR RT 05/10/2048 DD 05/01/15	\$ 604,338.30	\$ 664,640.90	665,000.00
COMM 2015-CCRE26 MORTG CR26 A4	3.630% 10/10/2048 DD 10/01/15	\$ 938,484.00	\$ 953,325.00	900,000.00
COMM 2016-CR28 MORTGAG CR28 A4	3.762% 02/10/2049 DD 02/01/16	\$ 538,906.25	\$ 533,555.00	500,000.00
COMM 2017-COR2 MOR COR2 D 144A	3.000% 09/10/2050 DD 09/01/17	\$ 301,107.10	\$ 348,461.25	375,000.00
COMM 2018-HCLV MOR HCLV F 144A	VAR RT 09/15/2033 DD 09/27/18	\$ 727,475.26	\$ 736,837.50	735,000.00
COMM 2018-HCLV MOR HCLV G 144A	VAR RT 09/15/2033 DD 09/27/18	\$ 495,380.00	\$ 508,365.28	527,000.00
COMM 2019-521F MOR 521F F 144A	VAR RT 06/15/2034 DD 06/20/19	\$ 1,299,330.03	\$ 1,297,429.98	1,302,000.00
COMMERCE BANCSHARES INC/MO		\$ 759,944.70	\$ 1,571,768.12	23,134.65
COMMERCIAL METALS CO		\$ 1,871,170.86	\$ 2,009,577.99	90,237.00
COMMERCIAL VEHICLE GROUP INC		\$ 180,113.26	\$ 144,532.35	22,761.00
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2035 DD 01/01/20	\$ 654,992.19	\$ 655,941.00	650,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2035 DD 02/01/20	\$ 302,601.56	\$ 302,610.00	300,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2050 DD 01/01/20	\$ 1,187,718.75	\$ 1,186,548.00	1,200,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2050 DD 02/01/20	\$ 1,087,625.00	\$ 1,087,031.00	1,100,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2035 DD 01/01/20	\$ 2,171,015.63	\$ 2,177,870.00	2,125,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2035 DD 02/01/20	\$ 102,437.50	\$ 102,432.00	100,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2050 DD 01/01/20	\$ 5,956,134.11	\$ 5,958,542.50	5,875,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2050 DD 02/01/20	\$ 83,646,491.98	\$ 83,898,756.00	82,800,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2035 DD 01/01/20	\$ 1,216,738.29	\$ 1,217,911.00	1,175,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2050 DD 01/01/20	\$ 9,835,888.96	\$ 9,849,898.25	9,575,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2050 DD 02/01/20	\$ 411,375.00	\$ 411,288.00	400,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2035 DD 01/01/20	\$ 182,603.52	\$ 182,533.75	175,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2050 DD 01/01/20	\$ 11,009,093.75	\$ 11,024,848.00	10,600,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2050 DD 01/01/20	\$ 3,024,507.82	\$ 3,026,943.75	2,875,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2050 DD 02/01/20	\$ 158,021.48	\$ 158,016.00	150,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2050 DD 01/01/20	\$ 1,389,671.88	\$ 1,389,778.00	1,300,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2050 DD 02/01/20	\$ 53,513.67	\$ 53,492.00	50,000.00
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2050 DD 01/01/20	\$ 5,400,000.00	\$ 5,384,400.00	5,000,000.00
COMMIT TO PUR GNMA II JUMBOS	2.500% 01/20/2050 DD 01/01/20	\$ 201,234.38	\$ 200,852.00	200,000.00
COMMIT TO PUR GNMA II JUMBOS	2.500% 02/20/2050 DD 02/01/20	\$ 275,945.31	\$ 275,998.25	275,000.00
COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2050 DD 01/01/20	\$ 2,359,871.09	\$ 2,362,974.00	2,300,000.00
COMMIT TO PUR GNMA II JUMBOS	3.000% 02/20/2050 DD 02/01/20	\$ 1,231,781.25	\$ 1,231,692.00	1,200,000.00
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2050 DD 01/01/20	\$ 4,663,486.33	\$ 4,663,419.75	4,525,000.00
COMMIT TO PUR GNMA II JUMBOS	3.500% 02/20/2050 DD 02/01/20	\$ 567,187.50	\$ 567,083.00	550,000.00
COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2050 DD 01/01/20	\$ 6,036,156.25	\$ 6,028,875.00	5,825,000.00
COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2050 DD 01/01/20	\$ 968,792.97	\$ 967,059.75	925,000.00
COMMIT TO PUR GNMA II JUMBOS	4.500% 02/20/2050 DD 02/01/20	\$ 78,597.66	\$ 78,550.50	75,000.00
COMMIT TO PUR GNMA II JUMBOS	5.000% 01/20/2050 DD 01/01/20	\$ 369,562.50	\$ 368,843.50	350,000.00
COMMIT TO PUR GNMA II JUMBOS	5.500% 01/20/2050 DD 01/01/20	\$ (105,921.88)	\$ (106,180.00)	(100,000.00)
COMMIT TO PUR GNMA SF MTG	5.000% 01/15/2050 DD 01/01/20	\$ (107,132.81)	\$ (106,770.00)	(100,000.00)
COMMIT TO PUR GNMA SF MTG	5.500% 01/15/2050 DD 01/01/20	\$ (107,296.88)	\$ (107,172.00)	(100,000.00)
COMMONSPIRIT HEALTH	4.350% 11/01/2042 DD 10/31/12	\$ 181,428.00	\$ 205,426.00	200,000.00
COMMONWEALTH BANK OF AUST 144A	VAR RT 04/13/2020 DD 04/13/10	\$ 288,852.28	\$ 278,943.75	285,000.00
COMMONWEALTH BANK OF AUSTRALIA	2.550% 03/15/2021 DD 03/15/16	\$ 79,416.00	\$ 80,680.80	80,000.00
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	\$ 261,132.00	\$ 284,026.00	200,000.00
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	\$ 215,964.00	\$ 242,860.00	200,000.00
COMMONWEALTH EDISON CO	3.700% 03/01/2045 DD 03/02/15	\$ 184,985.00	\$ 212,920.00	200,000.00
COMMONWEALTH EDISON CO	3.700% 08/15/2028 DD 08/14/18	\$ 50,358.50	\$ 54,704.00	50,000.00
COMMONWEALTH EDISON CO	3.200% 11/15/2049 DD 11/12/19	\$ 302,172.00	\$ 298,686.00	300,000.00
COMMONWEALTH EDISON CO	3.750% 08/15/2047 DD 08/23/17	\$ 1,008,220.00	\$ 1,080,490.00	1,000,000.00
COMMSCOPE HOLDING CO INC		\$ 1,342,770.39	\$ 597,469.95	42,105.00
COMMUNITY BANK SYSTEM INC		\$ 2,194,274.51	\$ 2,754,387.38	38,827.00
COMMUNITY BANKERS TRUST CORP		\$ 126,835.66	\$ 140,472.72	15,819.00
COMMUNITY FINANCIAL CORP/THE		\$ 139,428.71	\$ 131,964.70	3,710.00
COMMUNITY HEALTH SYSTEMS INC		\$ 380,211.30	\$ 193,383.60	66,684.00
COMMUNITY HEALTHCARE TRUST INC		\$ 191,219.76	\$ 319,006.98	7,443.00
COMMUNITY TRUST BANCORP INC		\$ 500,812.27	\$ 552,823.92	11,853.00
COMMVault SYSTEMS INC		\$ 368,608.40	\$ 298,820.16	6,694.00
COMPASS GROUP PLC		\$ 13,172,542.40	\$ 19,038,724.11	760,400.00
COMPASS MINERALS INTERNATIONAL		\$ 361,763.94	\$ 340,827.36	5,591.00
COMPUTER PROGRAMS & SYSTEMS IN		\$ 283,750.98	\$ 258,667.20	9,798.00
COMPX INTERNATIONAL INC		\$ 12,323.34	\$ 14,692.13	1,007.00
COMSCORE INC		\$ 186,663.29	\$ 178,403.16	36,114.00
COMSTOCK RESOURCES INC		\$ 58,648.94	\$ 86,661.90	10,530.00
COMTECH TELECOMMUNICATIONS COR		\$ 244,345.57	\$ 645,243.69	18,181.00
CONAGRA BRANDS INC	3.200% 01/25/2023 DD 01/25/13	\$ 56,980.62	\$ 58,751.04	57,000.00
CONAGRA BRANDS INC	4.850% 11/01/2028 DD 10/22/18	\$ 85,283.90	\$ 97,525.60	85,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CONAGRA BRANDS INC	5.300% 11/01/2038 DD 10/22/18	\$ 49,044.00	\$ 59,381.50	50,000.00
CONAGRA BRANDS INC	5.400% 11/01/2048 DD 10/22/18	\$ 1,043,625.00	\$ 1,282,480.50	1,050,000.00
CONAGRA BRANDS INC		\$ 2,808,306.39	\$ 3,313,370.56	96,769.00
CONCENTRADORA FIBRA DANHOS SA		\$ 455,489.16	\$ 401,556.45	264,400.00
CONCERT PHARMACEUTICALS INC		\$ 228,686.35	\$ 148,891.50	16,140.00
CONCHO RESOURCES INC	4.875% 10/01/2047 DD 09/26/17	\$ 51,890.00	\$ 58,416.00	50,000.00
CONCHO RESOURCES INC	4.850% 08/15/2048 DD 07/02/18	\$ 99,396.00	\$ 116,745.00	100,000.00
CONCHO RESOURCES INC		\$ 4,497,113.99	\$ 3,526,356.33	40,269.00
CONCRETE PUMPING HOLDINGS INC		\$ 72,507.63	\$ 83,078.36	15,188.00
CONDUENT INC		\$ 1,252,229.40	\$ 813,644.60	131,233.00
CONFORMIS INC		\$ 43,845.50	\$ 15,085.50	10,057.00
CONMED CORP		\$ 230,864.83	\$ 503,458.66	4,502.00
CONNECTICUT LIGHT & POWER CO/T	2.500% 01/15/2023 DD 01/15/13	\$ 116,711.25	\$ 126,827.50	125,000.00
CONNECTONE BANCORP INC		\$ 591,401.56	\$ 635,026.80	24,690.00
CONN'S INC		\$ 233,212.31	\$ 191,425.50	15,450.00
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	\$ 36,543.90	\$ 43,721.10	30,000.00
CONOCOPHILLIPS		\$ 12,260,830.75	\$ 15,411,914.91	236,997.00
CONOCOPHILLIPS CO	4.300% 11/15/2044 DD 11/12/14	\$ 1,750,780.60	\$ 1,948,823.40	1,660,000.00
CONOCOPHILLIPS CO	5.950% 03/15/2046 DD 03/08/16	\$ 101,797.60	\$ 114,513.60	80,000.00
CONOCOPHILLIPS HOLDING CO	6.950% 04/15/2029 DD 04/20/99	\$ 130,372.82	\$ 135,993.00	100,000.00
CONSOL ENERGY INC		\$ 747,576.46	\$ 296,062.04	20,404.00
CONSOLIDATED COMMUNICATIONS HO		\$ 1,000,008.96	\$ 204,014.28	52,581.00
CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	\$ 170,271.00	\$ 184,791.00	150,000.00
CONSOLIDATED EDISON CO OF NEW	4.200% 03/15/2042 DD 03/13/12	\$ 160,995.00	\$ 167,397.00	150,000.00
CONSOLIDATED EDISON CO OF NEW	4.450% 03/15/2044 DD 03/06/14	\$ 381,069.50	\$ 406,700.00	350,000.00
CONSOLIDATED EDISON CO OF NEW	4.300% 12/01/2056 DD 11/16/16	\$ 19,806.80	\$ 22,589.00	20,000.00
CONSOLIDATED EDISON CO OF NEW	3.700% 11/15/2059 DD 11/08/19	\$ 309,573.00	\$ 310,014.00	300,000.00
CONSOLIDATED EDISON INC		\$ 4,783,808.26	\$ 6,301,416.44	69,652.00
CONSOLIDATED WATER CO LTD		\$ 130,654.55	\$ 186,928.40	11,468.00
CONSOLIDATED-TOMOKA LAND CO		\$ 219,314.74	\$ 224,752.32	3,726.00
CONSOLVE INCORPORATED SER D	PFD	\$ 6,579.00	\$ -	6,579.00
CONSOLVE INCORPORATED SER E	PFD	\$ 35,068.00	\$ -	35,068.00
CONSTELLATION BRANDS INC	3.750% 05/01/2021 DD 05/14/13	\$ 518,705.00	\$ 511,435.00	500,000.00
CONSTELLATION BRANDS INC	3.600% 02/15/2028 DD 02/07/18	\$ 336,955.50	\$ 370,394.50	350,000.00
CONSTELLATION BRANDS INC		\$ 2,895,285.50	\$ 6,322,090.50	33,318.00
CONSTELLATION PHARMACEUTICALS		\$ 43,628.01	\$ 191,690.59	4,069.00
CONSTRUCTION PARTNERS INC		\$ 117,112.24	\$ 128,127.65	7,595.00
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	\$ 366,760.00	\$ 402,216.00	400,000.00
CONTAINER STORE GROUP INC/THE		\$ 64,925.91	\$ 47,572.06	11,273.00
CONTINENTAL BUILDING PRODUCTS		\$ 430,793.21	\$ 620,111.46	17,022.00
CONTINENTAL RESOURCES INC/OK		\$ 810,822.80	\$ 647,824.10	18,887.00
CONTROLADORA VUELA CIA DE AVIA	ADR	\$ 11,665,843.29	\$ 14,141,503.00	1,357,150.00
CINTURA ENERGY INC		\$ 731,380.31	\$ 127,831.25	14,125.00
CONVATEC GROUP PLC		\$ 10,695,223.82	\$ 13,322,089.93	5,067,425.00
COOPER COS INC/THE		\$ 1,349,290.31	\$ 3,313,785.06	10,314.00
COOPER TIRE & RUBBER CO		\$ 1,450,938.39	\$ 1,108,830.00	38,568.00
COOPERATIEVE RABOBANK UA	4.625% 12/01/2023 DD 11/29/13	\$ 170,282.30	\$ 173,427.20	160,000.00
COOPERATIEVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	\$ 124,582.70	\$ 132,316.00	100,000.00
COOPERATIEVE RABOBANK UA	4.375% 08/04/2025 DD 08/04/15	\$ 60,511.80	\$ 65,113.80	60,000.00
COOPERATIEVE RABOBANK UA	3.875% 02/08/2022 DD 02/08/12	\$ 156,924.00	\$ 156,223.50	150,000.00
COOPERATIEVE RABOBANK UA	3.950% 11/09/2022 DD 11/09/12	\$ 386,873.90	\$ 386,875.70	370,000.00
COOPERATIEVE RABOBANK UA 144A	3.875% 09/26/2023 DD 09/26/18	\$ 1,695,410.00	\$ 1,797,563.00	1,700,000.00
COOPERATIEVE RABOBANK UA/NY	2.500% 01/19/2021 DD 01/19/16	\$ 754,075.00	\$ 754,485.00	750,000.00
COOPERATIEVE RABOBANK UA/NY	2.250% 01/14/2020 DD 01/14/15	\$ 1,452,312.00	\$ 1,440,086.40	1,440,000.00
COOPER-STANDARD HOLDINGS INC		\$ 1,330,449.37	\$ 420,336.16	12,676.00
COPA HOLDINGS SA		\$ 540,294.76	\$ 802,926.32	7,429.00
COPART INC		\$ 766,380.99	\$ 3,798,654.74	41,771.00
CORBUS PHARMACEUTICALS HOLDING		\$ 60,782.94	\$ 51,940.98	9,513.00
CORCEPT THERAPEUTICS INC		\$ 168,849.33	\$ 191,107.40	15,794.00
CORECIVIC INC		\$ 2,107,622.49	\$ 1,582,605.42	91,059.00
CORELOGIC INC/UNITED STATES		\$ 364,575.70	\$ 627,282.21	14,351.00
CORE-MARK HOLDING CO INC		\$ 269,533.25	\$ 201,940.13	7,427.00
CORENERGY INFRASTRUCTURE TRUST		\$ 318,561.93	\$ 436,146.05	9,755.00
COREPOINT LODGING INC		\$ 805,099.75	\$ 335,704.44	31,433.00
CORESITE REALTY CORP		\$ 794,086.20	\$ 805,582.20	7,185.00
CORMEDIX INC		\$ 33,276.85	\$ 27,008.80	3,710.00
CORNERSTONE BUILDING BRANDS IN		\$ 272,463.55	\$ 289,765.50	34,050.00

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CORNERSTONE ONDEMAND INC		\$ 380,705.46	\$ 550,604.20	9,404.00
CORNING INC	4.750% 03/15/2042 DD 02/21/12	\$ 66,177.60	\$ 68,170.20	60,000.00
CORNING INC	4.375% 11/15/2057 DD 11/13/17	\$ 49,774.00	\$ 51,309.50	50,000.00
CORNING INC	3.900% 11/15/2049 DD 11/19/19	\$ 75,393.00	\$ 76,098.75	75,000.00
CORNING INC		\$ 2,595,525.07	\$ 4,665,983.68	160,288.00
CORP ANDINA DE FOMENTO	4.375% 06/15/2022 DD 06/15/12	\$ 379,711.50	\$ 367,108.00	350,000.00
CORP NACIONAL DEL COBRE D 144A	3.625% 08/01/2027 DD 08/01/17	\$ 173,312.60	\$ 173,633.24	167,000.00
CORP NACIONAL DEL COBRE D 144A	4.500% 08/01/2047 DD 08/01/17	\$ 897,004.68	\$ 938,420.34	858,000.00
CORP NACIONAL DEL COBRE D 144A	4.375% 02/05/2049 DD 02/05/19	\$ 837,346.58	\$ 952,272.80	886,000.00
CORP NACIONAL DEL COBRE D 144A	3.000% 09/30/2029 DD 09/30/19	\$ 497,233.08	\$ 491,062.86	498,000.00
CORP NACIONAL DEL COBRE D REGS	3.625% 08/01/2027 DD 08/01/17	\$ 307,174.70	\$ 323,352.92	311,000.00
CORP NACIONAL DEL COBRE D REGS	4.375% 02/05/2049 DD 02/05/19	\$ 490,232.08	\$ 516,978.80	481,000.00
CORPORATE OFFICE PROPERTIES LP	3.700% 06/15/2021 DD 05/21/14	\$ 125,256.25	\$ 127,067.50	125,000.00
CORPORATE OFFICE PROPERTIES TR		\$ 577,843.03	\$ 629,319.60	21,420.00
CORTEVA INC		\$ 3,677,265.30	\$ 4,658,301.28	157,588.00
CORTEXME INC		\$ 105,833.05	\$ 99,030.96	1,764.00
CORVEL CORP		\$ 55,000.88	\$ 132,263.04	1,514.00
COSTA RICA GOVERNMENT INT REGS	4.250% 01/26/2023 DD 11/21/12	\$ 328,421.25	\$ 334,665.00	333,000.00
COSTAMARE INC		\$ 247,285.80	\$ 357,146.28	37,476.00
COSTAR GROUP INC		\$ 1,393,947.91	\$ 4,482,463.60	7,492.00
COSTCO WHOLESALE CORP	2.300% 05/18/2022 DD 05/18/17	\$ 90,392.40	\$ 91,151.10	90,000.00
COSTCO WHOLESALE CORP	2.750% 05/18/2024 DD 05/18/17	\$ 60,490.80	\$ 62,126.40	60,000.00
COSTCO WHOLESALE CORP	3.000% 05/18/2027 DD 05/18/17	\$ 60,086.40	\$ 63,297.60	60,000.00
COSTCO WHOLESALE CORP		\$ 11,417,199.41	\$ 27,344,259.36	93,033.00
COTT HOLDINGS INC 144A	5.500% 04/01/2025 DD 03/22/17	\$ 1,252,562.50	\$ 1,301,025.00	1,245,000.00
COTY INC		\$ 1,189,190.59	\$ 759,093.75	67,475.00
COUNTRYWIDE ASSET-BACKED 9 2A4	VAR RT 02/25/2036 DD 06/08/07	\$ 1,260,762.50	\$ 1,275,979.20	1,360,000.00
COUNTRYWIDE HOME LO BC2 N 144A	6.500% 02/25/2047 DD 05/30/06	\$ 171,017.31	\$ 1.71	171,371.38
COUPA SOFTWARE INC		\$ 6,860,262.59	\$ 14,007,386.25	95,777.00
COUSINS PROPERTIES INC		\$ 3,775,016.20	\$ 3,998,666.00	97,055.00
COVANTA HOLDING CORP	5.875% 07/01/2025 DD 03/16/17	\$ 1,558,436.11	\$ 1,629,975.00	1,545,000.00
COVANTA HOLDING CORP		\$ 272,927.85	\$ 286,931.40	19,335.00
COVENANT TRANSPORTATION GROUP		\$ 184,656.38	\$ 120,176.65	9,298.00
COVETRUS INC		\$ 628,106.58	\$ 299,793.12	22,711.60
COVIA HOLDINGS CORP		\$ 198,668.37	\$ 67,517.88	33,097.00
COWEN INC		\$ 206,127.34	\$ 222,957.00	14,156.00
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	\$ 1,982,250.00	\$ 2,086,840.00	2,000,000.00
COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	\$ 199,662.00	\$ 206,424.00	200,000.00
COX COMMUNICATIONS INC 144A	4.600% 08/15/2047 DD 08/07/17	\$ 603,654.00	\$ 666,294.00	600,000.00
CRA INTERNATIONAL INC		\$ 144,107.78	\$ 245,659.70	4,510.00
CRACKER BARREL OLD COUNTRY STO		\$ 611,106.59	\$ 600,200.96	3,904.00
CRAFT BREW ALLIANCE INC		\$ 117,772.59	\$ 135,069.00	8,186.00
CRANE CO		\$ 783,845.73	\$ 1,070,075.44	12,388.00
CRAWFORD & CO		\$ 40,067.66	\$ 43,918.63	3,829.00
CREDIT ACCEPTANCE CORP		\$ 513,985.40	\$ 966,048.72	2,184.00
CREDIT SUISSE AG/NEW YORK NY	3.625% 09/09/2024 DD 09/09/14	\$ 723,842.00	\$ 744,737.00	700,000.00
CREDIT SUISSE AG/NEW YORK NY	2.100% 11/12/2021 DD 11/12/19	\$ 250,447.50	\$ 251,182.50	250,000.00
CREDIT SUISSE COMM SKLZ D 144A	VAR RT 01/15/2034 DD 02/20/19	\$ 681,070.01	\$ 681,383.22	678,000.00
CREDIT SUISSE FIRST BOS 26 4B3	7.000% 10/25/2017 DD 09/01/02	\$ 171.18	\$ 0.51	13,081.02
CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	\$ 312,902.77	\$ 359,129.26	625,805.53
CREDIT SUISSE GROUP FUNDING GU	3.800% 09/15/2022 DD 09/15/15	\$ 112,504.30	\$ 114,526.50	110,000.00
CREDIT SUISSE GROUP FUNDING GU	4.550% 04/17/2026 DD 10/18/16	\$ 3,193,299.00	\$ 3,319,587.70	2,990,000.00
CREDIT SUISSE GROUP FUNDING GU	3.750% 03/26/2025 DD 09/26/15	\$ 1,164,696.00	\$ 1,270,260.00	1,200,000.00
CREDIT SUISSE MORT ICE4 F 144A	VAR RT 05/15/2036 DD 06/05/19	\$ 714,000.00	\$ 715,792.14	714,000.00
CREDIT SUISSE NIMS TR 3 B 144A	6.500% 08/27/2036 DD 07/01/06	\$ 630,711.04	\$ -	640,000.00
CREDIT SUISSE TBA CASH COLLATE	VAR RT 01/01/2049 DD 07/01/08	\$ (480,000.00)	\$ (480,000.00)	(480,000.00)
CREDIT 2004 1 LTD	VAR RT 01/28/2040 DD 11/18/04	\$ 1,665,720.13	\$ 166.57	1,665,720.13
CREE INC		\$ 1,133,262.96	\$ 930,937.80	20,172.00
CRH AMERICA FINANCE INC 144A	3.400% 05/09/2027 DD 05/09/17	\$ 198,542.00	\$ 207,972.00	200,000.00
CRINETICS PHARMACEUTICALS INC		\$ 46,460.68	\$ 43,204.98	1,722.00
CRITEO SA	ADR	\$ 13,513,233.80	\$ 7,266,469.00	419,300.00
CROCS INC		\$ 140,584.36	\$ 472,812.43	11,287.00
CROSS COUNTRY HEALTHCARE INC		\$ 311,163.03	\$ 283,737.16	24,418.00
CROSSFIRST BANKSHARES INC		\$ 61,622.19	\$ 62,279.98	4,319.00
CROWN AMERICAS LLC / CROWN AME	4.750% 02/01/2026 DD 02/01/19	\$ 1,082,732.32	\$ 1,146,031.25	1,085,000.00
CROWN CASTLE INTERNATIONAL COR	5.250% 01/15/2023 DD 10/15/12	\$ 100,213.20	\$ 97,767.90	90,000.00
CROWN CASTLE INTERNATIONAL COR	3.700% 06/15/2026 DD 05/06/16	\$ 426,521.90	\$ 444,003.00	420,000.00

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CROWN CASTLE INTERNATIONAL COR	4.000% 11/15/2049 DD 08/15/19	\$ 108,081.00	\$ 103,528.00	100,000.00
CROWN CASTLE INTERNATIONAL COR	3.150% 07/15/2023 DD 01/16/18	\$ 600,948.00	\$ 619,134.00	600,000.00
CROWN CASTLE INTERNATIONAL COR		\$ 6,624,907.56	\$ 12,506,499.15	87,981.00
CROWN HOLDINGS INC		\$ 1,088,130.38	\$ 1,850,132.70	25,505.00
CRYOLIFE INC		\$ 130,977.15	\$ 166,820.22	6,158.00
CRYOPORT INC		\$ 79,560.45	\$ 90,678.14	5,509.00
CSAIL 2015-C2 COMMERCIAL C2 A4	3.504% 06/15/2057 DD 05/01/15	\$ 508,046.87	\$ 522,735.00	500,000.00
CSAIL 2017-C8 COMMER C8 D 144A	4.470% 06/15/2050 DD 06/01/17	\$ 1,158,365.01	\$ 1,239,098.49	1,281,000.00
CSAIL 2017-C8 COMMERCIAL C8 A4	3.392% 06/15/2050 DD 06/01/17	\$ 1,032,304.69	\$ 1,048,790.00	1,000,000.00
CSAIL 2017-CX10 CX10 UESD 144A	VAR RT 10/15/2032 DD 11/01/17	\$ 1,258,997.08	\$ 1,315,301.00	1,300,000.00
CSAIL 2017-CX9 COMM CX9 D 144A	VAR RT 09/15/2050 DD 09/01/17	\$ 459,908.59	\$ 503,025.60	528,000.00
CSAIL 2018-CX11 COMMERC CX11 C	VAR RT 04/15/2051 DD 04/01/18	\$ 759,273.48	\$ 817,236.00	756,000.00
CSC HOLDINGS LLC 144A	7.500% 04/01/2028 DD 10/01/18	\$ 2,680,062.50	\$ 2,757,200.00	2,440,000.00
CSG SYSTEMS INTERNATIONAL INC		\$ 229,381.87	\$ 279,249.54	5,393.00
CSL LTD		\$ 4,610,560.80	\$ 26,789,446.99	138,200.00
CSMC SERIES 2019-U UVIL E 144A	VAR RT 12/15/2041 DD 12/01/19	\$ 863,919.95	\$ 852,493.95	945,000.00
CSMC TRUST 2017-MO MOON E 144A	VAR RT 07/10/2034 DD 07/01/17	\$ 1,376,207.45	\$ 1,408,809.74	1,417,000.00
CSW INDUSTRIALS INC		\$ 95,927.05	\$ 192,269.00	2,497.00
CSX CORP	6.150% 05/01/2037 DD 04/25/07	\$ 338,053.25	\$ 365,549.25	275,000.00
CSX CORP	3.700% 11/01/2023 DD 10/22/13	\$ 100,174.00	\$ 106,212.00	100,000.00
CSX CORP	2.600% 11/01/2026 DD 10/18/16	\$ 96,631.00	\$ 101,722.00	100,000.00
CSX CORP	3.250% 06/01/2027 DD 05/01/17	\$ 120,331.20	\$ 126,241.20	120,000.00
CSX CORP	3.800% 03/01/2028 DD 02/20/18	\$ 49,871.00	\$ 54,568.50	50,000.00
CSX CORP	4.300% 03/01/2048 DD 02/20/18	\$ 74,249.25	\$ 85,206.00	75,000.00
CSX CORP		\$ 4,310,644.81	\$ 11,631,074.04	160,739.00
CTS CORP		\$ 577,556.51	\$ 742,777.51	24,751.00
CUBESMART		\$ 1,120,166.68	\$ 1,274,499.28	40,486.00
CUBIC CORP		\$ 1,225,230.31	\$ 1,334,016.45	20,985.00
CUE BIOPHARMA INC		\$ 45,461.89	\$ 57,451.63	3,619.00
CULLEN/FROST BANKERS INC		\$ 813,374.52	\$ 1,192,231.54	12,193.00
CULP INC		\$ 232,300.33	\$ 115,143.48	8,454.00
CUMMINS INC		\$ 3,760,047.12	\$ 5,910,332.96	33,026.00
CUMULUS MEDIA INC		\$ 192,389.19	\$ 182,236.04	10,372.00
CURO GROUP HOLDINGS CORP		\$ 48,384.59	\$ 33,775.14	2,773.00
CURTISS-WRIGHT CORP		\$ 1,062,006.30	\$ 1,277,872.30	9,070.00
CUSHMAN & WAKEFIELD PLC		\$ 402,869.60	\$ 458,019.52	22,408.00
CUSTOMERS BANCORP INC		\$ 589,916.23	\$ 519,653.25	21,825.00
CUTERA INC		\$ 37,339.51	\$ 79,426.58	2,218.00
CVB FINANCIAL CORP		\$ 2,193,970.64	\$ 2,203,059.04	102,088.00
CVR ENERGY INC		\$ 658,721.08	\$ 612,999.66	15,162.00
CVS HEALTH CORP	3.500% 07/20/2022 DD 07/20/15	\$ 145,854.80	\$ 144,540.20	140,000.00
CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	\$ 296,946.30	\$ 300,361.02	282,000.00
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	\$ 336,727.50	\$ 379,622.40	320,000.00
CVS HEALTH CORP	2.125% 06/01/2021 DD 05/25/16	\$ 89,382.60	\$ 90,155.70	90,000.00
CVS HEALTH CORP	2.875% 06/01/2026 DD 05/25/16	\$ 37,458.40	\$ 40,586.80	40,000.00
CVS HEALTH CORP	4.300% 03/25/2028 DD 03/09/18	\$ 1,235,625.00	\$ 1,365,550.00	1,250,000.00
CVS HEALTH CORP	4.780% 03/25/2038 DD 03/09/18	\$ 1,815,579.50	\$ 2,103,209.50	1,850,000.00
CVS HEALTH CORP	5.050% 03/25/2048 DD 03/09/18	\$ 504,479.50	\$ 580,664.70	490,000.00
CVS HEALTH CORP	3.350% 03/09/2021 DD 03/09/18	\$ 300,723.00	\$ 304,989.00	300,000.00
CVS HEALTH CORP	2.625% 08/15/2024 DD 08/15/19	\$ 151,324.50	\$ 151,279.50	150,000.00
CVS HEALTH CORP	3.250% 08/15/2029 DD 08/15/19	\$ 96,748.00	\$ 96,552.30	95,000.00
CVS HEALTH CORP		\$ 17,210,272.51	\$ 20,358,357.31	274,039.00
CWABS ASSET-BACKED CERT 16 MV2	VAR RT 05/25/2036 DD 12/28/05	\$ 2,896,875.00	\$ 2,937,270.00	3,000,000.00
CWABS REPERFORMING LN 03-R1	VAR RT 02/25/2043 DD 02/01/03	\$ 13,382.06	\$ 1,002.71	32,429.07
CYCLERION THERAPEUTICS INC		\$ 87,434.75	\$ 14,076.00	5,175.00
CYMABAY THERAPEUTICS INC		\$ 136,356.63	\$ 21,622.72	11,032.00
CYPRESS SEMICONDUCTOR CORP		\$ 920,913.79	\$ 1,764,447.90	75,630.00
CYRUSONE INC		\$ 4,453,273.65	\$ 5,753,259.90	87,930.00
CYTOKINETICS INC		\$ 142,014.71	\$ 135,871.66	12,806.00
CYTOMX THERAPEUTICS INC		\$ 122,091.52	\$ 63,097.83	7,593.00
CYTOSORBENTS CORP		\$ 57,250.16	\$ 20,162.45	5,237.00
DAEWOONG PHARMACEUTICAL CO LTD		\$ 180,990.57	\$ 169,548.99	1,426.00
DAILY JOURNAL CORP		\$ 195,128.88	\$ 255,569.60	880.00
DAIMLER FINANCE NORTH AME 144A	2.000% 07/06/2021 DD 07/06/16	\$ 2,015,270.00	\$ 1,996,160.00	2,000,000.00
DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	\$ 184,316.40	\$ 200,841.80	135,000.00
DAKTRONICS INC		\$ 241,129.46	\$ 165,562.74	27,186.00
DANA FINANCING LUXEMBOURG 144A	6.500% 06/01/2026 DD 05/27/16	\$ 803,029.71	\$ 833,625.00	780,000.00

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DANA INC		\$ 2,128,837.07	\$ 2,017,233.40	110,837.00
DANAHER CORP		\$ 8,355,724.95	\$ 20,715,502.56	134,972.00
DARDEN RESTAURANTS INC	4.550% 02/15/2048 DD 02/22/18	\$ 19,719.80	\$ 20,296.40	20,000.00
DARDEN RESTAURANTS INC		\$ 1,589,297.33	\$ 2,853,009.72	26,172.00
DARLING INGREDIENTS INC		\$ 1,872,061.06	\$ 3,520,951.20	125,390.00
DASAN ZHONG SOLUTIONS INC		\$ 21,859.19	\$ 21,299.44	2,404.00
DASEKE INC		\$ 327,476.59	\$ 114,768.04	36,319.00
DASSAULT SYSTEMES SE		\$ 7,881,440.51	\$ 14,007,706.24	85,152.00
DATADOG INC		\$ 777,633.72	\$ 835,580.26	22,117.00
DAVE & BUSTER'S ENTERTAINMENT		\$ 251,407.34	\$ 208,401.96	5,188.00
DAVITA INC		\$ 995,589.23	\$ 1,575,329.88	20,996.00
DB HITEK CO LTD		\$ 277,988.34	\$ 407,681.30	17,082.00
DBCCRE 2014-ARCP M ARCP D 144A	VAR RT 01/10/2034 DD 01/01/14	\$ 524,037.50	\$ 546,392.90	530,000.00
DBCCRE 2014-ARCP M ARCP E 144A	VAR RT 01/10/2034 DD 01/01/14	\$ 1,746,273.91	\$ 1,868,969.20	1,849,000.00
DBGS 2018-BIOD MORTG C1 D 144A	VAR RT 10/15/2051 DD 10/01/18	\$ 992,407.50	\$ 980,747.04	1,092,000.00
DBGS 2019-1735 MOR 1735 F 144A	VAR RT 04/10/2037 DD 04/01/19	\$ 1,149,205.00	\$ 1,198,743.95	1,241,000.00
DBJPM 16-C3 MORTGAGE TRUS C3 C	VAR RT 08/10/2049 DD 08/01/16	\$ 681,741.15	\$ 695,996.00	700,000.00
DBUBS 2011-LC1 MOR LC1A E 144A	VAR RT 11/10/2046 DD 02/01/11	\$ 1,655,111.38	\$ 1,703,998.93	1,669,000.00
DBUBS 2011-LC1 MOR LC1A F 144A	VAR RT 11/10/2046 DD 02/01/11	\$ 2,175,021.52	\$ 2,793,018.24	2,736,000.00
DBUBS 2011-LC1 MOR LC1A G 144A	4.652% 11/10/2046 DD 02/01/11	\$ 2,473,227.81	\$ 2,795,525.62	2,902,000.00
DBUBS 2011-LC3 MOR LC3A D 144A	VAR RT 08/10/2044 DD 08/01/11	\$ 990,303.67	\$ 1,014,771.48	986,000.00
DC OFFICE TRUST 201 MTC E 144A	VAR RT 09/15/2045 DD 10/01/19	\$ 420,016.96	\$ 413,683.60	440,000.00
DCP MIDSTREAM OPERATING LP	5.125% 05/15/2029 DD 05/10/19	\$ 1,147,475.00	\$ 1,182,750.00	1,140,000.00
DECIPHERA PHARMACEUTICALS INC		\$ 87,561.24	\$ 201,719.84	3,241.00
DECKERS OUTDOOR CORP		\$ 330,258.88	\$ 786,212.16	4,656.00
DEERE & CO	2.600% 06/08/2022 DD 06/08/12	\$ 100,975.00	\$ 101,881.00	100,000.00
DEERE & CO	3.900% 06/09/2042 DD 06/08/12	\$ 93,636.90	\$ 101,282.40	90,000.00
DEERE & CO	2.875% 09/07/2049 DD 09/06/19	\$ 295,602.00	\$ 285,429.00	300,000.00
DEERE & CO		\$ 5,888,836.98	\$ 11,484,712.36	66,286.00
DEL TACO RESTAURANTS INC		\$ 3,539,473.38	\$ 2,013,087.31	254,660.00
DELEK US HOLDINGS INC		\$ 2,011,500.95	\$ 1,900,614.52	56,684.00
DELL INTERNATIONAL LLC / 144A	4.000% 07/15/2024 DD 03/20/19	\$ 151,840.50	\$ 157,158.00	150,000.00
DELL INTERNATIONAL LLC / 144A	4.900% 10/01/2026 DD 03/20/19	\$ 153,247.50	\$ 165,180.00	150,000.00
DELL INTERNATIONAL LLC / 144A	5.300% 10/01/2029 DD 03/20/19	\$ 1,641,771.00	\$ 1,860,523.50	1,650,000.00
DELL INTERNATIONAL LLC / 144A	4.420% 06/15/2021 DD 06/01/16	\$ 585,649.00	\$ 586,592.70	570,000.00
DELL INTERNATIONAL LLC / 144A	5.450% 06/15/2023 DD 06/01/16	\$ 2,259,092.90	\$ 2,245,411.80	2,070,000.00
DELL INTERNATIONAL LLC / 144A	6.020% 06/15/2026 DD 06/01/16	\$ 379,242.27	\$ 402,920.00	350,000.00
DELL INTERNATIONAL LLC / 144A	8.100% 07/15/2036 DD 06/01/16	\$ 2,204,124.90	\$ 2,327,443.80	1,770,000.00
DELL INTERNATIONAL LLC / 144A	8.350% 07/15/2046 DD 06/01/16	\$ 183,024.50	\$ 213,580.70	155,000.00
DELL INTERNATIONAL LLC / REGS	5.450% 06/15/2023 DD 06/01/16	\$ 1,295,256.00	\$ 1,301,688.00	1,200,000.00
DELL TECHNOLOGIES INC		\$ 1,446,842.25	\$ 1,654,244.10	32,190.00
DELTA AIR LINES INC		\$ 3,040,190.87	\$ 7,190,583.84	122,958.00
DELTA APPAREL INC		\$ 108,267.24	\$ 145,268.10	4,671.00
DELUXE CORP		\$ 1,437,859.41	\$ 1,534,540.80	30,740.00
DENALI THERAPEUTICS INC		\$ 159,287.35	\$ 133,959.80	7,690.00
DENBURY RESOURCES INC		\$ 828,459.02	\$ 507,735.36	360,096.00
DENNY'S CORP		\$ 228,910.84	\$ 369,847.52	18,604.00
DENTSPLY SIRONA INC		\$ 1,988,742.90	\$ 2,647,336.79	46,781.00
DERMIRA INC		\$ 200,754.81	\$ 112,972.32	7,452.00
DESIGNER BRANDS INC		\$ 812,720.36	\$ 556,172.90	35,335.00
DEUTSCHE BANK AG/NEW YORK NY	3.375% 05/12/2021 DD 05/12/18	\$ 343,899.50	\$ 353,689.00	350,000.00
DEUTSCHE BANK AG/NEW YORK NY	4.250% 10/14/2021 DD 04/14/18	\$ 1,765,805.10	\$ 1,820,480.40	1,770,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/13/2020 DD 07/13/17	\$ 600,000.00	\$ 600,498.00	600,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/26/2025 DD 11/26/19	\$ 3,110,322.00	\$ 3,167,580.00	3,100,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2022 DD 11/16/17	\$ 1,500,000.00	\$ 1,487,280.00	1,500,000.00
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	\$ 203,671.80	\$ 206,248.00	140,000.00
DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	\$ 206,894.00	\$ 243,222.00	200,000.00
DEVON ENERGY CORP	5.850% 12/15/2025 DD 12/15/15	\$ 16,003.26	\$ 16,002.04	14,000.00
DEVON ENERGY CORP		\$ 4,378,974.88	\$ 2,323,276.20	89,460.00
DEXCOM INC		\$ 1,725,359.63	\$ 4,260,398.98	19,477.00
DGB FINANCIAL GROUP INC		\$ 18,565,143.39	\$ 9,835,207.40	1,597,462.00
DHI GROUP INC		\$ 134,781.37	\$ 113,645.56	37,756.00
DHT HOLDINGS INC		\$ 259,593.55	\$ 552,209.76	66,692.00
DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	\$ 172,273.50	\$ 201,724.50	150,000.00
DIAGEO CAPITAL PLC	3.500% 09/18/2023 DD 05/18/18	\$ 253,815.00	\$ 263,377.50	250,000.00
DIAMOND HILL INVESTMENT GROUP		\$ 133,809.65	\$ 103,519.02	737.00
DIAMOND OFFSHORE DRILLING INC		\$ 531,529.51	\$ 354,402.29	49,291.00

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DIAMOND S SHIPPING INC		\$ 227,568.01	\$ 293,569.38	17,537.00
DIAMOND SPORTS GROUP LLC 144A	5.375% 08/15/2026 DD 08/02/19	\$ 1,016,030.00	\$ 1,017,619.30	1,006,000.00
DIAMONDBACK ENERGY INC		\$ 2,999,959.61	\$ 3,254,092.98	35,043.00
DIAMONDROCK HOSPITALITY CO		\$ 3,458,455.76	\$ 3,711,910.80	335,010.00
DICERNA PHARMACEUTICALS INC		\$ 2,964,692.41	\$ 5,004,268.71	227,157.00
DICK'S SPORTING GOODS INC		\$ 601,767.95	\$ 673,212.47	13,603.00
DIEBOLD NIXDORF INC		\$ 570,088.74	\$ 369,895.68	35,028.00
DIGI INTERNATIONAL INC		\$ 281,296.71	\$ 377,152.48	21,284.00
DIGIMARC CORP		\$ 75,307.28	\$ 79,235.16	2,361.00
DIGITAL REALTY TRUST INC		\$ 10,236,333.19	\$ 11,400,804.62	95,213.00
DIGITAL TURBINE INC		\$ 69,222.23	\$ 94,729.18	13,286.00
DIGNITY PLC		\$ 7,553,504.29	\$ 3,427,558.13	441,900.00
DILLARD'S INC		\$ 451,293.63	\$ 591,293.56	8,047.00
DIME COMMUNITY BANCSHARES INC		\$ 448,388.18	\$ 501,046.65	23,985.00
DINE BRANDS GLOBAL INC		\$ 569,562.78	\$ 561,504.96	6,723.00
DIODES INC		\$ 635,241.45	\$ 1,429,148.61	25,353.00
DIPLOMAT PHARMACY INC		\$ 451,715.37	\$ 183,376.00	45,844.00
DISCOVER BANK	4.200% 08/08/2023 DD 08/08/13	\$ 63,816.60	\$ 63,787.20	60,000.00
DISCOVER BANK	4.250% 03/13/2026 DD 03/13/14	\$ 207,222.00	\$ 216,048.00	200,000.00
DISCOVER FINANCIAL SERVICES	3.950% 11/06/2024 DD 11/06/14	\$ 257,240.00	\$ 265,540.00	250,000.00
DISCOVER FINANCIAL SERVICES	4.100% 02/09/2027 DD 02/09/17	\$ 998,610.00	\$ 1,077,600.00	1,000,000.00
DISCOVER FINANCIAL SERVICES		\$ 2,677,160.09	\$ 5,829,424.14	68,727.00
DISCOVERY COMMUNICATIONS LLC	6.350% 06/01/2040 DD 06/03/10	\$ 217,826.00	\$ 254,494.00	200,000.00
DISCOVERY COMMUNICATIONS LLC	4.950% 05/15/2042 DD 05/17/12	\$ 56,428.50	\$ 55,465.00	50,000.00
DISCOVERY COMMUNICATIONS LLC	3.450% 03/15/2025 DD 03/02/15	\$ 147,973.50	\$ 155,827.50	150,000.00
DISCOVERY COMMUNICATIONS LLC	3.950% 03/20/2028 DD 09/21/17	\$ 99,617.00	\$ 106,752.00	100,000.00
DISCOVERY COMMUNICATIONS LLC	5.200% 09/20/2047 DD 09/21/17	\$ 100,814.00	\$ 116,570.00	100,000.00
DISCOVERY INC		\$ 909,245.56	\$ 1,166,002.36	35,614.00
DISCOVERY INC		\$ 1,764,351.58	\$ 2,244,978.70	73,630.00
DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	\$ 2,153,664.65	\$ 2,282,985.45	2,155,000.00
DISH NETWORK CORP		\$ 2,073,272.71	\$ 1,856,712.62	52,346.00
DMC GLOBAL INC		\$ 43,563.47	\$ 104,036.10	2,315.00
DOCUSIGN INC		\$ 2,748,701.09	\$ 4,126,593.02	55,682.00
DOLBY LABORATORIES INC		\$ 488,812.32	\$ 844,795.20	12,279.00
DOLLAR GENERAL CORP	3.250% 04/15/2023 DD 04/11/13	\$ 152,415.00	\$ 154,935.00	150,000.00
DOLLAR GENERAL CORP		\$ 3,246,648.39	\$ 8,526,802.68	54,666.00
DOLLAR TREE INC	4.200% 05/15/2028 DD 04/19/18	\$ 92,959.40	\$ 101,910.30	95,000.00
DOLLAR TREE INC		\$ 3,218,185.77	\$ 4,753,945.35	50,547.00
DOMETIC GROUP AB		\$ 5,564,849.49	\$ 7,704,958.72	764,700.00
DOMINICAN REPUBLIC INTERN 144A	5.875% 04/18/2024 DD 04/18/13	\$ 90,885.55	\$ 96,525.90	90,000.00
DOMINICAN REPUBLIC INTERN 144A	7.450% 04/30/2044 DD 04/30/14	\$ 454,871.98	\$ 506,625.00	420,000.00
DOMINICAN REPUBLIC INTERN 144A	6.850% 01/27/2045 DD 01/27/15	\$ 241,390.00	\$ 272,758.75	239,000.00
DOMINICAN REPUBLIC INTERN 144A	6.000% 07/19/2028 DD 07/19/18	\$ 281,000.00	\$ 312,264.06	281,000.00
DOMINICAN REPUBLIC INTERN REGS	7.450% 04/30/2044 DD 04/30/14	\$ 149,804.00	\$ 164,050.00	136,000.00
DOMINICAN REPUBLIC INTERN REGS	6.875% 01/29/2026 DD 01/29/16	\$ 325,440.00	\$ 328,682.88	288,000.00
DOMINICAN REPUBLIC INTERN REGS	6.500% 02/15/2048 DD 02/15/18	\$ 69,650.00	\$ 77,175.70	70,000.00
DOMINION ENERGY INC	5.950% 06/15/2035 DD 06/20/05	\$ 167,662.50	\$ 190,881.00	150,000.00
DOMINION ENERGY INC	4.900% 08/01/2041 DD 08/05/11	\$ 450,776.00	\$ 469,384.00	400,000.00
DOMINION ENERGY INC	4.600% 03/15/2049 DD 03/13/19	\$ 205,962.00	\$ 232,498.00	200,000.00
DOMINION ENERGY INC		\$ 11,667,878.32	\$ 14,447,120.80	174,440.00
DOMINO'S PIZZA INC		\$ 784,022.51	\$ 2,420,159.64	8,238.00
DOMO INC		\$ 91,354.24	\$ 61,641.36	2,838.00
DOMTAR CORP		\$ 587,149.61	\$ 544,155.20	14,230.00
DONALDSON CO INC		\$ 891,780.78	\$ 1,427,593.12	24,776.00
DONEGAL GROUP INC		\$ 123,174.18	\$ 113,284.08	7,644.00
DONG-A ST CO LTD		\$ 1,569,961.84	\$ 1,829,375.49	17,778.00
DONGWON DEVELOPMENT CO LTD		\$ 423,085.66	\$ 446,995.53	126,543.00
DONNELLEY FINANCIAL SOLUTIONS		\$ 417,615.44	\$ 243,364.68	23,244.00
DORIAN LPG LTD		\$ 135,206.27	\$ 285,188.04	18,423.00
DORMAN PRODUCTS INC		\$ 312,435.44	\$ 334,379.52	4,416.00
DOUBLEGAMES CO LTD		\$ 290,747.69	\$ 204,581.28	4,746.00
DOUGLAS DYNAMICS INC		\$ 123,071.14	\$ 205,700.00	3,740.00
DOUGLAS EMMETT INC		\$ 947,096.23	\$ 1,493,478.00	34,020.00
DOVER CORP		\$ 1,390,084.62	\$ 3,542,170.32	30,732.00
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	\$ 275,228.00	\$ 265,290.00	200,000.00
DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	\$ 93,715.00	\$ 110,428.00	100,000.00
DOW CHEMICAL CO/THE	4.800% 05/15/2049 DD 11/15/19	\$ 299,193.00	\$ 347,049.00	300,000.00

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DOW CHEMICAL CO/THE	3.625% 05/15/2026 DD 11/15/19	\$ 302,040.00	\$ 315,714.00	300,000.00
DOW INC		\$ 6,790,848.05	\$ 8,624,791.24	157,588.00
DR HORTON INC		\$ 1,431,033.01	\$ 3,683,216.00	69,824.00
DRIL-QUIP INC		\$ 1,334,127.88	\$ 1,285,568.55	27,405.00
DRIVE SHACK INC		\$ 43,067.08	\$ 47,649.54	13,019.00
DROPBOX INC		\$ 1,003,265.53	\$ 717,313.41	40,051.00
DS SMITH PLC		\$ 8,119,210.01	\$ 9,439,338.15	1,854,600.00
DSP GROUP INC		\$ 176,033.96	\$ 191,130.82	12,143.00
DSV PANALPINA A/S		\$ 4,526,872.92	\$ 7,115,615.63	61,694.00
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	\$ 98,062.00	\$ 107,966.00	100,000.00
DTE ENERGY CO	3.700% 08/01/2023 DD 08/06/18	\$ 100,414.00	\$ 104,398.00	100,000.00
DTE ENERGY CO		\$ 2,812,823.46	\$ 4,983,631.38	38,374.00
DTZ/CUSHMAN 8/18 COV-LITE TLB		\$ 1,477,575.00	\$ 1,485,460.35	1,485,000.00
DUCOMMUN INC		\$ 196,565.93	\$ 355,175.37	7,029.00
DUERR AG		\$ 27,343,931.71	\$ 25,149,893.13	737,500.00
DUKE ENERGY CAROLINAS LLC	6.050% 04/15/2038 DD 04/14/08	\$ 188,434.50	\$ 207,538.50	150,000.00
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	\$ 49,929.50	\$ 55,809.50	50,000.00
DUKE ENERGY CORP	3.950% 10/15/2023 DD 10/11/13	\$ 102,320.00	\$ 106,113.00	100,000.00
DUKE ENERGY CORP	1.800% 09/01/2021 DD 08/12/16	\$ 73,010.25	\$ 74,939.25	75,000.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	\$ 1,711,309.35	\$ 1,846,493.25	1,785,000.00
DUKE ENERGY CORP	4.200% 06/15/2049 DD 06/07/19	\$ 218,108.00	\$ 221,144.00	200,000.00
DUKE ENERGY CORP		\$ 10,962,924.84	\$ 14,046,248.79	153,999.00
DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	\$ 31,930.50	\$ 37,430.75	30,000.00
DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	\$ 29,714.40	\$ 30,569.40	30,000.00
DUKE ENERGY FLORIDA LLC	3.200% 01/15/2027 DD 01/06/17	\$ 291,210.00	\$ 313,731.00	300,000.00
DUKE ENERGY PROGRESS LLC	3.450% 03/15/2029 DD 03/07/19	\$ 20,551.20	\$ 21,439.00	20,000.00
DUKE REALTY CORP		\$ 1,428,788.85	\$ 2,599,209.90	74,970.00
DUKE REALTY LP	3.375% 12/15/2027 DD 12/12/17	\$ 199,980.00	\$ 209,196.00	200,000.00
DULUTH HOLDINGS INC		\$ 49,266.10	\$ 18,090.54	1,718.00
DUNKIN' BRANDS GROUP INC		\$ 706,657.92	\$ 1,353,676.80	17,920.00
DUPONT DE NEMOURS INC	4.725% 11/15/2028 DD 11/28/18	\$ 368,823.00	\$ 397,404.00	350,000.00
DUPONT DE NEMOURS INC	5.319% 11/15/2038 DD 11/28/18	\$ 86,428.85	\$ 101,461.95	85,000.00
DUPONT DE NEMOURS INC	5.419% 11/15/2048 DD 11/28/18	\$ 107,488.50	\$ 129,557.40	105,000.00
DUPONT DE NEMOURS INC		\$ 9,720,209.39	\$ 10,117,149.60	157,588.00
DXC TECHNOLOGY CO	4.750% 04/15/2027 DD 03/27/17	\$ 209,018.55	\$ 210,032.55	195,000.00
DXC TECHNOLOGY CO		\$ 1,972,812.82	\$ 2,121,542.01	56,439.00
DXP ENTERPRISES INC/TX		\$ 438,208.77	\$ 496,788.99	12,479.00
DYCOM INDUSTRIES INC		\$ 655,345.16	\$ 403,038.20	8,548.00
DYNAPACK INTERNATIONAL TECHNOL		\$ 1,719,188.13	\$ 1,827,119.83	899,369.00
DYNATRACE INC		\$ 152,852.35	\$ 179,630.00	7,100.00
DYNAVAX TECHNOLOGIES CORP		\$ 179,461.05	\$ 126,703.72	22,151.00
DYNEX CAPITAL INC		\$ 353,130.48	\$ 302,751.68	17,872.00
E*TRADE FINANCIAL CORP		\$ 881,496.84	\$ 2,320,494.02	51,146.00
EAGLE BANCORP INC		\$ 1,335,711.46	\$ 1,191,726.78	24,506.00
EAGLE BULK SHIPPING INC		\$ 164,171.34	\$ 156,183.80	33,953.00
EAGLE MATERIALS INC		\$ 633,837.15	\$ 739,513.62	8,157.00
EAGLE PHARMACEUTICALS INC/DE		\$ 112,818.06	\$ 89,939.76	1,497.00
EARTHSTONE ENERGY INC		\$ 139,839.36	\$ 84,606.78	13,366.00
EAST WEST BANCORP INC		\$ 933,137.45	\$ 1,407,965.70	28,911.00
EASTERLY GOVERNMENT PROPERTIES		\$ 915,702.18	\$ 1,109,899.56	46,772.00
EASTERN CO/THE		\$ 118,690.68	\$ 121,997.88	3,996.00
EASTGROUP PROPERTIES INC		\$ 478,543.04	\$ 829,320.17	6,251.00
EASTMAN CHEMICAL CO	4.650% 10/15/2044 DD 05/15/14	\$ 9,911.30	\$ 10,763.30	10,000.00
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	\$ 115,386.24	\$ 120,267.72	114,000.00
EASTMAN CHEMICAL CO		\$ 1,534,740.65	\$ 2,191,697.52	27,652.00
EATON CORP	4.150% 11/02/2042 DD 11/02/13	\$ 38,548.40	\$ 44,760.80	40,000.00
EATON CORP	3.915% 09/15/2047 DD 09/15/17	\$ 246,952.50	\$ 267,492.50	250,000.00
EATON CORP PLC		\$ 5,153,228.75	\$ 8,436,615.68	89,069.00
EATON VANCE CORP		\$ 791,703.20	\$ 1,178,969.19	25,251.00
EATON VANCE GLOBAL MACRO	ABSOLUTE RETURN ADVANTAGE FUND	\$ 199,362,171.39	\$ 213,210,800.00	200,000,000.00
EBAY INC	2.600% 07/15/2022 DD 07/24/12	\$ 139,020.00	\$ 150,874.50	150,000.00
EBAY INC	3.450% 08/01/2024 DD 07/28/14	\$ 91,557.90	\$ 94,170.60	90,000.00
EBAY INC	4.000% 07/15/2042 DD 07/24/12	\$ 1,062,662.50	\$ 1,234,275.00	1,250,000.00
EBAY INC		\$ 3,092,711.31	\$ 5,898,857.38	163,358.00
EBIX INC		\$ 236,997.92	\$ 130,833.56	3,916.00
ECHO GLOBAL LOGISTICS INC		\$ 442,584.30	\$ 420,375.60	20,308.00
ECHOSTAR CORP		\$ 280,279.65	\$ 353,712.77	8,167.00

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ECOLAB INC	4.350% 12/08/2021 DD 12/08/11	\$ 202,849.74	\$ 194,777.34	186,000.00
ECOLAB INC	2.700% 11/01/2026 DD 10/18/16	\$ 75,285.60	\$ 82,198.40	80,000.00
ECOLAB INC		\$ 4,352,471.34	\$ 10,170,765.99	52,701.00
ECOPETROL SA	7.375% 09/18/2043 DD 09/18/13	\$ 109,875.00	\$ 135,250.00	100,000.00
ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	\$ 196,380.00	\$ 210,002.00	200,000.00
ECOPETROL SA	5.375% 06/26/2026 DD 06/26/15	\$ 133,900.00	\$ 145,601.30	130,000.00
ECUADOR GOVERNMENT INTERN 144A	10.750% 01/31/2029	\$ 451,945.00	\$ 430,950.00	442,000.00
ECUADOR GOVERNMENT INTERN 144A	9.650% 12/13/2026	\$ 10,000.00	\$ 9,500.00	10,000.00
ECUADOR GOVERNMENT INTERN REGS	7.875% 01/23/2028	\$ 368,110.00	\$ 360,836.56	406,000.00
ECUADOR GOVERNMENT INTERN REGS	8.875% 10/23/2027	\$ 744,347.61	\$ 686,290.00	748,000.00
ECUADOR GOVERNMENT INTERN REGS	10.750% 01/31/2029	\$ 291,687.50	\$ 316,875.00	325,000.00
ECUADOR GOVERNMENT INTERN REGS	7.950% 06/20/2024	\$ 251,442.00	\$ 231,190.00	244,000.00
ECUADOR GOVERNMENT INTERN REGS	9.650% 12/13/2026	\$ 316,786.50	\$ 287,850.00	303,000.00
EDGEWELL PERSONAL CARE CO		\$ 1,980,116.27	\$ 1,269,576.72	41,007.00
EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	\$ 120,565.20	\$ 120,121.20	120,000.00
EDISON INTERNATIONAL		\$ 4,100,115.76	\$ 5,604,848.25	74,325.00
EDITAS MEDICINE INC		\$ 206,957.51	\$ 251,803.44	8,504.00
EDOM TECHNOLOGY CO LTD		\$ 744,937.88	\$ 741,058.58	1,163,074.00
EDWARDS LIFESCIENCES CORP		\$ 20,606,207.99	\$ 47,598,158.70	204,030.00
EFG INTERNATIONAL AG		\$ 14,426,441.15	\$ 11,681,356.84	1,770,210.00
EGAIN CORP		\$ 38,518.93	\$ 25,835.04	3,262.00
EGALAX_EMPIA TECHNOLOGY INC		\$ 513,845.63	\$ 488,701.55	297,458.00
EGYPT GOVERNMENT INTERNAT 144A	4.750% 04/16/2026	\$ 189,052.51	\$ 195,884.67	166,000.00
EGYPT GOVERNMENT INTERNAT 144A	5.625% 04/16/2030	\$ 3,013,513.07	\$ 3,126,697.85	2,704,000.00
EGYPT GOVERNMENT INTERNAT 144A	6.375% 04/11/2031	\$ 1,086,417.58	\$ 1,140,795.18	950,000.00
EGYPT GOVERNMENT INTERNAT 144A	6.125% 01/31/2022 DD 01/31/17	\$ 345,000.00	\$ 359,145.00	345,000.00
EGYPT GOVERNMENT INTERNAT 144A	8.500% 01/31/2047 DD 01/31/17	\$ 159,562.50	\$ 166,407.00	150,000.00
EGYPT GOVERNMENT INTERNAT 144A	5.577% 02/21/2023 DD 02/21/18	\$ 126,000.00	\$ 131,780.88	126,000.00
EGYPT GOVERNMENT INTERNAT 144A	8.150% 11/20/2059 DD 11/20/19	\$ 491,000.00	\$ 524,181.78	491,000.00
EGYPT GOVERNMENT INTERNAT REGS	6.375% 04/11/2031	\$ 229,954.75	\$ 240,167.41	200,000.00
EHEALTH INC		\$ 1,987,302.14	\$ 4,571,774.64	47,583.00
EIDOS THERAPEUTICS INC		\$ 32,115.12	\$ 104,794.14	1,826.00
EIGER BIOPHARMACEUTICALS INC		\$ 39,122.39	\$ 54,995.90	3,691.00
EL PASO ELECTRIC CO		\$ 1,253,669.74	\$ 1,833,776.79	27,011.00
EL POLLO LOCO HOLDINGS INC		\$ 196,653.11	\$ 239,272.56	15,804.00
EL SALVADOR GOVERNMENT IN 144A	8.250% 04/10/2032 DD 04/10/02	\$ 68,425.00	\$ 83,387.50	70,000.00
EL SALVADOR GOVERNMENT IN REGS	7.650% 06/15/2035 DD 06/10/05	\$ 242,888.40	\$ 273,600.00	240,000.00
EL SALVADOR GOVERNMENT IN REGS	7.625% 02/01/2041 DD 02/01/11	\$ 715,807.05	\$ 842,460.00	739,000.00
ELAN MICROELECTRONICS CORP		\$ 427,899.60	\$ 632,805.14	208,000.00
ELANCO ANIMAL HEALTH INC		\$ 1,389,168.12	\$ 2,325,018.60	78,948.00
ELASTIC NV		\$ 735,435.88	\$ 587,830.60	9,142.00
ELDORADO RESORTS INC		\$ 291,313.42	\$ 649,300.68	10,887.00
ELECTROCORE INC		\$ 32,583.93	\$ 13,755.09	8,651.00
ELECTRONIC ARTS INC		\$ 2,929,127.35	\$ 6,517,793.75	60,625.00
ELEMENT FLEET MANAGEMENT CORP		\$ 11,458,600.03	\$ 13,874,152.31	1,622,300.00
ELEMENT SOLUTIONS INC		\$ 854,601.50	\$ 703,299.52	60,214.00
ELEMENT SOLUTIONS INC 144A	5.875% 12/01/2025 DD 11/24/17	\$ 1,543,631.55	\$ 1,605,993.75	1,535,000.00
ELEVATE CREDIT INC		\$ 39,371.55	\$ 29,797.20	6,696.00
ELF BEAUTY INC		\$ 283,979.14	\$ 275,935.91	17,107.00
ELI LILLY & CO	2.750% 06/01/2025 DD 03/05/15	\$ 160,154.60	\$ 170,181.00	165,000.00
ELI LILLY & CO	3.950% 03/15/2049 DD 02/22/19	\$ 293,373.00	\$ 347,514.00	300,000.00
ELI LILLY & CO		\$ 10,669,841.44	\$ 23,961,923.31	182,317.00
ELLINGTON FINANCIAL INC		\$ 429,850.88	\$ 438,306.96	23,912.00
ELOXX PHARMACEUTICALS INC		\$ 83,329.37	\$ 38,088.00	5,175.00
EMBRAER NETHERLANDS FINANCE BV	5.400% 02/01/2027 DD 02/01/17	\$ 208,480.00	\$ 225,102.00	200,000.00
EMCOR GROUP INC		\$ 1,234,999.03	\$ 1,517,585.50	17,585.00
EMERA US FINANCE LP	3.550% 06/15/2026 DD 12/15/16	\$ 75,890.25	\$ 77,915.25	75,000.00
EMERA US FINANCE LP	4.750% 06/15/2046 DD 12/15/16	\$ 104,418.67	\$ 115,785.00	100,000.00
EMERALD EXPOSITIONS EVENTS INC		\$ 384,337.69	\$ 198,171.20	18,784.00
EMERGENT BIOSOLUTIONS INC		\$ 283,695.04	\$ 403,276.25	7,475.00
EMERSON ELECTRIC CO	2.625% 02/15/2023 DD 02/20/13	\$ 90,754.80	\$ 92,372.40	90,000.00
EMERSON ELECTRIC CO	2.625% 12/01/2021 DD 05/21/15	\$ 175,773.50	\$ 177,975.00	175,000.00
EMERSON ELECTRIC CO		\$ 6,714,530.50	\$ 9,897,632.88	129,788.00
EMIRA PROPERTY FUND LTD		\$ 422,592.69	\$ 362,528.46	383,756.00
EMPIRE STATE REALTY TRUST INC		\$ 4,241,980.84	\$ 3,657,129.12	261,972.00
EMPLOYERS HOLDINGS INC		\$ 864,784.00	\$ 998,660.00	23,920.00
ENABLE MIDSTREAM PARTNERS LP	4.950% 05/15/2028 DD 05/10/18	\$ 2,016,954.00	\$ 2,025,940.00	2,000,000.00

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ENABLE MIDSTREAM PARTNERS LP	4.400% 03/15/2027 DD 03/09/17	\$ 2,147,901.00	\$ 2,097,438.00	2,100,000.00
ENANTA PHARMACEUTICALS INC		\$ 123,533.69	\$ 175,702.32	2,844.00
ENBRIDGE ENERGY PARTNERS LP	7.375% 10/15/2045 DD 10/06/15	\$ 63,832.80	\$ 89,638.20	60,000.00
ENBRIDGE INC	5.500% 12/01/2046 DD 11/29/16	\$ 104,112.00	\$ 115,664.40	90,000.00
ENCOMPASS HEALTH CORP	4.500% 02/01/2028 DD 09/18/19	\$ 375,000.00	\$ 388,593.75	375,000.00
ENCOMPASS HEALTH CORP	5.750% 11/01/2024 DD 09/11/12	\$ 557,589.79	\$ 557,198.75	551,000.00
ENCOMPASS HEALTH CORP		\$ 1,351,850.91	\$ 1,399,323.27	20,201.00
ENCORE CAPITAL GROUP INC		\$ 685,763.95	\$ 833,576.64	23,574.00
ENCORE WIRE CORP		\$ 650,742.40	\$ 890,733.20	15,518.00
ENDO DAC / ENDO FINANCE L 144A	VAR RT 02/01/2025 DD 01/27/15	\$ 1,096,670.26	\$ 805,884.10	1,195,000.00
ENDO INTERNATIONAL PLC		\$ 1,567,312.41	\$ 780,406.62	166,398.00
ENDURANCE INTERNATIONAL GROUP		\$ 87,841.14	\$ 53,979.50	11,485.00
ENEL FINANCE INTERNATIONA 144A	3.625% 05/25/2027 DD 05/25/17	\$ 2,624,560.00	\$ 2,693,990.00	2,600,000.00
ENEL FINANCE INTERNATIONA 144A	2.875% 05/25/2022 DD 05/25/17	\$ 493,875.00	\$ 506,460.00	500,000.00
ENEL GENERACION CHILE SA	4.250% 04/15/2024 DD 04/15/14	\$ 124,673.25	\$ 131,702.50	125,000.00
ENERGIZER HOLDINGS INC		\$ 315,927.64	\$ 544,786.56	10,848.00
ENERGIZER HOLDINGS INC 144A	5.500% 06/15/2025 DD 06/01/15	\$ 1,632,700.00	\$ 1,691,125.00	1,630,000.00
ENERGOUS CORP		\$ 57,105.53	\$ 7,874.73	4,449.00
ENERGY FUELS INC/CANADA		\$ 167,446.96	\$ 138,350.85	72,435.00
ENERGY RECOVERY INC		\$ 66,923.18	\$ 60,335.77	6,163.00
ENERGY TRANSFER LP		\$ 863,274.91	\$ -	35,994.32
ENERGY TRANSFER OPERATING LP	4.650% 06/01/2021 DD 05/12/11	\$ 73,276.70	\$ 72,131.50	70,000.00
ENERGY TRANSFER OPERATING LP	3.600% 02/01/2023 DD 01/22/13	\$ 1,143,951.25	\$ 1,172,880.75	1,145,000.00
ENERGY TRANSFER OPERATING LP	5.150% 02/01/2043 DD 01/22/13	\$ 50,134.50	\$ 51,399.00	50,000.00
ENERGY TRANSFER OPERATING LP	4.900% 02/01/2024 DD 09/19/13	\$ 102,302.00	\$ 107,321.00	100,000.00
ENERGY TRANSFER OPERATING LP	4.050% 03/15/2025 DD 03/12/15	\$ 39,144.40	\$ 42,055.20	40,000.00
ENERGY TRANSFER OPERATING LP	4.900% 03/15/2035 DD 03/12/15	\$ 248,955.00	\$ 262,622.50	250,000.00
ENERGY TRANSFER OPERATING LP	4.750% 01/15/2026 DD 06/23/15	\$ 918,069.60	\$ 996,323.20	920,000.00
ENERGY TRANSFER OPERATING LP	6.125% 12/15/2045 DD 06/23/15	\$ 107,508.00	\$ 115,973.00	100,000.00
ENERGY TRANSFER OPERATING LP	6.000% 06/15/2048 DD 06/08/18	\$ 98,517.00	\$ 116,684.00	100,000.00
ENERGY TRANSFER OPERATING LP	6.250% 04/15/2049 DD 01/15/19	\$ 88,541.95	\$ 102,578.85	85,000.00
ENERGY TRANSFER OPERATING LP	4.500% 04/15/2024 DD 01/15/19	\$ 797,168.00	\$ 851,712.00	800,000.00
ENERJISA ENERJI AS		\$ 700,286.42	\$ 822,497.93	662,339.00
ENERSYS		\$ 1,225,002.04	\$ 1,184,109.92	15,824.00
ENN CLEAN ENERGY INTERNAT REGS	7.500% 02/27/2021	\$ 414,250.00	\$ 412,018.92	400,000.00
ENNIS INC		\$ 325,019.41	\$ 419,122.35	19,359.00
ENOCHIAN BIOSCIENCES INC		\$ 23,387.05	\$ 20,993.64	4,182.00
ENOVA INTERNATIONAL INC		\$ 227,833.78	\$ 288,190.68	11,978.00
ENPHASE ENERGY INC		\$ 113,087.34	\$ 393,230.37	15,049.00
ENPRO INDUSTRIES INC		\$ 979,862.52	\$ 969,626.24	14,498.00
ENSIGN GROUP INC/THE		\$ 184,322.10	\$ 380,200.60	8,380.00
ENSTAR GROUP LTD		\$ 1,497,464.13	\$ 1,564,895.90	7,565.00
ENTEGRIS INC		\$ 1,237,915.30	\$ 1,575,330.50	31,450.00
ENTEGRIS INC 144A	4.625% 02/10/2026 DD 11/10/17	\$ 1,336,750.00	\$ 1,371,375.00	1,325,000.00
ENTERCOM COMMUNICATIONS CORP		\$ 914,178.54	\$ 432,434.08	93,197.00
ENERGY ARKANSAS LLC	3.500% 04/01/2026 DD 01/08/16	\$ 103,122.00	\$ 105,496.00	100,000.00
ENERGY CORP		\$ 3,156,539.33	\$ 4,973,736.60	41,517.00
ENERGY LOUISIANA LLC	3.120% 09/01/2027 DD 05/23/17	\$ 508,360.00	\$ 518,925.00	500,000.00
ENERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	\$ 101,458.00	\$ 115,754.00	100,000.00
ENERGY MISSISSIPPI LLC	3.750% 07/01/2024 DD 03/21/14	\$ 961,732.50	\$ 1,002,079.00	950,000.00
ENTERPRISE BANCORP INC/MA		\$ 227,566.31	\$ 230,349.87	6,801.00
ENTERPRISE FINANCIAL SERVICES		\$ 762,366.53	\$ 906,781.89	18,809.00
ENTERPRISE PRODUCTS OPERATING	4.850% 08/15/2042 DD 02/15/12	\$ 456,558.90	\$ 499,333.20	430,000.00
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	\$ 96,318.90	\$ 104,137.20	90,000.00
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	\$ 151,864.50	\$ 159,865.50	150,000.00
ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	\$ 112,410.00	\$ 144,391.25	125,000.00
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	\$ 77,604.00	\$ 79,848.75	75,000.00
ENTERPRISE PRODUCTS OPERATING	2.850% 04/15/2021 DD 04/13/16	\$ 91,342.80	\$ 90,929.70	90,000.00
ENTERPRISE PRODUCTS OPERATING	2.800% 02/15/2021 DD 02/15/18	\$ 44,860.05	\$ 45,429.30	45,000.00
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	\$ 71,883.00	\$ 80,579.25	75,000.00
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	\$ 2,109,765.00	\$ 2,311,176.00	2,100,000.00
ENTRAVISION COMMUNICATIONS COR		\$ 225,569.12	\$ 108,826.94	41,537.00
ENTRUST KEYSTONE FUND		\$ 4,325,776.71	\$ 5,449,340.97	4,325,776.71
ENVESTNET INC		\$ 338,699.61	\$ 549,659.22	7,894.00
ENVISION HEALTHCARE 9/18	0.000% 10/10/2025 DD 06/11/18	\$ 907,557.73	\$ 773,812.39	909,832.32
ENVISTA HOLDINGS CORP		\$ 708,569.40	\$ 742,185.60	25,040.00
ENZO BIOCHEM INC		\$ 135,252.87	\$ 87,139.79	33,133.00

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EOG RESOURCES INC	4.150% 01/15/2026 DD 01/14/16	\$ 82,055.20	\$ 87,940.80	80,000.00
EOG RESOURCES INC		\$ 19,631,949.40	\$ 28,270,507.68	337,518.00
EPAM SYSTEMS INC		\$ 1,262,827.56	\$ 2,220,466.56	10,466.00
EPIZYME INC		\$ 290,828.02	\$ 612,835.20	24,912.00
EPLUS INC		\$ 189,739.25	\$ 260,793.26	3,094.00
EPR PROPERTIES	4.500% 04/01/2025 DD 03/16/15	\$ 126,815.00	\$ 132,805.00	125,000.00
EPR PROPERTIES		\$ 1,341,998.82	\$ 1,290,239.60	18,265.00
EQM MIDSTREAM PARTNERS LP	6.500% 07/15/2048 DD 06/25/18	\$ 98,334.00	\$ 93,790.00	100,000.00
EQT CORP	2.500% 10/01/2020 DD 10/04/17	\$ 430,367.42	\$ 433,921.88	434,000.00
EQT CORP	3.900% 10/01/2027 DD 10/04/17	\$ 937,470.00	\$ 930,400.00	1,000,000.00
EQT CORP		\$ 1,701,145.60	\$ 567,181.50	52,035.00
EQUIFAX INC		\$ 1,919,897.31	\$ 3,538,730.60	25,255.00
EQUINIX INC		\$ 17,273,086.21	\$ 27,665,045.20	47,396.00
EQUINOR ASA	3.625% 09/10/2028 DD 09/10/18	\$ 395,316.00	\$ 439,228.00	400,000.00
EQUINOR ASA	5.100% 08/17/2040 DD 08/17/10	\$ 113,220.00	\$ 127,530.00	100,000.00
EQUINOR ASA	2.450% 01/17/2023 DD 11/21/12	\$ 9,707.60	\$ 10,157.40	10,000.00
EQUINOR ASA	2.650% 01/15/2024 DD 05/15/13	\$ 19,377.80	\$ 20,510.80	20,000.00
EQUINOR ASA	3.950% 05/15/2043 DD 05/15/13	\$ 47,390.00	\$ 55,827.50	50,000.00
EQUINOR ASA	3.700% 03/01/2024 DD 11/08/13	\$ 41,055.20	\$ 42,619.60	40,000.00
EQUINOR ASA	4.800% 11/08/2043 DD 11/08/13	\$ 123,085.70	\$ 139,136.80	110,000.00
EQUINOR ASA	7.250% 09/23/2027 DD 05/26/00	\$ 70,705.50	\$ 66,246.50	50,000.00
EQUITABLE HOLDINGS INC	4.350% 04/20/2028 DD 10/20/18	\$ 315,234.00	\$ 325,815.00	300,000.00
EQUITRANS MIDSTREAM CORP		\$ 1,415,871.47	\$ 556,150.08	41,628.00
EQUITY BANCSHARES INC		\$ 360,122.62	\$ 357,690.69	11,587.00
EQUITY COMMONWEALTH		\$ 499,090.85	\$ 708,963.85	21,595.00
EQUITY LIFESTYLE PROPERTIES IN		\$ 924,868.71	\$ 2,554,453.10	36,290.00
EQUITY RESIDENTIAL		\$ 14,648,713.15	\$ 17,636,837.68	217,954.00
ERA GROUP INC		\$ 163,314.69	\$ 154,360.26	15,178.00
ERIE INDEMNITY CO		\$ 509,291.07	\$ 858,386.00	5,171.00
EROS INTERNATIONAL PLC		\$ 320,017.49	\$ 165,832.02	48,918.00
ERP OPERATING LP	4.625% 12/15/2021 DD 12/12/11	\$ 75,113.50	\$ 73,136.70	70,000.00
ERP OPERATING LP	3.500% 03/01/2028 DD 02/07/18	\$ 29,505.60	\$ 32,007.30	30,000.00
ERP OPERATING LP	2.500% 02/15/2030 DD 08/27/19	\$ 100,460.00	\$ 99,294.00	100,000.00
ESCALADE INC		\$ 108,853.72	\$ 76,949.24	7,828.00
ESCO TECHNOLOGIES INC		\$ 299,422.79	\$ 486,827.50	5,263.00
ESH HOSPITALITY INC 144A	5.250% 05/01/2025 DD 05/15/15	\$ 770,000.00	\$ 795,987.50	770,000.00
ESKOM HOLDINGS SOC LTD 144A	6.750% 08/06/2023 DD 08/06/13	\$ 187,117.50	\$ 186,433.08	183,000.00
ESKOM HOLDINGS SOC LTD 144A	7.125% 02/11/2025 DD 02/11/15	\$ 438,883.35	\$ 456,780.36	447,000.00
ESKOM HOLDINGS SOC LTD 144A	8.450% 08/10/2028 DD 08/10/18	\$ 215,945.00	\$ 219,810.00	204,000.00
ESON PRECISION IND CO LTD		\$ 755,589.79	\$ 719,585.00	583,000.00
ESPERION THERAPEUTICS INC		\$ 119,349.89	\$ 249,730.44	4,188.00
ESQUIRE FINANCIAL HOLDINGS INC		\$ 85,413.24	\$ 86,943.45	3,335.00
ESSA BANCORP INC		\$ 100,838.54	\$ 115,158.30	6,794.00
ESSENT GROUP LTD		\$ 1,579,047.18	\$ 2,303,520.93	44,307.00
ESSENTIAL PROPERTIES REALTY TR		\$ 1,006,229.40	\$ 1,374,275.52	55,392.00
ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	\$ 125,978.75	\$ 131,242.50	125,000.00
ESSEX PROPERTY TRUST INC		\$ 2,584,865.82	\$ 4,099,819.22	13,627.00
ESTEE LAUDER COS INC/THE	3.125% 12/01/2049 DD 11/21/19	\$ 197,538.00	\$ 200,144.00	200,000.00
ESTEE LAUDER COS INC/THE	2.000% 12/01/2024 DD 11/21/19	\$ 29,826.30	\$ 30,080.40	30,000.00
ESTEE LAUDER COS INC/THE		\$ 3,363,335.06	\$ 9,550,409.60	46,240.00
ETHAN ALLEN INTERIORS INC		\$ 555,242.17	\$ 343,747.10	18,035.00
ETSY INC		\$ 1,424,213.59	\$ 1,028,070.10	23,207.00
EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	\$ 554,770.70	\$ -	4,300,000.00
EURONAV NV		\$ -	\$ 413.82	33.00
EURONET WORLDWIDE INC		\$ 836,475.70	\$ 1,667,772.60	10,585.00
EUROPEAN BANK FOR RECONSTRUCTI	1.875% 02/23/2022 DD 02/23/15	\$ 99,485.00	\$ 100,396.00	100,000.00
EUROPEAN BANK FOR RECONSTRUCTI	2.750% 04/26/2021 DD 04/26/18	\$ 304,788.00	\$ 304,095.00	300,000.00
EUROPEAN INVESTMENT BANK	4.875% 02/15/2036 DD 03/02/06	\$ 378,288.00	\$ 402,084.00	300,000.00
EUROPEAN INVESTMENT BANK	2.500% 10/15/2024 DD 10/15/14	\$ 125,053.75	\$ 129,236.25	125,000.00
EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	\$ 195,640.00	\$ 200,712.00	200,000.00
EUROPEAN INVESTMENT BANK	2.250% 08/15/2022 DD 07/21/15	\$ 506,275.00	\$ 507,425.00	500,000.00
EUROPEAN INVESTMENT BANK	2.000% 03/15/2021 DD 01/12/16	\$ 541,206.00	\$ 537,145.35	535,000.00
EUROPEAN INVESTMENT BANK	1.625% 06/15/2021 DD 03/08/16	\$ 597,597.00	\$ 599,622.00	600,000.00
EUROPEAN INVESTMENT BANK	2.250% 03/15/2022 DD 01/12/17	\$ 582,035.70	\$ 597,286.50	590,000.00
EUROPEAN INVESTMENT BANK	2.375% 05/24/2027 DD 05/24/17	\$ 69,512.80	\$ 72,245.60	70,000.00
EUROPEAN INVESTMENT BANK	2.500% 03/15/2023 DD 01/17/18	\$ 919,144.65	\$ 927,416.85	905,000.00
EUROPEAN INVESTMENT BANK	2.250% 06/24/2024 DD 05/16/19	\$ 145,540.85	\$ 147,889.85	145,000.00

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EVANS BANCORP INC		\$ 146,418.63	\$ 147,447.70	3,677.00
EVELO BIOSCIENCES INC		\$ 86,345.38	\$ 36,182.72	8,912.00
EVENTBRITE INC		\$ 99,451.29	\$ 123,077.34	6,102.00
EVERBRIDGE INC		\$ 244,737.75	\$ 431,235.84	5,523.00
EVERCORE INC		\$ 892,924.25	\$ 619,536.12	8,287.00
EVEREST RE GROUP LTD		\$ 1,134,499.66	\$ 2,323,241.28	8,392.00
EVERGY INC		\$ 2,169,888.42	\$ 3,405,638.98	52,322.00
EVERI HOLDINGS INC		\$ 6,087,866.58	\$ 7,776,936.96	579,072.00
EVERQUOTE INC		\$ 2,370,136.55	\$ 2,912,811.30	84,798.00
EVERSOURCE ENERGY		\$ 2,985,639.64	\$ 5,714,492.18	67,174.00
EVERTEC INC		\$ 170,028.07	\$ 338,289.52	9,938.00
EVI INDUSTRIES INC		\$ 27,967.16	\$ 22,064.64	816.00
EVO PAYMENTS INC		\$ 2,923,795.01	\$ 2,830,095.60	107,160.00
EVOFEM BIOSCIENCES INC		\$ 14,793.03	\$ 13,746.76	2,228.00
EVOLENT HEALTH INC		\$ 904,879.25	\$ 426,390.75	47,115.00
EVOLUS INC		\$ 39,059.94	\$ 29,560.93	2,429.00
EVOLUTION PETROLEUM CORP		\$ 49,501.11	\$ 33,810.07	6,181.00
EVOQUA WATER TECHNOLOGIES CORP		\$ 266,513.68	\$ 231,644.80	12,224.00
EW SCRIPPS CO/THE		\$ 691,617.60	\$ 664,155.96	42,276.00
EXACT SCIENCES CORP		\$ 2,151,540.49	\$ 2,826,373.76	30,562.00
EXAGEN INC		\$ 17,836.49	\$ 20,777.20	818.00
EXANTAS CAPITAL CORP		\$ 218,643.46	\$ 270,189.18	22,878.00
EXELA TECHNOLOGIES INC		\$ 62,098.62	\$ 4,978.83	12,203.00
EXELIXIS INC		\$ 1,526,976.14	\$ 1,124,684.60	63,830.00
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	\$ 252,610.00	\$ 268,965.00	250,000.00
EXELON CORP	3.400% 04/15/2026 DD 04/07/16	\$ 137,956.70	\$ 146,279.00	140,000.00
EXELON CORP		\$ 7,999,846.98	\$ 9,419,577.85	206,615.00
EXELON GENERATION CO LLC	4.250% 06/15/2022 DD 12/15/12	\$ 78,438.75	\$ 78,448.50	75,000.00
EXELON GENERATION CO LLC	5.600% 06/15/2042 DD 12/15/12	\$ 132,102.70	\$ 154,460.25	135,000.00
EXLSERVICE HOLDINGS INC		\$ 267,935.11	\$ 381,613.24	5,494.00
EXP WORLD HOLDINGS INC		\$ 37,567.18	\$ 37,762.89	3,333.00
EXPEDIA GROUP INC		\$ 2,840,569.14	\$ 3,255,122.14	30,101.00
EXPEDITORS INTERNATIONAL OF WA		\$ 1,667,028.62	\$ 2,796,158.78	35,839.00
EXPERIAN PLC		\$ 7,598,769.92	\$ 12,268,785.30	362,900.00
EXPONENT INC		\$ 285,241.30	\$ 587,275.10	8,510.00
EXPORT DEVELOPMENT CANADA	1.500% 05/26/2021 DD 05/26/16	\$ 194,962.00	\$ 199,460.00	200,000.00
EXPORT DEVELOPMENT CANADA	2.500% 01/24/2023 DD 01/24/18	\$ 496,280.00	\$ 512,060.00	500,000.00
EXPORT DEVELOPMENT CANADA	2.625% 02/21/2024 DD 02/21/19	\$ 199,878.00	\$ 206,488.00	200,000.00
EXPORT-IMPORT BANK OF KOREA	5.000% 04/11/2022 DD 01/11/12	\$ 386,543.50	\$ 372,760.50	350,000.00
EXPORT-IMPORT BANK OF KOREA	2.875% 01/21/2025 DD 01/21/15	\$ 303,750.00	\$ 309,051.00	300,000.00
EXPRESS INC		\$ 698,761.94	\$ 257,959.03	52,969.00
EXTELL BOSTON MEZZANINE		\$ 667,804.02	\$ 674,799.62	666,139.80
EXTENDED STAY 9/19 COV-LITE	0.000% 06/12/2026 DD 09/04/19	\$ 137,787.61	\$ 139,568.45	138,480.00
EXTENDED STAY AMERICA INC		\$ 830,596.92	\$ 638,742.24	42,984.00
EXTERRAN CORP		\$ 423,255.86	\$ 187,144.83	23,901.00
EXTRA SPACE STORAGE INC		\$ 6,528,501.26	\$ 8,447,910.08	79,984.00
EXTRACTION OIL & GAS INC		\$ 276,524.04	\$ 135,805.08	64,059.00
EXTREME NETWORKS INC		\$ 107,316.26	\$ 138,275.94	18,762.00
EXXON MOBIL CORP	2.709% 03/06/2025 DD 03/06/15	\$ 125,223.75	\$ 129,236.25	125,000.00
EXXON MOBIL CORP	2.397% 03/06/2022 DD 03/06/15	\$ 155,255.00	\$ 156,689.50	155,000.00
EXXON MOBIL CORP	3.043% 03/01/2026 DD 03/03/16	\$ 355,204.50	\$ 367,206.00	350,000.00
EXXON MOBIL CORP	2.222% 03/01/2021 DD 03/03/16	\$ 105,109.65	\$ 105,619.50	105,000.00
EXXON MOBIL CORP	4.114% 03/01/2046 DD 03/03/16	\$ 163,319.70	\$ 181,977.75	155,000.00
EXXON MOBIL CORP	2.995% 08/16/2039 DD 08/16/19	\$ 210,000.00	\$ 210,560.70	210,000.00
EXXON MOBIL CORP	3.095% 08/16/2049 DD 08/16/19	\$ 1,460,000.00	\$ 1,457,693.20	1,460,000.00
EXXON MOBIL CORP	2.019% 08/16/2024 DD 08/16/19	\$ 201,824.00	\$ 200,724.00	200,000.00
EXXON MOBIL CORP	2.275% 08/16/2026 DD 08/16/19	\$ 404,116.00	\$ 402,700.00	400,000.00
EXXON MOBIL CORP		\$ 75,660,245.06	\$ 62,705,075.58	898,611.00
EYEPOINT PHARMACEUTICALS INC		\$ 34,706.77	\$ 32,931.30	21,246.00
EZCORP INC		\$ 423,073.51	\$ 259,630.58	38,069.00
F5 NETWORKS INC		\$ 1,531,606.17	\$ 1,819,220.55	13,027.00
FABRINET		\$ 339,936.00	\$ 516,645.12	7,968.00
FACEBOOK INC		\$ 49,475,888.45	\$ 119,725,609.00	583,316.00
FACTSET RESEARCH SYSTEMS INC		\$ 971,239.70	\$ 2,077,983.50	7,745.00
FAIR ISAAC CORP		\$ 1,185,200.80	\$ 2,270,186.12	6,059.00
FAIR ISAAC CORP 144A	4.000% 06/15/2028 DD 12/06/19	\$ 1,114,705.00	\$ 1,119,332.50	1,111,000.00
FALCON MINERALS CORP		\$ 207,961.94	\$ 175,003.28	24,788.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FANUC CORP		\$ 8,419,378.23	\$ 17,117,045.62	91,500.00
FARMER BROTHERS CO		\$ 231,567.85	\$ 114,787.32	7,622.00
FARMERS & MERCHANTS BANCORP IN		\$ 216,614.46	\$ 225,130.05	7,467.00
FARMERS NATIONAL BANC CORP		\$ 246,346.90	\$ 326,057.28	19,979.00
FARMLAND PARTNERS INC		\$ 250,155.25	\$ 152,461.86	22,487.00
FARO TECHNOLOGIES INC		\$ 131,358.50	\$ 175,369.05	3,483.00
FASTENAL CO		\$ 14,190,015.72	\$ 29,936,077.10	810,178.00
FATE THERAPEUTICS INC		\$ 90,227.71	\$ 193,645.15	9,895.00
FB FINANCIAL CORP		\$ 277,885.35	\$ 327,884.38	8,282.00
FBL FINANCIAL GROUP INC		\$ 551,547.50	\$ 430,012.21	7,297.00
FEDERAL AGRICULTURAL MORTGAGE		\$ 298,600.37	\$ 446,892.00	5,352.00
FEDERAL HOME LN BK CONS BD	1.375% 02/18/2021 DD 02/18/16	\$ 399,536.00	\$ 399,016.00	400,000.00
FEDERAL HOME LN BK CONS BD	1.125% 07/14/2021 DD 07/14/16	\$ 775,926.00	\$ 794,024.00	800,000.00
FEDERAL HOME LN BK CONS BD	1.375% 09/28/2020 DD 09/08/17	\$ 741,482.50	\$ 748,627.50	750,000.00
FEDERAL HOME LN BK CONS BD	2.250% 01/29/2021 DD 01/29/18	\$ 49,540.00	\$ 50,006.50	50,000.00
FEDERAL HOME LN BK CONS BD	3.000% 10/12/2021 DD 10/12/18	\$ 256,867.50	\$ 256,115.00	250,000.00
FEDERAL HOME LN BK CONS BD	3.250% 11/16/2028 DD 11/16/18	\$ 498,245.00	\$ 546,805.00	500,000.00
FEDERAL HOME LN BK CONS BD	2.500% 02/13/2024 DD 02/15/19	\$ 497,640.00	\$ 515,550.00	500,000.00
FEDERAL HOME LN BK CONS BD	1.625% 11/19/2021 DD 11/08/19	\$ 200,008.00	\$ 200,242.00	200,000.00
FEDERAL HOME LN BK CONS BD	2.250% 03/11/2022 DD 02/17/12	\$ 356,281.45	\$ 354,557.00	350,000.00
FEDERAL HOME LN BK CONS DISC	02/07/2020	\$ 1,895,608.36	\$ 1,895,608.36	1,900,000.00
FEDERAL HOME LN BK CONS DISC	03/18/2020	\$ 498,003.06	\$ 498,003.06	500,000.00
FEDERAL HOME LN BK CONS DISC	03/27/2020	\$ 3,685,147.79	\$ 3,685,147.79	3,700,000.00
FEDERAL HOME LN BK CONS DISC N	02/12/2020	\$ 2,194,013.25	\$ 2,194,013.25	2,200,000.00
FEDERAL HOME LN MTG CORP	2.050% 11/08/2024 DD 11/08/19	\$ 199,870.00	\$ 200,050.00	200,000.00
FEDERAL HOME LN MTG CORP	2.375% 01/13/2022 DD 01/13/12	\$ 659,709.00	\$ 660,023.00	650,000.00
FEDERAL HOME LN MTG CORP	1.375% 05/01/2020 DD 04/04/13	\$ 296,655.00	\$ 299,724.00	300,000.00
FEDERAL HOME LN MTG CORP	1.875% 11/17/2020 DD 11/15/17	\$ 498,465.00	\$ 500,980.00	500,000.00
FEDERAL HOME LN MTG CORP	2.375% 02/16/2021 DD 02/16/18	\$ 498,405.00	\$ 504,285.00	500,000.00
FEDERAL HOME LN MTG CORP	2.750% 06/19/2023 DD 06/11/18	\$ 254,297.50	\$ 259,650.00	250,000.00
FEDERAL HOME LN MTG CORP DEB	6.250% 07/15/2032 DD 02/20/02	\$ 145,112.46	\$ 151,081.68	105,000.00
FEDERAL HOME LN MTG DEBS	6.750% 03/15/2031 DD 10/25/00	\$ 323,129.90	\$ 340,540.85	235,000.00
FEDERAL NATL MTG ASSN	7.250% 05/15/2030 DD 05/05/00	\$ 373,467.50	\$ 367,829.50	250,000.00
FEDERAL NATL MTG ASSN	6.625% 11/15/2030 DD 11/03/00	\$ 362,354.10	\$ 356,390.00	250,000.00
FEDERAL NATL MTG ASSN	1.375% 02/26/2021 DD 02/05/16	\$ 299,682.00	\$ 299,247.00	300,000.00
FEDERAL NATL MTG ASSN	1.250% 08/17/2021 DD 08/19/16	\$ 244,695.00	\$ 248,680.00	250,000.00
FEDERAL NATL MTG ASSN	1.875% 09/24/2026 DD 09/27/16	\$ 398,017.20	\$ 419,248.20	420,000.00
FEDERAL NATL MTG ASSN	1.375% 10/07/2021 DD 10/07/16	\$ 99,554.00	\$ 99,620.00	100,000.00
FEDERAL NATL MTG ASSN	2.000% 01/05/2022 DD 01/09/17	\$ 199,786.00	\$ 201,542.00	200,000.00
FEDERAL NATL MTG ASSN	2.000% 10/05/2022 DD 10/06/17	\$ 249,127.50	\$ 252,687.50	250,000.00
FEDERAL NATL MTG ASSN	2.375% 01/19/2023 DD 01/23/18	\$ 198,046.00	\$ 204,516.00	200,000.00
FEDERAL NATL MTG ASSN	2.750% 06/22/2021 DD 06/25/18	\$ 1,015,300.00	\$ 1,016,910.00	1,000,000.00
FEDERAL NATL MTG ASSN	2.500% 02/05/2024 DD 02/08/19	\$ 497,630.00	\$ 515,470.00	500,000.00
FEDERAL NATL MTG ASSN	2.250% 04/12/2022 DD 04/12/19	\$ 499,520.00	\$ 507,480.00	500,000.00
FEDERAL NATL MTG ASSN	2.625% 09/06/2024 DD 09/08/14	\$ 98,329.00	\$ 104,107.00	100,000.00
FEDERAL NATL MTG ASSN	5.625% 07/15/2037 DD 07/18/07	\$ 207,028.50	\$ 219,498.00	150,000.00
FEDERAL REALTY INVESTMENT TRUS	3.200% 06/15/2029 DD 06/07/19	\$ 389,298.75	\$ 388,653.75	375,000.00
FEDERAL REALTY INVESTMENT TRUS		\$ 1,707,375.25	\$ 1,911,640.50	14,850.00
FEDERAL SIGNAL CORP		\$ 196,815.98	\$ 381,324.00	11,824.00
FEDERATED HERMES INC		\$ 379,552.59	\$ 517,431.43	15,877.00
FEDEX CORP	2.625% 08/01/2022 DD 07/27/12	\$ 229,971.00	\$ 233,325.80	230,000.00
FEDEX CORP	5.100% 01/15/2044 DD 01/09/14	\$ 52,686.00	\$ 54,879.00	50,000.00
FEDEX CORP	3.900% 02/01/2035 DD 01/09/15	\$ 196,824.00	\$ 203,888.00	200,000.00
FEDEX CORP	4.750% 11/15/2045 DD 10/23/15	\$ 30,462.00	\$ 31,594.20	30,000.00
FEDEX CORP	4.400% 01/15/2047 DD 01/06/17	\$ 78,006.00	\$ 75,345.75	75,000.00
FEDEX CORP		\$ 6,495,315.87	\$ 7,750,873.39	51,259.00
FEDNAT HOLDING CO		\$ 82,699.59	\$ 83,199.89	5,003.00
FERRO CORP		\$ 346,741.25	\$ 334,194.05	22,535.00
FFX CONTRACTS RECEIVABLE		185,930,183.96	\$ 188,943,619.90	-
FGL HOLDINGS		\$ 942,118.69	\$ 1,179,594.00	110,760.00
FHLMC POOL #36-0117	9.500% 09/01/2020 DD 09/01/90	\$ 3.91	\$ 3.99	3.97
FHLMC POOL #A1-0444	5.000% 06/01/2033 DD 06/01/03	\$ 619.63	\$ 663.82	610.32
FHLMC POOL #A1-1745	4.500% 08/01/2033 DD 08/01/03	\$ 1,873.90	\$ 2,096.83	1,948.03
FHLMC POOL #A1-2093	5.000% 08/01/2033 DD 08/01/03	\$ 3,148.06	\$ 3,230.71	2,930.56
FHLMC POOL #A1-3466	6.500% 09/01/2033 DD 09/01/03	\$ 1,243.67	\$ 1,326.47	1,194.41
FHLMC POOL #A1-4315	5.500% 10/01/2033 DD 10/01/03	\$ 2,008.64	\$ 2,209.08	1,985.16
FHLMC POOL #A1-4481	4.500% 10/01/2033 DD 10/01/03	\$ 4,001.66	\$ 4,499.62	4,194.32

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC POOL #A1-7171	6.000% 01/01/2034 DD 01/01/04	\$ 872.40	\$ 946.92	853.37
FHLMC POOL #A1-8359	6.000% 02/01/2034 DD 02/01/04	\$ 224.90	\$ 239.82	217.67
FHLMC POOL #A1-9399	5.500% 03/01/2034 DD 03/01/04	\$ 4,070.64	\$ 4,495.08	3,998.19
FHLMC POOL #A1-9457	5.500% 03/01/2034 DD 03/01/04	\$ 5,698.78	\$ 6,254.33	5,569.56
FHLMC POOL #A2-0913	5.500% 04/01/2034 DD 04/01/04	\$ 5,867.41	\$ 6,448.24	5,733.51
FHLMC POOL #A2-1459	5.000% 05/01/2034 DD 05/01/04	\$ 4,147.23	\$ 4,719.91	4,281.68
FHLMC POOL #A2-3559	5.500% 06/01/2034 DD 06/01/04	\$ 3,392.10	\$ 3,802.69	3,380.47
FHLMC POOL #A2-3630	5.000% 06/01/2034 DD 06/01/04	\$ 1,733.35	\$ 1,996.74	1,812.37
FHLMC POOL #A2-4430	5.000% 07/01/2034 DD 07/01/04	\$ 3,998.51	\$ 4,570.21	4,146.89
FHLMC POOL #A2-6271	5.500% 09/01/2034 DD 09/01/04	\$ 1,319.32	\$ 1,428.16	1,300.49
FHLMC POOL #A3-0207	5.000% 12/01/2034 DD 12/01/04	\$ 4,760.04	\$ 5,208.64	4,765.23
FHLMC POOL #A3-2368	5.000% 04/01/2035 DD 04/01/05	\$ 6,930.09	\$ 7,815.07	7,088.50
FHLMC POOL #A3-2383	5.500% 04/01/2035 DD 04/01/05	\$ 3,087.45	\$ 3,465.16	3,081.18
FHLMC POOL #A3-3037	5.500% 01/01/2035 DD 01/01/05	\$ 3,027.45	\$ 3,343.55	2,971.97
FHLMC POOL #A3-3358	5.000% 02/01/2035 DD 02/01/05	\$ 876.95	\$ 959.23	879.24
FHLMC POOL #A3-7175	5.000% 09/01/2035 DD 09/01/05	\$ 1,838.88	\$ 2,045.75	1,855.71
FHLMC POOL #A3-7327	4.500% 09/01/2035 DD 08/01/05	\$ 2,773.59	\$ 3,112.40	2,868.62
FHLMC POOL #A3-8024	5.000% 10/01/2035 DD 09/01/05	\$ 1,930.40	\$ 2,206.87	2,002.02
FHLMC POOL #A3-9210	5.500% 10/01/2035 DD 10/01/05	\$ 22,376.25	\$ 23,309.96	20,735.26
FHLMC POOL #A3-9300	5.500% 11/01/2035 DD 10/01/05	\$ 3,009.46	\$ 3,414.32	3,048.99
FHLMC POOL #A4-1965	5.000% 01/01/2036 DD 01/01/06	\$ 583.72	\$ 666.03	604.58
FHLMC POOL #A4-3373	5.500% 02/01/2036 DD 02/01/06	\$ 1,345.81	\$ 1,522.42	1,359.02
FHLMC POOL #A4-7036	4.500% 09/01/2035 DD 09/01/05	\$ 1,063.34	\$ 1,253.47	1,139.14
FHLMC POOL #A4-7039	5.000% 09/01/2035 DD 09/01/05	\$ 1,624.19	\$ 1,860.93	1,688.56
FHLMC POOL #A4-8600	5.500% 05/01/2036 DD 04/01/06	\$ 2,354.64	\$ 2,611.99	2,425.70
FHLMC POOL #A4-9344	6.000% 06/01/2036 DD 05/01/06	\$ 666.57	\$ 743.45	672.59
FHLMC POOL #A5-0131	6.000% 06/01/2036 DD 06/01/06	\$ 1,578.51	\$ 1,795.24	1,568.74
FHLMC POOL #A5-0310	5.000% 07/01/2036 DD 06/01/06	\$ 579.11	\$ 664.68	621.87
FHLMC POOL #A5-0618	6.000% 07/01/2036 DD 07/01/06	\$ 1,580.81	\$ 1,842.62	1,608.21
FHLMC POOL #A5-2299	6.000% 09/01/2036 DD 09/01/06	\$ 2,104.51	\$ 2,332.40	2,094.33
FHLMC POOL #A5-7714	5.000% 02/01/2037 DD 02/01/07	\$ 52,126.60	\$ 52,798.53	47,898.08
FHLMC POOL #A5-9969	6.000% 04/01/2037 DD 05/01/07	\$ 3,878.77	\$ 4,239.59	3,848.68
FHLMC POOL #A6-0146	6.000% 05/01/2037 DD 05/01/07	\$ 6,076.41	\$ 6,920.06	6,063.15
FHLMC POOL #A6-0151	6.000% 05/01/2037 DD 05/01/07	\$ 720.15	\$ 822.30	720.16
FHLMC POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	\$ 4,140.45	\$ 4,201.40	3,735.91
FHLMC POOL #A6-3982	6.000% 08/01/2037 DD 08/01/07	\$ 5,894.35	\$ 6,618.91	5,777.88
FHLMC POOL #A7-6836	5.000% 05/01/2038 DD 05/01/08	\$ 949.29	\$ 945.80	861.76
FHLMC POOL #A7-7265	5.500% 05/01/2038 DD 05/01/08	\$ 2,352.20	\$ 2,622.52	2,343.42
FHLMC POOL #A8-1112	5.500% 08/01/2038 DD 08/01/08	\$ 1,874.73	\$ 2,144.35	1,913.90
FHLMC POOL #A8-7714	4.000% 08/01/2039 DD 07/01/09	\$ 3,903.64	\$ 3,918.61	3,650.92
FHLMC POOL #A8-9324	6.000% 10/01/2039 DD 10/01/09	\$ 9,225.79	\$ 9,271.22	8,412.17
FHLMC POOL #A9-0760	4.000% 01/01/2040 DD 01/01/10	\$ 25,930.25	\$ 28,746.97	26,790.46
FHLMC POOL #A9-0769	5.000% 01/01/2040 DD 01/01/10	\$ 75,150.41	\$ 79,830.49	72,382.35
FHLMC POOL #A9-1161	4.500% 02/01/2040 DD 02/01/10	\$ 46,989.06	\$ 50,622.86	46,581.45
FHLMC POOL #A9-1787	4.500% 03/01/2040 DD 04/01/10	\$ 32,823.15	\$ 35,059.21	32,263.57
FHLMC POOL #A9-3235	5.000% 08/01/2040 DD 07/01/10	\$ 187,752.40	\$ 190,153.28	172,274.62
FHLMC POOL #A9-3501	4.500% 08/01/2040 DD 08/01/10	\$ 5,421.57	\$ 5,355.04	5,012.72
FHLMC POOL #A9-4605	4.000% 10/01/2040 DD 10/01/10	\$ 199,808.44	\$ 206,477.95	192,412.59
FHLMC POOL #A9-6413	4.000% 01/01/2041 DD 01/01/11	\$ 437,588.18	\$ 450,057.13	419,371.70
FHLMC POOL #A9-6616	5.000% 02/01/2041 DD 02/01/11	\$ 7,612.62	\$ 7,811.32	7,086.64
FHLMC POOL #A9-7186	4.500% 03/01/2041 DD 02/01/11	\$ 295,792.27	\$ 295,393.47	271,856.16
FHLMC POOL #B1-7614	5.000% 01/01/2020 DD 01/01/05	\$ 10.53	\$ 10.77	10.43
FHLMC POOL #B1-9426	5.000% 07/01/2020 DD 06/01/05	\$ 153.70	\$ 157.13	152.04
FHLMC POOL #B1-9744	4.500% 08/01/2020 DD 08/01/05	\$ 84.17	\$ 88.17	85.37
FHLMC POOL #C0-0042	8.500% 05/01/2021 DD 05/01/91	\$ 12.68	\$ 13.42	13.12
FHLMC POOL #C0-0092	8.000% 01/01/2022 DD 01/01/92	\$ 45.72	\$ 45.23	43.49
FHLMC POOL #C0-0096	8.500% 02/01/2022 DD 02/01/92	\$ 70.41	\$ 72.15	69.44
FHLMC POOL #C0-0180	8.000% 11/01/2022 DD 11/01/92	\$ 63.66	\$ 65.06	62.55
FHLMC POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	\$ 791.50	\$ 898.94	809.44
FHLMC POOL #C0-1025	8.000% 07/01/2030 DD 07/01/00	\$ 123.46	\$ 143.74	121.65
FHLMC POOL #C0-1183	6.000% 05/01/2031 DD 05/01/01	\$ 1,232.88	\$ 1,470.08	1,282.75
FHLMC POOL #C0-1443	5.500% 01/01/2033 DD 01/01/03	\$ 4,986.84	\$ 5,402.78	4,883.82
FHLMC POOL #C0-1598	5.000% 08/01/2033 DD 08/01/03	\$ 3,648.70	\$ 4,184.71	3,793.35
FHLMC POOL #C0-1622	5.000% 09/01/2033 DD 09/01/03	\$ 6,234.78	\$ 7,138.31	6,472.42
FHLMC POOL #C0-1648	5.000% 10/01/2033 DD 10/01/03	\$ 15,249.97	\$ 17,033.55	15,439.71
FHLMC POOL #C0-1649	5.500% 10/01/2033 DD 10/01/03	\$ 225,562.33	\$ 225,504.25	200,231.09
FHLMC POOL #C0-1676	6.000% 11/01/2033 DD 11/01/03	\$ 1,563.08	\$ 1,729.49	1,507.51

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC	POOL #C0-1754	5.500% 01/01/2034 DD 01/01/04	\$ 5,117.83	\$ 5,695.91	5,059.75
FHLMC	POOL #C0-3478	4.500% 06/01/2040 DD 06/01/10	\$ 283,789.56	\$ 297,337.14	273,624.82
FHLMC	POOL #C0-3517	4.500% 09/01/2040 DD 09/01/10	\$ 699,087.95	\$ 702,131.36	646,160.91
FHLMC	POOL #C0-4446	3.000% 01/01/2043 DD 01/01/13	\$ 242,982.49	\$ 250,667.29	243,210.45
FHLMC	POOL #C0-4664	3.000% 03/01/2043 DD 03/01/13	\$ 133,479.55	\$ 135,915.59	131,872.38
FHLMC	POOL #C0-9013	3.000% 09/01/2042 DD 09/01/12	\$ 501,727.24	\$ 526,448.48	510,663.86
FHLMC	POOL #C0-9015	3.000% 10/01/2042 DD 10/01/12	\$ 302,920.73	\$ 297,808.40	288,904.36
FHLMC	POOL #C0-9055	4.000% 12/01/2043 DD 12/01/13	\$ 533,471.77	\$ 545,623.92	512,722.52
FHLMC	POOL #C5-8962	6.000% 10/01/2031 DD 10/01/01	\$ 1,019.04	\$ 1,104.57	983.54
FHLMC	POOL #C6-0282	7.000% 11/01/2031 DD 11/01/01	\$ 468.14	\$ 457.35	444.52
FHLMC	POOL #C6-3904	6.000% 02/01/2032 DD 02/01/02	\$ 6,466.68	\$ 7,202.01	6,540.27
FHLMC	POOL #C7-4246	6.000% 12/01/2032 DD 12/01/02	\$ 3,390.31	\$ 3,690.37	3,268.36
FHLMC	POOL #C7-8238	5.500% 04/01/2033 DD 04/01/03	\$ 1,195.72	\$ 1,306.25	1,166.93
FHLMC	POOL #C7-8493	5.500% 04/01/2033 DD 04/01/03	\$ 5,098.00	\$ 5,359.11	4,981.98
FHLMC	POOL #C7-9885	5.500% 06/01/2033 DD 05/01/03	\$ 1,680.87	\$ 1,748.36	1,623.79
FHLMC	POOL #C8-0344	7.500% 09/01/2025 DD 09/01/95	\$ 151.26	\$ 164.03	150.48
FHLMC	POOL #C9-0580	6.000% 09/01/2022 DD 09/01/02	\$ 388.77	\$ 411.73	374.28
FHLMC	POOL #C9-0654	5.500% 04/01/2023 DD 04/01/03	\$ 1,180.09	\$ 1,227.63	1,141.56
FHLMC	POOL #C9-0675	5.000% 05/01/2023 DD 05/01/03	\$ 794.28	\$ 821.86	769.87
FHLMC	POOL #C9-0731	5.000% 11/01/2023 DD 11/01/03	\$ 56,723.27	\$ 55,266.29	51,750.37
FHLMC	POOL #C9-0766	5.500% 12/01/2023 DD 12/01/03	\$ 1,703.69	\$ 1,775.30	1,650.81
FHLMC	POOL #C9-0778	4.500% 11/01/2023 DD 11/01/03	\$ 1,712.27	\$ 1,853.59	1,762.37
FHLMC	POOL #C9-0853	5.000% 09/01/2024 DD 09/01/04	\$ 2,977.20	\$ 3,162.47	2,962.39
FHLMC	POOL #C9-1026	5.500% 04/01/2027 DD 04/01/07	\$ 1,281.53	\$ 1,395.61	1,289.18
FHLMC	POOL #C9-1361	4.000% 03/01/2031 DD 03/01/11	\$ 117,901.12	\$ 117,520.99	110,300.71
FHLMC	POOL #C9-1377	4.500% 06/01/2031 DD 06/01/11	\$ 27,074.95	\$ 26,707.20	24,835.82
FHLMC	POOL #C9-1403	3.500% 03/01/2032 DD 03/01/12	\$ 116,299.17	\$ 114,654.47	109,554.69
FHLMC	POOL #C9-1437	3.500% 04/01/2032 DD 04/01/12	\$ 67,844.82	\$ 66,885.37	63,910.35
FHLMC	POOL #C9-1449	4.000% 05/01/2032 DD 05/01/12	\$ 66,294.23	\$ 66,766.81	62,412.89
FHLMC	POOL #C9-1707	3.000% 06/01/2033 DD 05/01/13	\$ 78,724.16	\$ 80,466.02	78,053.39
FHLMC	POOL #C9-1709	3.000% 06/01/2033 DD 06/01/13	\$ 185,380.76	\$ 186,364.43	180,776.63
FHLMC	POOL #C9-1719	3.500% 08/01/2033 DD 08/01/13	\$ 43,341.86	\$ 43,784.87	41,762.72
FHLMC	POOL #C9-1724	3.000% 09/01/2033 DD 09/01/13	\$ 105,041.89	\$ 108,239.02	104,992.65
FHLMC	POOL #C9-1742	3.500% 01/01/2034 DD 12/01/13	\$ 36,419.44	\$ 37,124.90	35,417.76
FHLMC	POOL #C9-1798	3.000% 12/01/2034 DD 11/01/14	\$ 58,288.50	\$ 57,188.61	55,479.84
FHLMC	POOL #C9-1901	3.000% 10/01/2036 DD 10/01/16	\$ 254,822.74	\$ 261,411.82	254,484.75
FHLMC	POOL #C9-1910	3.500% 12/01/2036 DD 12/01/16	\$ 125,293.65	\$ 125,846.46	120,601.50
FHLMC	POOL #C9-1922	3.500% 02/01/2037 DD 02/01/17	\$ 90,453.17	\$ 90,334.42	86,596.90
FHLMC	POOL #C9-1923	4.000% 02/01/2037 DD 02/01/17	\$ 81,575.38	\$ 81,452.08	76,765.54
FHLMC	POOL #C9-1925	3.500% 03/01/2037 DD 03/01/17	\$ 232,875.80	\$ 234,307.88	224,695.41
FHLMC	POOL #C9-1927	3.000% 04/01/2037 DD 04/01/17	\$ 111,805.59	\$ 112,713.23	109,747.84
FHLMC	POOL #C9-1940	3.500% 05/01/2037 DD 05/01/17	\$ 18,358.92	\$ 18,309.74	17,555.22
FHLMC	POOL #C9-1943	3.000% 06/01/2037 DD 06/01/17	\$ 57,398.60	\$ 57,868.94	56,385.44
FHLMC	POOL #C9-1949	3.000% 09/01/2037 DD 08/01/17	\$ 330,896.45	\$ 332,406.73	323,664.55
FHLMC	POOL #C9-1969	3.000% 12/01/2037 DD 12/01/17	\$ 60,209.01	\$ 62,564.05	60,913.30
FHLMC	POOL #C9-1994	4.000% 04/01/2038 DD 04/01/18	\$ 58,075.78	\$ 59,811.17	56,737.15
FHLMC	POOL #D9-6209	5.000% 04/01/2023 DD 07/01/03	\$ 381.87	\$ 406.54	380.82
FHLMC	POOL #E0-2710	4.000% 08/01/2025 DD 08/01/10	\$ 18,844.98	\$ 18,878.77	18,092.99
FHLMC	POOL #E0-3077	3.000% 03/01/2027 DD 03/01/12	\$ 63,594.31	\$ 63,222.88	61,573.93
FHLMC	POOL #G0-1244	6.500% 03/01/2031 DD 05/01/01	\$ 2,557.67	\$ 2,811.48	2,531.56
FHLMC	POOL #G0-1443	6.500% 08/01/2032 DD 07/01/02	\$ 3,053.10	\$ 3,285.43	2,946.76
FHLMC	POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	\$ 2,904.69	\$ 3,240.29	2,896.12
FHLMC	POOL #G0-1564	6.000% 04/01/2033 DD 05/01/03	\$ 1,770.90	\$ 1,976.66	1,723.24
FHLMC	POOL #G0-1818	5.000% 05/01/2035 DD 05/01/05	\$ 90,877.40	\$ 91,135.91	82,588.05
FHLMC	POOL #G0-1865	5.000% 09/01/2033 DD 07/01/05	\$ 47,225.69	\$ 46,999.91	42,598.24
FHLMC	POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	\$ 21,132.49	\$ 21,693.38	19,672.43
FHLMC	POOL #G0-2109	6.000% 03/01/2036 DD 02/01/06	\$ 1,816.54	\$ 2,069.16	1,816.25
FHLMC	POOL #G0-2163	5.000% 04/01/2036 DD 03/01/06	\$ 1,915.04	\$ 2,236.87	2,027.49
FHLMC	POOL #G0-2195	5.000% 05/01/2036 DD 05/01/06	\$ 14,639.49	\$ 14,974.27	13,570.78
FHLMC	POOL #G0-2386	6.000% 11/01/2036 DD 10/01/06	\$ 32,328.43	\$ 33,752.92	29,469.01
FHLMC	POOL #G0-2387	6.500% 11/01/2036 DD 10/01/06	\$ 1,728.49	\$ 1,916.27	1,709.34
FHLMC	POOL #G0-3092	5.500% 07/01/2037 DD 06/01/07	\$ 66,177.30	\$ 67,768.57	60,315.40
FHLMC	POOL #G0-3150	5.500% 08/01/2037 DD 07/01/07	\$ 44,500.05	\$ 46,176.12	41,114.52
FHLMC	POOL #G0-3589	5.500% 05/01/2037 DD 11/01/07	\$ 26,666.26	\$ 27,715.49	24,637.52
FHLMC	POOL #G0-3803	5.500% 01/01/2038 DD 01/01/08	\$ 107,743.42	\$ 109,976.41	98,018.19
FHLMC	POOL #G0-4586	5.500% 04/01/2038 DD 08/01/08	\$ 50,796.45	\$ 52,720.49	46,931.91
FHLMC	POOL #G0-4680	5.500% 08/01/2038 DD 08/01/08	\$ 27,430.08	\$ 28,040.49	24,954.16

SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC POOL #G0-4691	5.000% 06/01/2038 DD 09/01/08	\$ 4,754.01	\$ 5,482.45	4,959.36
FHLMC POOL #G0-4776	5.500% 07/01/2038 DD 10/01/08	\$ 25,353.19	\$ 26,362.01	23,493.88
FHLMC POOL #G0-4817	5.000% 09/01/2038 DD 11/01/08	\$ 25,476.62	\$ 26,270.10	23,827.32
FHLMC POOL #G0-4895	5.000% 12/01/2033 DD 11/01/08	\$ 3,536.78	\$ 3,631.88	3,292.40
FHLMC POOL #G0-4913	5.000% 03/01/2038 DD 11/01/08	\$ 23,438.88	\$ 24,098.40	21,841.71
FHLMC POOL #G0-5132	5.000% 12/01/2038 DD 01/01/09	\$ 38,911.41	\$ 39,760.51	36,070.82
FHLMC POOL #G0-5342	5.000% 01/01/2039 DD 03/01/09	\$ 143,222.45	\$ 148,513.39	134,708.47
FHLMC POOL #G0-5489	5.500% 03/01/2039 DD 06/01/09	\$ 45,362.39	\$ 46,440.33	41,338.35
FHLMC POOL #G0-5527	4.000% 07/01/2039 DD 07/01/09	\$ 60,930.72	\$ 64,376.70	60,000.28
FHLMC POOL #G0-6087	5.000% 09/01/2040 DD 11/01/10	\$ 18,009.57	\$ 19,017.32	17,251.46
FHLMC POOL #G0-6359	4.000% 02/01/2041 DD 03/01/11	\$ 38,752.82	\$ 39,126.15	36,457.46
FHLMC POOL #G0-6501	4.000% 04/01/2041 DD 05/01/11	\$ 14,654.34	\$ 14,795.25	13,786.36
FHLMC POOL #G0-6596	5.000% 06/01/2041 DD 06/01/11	\$ 87,209.61	\$ 87,172.07	78,213.50
FHLMC POOL #G0-7032	3.000% 06/01/2042 DD 06/01/12	\$ 242,083.09	\$ 248,560.88	241,084.84
FHLMC POOL #G0-7075	5.500% 05/01/2040 DD 07/01/12	\$ 79,835.40	\$ 81,691.90	72,629.23
FHLMC POOL #G0-7283	3.500% 07/01/2042 DD 01/01/13	\$ 21,402.62	\$ 22,312.36	21,135.14
FHLMC POOL #G0-7445	2.500% 07/01/2043 DD 07/01/13	\$ 54,159.17	\$ 59,778.20	60,030.93
FHLMC POOL #G0-7605	5.500% 01/01/2041 DD 01/01/14	\$ 33,134.65	\$ 33,458.81	29,796.52
FHLMC POOL #G0-7662	5.500% 12/01/2037 DD 03/01/14	\$ 80,052.63	\$ 81,112.17	72,231.33
FHLMC POOL #G0-7794	5.500% 06/01/2041 DD 08/01/14	\$ 175,973.64	\$ 177,710.31	157,709.58
FHLMC POOL #G0-7825	4.000% 10/01/2044 DD 09/01/14	\$ 128,695.94	\$ 127,435.01	120,188.83
FHLMC POOL #G0-7860	5.000% 11/01/2041 DD 11/01/14	\$ 278,578.84	\$ 281,725.94	255,570.83
FHLMC POOL #G0-8004	5.000% 08/01/2034 DD 08/01/04	\$ 2,518.18	\$ 2,855.82	2,590.03
FHLMC POOL #G0-8005	5.500% 08/01/2034 DD 08/01/04	\$ 1,911.01	\$ 2,149.54	1,908.63
FHLMC POOL #G0-8020	5.000% 11/01/2034 DD 11/01/04	\$ 1,787.29	\$ 1,980.49	1,794.59
FHLMC POOL #G0-8036	5.500% 01/01/2035 DD 01/01/05	\$ 4,154.08	\$ 4,599.44	4,102.15
FHLMC POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	\$ 4,388.01	\$ 4,874.84	4,328.15
FHLMC POOL #G0-8062	5.000% 06/01/2035 DD 06/01/05	\$ 1,935.34	\$ 2,140.75	1,940.65
FHLMC POOL #G0-8068	5.500% 07/01/2035 DD 07/01/05	\$ 7,683.91	\$ 8,538.55	7,584.36
FHLMC POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	\$ 2,606.22	\$ 2,932.79	2,657.70
FHLMC POOL #G0-8080	5.500% 09/01/2035 DD 09/01/05	\$ 2,552.16	\$ 2,866.93	2,547.36
FHLMC POOL #G0-8081	6.000% 09/01/2035 DD 09/01/05	\$ 4,704.49	\$ 5,277.55	4,602.38
FHLMC POOL #G0-8099	5.000% 12/01/2035 DD 12/01/05	\$ 4,286.03	\$ 4,425.69	4,422.15
FHLMC POOL #G0-8100	5.500% 12/01/2035 DD 12/01/05	\$ 1,210.83	\$ 1,379.91	1,225.57
FHLMC POOL #G0-8105	5.500% 01/01/2036 DD 01/01/06	\$ 2,650.79	\$ 3,006.94	2,672.53
FHLMC POOL #G0-8106	6.000% 01/01/2036 DD 01/01/06	\$ 5,509.77	\$ 6,316.92	5,505.47
FHLMC POOL #G0-8116	5.500% 03/01/2036 DD 03/01/06	\$ 1,225.67	\$ 1,387.43	1,237.67
FHLMC POOL #G0-8117	6.000% 03/01/2036 DD 03/01/06	\$ 1,435.02	\$ 1,631.35	1,421.91
FHLMC POOL #G0-8129	6.000% 05/01/2036 DD 05/01/06	\$ 1,402.42	\$ 1,614.31	1,407.94
FHLMC POOL #G0-8157	6.500% 10/01/2036 DD 10/01/06	\$ 2,343.63	\$ 2,600.99	2,301.23
FHLMC POOL #G0-8193	6.000% 04/01/2037 DD 04/01/07	\$ 4,428.70	\$ 5,028.58	4,389.62
FHLMC POOL #G0-8232	6.000% 11/01/2037 DD 11/01/07	\$ 5,245.71	\$ 5,930.34	5,204.25
FHLMC POOL #G0-8238	6.500% 12/01/2037 DD 12/01/07	\$ 6,068.84	\$ 6,934.24	5,851.25
FHLMC POOL #G0-8331	4.500% 02/01/2039 DD 02/01/09	\$ 227,319.45	\$ 230,134.96	211,891.13
FHLMC POOL #G0-8344	4.500% 05/01/2039 DD 05/01/09	\$ 34,940.19	\$ 37,366.39	34,394.69
FHLMC POOL #G0-8353	4.500% 07/01/2039 DD 07/01/09	\$ 107,044.27	\$ 107,486.62	98,963.85
FHLMC POOL #G0-8422	4.500% 10/01/2040 DD 10/01/10	\$ 38,453.54	\$ 40,184.42	36,978.74
FHLMC POOL #G0-8454	4.500% 07/01/2041 DD 07/01/11	\$ 43,785.07	\$ 46,016.81	42,341.17
FHLMC POOL #G0-8524	3.000% 03/01/2043 DD 03/01/13	\$ 123,497.13	\$ 131,028.94	127,132.33
FHLMC POOL #G0-8541	3.500% 08/01/2043 DD 08/01/13	\$ 313,880.77	\$ 325,079.25	308,529.72
FHLMC POOL #G0-8554	3.500% 10/01/2043 DD 10/01/13	\$ 111,819.03	\$ 115,175.37	109,375.20
FHLMC POOL #G0-8562	3.500% 01/01/2044 DD 12/01/13	\$ 180,660.73	\$ 186,297.06	177,172.67
FHLMC POOL #G0-8563	4.000% 01/01/2044 DD 12/01/13	\$ 148,029.09	\$ 153,498.78	144,242.73
FHLMC POOL #G0-8567	4.000% 01/01/2044 DD 01/01/14	\$ 28,149.83	\$ 29,103.73	27,363.16
FHLMC POOL #G0-8572	3.500% 02/01/2044 DD 02/01/14	\$ 257,700.21	\$ 272,664.56	259,443.33
FHLMC POOL #G0-8573	4.000% 02/01/2044 DD 02/01/14	\$ 80,565.86	\$ 83,216.03	78,314.34
FHLMC POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	\$ 32,650.48	\$ 32,553.50	30,703.90
FHLMC POOL #G0-8591	3.500% 06/01/2044 DD 06/01/14	\$ 286,244.98	\$ 295,475.60	281,711.19
FHLMC POOL #G0-8605	3.500% 09/01/2044 DD 09/01/14	\$ 295,016.23	\$ 303,184.94	289,453.28
FHLMC POOL #G0-8618	4.000% 12/01/2044 DD 12/01/14	\$ 147,235.69	\$ 147,097.27	138,723.90
FHLMC POOL #G0-8624	4.000% 01/01/2045 DD 01/01/15	\$ 85,555.32	\$ 85,989.95	81,098.11
FHLMC POOL #G0-8628	4.000% 02/01/2045 DD 02/01/15	\$ 156,866.04	\$ 155,414.33	146,571.66
FHLMC POOL #G0-8631	3.000% 03/01/2045 DD 03/01/15	\$ 74,440.11	\$ 76,523.96	74,642.23
FHLMC POOL #G0-8632	3.500% 03/01/2045 DD 03/01/15	\$ 337,203.87	\$ 340,846.80	326,244.11
FHLMC POOL #G0-8635	3.000% 04/01/2045 DD 04/01/15	\$ 200,728.27	\$ 204,987.59	199,544.03
FHLMC POOL #G0-8653	3.000% 07/01/2045 DD 07/01/15	\$ 314,490.00	\$ 322,251.39	314,170.91
FHLMC POOL #G0-8654	3.500% 07/01/2045 DD 07/01/15	\$ 78,431.54	\$ 79,395.06	75,997.23

SERS Public Holdings
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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC	POOL #G0-8671	3.500% 10/01/2045 DD 10/01/15	\$ 310,511.43	\$ 314,155.86	300,719.71
FHLMC	POOL #G0-8672	4.000% 10/01/2045 DD 10/01/15	\$ 160,262.14	\$ 159,615.53	150,529.57
FHLMC	POOL #G0-8676	3.500% 11/01/2045 DD 11/01/15	\$ 80,226.69	\$ 83,993.01	80,352.25
FHLMC	POOL #G0-8677	4.000% 11/01/2045 DD 11/01/15	\$ 182,323.89	\$ 180,570.70	170,296.70
FHLMC	POOL #G0-8681	3.500% 12/01/2045 DD 12/01/15	\$ 529,131.77	\$ 535,292.17	512,089.40
FHLMC	POOL #G0-8682	4.000% 12/01/2045 DD 12/01/15	\$ 187,686.27	\$ 188,432.67	177,714.70
FHLMC	POOL #G0-8687	3.500% 01/01/2046 DD 01/01/16	\$ 56,756.62	\$ 54,418.03	52,060.23
FHLMC	POOL #G0-8694	4.000% 02/01/2046 DD 02/01/16	\$ 300,492.42	\$ 301,585.00	284,527.57
FHLMC	POOL #G0-8697	3.000% 03/01/2046 DD 03/01/16	\$ 20,542.41	\$ 20,711.45	20,210.83
FHLMC	POOL #G0-8698	3.500% 03/01/2046 DD 03/01/16	\$ 80,285.25	\$ 79,574.54	76,091.82
FHLMC	POOL #G0-8702	3.500% 04/01/2046 DD 04/01/16	\$ 165,805.86	\$ 166,191.75	159,285.14
FHLMC	POOL #G0-8710	3.000% 06/01/2046 DD 06/01/16	\$ 335,180.48	\$ 342,438.25	334,151.30
FHLMC	POOL #G0-8711	3.500% 06/01/2046 DD 06/01/16	\$ 186,712.02	\$ 185,235.61	177,359.10
FHLMC	POOL #G0-8719	2.500% 08/01/2046 DD 07/01/16	\$ 120,801.94	\$ 123,496.55	124,018.67
FHLMC	POOL #G0-8723	4.000% 08/01/2046 DD 08/01/16	\$ 296,325.94	\$ 297,083.33	281,294.28
FHLMC	POOL #G0-8732	3.000% 11/01/2046 DD 10/01/16	\$ 220,254.64	\$ 227,158.84	221,657.31
FHLMC	POOL #G0-8735	4.500% 10/01/2046 DD 10/01/16	\$ 268,421.99	\$ 265,535.32	250,505.02
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	\$ 661,821.23	\$ 680,644.39	654,660.90
FHLMC	POOL #G0-8748	3.500% 01/01/2047 DD 01/01/17	\$ 395,377.45	\$ 398,398.37	382,729.43
FHLMC	POOL #G0-8755	2.500% 02/01/2047 DD 02/01/17	\$ 53,573.21	\$ 55,050.82	55,283.56
FHLMC	POOL #G0-8756	3.000% 03/01/2047 DD 03/01/17	\$ 564,304.23	\$ 575,365.31	561,584.04
FHLMC	POOL #G0-8759	4.500% 03/01/2047 DD 03/01/17	\$ 378,112.57	\$ 374,218.11	353,954.23
FHLMC	POOL #G0-8764	4.500% 04/01/2047 DD 04/01/17	\$ 300,589.40	\$ 295,700.64	279,577.41
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	\$ 777,068.57	\$ 777,521.12	738,688.28
FHLMC	POOL #G0-8768	4.500% 06/01/2047 DD 05/01/17	\$ 84,654.98	\$ 84,221.74	79,305.59
FHLMC	POOL #G0-8792	3.500% 12/01/2047 DD 11/01/17	\$ 604,395.62	\$ 631,611.47	606,228.68
FHLMC	POOL #G0-8793	4.000% 11/01/2047 DD 11/01/17	\$ 588,360.02	\$ 605,603.21	576,117.52
FHLMC	POOL #G0-8797	4.000% 01/01/2048 DD 12/01/17	\$ 253,544.35	\$ 255,022.90	241,938.85
FHLMC	POOL #G0-8803	3.000% 02/01/2048 DD 02/01/18	\$ 256,219.85	\$ 270,554.90	264,912.27
FHLMC	POOL #G0-8813	3.500% 04/01/2048 DD 04/01/18	\$ 41,594.40	\$ 43,616.60	42,067.67
FHLMC	POOL #G0-8825	3.000% 05/01/2048 DD 05/01/18	\$ 86,103.91	\$ 91,282.85	89,618.63
FHLMC	POOL #G0-8835	3.500% 08/01/2048 DD 08/01/18	\$ 74,911.98	\$ 78,018.39	75,680.62
FHLMC	POOL #G0-8836	4.000% 08/01/2048 DD 08/01/18	\$ 215,626.36	\$ 219,682.04	210,800.99
FHLMC	POOL #G0-8838	5.000% 08/01/2048 DD 08/01/18	\$ 34,078.62	\$ 34,881.83	32,625.76
FHLMC	POOL #G0-8846	3.500% 10/01/2048 DD 10/01/18	\$ 233,140.55	\$ 239,410.85	232,731.46
FHLMC	POOL #G0-8850	3.000% 09/01/2048 DD 09/01/18	\$ 509,890.28	\$ 535,242.73	526,233.61
FHLMC	POOL #G0-8853	4.500% 11/01/2048 DD 11/01/18	\$ 97,075.32	\$ 99,244.85	94,276.48
FHLMC	POOL #G0-8877	4.000% 04/01/2049 DD 04/01/19	\$ 20,959,971.23	\$ 21,204,884.32	20,397,745.53
FHLMC	POOL #G1-2255	5.500% 07/01/2021 DD 07/01/06	\$ 404.68	\$ 416.23	409.73
FHLMC	POOL #G1-3885	4.500% 08/01/2025 DD 08/01/10	\$ 59,102.35	\$ 57,925.66	55,487.01
FHLMC	POOL #G1-4047	5.500% 12/01/2024 DD 01/01/11	\$ 3,859.92	\$ 3,753.01	3,623.82
FHLMC	POOL #G1-4980	4.000% 06/01/2025 DD 01/01/14	\$ 3,793.38	\$ 3,747.50	3,594.03
FHLMC	POOL #G1-5143	2.000% 01/01/2029 DD 07/01/14	\$ 116,158.98	\$ 118,250.13	118,680.94
FHLMC	POOL #G1-5145	3.000% 07/01/2029 DD 07/01/14	\$ 55,194.11	\$ 55,211.16	53,590.58
FHLMC	POOL #G1-8059	4.500% 06/01/2020 DD 06/01/05	\$ 117.98	\$ 122.52	118.63
FHLMC	POOL #G1-8100	5.000% 02/01/2021 DD 02/01/06	\$ 272.60	\$ 285.84	276.57
FHLMC	POOL #G1-8303	4.500% 03/01/2024 DD 03/01/09	\$ 2,788.98	\$ 2,802.62	2,685.94
FHLMC	POOL #G1-8378	3.500% 02/01/2026 DD 02/01/11	\$ 23,675.52	\$ 24,504.96	23,638.60
FHLMC	POOL #G1-8459	2.500% 03/01/2028 DD 03/01/13	\$ 334,017.03	\$ 326,533.61	322,041.14
FHLMC	POOL #G1-8470	2.500% 06/01/2028 DD 06/01/13	\$ 182,748.94	\$ 185,646.36	183,092.23
FHLMC	POOL #G1-8472	2.500% 07/01/2028 DD 07/01/13	\$ 116,690.48	\$ 117,401.13	115,785.91
FHLMC	POOL #G1-8485	2.500% 10/01/2028 DD 10/01/13	\$ 36,302.13	\$ 37,191.70	36,680.38
FHLMC	POOL #G1-8512	3.000% 05/01/2029 DD 05/01/14	\$ 38,986.81	\$ 38,946.36	37,805.40
FHLMC	POOL #G1-8514	3.000% 06/01/2029 DD 06/01/14	\$ 71,551.22	\$ 71,647.96	69,548.97
FHLMC	POOL #G1-8518	3.000% 07/01/2029 DD 07/01/14	\$ 70,176.91	\$ 70,082.87	68,029.73
FHLMC	POOL #G1-8521	3.500% 08/01/2029 DD 08/01/14	\$ 39,054.41	\$ 38,610.69	37,084.30
FHLMC	POOL #G1-8533	2.500% 12/01/2029 DD 12/01/14	\$ 121,463.64	\$ 120,407.61	118,754.55
FHLMC	POOL #G1-8534	3.000% 12/01/2029 DD 12/01/14	\$ 76,849.01	\$ 76,330.55	74,093.67
FHLMC	POOL #G1-8561	3.000% 07/01/2030 DD 07/01/15	\$ 182,748.05	\$ 181,943.50	176,608.16
FHLMC	POOL #G1-8568	2.500% 09/01/2030 DD 09/01/15	\$ 127,122.42	\$ 126,964.89	125,220.57
FHLMC	POOL #G1-8570	3.500% 09/01/2030 DD 09/01/15	\$ 21,965.33	\$ 21,710.98	20,851.09
FHLMC	POOL #G1-8575	3.000% 11/01/2030 DD 11/01/15	\$ 73,599.91	\$ 73,091.74	70,947.70
FHLMC	POOL #G1-8581	2.500% 01/01/2031 DD 01/01/16	\$ 107,460.81	\$ 107,996.96	106,512.18
FHLMC	POOL #G1-8587	3.000% 02/01/2031 DD 02/01/16	\$ 103,871.78	\$ 103,976.75	100,926.75
FHLMC	POOL #G1-8601	3.000% 05/01/2031 DD 05/01/16	\$ 99,570.87	\$ 97,840.73	94,970.72
FHLMC	POOL #G1-8619	2.500% 10/01/2031 DD 10/01/16	\$ 254,088.82	\$ 259,355.62	255,787.39
FHLMC	POOL #G1-8626	2.500% 12/01/2031 DD 12/01/16	\$ 686,601.81	\$ 688,329.23	680,093.30

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC	POOL #G1-8634	2.000% 03/01/2032 DD 02/01/17	\$ 289,707.40	\$ 301,360.28	303,023.88
FHLMC	POOL #G1-8663	3.000% 09/01/2032 DD 09/01/17	\$ 320,307.70	\$ 321,667.52	312,781.40
FHLMC	POOL #G1-8669	2.500% 12/01/2032 DD 11/01/17	\$ 612,956.34	\$ 632,044.83	624,470.01
FHLMC	POOL #G1-8676	2.500% 01/01/2033 DD 01/01/18	\$ 80,381.18	\$ 84,207.27	83,198.90
FHLMC	POOL #G1-8677	3.000% 01/01/2033 DD 01/01/18	\$ 708,238.86	\$ 730,295.44	710,107.10
FHLMC	POOL #G1-8680	2.500% 02/01/2033 DD 02/01/18	\$ 202,615.82	\$ 212,311.69	209,769.29
FHLMC	POOL #G1-8683	2.500% 03/01/2033 DD 03/01/18	\$ 245,000.91	\$ 255,752.78	252,690.18
FHLMC	POOL #G1-8704	2.500% 05/01/2033 DD 05/01/18	\$ 374,894.25	\$ 392,389.89	387,691.07
FHLMC	POOL #G1-8707	3.500% 08/01/2033 DD 08/01/18	\$ 363,873.68	\$ 376,663.71	362,584.55
FHLMC	POOL #G1-8715	3.000% 11/01/2033 DD 11/01/18	\$ 360,468.81	\$ 378,764.23	368,942.97
FHLMC	POOL #G1-8716	3.500% 11/01/2033 DD 11/01/18	\$ 70,820.86	\$ 73,627.95	70,940.03
FHLMC	POOL #G1-8722	3.000% 01/01/2034 DD 01/01/19	\$ 156,421.87	\$ 160,501.52	156,495.24
FHLMC	POOL #G3-0945	3.000% 09/01/2036 DD 09/01/16	\$ 33,068.59	\$ 33,497.65	32,610.01
FHLMC	POOL #G3-0956	5.500% 04/01/2030 DD 10/01/16	\$ 67,902.98	\$ 65,805.42	61,182.47
FHLMC	POOL #G3-0996	3.500% 04/01/2037 DD 04/01/17	\$ 91,267.42	\$ 91,023.29	87,572.92
FHLMC	POOL #G3-0999	3.000% 02/01/2037 DD 04/01/17	\$ 215,868.84	\$ 216,782.18	211,054.17
FHLMC	POOL #G6-0059	3.500% 02/01/2044 DD 04/01/15	\$ 900,026.49	\$ 914,671.90	867,234.19
FHLMC	POOL #G6-0148	4.500% 07/01/2045 DD 07/01/15	\$ 99,309.32	\$ 97,760.38	90,900.99
FHLMC	POOL #G6-0187	3.000% 08/01/2045 DD 08/01/15	\$ 524,312.67	\$ 533,432.58	519,282.14
FHLMC	POOL #G6-0488	4.000% 11/01/2042 DD 03/01/16	\$ 229,441.22	\$ 233,589.73	217,641.00
FHLMC	POOL #G6-0615	5.000% 04/01/2044 DD 06/01/16	\$ 169,944.83	\$ 170,452.27	155,067.98
FHLMC	POOL #G6-0616	5.500% 12/01/2039 DD 06/01/16	\$ 88,201.81	\$ 85,850.66	79,764.62
FHLMC	POOL #G6-0808	3.000% 10/01/2046 DD 12/01/16	\$ 563,930.01	\$ 571,569.00	557,742.56
FHLMC	POOL #G6-1070	3.000% 09/01/2046 DD 07/01/17	\$ 573,135.63	\$ 583,718.49	566,496.98
FHLMC	POOL #G6-1502	5.000% 02/01/2048 DD 07/01/18	\$ 46,043.54	\$ 47,158.26	43,981.89
FHLMC	POOL #G6-1680	3.000% 04/01/2047 DD 10/01/18	\$ 259,050.63	\$ 272,328.06	265,820.77
FHLMC	POOL #J0-0645	4.000% 12/01/2020 DD 12/01/05	\$ 138.55	\$ 152.19	145.96
FHLMC	POOL #J0-8449	5.500% 07/01/2023 DD 07/01/08	\$ 4,443.10	\$ 4,556.35	4,414.13
FHLMC	POOL #J0-9954	4.000% 06/01/2024 DD 06/01/09	\$ 3,867.47	\$ 3,852.17	3,693.47
FHLMC	POOL #J1-1210	4.000% 11/01/2024 DD 11/01/09	\$ 19,598.56	\$ 19,392.98	18,585.09
FHLMC	POOL #J1-1370	4.000% 12/01/2024 DD 12/01/09	\$ 24,192.52	\$ 24,145.31	23,142.10
FHLMC	POOL #J1-1719	4.000% 02/01/2025 DD 02/01/10	\$ 8,702.16	\$ 8,888.42	8,517.81
FHLMC	POOL #J1-1994	4.000% 04/01/2025 DD 03/01/10	\$ 11,125.73	\$ 11,017.33	10,562.91
FHLMC	POOL #J1-3582	3.500% 11/01/2025 DD 11/01/10	\$ 273,743.74	\$ 273,115.53	263,472.44
FHLMC	POOL #J1-3919	3.500% 12/01/2020 DD 12/01/10	\$ 19,450.04	\$ 19,137.45	18,468.88
FHLMC	POOL #J1-4486	3.000% 02/01/2026 DD 02/01/11	\$ 143,668.10	\$ 144,028.29	140,292.31
FHLMC	POOL #J1-6710	3.500% 09/01/2026 DD 09/01/11	\$ 8,875.09	\$ 8,791.46	8,480.24
FHLMC	POOL #J1-7449	3.000% 12/01/2026 DD 12/01/11	\$ 158,152.85	\$ 155,441.86	151,387.70
FHLMC	POOL #J1-8061	3.000% 02/01/2027 DD 02/01/12	\$ 33,577.14	\$ 32,992.41	32,011.58
FHLMC	POOL #J2-0832	2.500% 10/01/2027 DD 10/01/12	\$ 1,592,371.11	\$ 1,590,367.19	1,565,553.18
FHLMC	POOL #J2-1454	3.000% 12/01/2027 DD 11/01/12	\$ 23,784.93	\$ 23,073.42	22,501.65
FHLMC	POOL #J2-3434	2.000% 04/01/2028 DD 04/01/13	\$ 14,485.80	\$ 14,421.40	14,473.94
FHLMC	POOL #J3-5833	2.500% 12/01/2031 DD 11/01/16	\$ 183,160.21	\$ 185,516.06	182,960.11
FHLMC	POOL #J3-5896	2.500% 12/01/2031 DD 12/01/16	\$ 202,174.38	\$ 199,629.65	196,883.13
FHLMC	POOL #J3-6428	3.000% 02/01/2032 DD 02/01/17	\$ 244,138.24	\$ 254,179.68	247,169.94
FHLMC	POOL #J3-8057	3.000% 12/01/2032 DD 11/01/17	\$ 273,391.55	\$ 283,676.91	275,848.33
FHLMC	POOL #J3-8675	3.000% 03/01/2033 DD 03/01/18	\$ 75,391.46	\$ 78,824.47	76,297.50
FHLMC	POOL #J3-8928	2.500% 04/01/2033 DD 05/01/18	\$ 316,450.74	\$ 330,998.17	327,028.05
FHLMC	POOL #K9-0311	3.000% 04/01/2033 DD 03/01/13	\$ 43,641.71	\$ 42,765.54	41,483.29
FHLMC	POOL #Q0-2576	4.500% 08/01/2041 DD 08/01/11	\$ 5,459.61	\$ 5,477.23	5,055.17
FHLMC	POOL #Q0-6750	3.500% 03/01/2042 DD 03/01/12	\$ 390,431.81	\$ 405,564.40	384,661.87
FHLMC	POOL #Q0-8760	3.500% 06/01/2042 DD 06/01/12	\$ 451,097.26	\$ 447,221.34	424,063.25
FHLMC	POOL #Q0-9896	3.500% 08/01/2042 DD 07/01/12	\$ 260,820.92	\$ 272,503.59	258,358.47
FHLMC	POOL #Q1-2143	3.500% 10/01/2042 DD 10/01/12	\$ 633,395.01	\$ 643,635.35	610,225.50
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	\$ 508,696.04	\$ 533,395.46	517,427.64
FHLMC	POOL #Q1-5062	3.000% 02/01/2043 DD 01/01/13	\$ 158,212.76	\$ 161,852.83	157,035.00
FHLMC	POOL #Q1-5885	3.000% 02/01/2043 DD 02/01/13	\$ 319,507.42	\$ 324,983.77	315,368.19
FHLMC	POOL #Q1-7133	3.000% 04/01/2043 DD 04/01/13	\$ 259,471.15	\$ 277,078.38	268,838.49
FHLMC	POOL #Q1-8882	3.000% 05/01/2043 DD 05/01/13	\$ 175,043.50	\$ 179,430.92	174,172.65
FHLMC	POOL #Q2-0100	3.000% 07/01/2043 DD 07/01/13	\$ 21,120.23	\$ 23,097.62	22,416.17
FHLMC	POOL #Q2-4418	4.500% 01/01/2044 DD 01/01/14	\$ 24,367.69	\$ 24,611.43	22,647.86
FHLMC	POOL #Q2-8007	4.500% 08/01/2044 DD 08/01/14	\$ 52,351.28	\$ 52,108.79	48,840.85
FHLMC	POOL #Q2-8060	3.500% 08/01/2044 DD 08/01/14	\$ 12,156.31	\$ 12,276.54	11,927.08
FHLMC	POOL #Q2-8202	4.500% 12/01/2043 DD 08/01/14	\$ 19,912.08	\$ 19,933.98	18,506.74
FHLMC	POOL #Q3-0145	4.000% 12/01/2044 DD 12/01/14	\$ 9,448.72	\$ 9,323.71	8,887.68
FHLMC	POOL #Q3-1296	3.500% 02/01/2045 DD 02/01/15	\$ 12,889.18	\$ 12,975.06	12,525.15
FHLMC	POOL #Q3-4158	3.000% 06/01/2045 DD 06/01/15	\$ 121,968.10	\$ 124,234.61	121,229.34

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC POOL #Q4-1208	3.500% 06/01/2046 DD 06/01/16	\$ 233,709.00	\$ 236,522.72	226,365.69
FHLMC POOL #Q4-1903	3.500% 07/01/2046 DD 07/01/16	\$ 43,398.75	\$ 43,773.20	42,010.44
FHLMC POOL #Q4-3425	3.000% 10/01/2046 DD 09/01/16	\$ 40,559.41	\$ 41,109.23	40,114.39
FHLMC POOL #Q4-3933	3.500% 10/01/2046 DD 10/01/16	\$ 65,131.14	\$ 64,266.91	62,129.05
FHLMC POOL #Q4-4033	3.000% 11/01/2046 DD 10/01/16	\$ 752,140.17	\$ 765,188.93	746,656.91
FHLMC POOL #Q4-4663	3.000% 11/01/2046 DD 11/01/16	\$ 563,720.13	\$ 591,214.38	577,064.75
FHLMC POOL #Q4-4665	3.000% 11/01/2046 DD 11/01/16	\$ 252,211.54	\$ 266,336.69	259,886.31
FHLMC POOL #Q4-4813	3.000% 12/01/2046 DD 11/01/16	\$ 567,269.22	\$ 584,476.72	570,321.34
FHLMC POOL #Q4-5735	3.000% 01/01/2047 DD 01/01/17	\$ 252,716.49	\$ 274,296.38	267,956.53
FHLMC POOL #Q4-6279	3.500% 02/01/2047 DD 02/01/17	\$ 372,632.50	\$ 374,798.38	360,303.38
FHLMC POOL #Q4-9490	3.500% 07/01/2047 DD 07/01/17	\$ 577,850.98	\$ 582,026.98	560,255.45
FHLMC POOL #Q5-2321	4.500% 11/01/2047 DD 11/01/17	\$ 335,741.62	\$ 339,207.39	320,869.69
FHLMC POOL #Q5-4325	3.500% 02/01/2048 DD 02/01/18	\$ 64,998.70	\$ 68,144.75	65,675.99
FHLMC POOL #Q5-4334	3.500% 02/01/2048 DD 02/01/18	\$ 191,099.37	\$ 199,974.46	192,664.76
FHLMC POOL #Q5-7443	5.000% 07/01/2048 DD 07/01/18	\$ 38,179.01	\$ 39,191.22	36,611.57
FHLMC POOL #Q5-7871	3.500% 08/01/2048 DD 08/01/18	\$ 315,726.79	\$ 328,245.57	318,589.13
FHLMC POOL #Q5-7956	5.000% 08/01/2048 DD 08/01/18	\$ 69,036.90	\$ 71,332.93	65,486.31
FHLMC POOL #Q5-8217	4.500% 09/01/2048 DD 08/01/18	\$ 209,106.97	\$ 213,965.26	202,877.98
FHLMC POOL #Q5-8422	3.500% 09/01/2048 DD 09/01/18	\$ 174,332.96	\$ 184,171.82	176,219.05
FHLMC POOL #Q5-8637	4.000% 09/01/2048 DD 09/01/18	\$ 10,380,519.31	\$ 10,607,949.14	10,094,252.62
FHLMC POOL #Q5-8646	4.000% 09/01/2048 DD 09/01/18	\$ 245,639.22	\$ 256,905.21	245,908.20
FHLMC POOL #Q5-8750	4.000% 09/01/2048 DD 09/01/18	\$ 256,027.28	\$ 267,467.98	253,885.13
FHLMC POOL #Q5-9805	4.500% 11/01/2048 DD 11/01/18	\$ 227,917.46	\$ 231,663.01	219,679.49
FHLMC POOL #V6-0904	2.500% 09/01/2030 DD 08/01/15	\$ 121,852.22	\$ 122,698.27	120,907.63
FHLMC POOL #V8-0353	3.000% 08/01/2043 DD 08/01/13	\$ 129,747.16	\$ 132,200.94	128,184.91
FHLMC POOL #V8-1430	4.000% 11/01/2044 DD 11/01/14	\$ 198,863.40	\$ 197,689.15	186,425.33
FHLMC POOL #V8-1873	4.000% 08/01/2045 DD 07/01/15	\$ 41,875.57	\$ 41,683.85	39,314.00
FHLMC POOL #Z4-0045	5.000% 02/01/2039 DD 07/01/12	\$ 54,955.68	\$ 56,012.97	50,804.03
FHLMC POOL #ZA-1334	3.500% 07/01/2042 DD 09/01/18	\$ 757,106.23	\$ 775,675.66	735,014.65
FHLMC POOL #ZA-5128	3.500% 12/01/2047 DD 10/01/18	\$ 336,693.96	\$ 348,715.37	335,383.86
FHLMC POOL #ZL-7781	4.000% 02/01/2044 DD 10/01/18	\$ 254,459.63	\$ 260,476.28	244,305.69
FHLMC POOL #ZM-2089	3.000% 11/01/2046 DD 10/01/18	\$ 303,277.30	\$ 313,269.32	305,864.35
FHLMC POOL #ZM-4908	3.500% 11/01/2047 DD 10/01/18	\$ 336,756.07	\$ 340,835.93	327,519.01
FHLMC POOL #ZN-4352	4.000% 04/01/2049 DD 03/01/19	\$ 51,809.74	\$ 51,968.13	49,863.87
FHLMC POOL #ZS-4512	3.000% 05/01/2043 DD 09/01/18	\$ 259,738.18	\$ 263,360.80	255,742.24
FHLMC POOL #ZS-4519	3.000% 06/01/2043 DD 09/01/18	\$ 609,634.41	\$ 627,724.39	610,015.64
FHLMC POOL #ZS-4522	3.000% 07/01/2043 DD 09/01/18	\$ 196,081.29	\$ 215,813.51	209,580.58
FHLMC POOL #ZS-4525	3.000% 08/01/2043 DD 09/01/18	\$ 265,631.16	\$ 282,205.97	274,111.46
FHLMC POOL #ZS-4573	4.000% 07/01/2044 DD 09/01/18	\$ 26,192.09	\$ 26,106.24	24,636.90
FHLMC POOL #ZS-4618	3.500% 06/01/2045 DD 09/01/18	\$ 80,315.50	\$ 81,367.95	77,928.95
FHLMC POOL #ZS-4630	3.500% 09/01/2045 DD 09/01/18	\$ 706,333.30	\$ 711,274.36	681,277.71
FHLMC POOL #ZS-4631	4.000% 09/01/2045 DD 09/01/18	\$ 35,897.18	\$ 35,879.36	33,860.27
FHLMC POOL #ZS-4641	3.000% 12/01/2045 DD 09/01/18	\$ 242,192.99	\$ 247,761.25	241,918.91
FHLMC POOL #ZS-4651	3.500% 03/01/2046 DD 09/01/18	\$ 133,564.31	\$ 133,187.66	127,569.50
FHLMC POOL #ZS-4663	3.500% 05/01/2046 DD 09/01/18	\$ 676,828.62	\$ 681,488.78	653,869.34
FHLMC POOL #ZS-4693	3.000% 12/01/2046 DD 09/01/18	\$ 224,618.64	\$ 230,597.12	225,146.33
FHLMC POOL #ZS-4697	3.000% 01/01/2047 DD 09/01/18	\$ 410,124.66	\$ 413,054.56	403,290.89
FHLMC POOL #ZS-4703	3.000% 02/01/2047 DD 09/01/18	\$ 651,527.99	\$ 669,605.76	653,784.18
FHLMC POOL #ZS-4708	4.000% 03/01/2047 DD 09/01/18	\$ 629,101.75	\$ 627,785.89	597,100.88
FHLMC POOL #ZS-4759	3.500% 03/01/2048 DD 09/01/18	\$ 190,294.61	\$ 190,874.87	183,554.71
FHLMC POOL #ZS-4771	3.500% 06/01/2048 DD 09/01/18	\$ 236,554.17	\$ 246,468.51	238,304.21
FHLMC POOL #ZS-4774	4.500% 05/01/2048 DD 09/01/18	\$ 222,895.05	\$ 222,367.49	211,024.90
FHLMC POOL #ZS-4778	4.000% 07/01/2048 DD 09/01/18	\$ 536,898.67	\$ 547,887.52	525,405.42
FHLMC POOL #ZS-4781	4.500% 07/01/2048 DD 09/01/18	\$ 203,243.87	\$ 206,268.96	196,060.11
FHLMC POOL #ZS-4785	4.000% 08/01/2048 DD 09/01/18	\$ 209,763.48	\$ 214,542.27	206,076.64
FHLMC POOL #ZT-0711	3.500% 10/01/2048 DD 10/01/18	\$ 508,723.43	\$ 535,694.56	520,516.30
FHLMC POOL #ZT-0712	4.000% 10/01/2048 DD 10/01/18	\$ 641,938.53	\$ 655,977.69	630,123.71
FHLMC POOL #ZT-1320	4.000% 11/01/2048 DD 11/01/18	\$ 600,180.55	\$ 602,728.61	579,730.69
FHLMC POOL #ZT-1321	4.500% 11/01/2048 DD 11/01/18	\$ 393,708.07	\$ 394,723.60	374,820.62
FHLMC POOL #ZT-1323	3.000% 10/01/2048 DD 11/01/18	\$ 256,268.35	\$ 270,280.18	266,036.89
FHLMC POOL #ZT-1711	4.500% 02/01/2049 DD 02/01/19	\$ 724,636.63	\$ 729,073.47	693,121.27
FHLMC POOL #ZT-1712	5.000% 02/01/2049 DD 02/01/19	\$ 37,576.71	\$ 38,124.12	35,693.07
FHLMC POOL #ZT-1779	5.000% 03/01/2049 DD 03/01/19	\$ 518,126.87	\$ 523,493.64	490,171.76
FHLMC POOL #ZT-1800	4.000% 03/01/2034 DD 03/01/19	\$ 52,017.52	\$ 51,997.06	49,740.34
FHLMC POOL #ZT-1840	4.000% 09/01/2048 DD 03/01/19	\$ 178,573.44	\$ 177,971.71	171,190.84
FHLMC POOL #ZT-1951	3.500% 05/01/2049 DD 05/01/19	\$ 334,583.24	\$ 335,843.57	326,721.50
FHLMC POOL #ZT-2019	3.000% 05/01/2034 DD 05/01/19	\$ 135,174.94	\$ 136,097.01	132,768.50

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FHLMC POOL #ZT-2106	4.000% 03/01/2049 DD 06/01/19	\$ 467,813.04	\$ 467,722.69	448,943.39
FHLMC GROUP #C0-0284	6.500% 11/01/2023 DD 11/01/93	\$ 217.93	\$ 245.26	220.84
FHLMC GROUP #C0-0289	6.000% 01/01/2024 DD 01/01/94	\$ 656.88	\$ 739.30	672.00
FHLMC GROUP #C0-0354	8.500% 07/01/2024 DD 07/01/94	\$ 108.10	\$ 115.28	106.78
FHLMC GROUP #C0-0420	7.000% 09/01/2025 DD 09/01/95	\$ 214.26	\$ 231.02	217.47
FHLMC GROUP #C0-0421	8.000% 09/01/2025 DD 09/01/95	\$ 223.62	\$ 237.19	219.41
FHLMC GROUP #C0-0504	7.000% 03/01/2027 DD 03/01/97	\$ 143.66	\$ 160.97	148.47
FHLMC GROUP #C0-0509	7.500% 04/01/2027 DD 04/01/97	\$ 182.63	\$ 206.96	184.37
FHLMC GROUP #C0-0553	7.000% 09/01/2027 DD 09/01/97	\$ 173.19	\$ 193.21	174.61
FHLMC GROUP #C0-0778	7.000% 06/01/2029 DD 06/01/99	\$ 826.37	\$ 957.32	849.61
FHLMC GROUP #C0-0860	7.000% 09/01/2029 DD 09/01/99	\$ 590.36	\$ 673.82	601.35
FHLMC GROUP #C0-0896	7.500% 12/01/2029 DD 12/01/99	\$ 493.16	\$ 572.61	504.35
FHLMC GROUP #C1-0246	6.000% 05/01/2028 DD 05/01/98	\$ 211.65	\$ 239.54	217.74
FHLMC GROUP #C2-3082	7.000% 03/01/2029 DD 03/01/99	\$ 505.01	\$ 550.16	526.92
FHLMC GROUP #C2-6472	6.500% 05/01/2029 DD 05/01/99	\$ 1,923.56	\$ 2,173.68	1,957.20
FHLMC GROUP #C2-7495	7.000% 06/01/2029 DD 06/01/99	\$ 166.88	\$ 187.33	174.09
FHLMC GROUP #C8-0010	8.000% 01/01/2023 DD 01/01/93	\$ 25.66	\$ 24.95	24.52
FHLMC GROUP #C8-0298	9.000% 05/01/2025 DD 05/01/95	\$ 84.78	\$ 89.90	82.07
FHLMC GROUP #C8-0314	8.000% 06/01/2025 DD 06/01/95	\$ 93.16	\$ 98.06	91.18
FHLMC GROUP #C8-0322	8.000% 07/01/2025 DD 07/01/95	\$ 156.37	\$ 165.47	154.25
FHLMC GROUP #C8-0334	7.500% 08/01/2025 DD 08/01/95	\$ 285.21	\$ 313.23	284.96
FHLMC GROUP #C8-0349	7.500% 10/01/2025 DD 10/01/95	\$ 67.18	\$ 73.02	66.41
FHLMC GROUP #C8-0380	7.500% 02/01/2026 DD 02/01/96	\$ 328.49	\$ 340.84	320.14
FHLMC GROUP #D0-8897	8.500% 08/01/2021 DD 08/01/91	\$ 54.29	\$ 53.48	53.35
FHLMC GROUP #D1-4605	8.000% 02/01/2022 DD 01/01/92	\$ 173.59	\$ 175.85	175.51
FHLMC GROUP #D6-0034	8.000% 04/01/2025 DD 04/01/95	\$ 17.35	\$ 17.38	17.37
FHLMC GROUP #D6-4923	7.000% 11/01/2025 DD 10/01/95	\$ 2,124.58	\$ 2,172.22	2,141.30
FHLMC GROUP #D6-5085	7.000% 11/01/2025 DD 11/01/95	\$ 149.27	\$ 149.52	149.27
FHLMC GROUP #D6-9416	6.500% 03/01/2026 DD 03/01/96	\$ 308.00	\$ 364.49	328.20
FHLMC GROUP #D6-9794	7.000% 04/01/2026 DD 03/01/96	\$ 1,391.64	\$ 1,433.80	1,427.29
FHLMC GROUP #D7-0604	6.500% 04/01/2026 DD 04/01/96	\$ 220.80	\$ 263.87	237.60
FHLMC GROUP #D7-2992	7.500% 07/01/2026 DD 07/01/96	\$ 15.60	\$ 15.73	15.70
FHLMC GROUP #D8-2248	7.000% 09/01/2027 DD 09/01/97	\$ 1,255.50	\$ 1,351.81	1,250.02
FHLMC GROUP #G0-0059	9.000% 01/01/2022 DD 02/01/92	\$ 1.86	\$ 1.80	1.79
FHLMC MULTICLASS MTG 3294 DB	4.500% 03/15/2022 DD 03/01/07	\$ 1,339.56	\$ 1,311.17	1,312.43
FHLMC MULTICLASS MTG 3535 CA	4.000% 05/15/2024 DD 05/01/09	\$ 11.78	\$ 11.69	11.69
FHLMC MULTICLASS MTG 3591 GJ	4.000% 10/15/2024 DD 10/01/09	\$ 988,406.94	\$ 972,349.79	942,875.50
FHLMC MULTICLASS MTG 3693 BD	3.000% 07/15/2025 DD 07/01/10	\$ 665,757.94	\$ 658,516.36	647,146.00
FHLMC MULTICLASS MTG 3737 GA	3.000% 11/15/2037 DD 10/01/10	\$ 106,652.26	\$ 105,713.86	105,318.92
FHLMC MULTICLASS MTG 3945 A	3.000% 03/15/2026 DD 10/01/11	\$ 795,619.91	\$ 784,216.44	776,275.14
FHLMC MULTICLASS MTG 4266 LG	2.500% 06/15/2028 DD 11/01/13	\$ 371,624.07	\$ 369,100.92	367,268.25
FHLMC MULTICLASS MTG 4537 HA	2.030% 09/15/2041 DD 12/01/15	\$ 1,456,231.47	\$ 1,426,190.08	1,396,623.56
FHLMC MULTICLASS MTG K011 X3	VAR RT 12/25/2043 DD 03/01/11	\$ 963,298.28	\$ 104,400.00	6,000,000.00
FHLMC MULTICLASS MTG K012 A2	VAR RT 12/25/2020 DD 04/01/11	\$ 443,875.00	\$ 406,352.00	400,000.00
FHLMC MULTICLASS MTG K013 X3	VAR RT 01/25/2043 DD 05/01/11	\$ 511,135.52	\$ 62,623.40	2,870,000.00
FHLMC MULTICLASS MTG K017 A2	2.873% 12/25/2021 DD 03/01/12	\$ 344,950.16	\$ 339,964.75	335,717.92
FHLMC MULTICLASS MTG K030 A2	VAR RT 04/25/2023 DD 08/01/13	\$ 524,726.56	\$ 517,835.00	500,000.00
FHLMC MULTICLASS MTG K032 A1	3.016% 02/25/2023 DD 09/01/13	\$ 130,964.93	\$ 127,782.66	125,654.08
FHLMC MULTICLASS MTG K032 A2	VAR RT 05/25/2023 DD 09/01/13	\$ 557,634.38	\$ 561,735.00	540,000.00
FHLMC MULTICLASS MTG K049 A2	3.010% 07/25/2025 DD 10/01/15	\$ 304,382.81	\$ 312,414.00	300,000.00
FHLMC MULTICLASS MTG K053 A1	2.548% 02/25/2025 DD 03/01/16	\$ 63,383.07	\$ 64,241.91	63,383.07
FHLMC MULTICLASS MTG K058 A1	2.340% 07/25/2026 DD 11/01/16	\$ 897,849.49	\$ 907,704.05	899,848.37
FHLMC MULTICLASS MTG K062 A2	3.413% 12/25/2026 DD 02/01/17	\$ 525,937.50	\$ 534,785.00	500,000.00
FHLMC MULTICLASS MTG K063 A2	VAR RT 01/25/2027 DD 03/01/17	\$ 527,472.94	\$ 534,184.49	499,000.00
FHLMC MULTICLASS MTG K081 A2	VAR RT 08/25/2028 DD 10/01/18	\$ 345,878.91	\$ 332,088.00	300,000.00
FHLMC MULTICLASS MTG K091 A2	3.505% 03/25/2029 DD 04/01/19	\$ 775,542.97	\$ 757,365.00	700,000.00
FHLMC MULTICLASS MTG K092 A2	3.298% 04/25/2029 DD 05/01/19	\$ 329,191.41	\$ 320,211.00	300,000.00
FHLMC MULTICLASS MTG K099 A1	2.258% 06/25/2029 DD 10/01/19	\$ 200,618.01	\$ 198,745.15	199,751.90
FHLMC MULTICLASS MTG KAIV X2	VAR RT 06/25/2041 DD 06/01/11	\$ 339,540.12	\$ 61,331.20	1,480,000.00
FIBROGEN INC		\$ 628,857.85	\$ 752,161.93	17,537.00
FIDELITY D&D BANCORP INC		\$ 117,107.17	\$ 114,155.35	1,835.00
FIDELITY NATIONAL FINANCIAL IN		\$ 928,376.30	\$ 2,412,302.55	53,193.00
FIDELITY NATIONAL INFORMATION	3.500% 04/15/2023 DD 04/15/13	\$ 73,676.00	\$ 83,290.40	80,000.00
FIDELITY NATIONAL INFORMATION	3.000% 08/15/2026 DD 08/16/16	\$ 117,702.00	\$ 124,176.00	120,000.00
FIDELITY NATIONAL INFORMATION		\$ 8,019,575.71	\$ 18,019,944.04	129,556.00
FIESTA RESTAURANT GROUP INC		\$ 310,890.50	\$ 172,056.33	17,397.00
FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	\$ 196,436.00	\$ 214,998.00	200,000.00

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FIFTH THIRD BANCORP	3.950% 03/14/2028 DD 03/14/18	\$ 149,374.50	\$ 164,973.00	150,000.00
FIFTH THIRD BANCORP	3.650% 01/25/2024 DD 01/25/19	\$ 200,412.00	\$ 211,104.00	200,000.00
FIFTH THIRD BANCORP		\$ 2,865,877.61	\$ 4,879,390.94	158,731.00
FIFTH THIRD BANK/CINCINNATI OH	3.850% 03/15/2026 DD 03/15/16	\$ 79,477.60	\$ 85,242.40	80,000.00
FIFTH THIRD BANK/CINCINNATI OH	2.250% 06/14/2021 DD 06/14/16	\$ 350,735.00	\$ 351,897.00	350,000.00
FIFTH THIRD BANK/CINCINNATI OH	2.200% 10/30/2020 DD 10/30/17	\$ 1,990,240.00	\$ 2,003,420.00	2,000,000.00
FILINVEST LAND INC		\$ 466,108.86	\$ 482,327.97	16,285,000.00
FILTRATION GROUP 3/18 (USD) TL	0.000% 03/28/2025 DD 03/16/18	\$ 942,640.37	\$ 951,318.96	948,416.80
FINANCIAL INSTITUTIONS INC		\$ 353,943.17	\$ 371,236.50	11,565.00
FIREEYE INC		\$ 1,072,535.12	\$ 709,682.49	42,933.00
FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	\$ 100,801.00	\$ 107,023.00	100,000.00
FIRST AMERICAN FINANCIAL CORP		\$ 934,885.24	\$ 1,376,235.36	23,598.00
FIRST BANCORP INC/ME		\$ 211,549.17	\$ 230,533.98	7,626.00
FIRST BANCORP/PUERTO RICO		\$ 1,079,667.12	\$ 1,744,448.34	164,726.00
FIRST BANCORP/SOUTHERN PINES N		\$ 586,673.84	\$ 882,809.20	22,120.00
FIRST BANCSHARES INC/THE		\$ 381,533.18	\$ 448,049.28	12,614.00
FIRST BANK/HAMILTON NJ		\$ 175,828.92	\$ 142,025.65	12,853.00
FIRST BUSEY CORP		\$ 1,080,555.92	\$ 1,083,142.50	39,387.00
FIRST BUSINESS FINANCIAL SERVI		\$ 134,628.48	\$ 159,849.43	6,071.00
FIRST CAPITAL INC		\$ 116,791.01	\$ 168,703.00	2,311.00
FIRST CHOICE BANCORP		\$ 202,765.61	\$ 197,784.00	7,380.00
FIRST CITIZENS BANCSHARES INC/		\$ 675,944.70	\$ 867,502.30	1,630.00
FIRST COMMONWEALTH FINANCIAL C		\$ 922,636.12	\$ 1,085,507.61	74,811.00
FIRST COMMUNITY BANKSHARES INC		\$ 321,445.68	\$ 357,071.22	11,511.00
FIRST DEFIANCE FINANCIAL CORP		\$ 349,563.85	\$ 458,998.24	14,576.00
FIRST FINANCIAL BANCORP		\$ 1,836,826.59	\$ 1,888,792.80	74,245.00
FIRST FINANCIAL BANKSHARES INC		\$ 501,163.44	\$ 753,351.30	21,463.00
FIRST FINANCIAL CORP/IN		\$ 431,699.79	\$ 432,145.44	9,452.00
FIRST FINANCIAL NORTHWEST INC		\$ 109,308.58	\$ 97,946.64	6,556.00
FIRST FOUNDATION INC		\$ 342,965.55	\$ 390,351.60	22,434.00
FIRST GUARANTY BANCSHARES INC		\$ 95,675.58	\$ 94,525.34	4,342.00
FIRST HAWAIIAN INC		\$ 949,931.33	\$ 960,474.20	33,292.00
FIRST HORIZON NATIONAL CORP		\$ 999,070.79	\$ 1,144,560.96	69,116.00
FIRST INDUSTRIAL REALTY TRUST		\$ 2,203,036.08	\$ 3,354,921.22	80,822.00
FIRST INTERNET BANCORP		\$ 232,037.27	\$ 182,898.94	7,714.00
FIRST INTERSTATE BANCSYSTEM IN		\$ 1,095,978.03	\$ 1,215,218.88	28,989.00
FIRST MERCHANTS CORP		\$ 1,532,825.55	\$ 1,742,621.00	41,900.00
FIRST MID BANCSHARES INC		\$ 376,911.64	\$ 393,460.50	11,162.00
FIRST MIDWEST BANCORP INC/IL		\$ 1,915,829.59	\$ 1,881,234.80	81,580.00
FIRST NORTHWEST BANCORP		\$ 106,162.62	\$ 130,137.14	7,178.00
FIRST OF LONG ISLAND CORP/THE		\$ 470,472.66	\$ 456,656.64	18,208.00
FIRST PHILIPPINE HOLDINGS CORP		\$ 454,303.87	\$ 447,164.14	328,450.00
FIRST QUANTUM MINERALS LT 144A	7.500% 04/01/2025 DD 03/22/17	\$ 97,177.26	\$ 98,160.00	96,000.00
FIRST REPUBLIC BANK/CA		\$ 2,035,525.92	\$ 3,982,612.05	33,909.00
FIRST SOLAR INC		\$ 796,613.66	\$ 962,512.00	17,200.00
FIRSTCASH INC		\$ 356,756.82	\$ 563,764.96	6,992.00
FIRSTENERGY CORP	7.375% 11/15/2031 DD 11/15/01	\$ 266,014.00	\$ 282,420.00	200,000.00
FIRSTENERGY CORP	2.850% 07/15/2022 DD 06/21/17	\$ 501,510.00	\$ 508,155.00	500,000.00
FIRSTENERGY CORP		\$ 4,323,701.55	\$ 5,405,923.80	111,233.00
FIS GROUP NON US SMALL CAP CIT	CLASS A	\$ 199,834,635.13	\$ 214,164,000.00	20,000,000.00
FISERV INC	2.750% 07/01/2024 DD 06/24/19	\$ 181,499.40	\$ 183,180.60	180,000.00
FISERV INC	3.500% 07/01/2029 DD 06/24/19	\$ 184,620.60	\$ 189,194.40	180,000.00
FISERV INC	4.400% 07/01/2049 DD 06/24/19	\$ 103,485.00	\$ 113,528.00	100,000.00
FISERV INC		\$ 4,713,878.57	\$ 13,894,910.21	120,167.00
FITBIT INC		\$ 753,451.58	\$ 950,146.83	144,619.00
FIVE BELOW INC		\$ 4,906,192.78	\$ 12,609,297.48	98,618.00
FIVE PRIME THERAPEUTICS INC		\$ 1,109,226.23	\$ 121,878.27	26,553.00
FIVE9 INC		\$ 236,256.35	\$ 648,323.88	9,886.00
FLAGSTAR BANCORP INC		\$ 852,946.23	\$ 1,018,215.00	26,620.00
FLEETCOR TECHNOLOGIES INC		\$ 1,988,156.70	\$ 5,200,826.72	18,076.00
FLEX ACQUISITION CO INC 144A	6.875% 01/15/2025 DD 01/17/17	\$ 634,291.92	\$ 634,725.00	630,000.00
FLEXION THERAPEUTICS INC		\$ 104,822.39	\$ 112,194.00	5,420.00
FLEXSTEEL INDUSTRIES INC		\$ 289,958.53	\$ 106,771.20	5,360.00
FLIR SYSTEMS INC		\$ 794,056.80	\$ 1,395,840.49	26,807.00
FLOOR & DECOR HOLDINGS INC		\$ 548,775.29	\$ 680,752.38	13,398.00
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	\$ 279,211.80	\$ 304,838.60	220,000.00
FLORIDA POWER & LIGHT CO	3.250% 06/01/2024 DD 05/15/14	\$ 126,561.25	\$ 130,941.25	125,000.00

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FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	\$ 41,523.60	\$ 43,684.40	40,000.00
FLOTEK INDUSTRIES INC		\$ 329,917.56	\$ 81,582.00	40,791.00
FLOWERS FOODS INC		\$ 584,592.70	\$ 900,340.36	41,414.00
FLOWSERVE CORP		\$ 1,049,118.28	\$ 1,370,217.87	27,531.00
FLUENT INC		\$ 39,513.20	\$ 24,457.50	9,783.00
FLUIDIGM CORP		\$ 117,542.74	\$ 39,974.76	11,487.00
FLUIDRA SA		\$ 6,483,087.34	\$ 7,326,995.72	535,032.00
FLUOR CORP	4.250% 09/15/2028 DD 08/29/18	\$ 798,296.00	\$ 805,648.00	800,000.00
FLUOR CORP		\$ 1,608,004.83	\$ 585,072.32	30,989.00
FLUSHING FINANCIAL CORP		\$ 545,174.90	\$ 444,220.41	20,561.00
FMC CORP		\$ 1,161,713.92	\$ 2,702,626.50	27,075.00
FMG RESOURCES AUGUST 2006 144A	4.500% 09/15/2027 DD 09/16/19	\$ 955,300.00	\$ 978,875.00	955,000.00
FNB CORP/PA		\$ 914,605.45	\$ 864,247.70	68,051.00
FNCB BANCORP INC		\$ 100,272.96	\$ 108,182.60	12,956.00
FNMA POOL #0050285	8.500% 03/01/2020 DD 03/01/90	\$ 1.38	\$ 1.50	1.50
FNMA POOL #0050291	9.000% 04/01/2020 DD 04/01/90	\$ 2.06	\$ 2.12	2.12
FNMA POOL #0050353	9.500% 10/01/2020 DD 10/01/90	\$ 9.40	\$ 9.60	9.52
FNMA POOL #0050403	9.500% 02/01/2021 DD 02/01/91	\$ 12.33	\$ 12.20	12.09
FNMA POOL #0050432	8.500% 05/01/2021 DD 05/01/91	\$ 3.24	\$ 3.12	3.09
FNMA POOL #0050492	9.000% 10/01/2021 DD 10/01/91	\$ 3.39	\$ 3.25	3.15
FNMA POOL #0050525	8.500% 01/01/2022 DD 01/01/92	\$ 26.29	\$ 26.93	25.94
FNMA POOL #0050715	8.000% 04/01/2023 DD 04/01/93	\$ 84.25	\$ 84.30	80.46
FNMA POOL #0050966	7.000% 01/01/2024 DD 01/01/94	\$ 224.01	\$ 254.15	237.53
FNMA POOL #0124087	8.000% 01/01/2022 DD 01/01/92	\$ 65.09	\$ 66.68	65.43
FNMA POOL #0124790	9.000% 02/01/2023 DD 04/01/93	\$ 30.53	\$ 28.87	28.61
FNMA POOL #0155011	7.500% 03/01/2022 DD 03/01/92	\$ 41.92	\$ 44.19	43.86
FNMA POOL #0156831	8.000% 04/01/2022 DD 04/01/92	\$ 11.71	\$ 11.67	11.65
FNMA POOL #0159613	8.000% 04/01/2022 DD 04/01/92	\$ 493.75	\$ 503.11	502.30
FNMA POOL #0171930	7.000% 08/01/2022 DD 08/01/92	\$ 342.21	\$ 348.78	347.00
FNMA POOL #0190027	7.500% 09/01/2023 DD 09/01/93	\$ 66.72	\$ 64.67	64.28
FNMA POOL #0190257	7.000% 02/01/2024 DD 02/01/94	\$ 71.07	\$ 77.66	72.28
FNMA POOL #0190352	5.500% 08/01/2034 DD 07/01/04	\$ 12,100.47	\$ 12,507.25	11,114.49
FNMA POOL #0190379	5.500% 05/01/2037 DD 04/01/07	\$ 16,194.57	\$ 16,619.01	14,846.76
FNMA POOL #0224747	7.000% 07/01/2023 DD 07/01/93	\$ 991.47	\$ 972.69	971.73
FNMA POOL #0235038	7.000% 09/01/2023 DD 09/01/93	\$ 197.62	\$ 191.93	191.74
FNMA POOL #0236087	7.000% 09/01/2023 DD 09/01/93	\$ 182.83	\$ 184.11	177.39
FNMA POOL #0250059	7.000% 06/01/2024 DD 06/01/94	\$ 298.96	\$ 336.32	320.07
FNMA POOL #0250102	8.000% 08/01/2024 DD 08/01/94	\$ 35.20	\$ 37.90	35.26
FNMA POOL #0250103	8.500% 07/01/2024 DD 07/01/94	\$ 106.62	\$ 114.22	105.48
FNMA POOL #0250329	7.000% 08/01/2025 DD 07/01/95	\$ 54.49	\$ 59.01	55.94
FNMA POOL #0250330	8.000% 09/01/2025 DD 08/01/95	\$ 257.89	\$ 276.13	253.27
FNMA POOL #0250433	7.500% 01/01/2026 DD 12/01/95	\$ 42.87	\$ 46.04	42.09
FNMA POOL #0250440	7.000% 01/01/2026 DD 12/01/95	\$ 245.72	\$ 268.00	245.94
FNMA POOL #0250576	7.000% 06/01/2026 DD 05/01/96	\$ 357.34	\$ 406.12	371.00
FNMA POOL #0250673	7.500% 09/01/2026 DD 08/01/96	\$ 59.15	\$ 64.27	60.18
FNMA POOL #0250799	7.500% 01/01/2027 DD 12/01/96	\$ 424.09	\$ 462.30	420.16
FNMA POOL #0251498	6.500% 02/01/2028 DD 01/01/98	\$ 90.93	\$ 102.15	92.03
FNMA POOL #0252093	6.500% 11/01/2028 DD 10/01/98	\$ 849.96	\$ 948.03	852.21
FNMA POOL #0252162	6.500% 12/01/2028 DD 11/01/98	\$ 275.47	\$ 303.39	273.34
FNMA POOL #0252211	6.000% 01/01/2029 DD 12/01/98	\$ 1,771.06	\$ 2,046.06	1,827.90
FNMA POOL #0253112	7.000% 03/01/2030 DD 02/01/00	\$ 215.01	\$ 244.33	224.74
FNMA POOL #0254440	6.000% 08/01/2022 DD 07/01/02	\$ 428.15	\$ 462.39	420.54
FNMA POOL #0254522	5.500% 10/01/2022 DD 09/01/02	\$ 1,246.32	\$ 1,320.92	1,229.41
FNMA POOL #0254693	5.500% 04/01/2033 DD 03/01/03	\$ 6,599.39	\$ 7,399.93	6,632.54
FNMA POOL #0254766	5.000% 06/01/2033 DD 05/01/03	\$ 5,135.60	\$ 5,520.97	5,009.59
FNMA POOL #0254767	5.500% 06/01/2033 DD 05/01/03	\$ 7,907.94	\$ 8,547.87	7,627.88
FNMA POOL #0254799	5.000% 07/01/2023 DD 06/01/03	\$ 1,590.31	\$ 1,689.82	1,583.88
FNMA POOL #0254868	5.000% 09/01/2033 DD 08/01/03	\$ 8,042.86	\$ 9,216.57	8,361.68
FNMA POOL #0254903	5.000% 10/01/2033 DD 09/01/03	\$ 14,652.80	\$ 16,668.23	15,124.20
FNMA POOL #0254954	4.500% 10/01/2023 DD 09/01/03	\$ 278,205.96	\$ 282,860.02	269,001.08
FNMA POOL #0254982	5.000% 12/01/2033 DD 11/01/03	\$ 10,132.42	\$ 11,292.49	10,246.06
FNMA POOL #0255270	4.500% 06/01/2024 DD 05/01/04	\$ 1,088.77	\$ 1,169.13	1,112.06
FNMA POOL #0255436	4.500% 08/01/2034 DD 08/01/04	\$ 1,557.55	\$ 1,739.45	1,653.68
FNMA POOL #0255666	5.000% 04/01/2020 DD 03/01/05	\$ 36.61	\$ 37.45	36.25
FNMA POOL #0255706	5.500% 05/01/2035 DD 04/01/05	\$ 2,860.75	\$ 3,215.44	2,858.07
FNMA POOL #0255765	5.000% 07/01/2020 DD 06/01/05	\$ 48.51	\$ 49.58	47.99
FNMA POOL #0255898	5.000% 10/01/2035 DD 09/01/05	\$ 2,982.80	\$ 3,315.09	3,010.08

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>		<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0255935	5.000% 11/01/2025 DD 10/01/05	\$	59,728.20	\$ 58,848.96	55,104.60
FNMA	POOL #0256022	5.500% 12/01/2035 DD 11/01/05	\$	2,399.63	\$ 2,737.94	2,432.32
FNMA	POOL #0256196	5.500% 04/01/2036 DD 03/01/06	\$	1,046.61	\$ 1,184.72	1,057.35
FNMA	POOL #0256269	5.500% 06/01/2036 DD 05/01/06	\$	456.04	\$ 528.11	470.00
FNMA	POOL #0256517	6.000% 12/01/2026 DD 11/01/06	\$	2,132.01	\$ 2,320.79	2,108.77
FNMA	POOL #0256959	6.000% 11/01/2037 DD 10/01/07	\$	4,179.44	\$ 4,746.61	4,143.19
FNMA	POOL #0257057	5.000% 01/01/2028 DD 12/01/07	\$	117,354.04	\$ 115,496.56	108,269.56
FNMA	POOL #0257101	5.000% 02/01/2028 DD 01/01/08	\$	13,019.08	\$ 12,812.99	12,011.24
FNMA	POOL #0257132	5.000% 03/01/2028 DD 02/01/08	\$	143,876.37	\$ 141,801.64	132,928.66
FNMA	POOL #0257163	5.000% 04/01/2028 DD 03/01/08	\$	125,380.49	\$ 123,395.96	115,674.67
FNMA	POOL #0257203	5.000% 05/01/2028 DD 04/01/08	\$	13,901.50	\$ 13,618.65	12,766.49
FNMA	POOL #0257490	5.000% 11/01/2028 DD 10/01/08	\$	4,220.42	\$ 4,163.24	3,902.14
FNMA	POOL #0257536	5.000% 01/01/2029 DD 12/01/08	\$	69,904.08	\$ 68,902.82	64,569.55
FNMA	POOL #0268894	6.500% 01/01/2024 DD 01/01/94	\$	182.63	\$ 204.14	183.92
FNMA	POOL #0281067	6.500% 04/01/2024 DD 04/01/94	\$	1,647.57	\$ 2,001.99	1,803.69
FNMA	POOL #0300064	7.500% 05/01/2025 DD 05/01/95	\$	135.81	\$ 136.41	136.22
FNMA	POOL #0303700	6.500% 12/01/2025 DD 12/01/95	\$	510.62	\$ 597.14	538.00
FNMA	POOL #0303948	7.500% 06/01/2026 DD 05/01/96	\$	373.73	\$ 414.79	374.61
FNMA	POOL #0304213	8.500% 01/01/2025 DD 01/01/95	\$	3,094.32	\$ 3,190.99	3,151.47
FNMA	POOL #0310157	5.500% 09/01/2041 DD 04/01/15	\$	75,725.40	\$ 76,116.40	67,796.42
FNMA	POOL #0318557	7.000% 01/01/2026 DD 01/01/96	\$	302.12	\$ 308.41	308.09
FNMA	POOL #0333670	7.000% 01/01/2026 DD 01/01/96	\$	197.91	\$ 196.70	196.50
FNMA	POOL #0333862	6.500% 01/01/2026 DD 01/01/96	\$	21.35	\$ 25.53	23.00
FNMA	POOL #0344742	7.000% 05/01/2026 DD 05/01/96	\$	509.83	\$ 534.94	534.37
FNMA	POOL #0357797	5.500% 06/01/2035 DD 06/01/05	\$	1,546.51	\$ 1,726.24	1,533.57
FNMA	POOL #0364470	7.500% 12/01/2026 DD 12/01/96	\$	170.58	\$ 169.55	167.72
FNMA	POOL #0451118	6.500% 11/01/2028 DD 11/01/98	\$	2,818.23	\$ 3,103.82	2,796.39
FNMA	POOL #0452372	6.000% 12/01/2028 DD 12/01/98	\$	4,008.06	\$ 4,474.05	4,056.88
FNMA	POOL #0500565	6.500% 06/01/2029 DD 06/01/99	\$	150.43	\$ 174.37	157.10
FNMA	POOL #0504732	6.500% 07/01/2029 DD 07/01/99	\$	117.63	\$ 137.27	123.67
FNMA	POOL #0520030	5.500% 02/01/2029 DD 10/01/99	\$	29,737.42	\$ 29,249.39	26,896.49
FNMA	POOL #0535249	6.500% 04/01/2030 DD 03/01/00	\$	1,101.98	\$ 1,228.99	1,092.43
FNMA	POOL #0535332	8.500% 04/01/2030 DD 05/01/00	\$	406.04	\$ 479.89	398.21
FNMA	POOL #0545605	7.000% 05/01/2032 DD 04/01/02	\$	1,770.40	\$ 1,939.53	1,685.09
FNMA	POOL #0545759	6.500% 07/01/2032 DD 06/01/02	\$	1,558.26	\$ 1,689.83	1,508.53
FNMA	POOL #0545819	6.500% 08/01/2032 DD 07/01/02	\$	1,548.04	\$ 1,666.05	1,481.36
FNMA	POOL #0545993	6.000% 11/01/2032 DD 10/01/02	\$	1,361.05	\$ 1,494.52	1,315.07
FNMA	POOL #0555528	6.000% 04/01/2033 DD 05/01/03	\$	2,256.50	\$ 2,454.49	2,220.42
FNMA	POOL #0555531	5.500% 06/01/2033 DD 05/01/03	\$	2,530.74	\$ 2,837.46	2,543.46
FNMA	POOL #0555956	5.500% 12/01/2033 DD 11/01/03	\$	2,923.04	\$ 3,218.05	2,859.15
FNMA	POOL #0617275	5.500% 01/01/2032 DD 12/01/01	\$	7,204.76	\$ 7,715.41	7,055.96
FNMA	POOL #0633869	6.000% 03/01/2032 DD 03/01/02	\$	7,647.41	\$ 8,576.11	7,693.09
FNMA	POOL #0634584	6.500% 12/01/2031 DD 02/01/02	\$	2,446.26	\$ 2,602.95	2,345.12
FNMA	POOL #0661629	6.000% 10/01/2032 DD 09/01/02	\$	6,402.43	\$ 6,831.05	6,171.00
FNMA	POOL #0665497	7.500% 10/01/2032 DD 10/01/02	\$	2,753.27	\$ 2,919.25	2,589.02
FNMA	POOL #0672785	6.000% 09/01/2032 DD 10/01/02	\$	766.43	\$ 844.39	737.08
FNMA	POOL #0676682	6.000% 12/01/2032 DD 12/01/02	\$	1,521.77	\$ 1,640.33	1,486.25
FNMA	POOL #0687853	6.000% 12/01/2032 DD 02/01/03	\$	2,320.92	\$ 2,557.74	2,233.33
FNMA	POOL #0688598	5.000% 03/01/2033 DD 02/01/03	\$	15,928.48	\$ 15,749.81	14,727.29
FNMA	POOL #0689070	5.000% 06/01/2033 DD 06/01/03	\$	4,440.34	\$ 4,959.52	4,501.17
FNMA	POOL #0689741	5.500% 02/01/2033 DD 02/01/03	\$	2,178.03	\$ 2,355.09	2,153.31
FNMA	POOL #0694982	5.000% 03/01/2033 DD 03/01/03	\$	112,729.57	\$ 111,470.23	104,228.44
FNMA	POOL #0696188	5.500% 04/01/2023 DD 04/01/03	\$	19,654.21	\$ 18,905.26	17,596.27
FNMA	POOL #0697253	5.000% 09/01/2033 DD 09/01/03	\$	2,275.17	\$ 2,452.54	2,283.38
FNMA	POOL #0703328	5.500% 04/01/2033 DD 04/01/03	\$	7,261.86	\$ 7,758.86	7,106.94
FNMA	POOL #0704756	6.500% 03/01/2033 DD 04/01/03	\$	3,979.82	\$ 4,215.78	3,798.20
FNMA	POOL #0708507	5.500% 04/01/2033 DD 05/01/03	\$	2,107.04	\$ 2,258.40	2,056.59
FNMA	POOL #0709307	5.500% 07/01/2033 DD 06/01/03	\$	1,616.56	\$ 1,787.13	1,589.00
FNMA	POOL #0710619	5.000% 05/01/2033 DD 05/01/03	\$	13,016.77	\$ 13,267.67	12,035.15
FNMA	POOL #0725205	5.000% 03/01/2034 DD 02/01/04	\$	146,263.52	\$ 148,711.85	134,941.11
FNMA	POOL #0725231	5.000% 02/01/2034 DD 02/01/04	\$	48,253.88	\$ 49,064.74	44,518.51
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	\$	22,654.79	\$ 23,067.28	20,931.24
FNMA	POOL #0725238	5.000% 03/01/2034 DD 02/01/04	\$	22,780.64	\$ 23,252.29	21,099.32
FNMA	POOL #0725401	6.500% 01/01/2034 DD 04/01/04	\$	2,902.35	\$ 3,106.10	2,765.41
FNMA	POOL #0725704	6.000% 08/01/2034 DD 07/01/04	\$	1,899.54	\$ 2,100.29	1,832.54
FNMA	POOL #0725772	5.000% 09/01/2034 DD 08/01/04	\$	3,727.98	\$ 4,117.74	3,736.13
FNMA	POOL #0726891	5.500% 07/01/2033 DD 07/01/03	\$	3,626.20	\$ 3,919.43	3,508.32

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FNMA	POOL #0731421	5.000% 07/01/2033 DD 07/01/03	\$ 9,341.56	\$ 9,251.35	8,630.88
FNMA	POOL #0731773	6.000% 10/01/2033 DD 09/01/03	\$ 4,233.02	\$ 4,613.92	4,116.15
FNMA	POOL #0734310	5.000% 10/01/2033 DD 09/01/03	\$ 37,097.36	\$ 37,685.37	34,275.01
FNMA	POOL #0735061	6.000% 11/01/2034 DD 11/01/04	\$ 1,500.53	\$ 1,690.86	1,474.97
FNMA	POOL #0735484	5.000% 05/01/2035 DD 04/01/05	\$ 1,457.29	\$ 1,454.74	1,320.20
FNMA	POOL #0735839	6.000% 08/01/2035 DD 08/01/05	\$ 2,337.59	\$ 2,655.17	2,321.42
FNMA	POOL #0735893	5.000% 10/01/2035 DD 09/01/05	\$ 228,319.99	\$ 227,898.24	206,740.43
FNMA	POOL #0735925	5.000% 10/01/2035 DD 09/01/05	\$ 44,632.11	\$ 44,537.51	40,408.19
FNMA	POOL #0738387	5.500% 09/01/2033 DD 09/01/03	\$ 976.21	\$ 1,084.16	964.18
FNMA	POOL #0738611	4.500% 10/01/2033 DD 10/01/03	\$ 3,043.44	\$ 3,405.21	3,157.15
FNMA	POOL #0740916	5.500% 10/01/2033 DD 10/01/03	\$ 1,933.60	\$ 2,077.74	1,922.45
FNMA	POOL #0741907	4.500% 10/01/2033 DD 10/01/03	\$ 8,905.37	\$ 10,029.69	9,290.02
FNMA	POOL #0745096	5.500% 11/01/2034 DD 11/01/05	\$ 27,067.55	\$ 27,119.37	24,094.75
FNMA	POOL #0745275	5.000% 02/01/2036 DD 01/01/06	\$ 220,381.42	\$ 219,968.35	199,548.55
FNMA	POOL #0745515	5.000% 05/01/2036 DD 04/01/06	\$ 174,569.37	\$ 174,267.45	158,077.19
FNMA	POOL #0745563	5.500% 08/01/2034 DD 05/01/06	\$ 31,007.25	\$ 30,745.03	27,315.56
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	\$ 1,362.78	\$ 1,505.93	1,340.15
FNMA	POOL #0752908	5.500% 01/01/2034 DD 01/01/04	\$ 2,123.01	\$ 2,254.33	2,096.15
FNMA	POOL #0754208	5.500% 12/01/2033 DD 12/01/03	\$ 3,602.44	\$ 3,954.10	3,600.73
FNMA	POOL #0755598	5.000% 11/01/2028 DD 11/01/03	\$ 17,966.12	\$ 17,780.33	16,599.29
FNMA	POOL #0759604	5.500% 12/01/2033 DD 01/01/04	\$ 3,291.48	\$ 3,640.43	3,236.89
FNMA	POOL #0764201	5.000% 04/01/2034 DD 04/01/04	\$ 6,086.43	\$ 6,983.37	6,360.72
FNMA	POOL #0769790	6.000% 02/01/2034 DD 02/01/04	\$ 1,773.01	\$ 1,885.64	1,708.92
FNMA	POOL #0770078	6.000% 03/01/2034 DD 03/01/04	\$ 3,639.65	\$ 4,066.70	3,560.63
FNMA	POOL #0772617	6.000% 08/01/2034 DD 08/01/04	\$ 608.15	\$ 654.76	593.76
FNMA	POOL #0775364	5.500% 05/01/2034 DD 04/01/04	\$ 2,442.68	\$ 2,587.55	2,405.84
FNMA	POOL #0776746	5.500% 05/01/2034 DD 05/01/04	\$ 17,931.28	\$ 20,287.01	18,046.85
FNMA	POOL #0776971	5.000% 04/01/2034 DD 04/01/04	\$ 8,361.70	\$ 8,264.47	7,498.23
FNMA	POOL #0779699	7.000% 07/01/2034 DD 06/01/04	\$ 652.41	\$ 642.59	614.74
FNMA	POOL #0780890	5.000% 05/01/2034 DD 05/01/04	\$ 6,522.02	\$ 7,366.58	6,683.34
FNMA	POOL #0781861	5.500% 01/01/2035 DD 12/01/04	\$ 1,206.16	\$ 1,338.27	1,192.39
FNMA	POOL #0783813	5.500% 07/01/2034 DD 07/01/04	\$ 3,473.74	\$ 3,836.79	3,414.03
FNMA	POOL #0788519	5.000% 07/01/2034 DD 07/01/04	\$ 4,617.13	\$ 5,270.74	4,787.71
FNMA	POOL #0790791	6.000% 09/01/2034 DD 08/01/04	\$ 957.10	\$ 1,028.33	927.81
FNMA	POOL #0792082	6.000% 10/01/2034 DD 10/01/04	\$ 3,122.34	\$ 3,387.08	3,016.74
FNMA	POOL #0797491	5.500% 03/01/2035 DD 03/01/05	\$ 177,799.25	\$ 178,854.16	159,182.40
FNMA	POOL #0802815	5.500% 11/01/2034 DD 11/01/04	\$ 777.81	\$ 826.99	764.23
FNMA	POOL #0803663	5.500% 11/01/2034 DD 11/01/04	\$ 35,233.19	\$ 34,280.71	31,869.47
FNMA	POOL #0804880	5.000% 01/01/2035 DD 12/01/04	\$ 1,667.82	\$ 1,817.78	1,689.47
FNMA	POOL #0807672	5.000% 12/01/2034 DD 12/01/04	\$ 1,185.15	\$ 1,310.29	1,189.49
FNMA	POOL #0807979	4.500% 01/01/2035 DD 01/01/05	\$ 1,550.36	\$ 1,772.41	1,634.11
FNMA	POOL #0810851	5.500% 01/01/2035 DD 01/01/05	\$ 4,422.27	\$ 4,868.46	4,372.41
FNMA	POOL #0814981	5.000% 05/01/2035 DD 04/01/05	\$ 3,196.11	\$ 3,601.47	3,268.63
FNMA	POOL #0817677	5.500% 11/01/2035 DD 10/01/05	\$ 778.71	\$ 886.89	789.17
FNMA	POOL #0820386	5.000% 04/01/2035 DD 04/01/05	\$ 348.01	\$ 342.58	321.09
FNMA	POOL #0821603	5.500% 06/01/2035 DD 05/01/05	\$ 2,223.32	\$ 2,451.79	2,195.21
FNMA	POOL #0821730	5.500% 06/01/2035 DD 05/01/05	\$ 1,503.11	\$ 1,596.87	1,483.86
FNMA	POOL #0822083	5.000% 07/01/2035 DD 06/01/05	\$ 11,795.00	\$ 12,009.59	10,905.51
FNMA	POOL #0822993	5.000% 05/01/2035 DD 05/01/05	\$ 25,671.65	\$ 25,316.38	23,215.82
FNMA	POOL #0824605	6.000% 12/01/2034 DD 05/01/05	\$ 1,539.95	\$ 1,684.63	1,499.09
FNMA	POOL #0833502	6.000% 10/01/2035 DD 10/01/05	\$ 2,907.26	\$ 3,249.67	2,922.58
FNMA	POOL #0835144	5.000% 10/01/2035 DD 10/01/05	\$ 4,544.28	\$ 5,207.46	4,722.16
FNMA	POOL #0835760	4.500% 09/01/2035 DD 09/01/05	\$ 1,083.85	\$ 1,229.49	1,134.35
FNMA	POOL #0836391	5.500% 10/01/2035 DD 09/01/05	\$ 3,637.74	\$ 4,005.90	3,632.61
FNMA	POOL #0836681	5.000% 10/01/2035 DD 09/01/05	\$ 4,566.33	\$ 5,126.64	4,655.08
FNMA	POOL #0838792	5.500% 08/01/2035 DD 08/01/05	\$ 4,170.63	\$ 4,651.27	4,135.75
FNMA	POOL #0840574	4.500% 10/01/2020 DD 10/01/05	\$ 164.04	\$ 174.83	169.35
FNMA	POOL #0843486	5.500% 10/01/2035 DD 10/01/05	\$ 4,381.90	\$ 4,438.62	3,947.93
FNMA	POOL #0846573	5.000% 12/01/2035 DD 12/01/05	\$ 2,050.69	\$ 2,321.24	2,126.11
FNMA	POOL #0846586	5.500% 12/01/2035 DD 12/01/05	\$ 11,729.27	\$ 13,654.47	12,143.89
FNMA	POOL #0848324	5.500% 12/01/2035 DD 01/01/06	\$ 3,368.32	\$ 3,814.75	3,396.45
FNMA	POOL #0848640	6.000% 12/01/2035 DD 12/01/05	\$ 1,058.66	\$ 1,200.35	1,048.33
FNMA	POOL #0848981	5.500% 01/01/2021 DD 12/01/05	\$ 155.26	\$ 154.98	154.68
FNMA	POOL #0849183	5.000% 01/01/2021 DD 01/01/06	\$ 89.20	\$ 94.97	91.93
FNMA	POOL #0851056	5.500% 11/01/2035 DD 01/01/06	\$ 1,937.01	\$ 2,106.25	1,957.52
FNMA	POOL #0852945	5.000% 02/01/2036 DD 02/01/06	\$ 554.62	\$ 612.72	573.87
FNMA	POOL #0864632	5.000% 12/01/2035 DD 01/01/06	\$ 3,753.26	\$ 4,253.13	3,869.37

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FNMA	POOL #0865684	5.000% 02/01/2036 DD 02/01/06	\$ 5,384.15	\$ 6,012.46	5,552.90
FNMA	POOL #0867628	5.500% 04/01/2036 DD 04/01/06	\$ 8,068.43	\$ 9,280.53	8,268.69
FNMA	POOL #0868809	5.000% 04/01/2036 DD 04/01/06	\$ 691.50	\$ 816.71	741.57
FNMA	POOL #0870771	6.500% 07/01/2036 DD 07/01/06	\$ 2,102.30	\$ 2,322.92	2,092.83
FNMA	POOL #0872758	6.000% 06/01/2036 DD 05/01/06	\$ 1,480.11	\$ 1,664.31	1,495.06
FNMA	POOL #0878446	6.500% 08/01/2036 DD 08/01/06	\$ 3,201.65	\$ 3,545.49	3,154.61
FNMA	POOL #0880170	6.000% 02/01/2036 DD 02/01/06	\$ 3,633.69	\$ 4,163.32	3,634.91
FNMA	POOL #0880967	6.000% 09/01/2021 DD 09/01/06	\$ 389.05	\$ 393.76	387.59
FNMA	POOL #0881229	5.000% 04/01/2026 DD 08/01/06	\$ 75,561.49	\$ 74,796.31	69,712.20
FNMA	POOL #0882129	5.500% 07/01/2036 DD 07/01/06	\$ 2,671.22	\$ 3,132.56	2,789.31
FNMA	POOL #0882481	6.500% 04/01/2036 DD 04/01/06	\$ 4,350.21	\$ 4,783.19	4,278.04
FNMA	POOL #0888430	5.000% 11/01/2033 DD 05/01/07	\$ 172,271.45	\$ 175,438.23	159,165.18
FNMA	POOL #0888569	5.000% 07/01/2037 DD 10/01/07	\$ 57,949.94	\$ 57,549.71	52,354.57
FNMA	POOL #0888795	5.500% 11/01/2036 DD 10/01/07	\$ 31,645.69	\$ 32,704.47	29,053.59
FNMA	POOL #0888893	5.500% 08/01/2037 DD 11/01/07	\$ 94,301.93	\$ 97,457.33	86,617.96
FNMA	POOL #0889174	5.500% 08/01/2037 DD 02/01/08	\$ 138,415.08	\$ 139,328.75	123,948.04
FNMA	POOL #0889561	5.500% 06/01/2038 DD 05/01/08	\$ 524,492.16	\$ 526,758.75	469,574.02
FNMA	POOL #0889974	5.000% 09/01/2035 DD 10/01/08	\$ 267,339.03	\$ 272,221.27	247,000.09
FNMA	POOL #0890296	5.500% 02/01/2041 DD 02/01/11	\$ 216,048.60	\$ 217,060.67	193,467.33
FNMA	POOL #0890297	4.000% 04/01/2026 DD 03/01/11	\$ 131,244.92	\$ 127,847.14	122,569.30
FNMA	POOL #0892566	6.000% 07/01/2036 DD 07/01/06	\$ 858.31	\$ 967.46	873.71
FNMA	POOL #0893511	6.000% 09/01/2036 DD 08/01/06	\$ 1,751.62	\$ 1,976.26	1,735.34
FNMA	POOL #0894903	6.000% 08/01/2021 DD 08/01/06	\$ 444.12	\$ 447.52	440.81
FNMA	POOL #0896535	6.000% 10/01/2036 DD 09/01/06	\$ 1,839.12	\$ 2,041.20	1,838.49
FNMA	POOL #0897100	6.500% 07/01/2036 DD 07/01/06	\$ 2,361.64	\$ 2,642.01	2,317.09
FNMA	POOL #0898126	6.500% 09/01/2036 DD 09/01/06	\$ 229.97	\$ 250.72	225.88
FNMA	POOL #0899387	5.500% 04/01/2037 DD 04/01/07	\$ 4,733.61	\$ 5,340.98	4,767.50
FNMA	POOL #0899611	5.500% 07/01/2037 DD 07/01/07	\$ 1,779.99	\$ 2,068.00	1,845.90
FNMA	POOL #0899788	5.500% 07/01/2022 DD 07/01/07	\$ 353.97	\$ 360.17	359.65
FNMA	POOL #0900294	6.000% 09/01/2036 DD 09/01/06	\$ 2,110.00	\$ 2,308.48	2,092.02
FNMA	POOL #0902564	6.000% 11/01/2036 DD 11/01/06	\$ 1,835.64	\$ 2,086.57	1,827.81
FNMA	POOL #0908854	6.500% 12/01/2036 DD 12/01/06	\$ 1,868.20	\$ 2,045.95	1,834.26
FNMA	POOL #0909530	5.500% 02/01/2037 DD 01/01/07	\$ 3,157.59	\$ 3,573.74	3,230.79
FNMA	POOL #0912666	5.000% 03/01/2037 DD 03/01/07	\$ 5,715.72	\$ 5,602.11	5,136.30
FNMA	POOL #0918554	5.500% 06/01/2037 DD 05/01/07	\$ 6,127.00	\$ 6,841.91	6,105.52
FNMA	POOL #0918941	6.000% 04/01/2037 DD 05/01/07	\$ 2,027.83	\$ 2,322.70	2,029.27
FNMA	POOL #0923382	6.000% 06/01/2037 DD 06/01/07	\$ 1,801.12	\$ 2,083.96	1,820.73
FNMA	POOL #0924952	6.000% 08/01/2037 DD 08/01/07	\$ 45,537.63	\$ 47,515.81	41,521.74
FNMA	POOL #0928000	6.000% 12/01/2036 DD 12/01/06	\$ 1,392.87	\$ 1,531.55	1,379.11
FNMA	POOL #0929079	5.000% 01/01/2038 DD 02/01/08	\$ 21,687.96	\$ 21,893.68	19,911.49
FNMA	POOL #0929718	5.500% 07/01/2038 DD 07/01/08	\$ 329,882.72	\$ 331,653.85	295,341.60
FNMA	POOL #0929823	5.500% 08/01/2038 DD 08/01/08	\$ 124,269.35	\$ 124,651.72	111,257.44
FNMA	POOL #0930819	5.500% 02/01/2038 DD 03/01/09	\$ 133,925.49	\$ 134,753.64	119,902.52
FNMA	POOL #0930871	5.000% 04/01/2039 DD 04/01/09	\$ 17,603.08	\$ 18,245.43	16,720.06
FNMA	POOL #0930942	5.000% 04/01/2039 DD 04/01/09	\$ 34,012.94	\$ 34,637.72	31,447.95
FNMA	POOL #0932282	5.000% 12/01/2039 DD 11/01/09	\$ 20,366.68	\$ 20,522.58	18,817.18
FNMA	POOL #0932658	4.000% 03/01/2025 DD 02/01/10	\$ 25,367.79	\$ 24,973.16	23,943.36
FNMA	POOL #0933736	5.000% 03/01/2038 DD 03/01/08	\$ 5,642.05	\$ 6,332.29	5,757.20
FNMA	POOL #0933796	5.500% 05/01/2038 DD 05/01/08	\$ 5,096.59	\$ 5,115.26	4,563.89
FNMA	POOL #0934277	5.500% 06/01/2038 DD 06/01/08	\$ 74,886.95	\$ 76,107.29	67,876.58
FNMA	POOL #0935487	4.500% 07/01/2039 DD 07/01/09	\$ 54,143.72	\$ 58,664.01	54,059.24
FNMA	POOL #0937346	6.500% 06/01/2037 DD 06/01/07	\$ 3,906.88	\$ 4,221.62	3,803.47
FNMA	POOL #0941136	6.000% 10/01/2037 DD 10/01/07	\$ 14,352.58	\$ 16,006.16	14,294.53
FNMA	POOL #0943999	5.500% 08/01/2037 DD 08/01/07	\$ 4,698.68	\$ 5,458.09	4,875.82
FNMA	POOL #0946833	6.000% 09/01/2037 DD 09/01/07	\$ 2,918.68	\$ 3,333.25	2,917.30
FNMA	POOL #0947894	6.000% 11/01/2037 DD 10/01/07	\$ 11,796.82	\$ 13,443.65	11,761.32
FNMA	POOL #0948631	6.000% 08/01/2037 DD 08/01/07	\$ 16,196.87	\$ 16,601.40	14,912.01
FNMA	POOL #0950994	5.500% 11/01/2022 DD 11/01/07	\$ 1,550.77	\$ 1,553.54	1,525.27
FNMA	POOL #0953926	5.500% 12/01/2037 DD 11/01/07	\$ 53,271.43	\$ 53,431.12	47,710.20
FNMA	POOL #0956075	5.500% 12/01/2037 DD 12/01/07	\$ 14,058.13	\$ 14,561.58	13,003.62
FNMA	POOL #0960445	5.500% 01/01/2038 DD 12/01/07	\$ 6,648.72	\$ 7,422.87	6,629.04
FNMA	POOL #0960482	5.500% 01/01/2038 DD 12/01/07	\$ 28,504.28	\$ 28,586.63	25,519.68
FNMA	POOL #0962280	5.000% 03/01/2038 DD 03/01/08	\$ 3,889.58	\$ 4,494.19	4,086.22
FNMA	POOL #0962589	5.500% 04/01/2038 DD 03/01/08	\$ 40,602.97	\$ 40,519.05	36,813.74
FNMA	POOL #0962875	5.500% 05/01/2038 DD 04/01/08	\$ 5,592.71	\$ 5,735.45	5,134.60
FNMA	POOL #0962989	5.500% 05/01/2038 DD 04/01/08	\$ 51,582.88	\$ 51,695.88	46,181.78
FNMA	POOL #0963539	5.500% 06/01/2038 DD 05/01/08	\$ 3,895.99	\$ 4,417.73	3,945.91

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0963958	5.500% 06/01/2038 DD 06/01/08	\$ 70,426.33	\$ 69,021.17	64,206.34
FNMA	POOL #0964570	5.000% 08/01/2023 DD 07/01/08	\$ 2,235.02	\$ 2,346.34	2,258.31
FNMA	POOL #0966327	6.000% 12/01/2037 DD 12/01/07	\$ 2,064.70	\$ 2,308.00	2,022.07
FNMA	POOL #0968227	5.000% 02/01/2038 DD 02/01/08	\$ 709.89	\$ 706.62	642.72
FNMA	POOL #0968975	5.500% 01/01/2038 DD 01/01/08	\$ 13,185.74	\$ 13,638.96	12,198.88
FNMA	POOL #0973477	5.000% 03/01/2038 DD 02/01/08	\$ 989.96	\$ 988.53	913.32
FNMA	POOL #0981707	5.500% 06/01/2038 DD 06/01/08	\$ 72,625.08	\$ 75,051.99	66,983.79
FNMA	POOL #0981723	5.500% 07/01/2038 DD 07/01/08	\$ 909.06	\$ 996.16	927.16
FNMA	POOL #0981802	5.000% 06/01/2038 DD 05/01/08	\$ 1,738.92	\$ 1,717.64	1,607.78
FNMA	POOL #0981861	5.500% 07/01/2038 DD 06/01/08	\$ 7,723.89	\$ 7,875.15	7,335.89
FNMA	POOL #0982834	5.000% 05/01/2038 DD 05/01/08	\$ 2,556.04	\$ 2,594.39	2,358.18
FNMA	POOL #0983227	5.000% 05/01/2038 DD 05/01/08	\$ 537.02	\$ 530.18	495.42
FNMA	POOL #0983471	5.500% 05/01/2038 DD 05/01/08	\$ 252,369.45	\$ 252,678.28	225,944.52
FNMA	POOL #0984046	5.500% 06/01/2038 DD 05/01/08	\$ 58,824.27	\$ 58,499.76	54,411.80
FNMA	POOL #0994318	5.500% 12/01/2038 DD 12/01/08	\$ 2,475.00	\$ 2,582.49	2,403.28
FNMA	POOL #0995018	5.500% 06/01/2038 DD 10/01/08	\$ 5,265.64	\$ 5,388.93	4,800.57
FNMA	POOL #0995066	5.500% 08/01/2037 DD 11/01/08	\$ 145,516.51	\$ 147,876.32	131,391.89
FNMA	POOL #0995245	5.000% 01/01/2039 DD 12/01/08	\$ 82,595.03	\$ 82,657.42	75,171.81
FNMA	POOL #0995373	4.500% 02/01/2039 DD 01/01/09	\$ 320,746.67	\$ 334,712.87	308,781.41
FNMA	POOL #0995738	5.500% 12/01/2038 DD 04/01/09	\$ 27,146.67	\$ 27,366.22	24,309.33
FNMA	POOL #0AA0317	4.500% 02/01/2039 DD 02/01/09	\$ 12,492.48	\$ 13,506.31	12,467.17
FNMA	POOL #0AA0914	5.000% 07/01/2035 DD 12/01/08	\$ 30,384.23	\$ 29,887.14	27,563.28
FNMA	POOL #0AA1740	5.000% 01/01/2039 DD 01/01/09	\$ 153,220.48	\$ 155,735.54	141,563.61
FNMA	POOL #0AA2139	5.000% 01/01/2039 DD 01/01/09	\$ 9,977.98	\$ 10,754.04	9,802.24
FNMA	POOL #0AA3267	5.000% 02/01/2039 DD 02/01/09	\$ 4,716.42	\$ 4,789.04	4,351.34
FNMA	POOL #0AA6951	4.500% 05/01/2039 DD 05/01/09	\$ 39,446.06	\$ 42,035.86	38,788.48
FNMA	POOL #0AA7681	4.500% 06/01/2039 DD 06/01/09	\$ 133,921.37	\$ 133,911.98	123,412.08
FNMA	POOL #0AA7706	4.000% 07/01/2039 DD 07/01/09	\$ 37,581.38	\$ 41,266.62	38,495.70
FNMA	POOL #0AB1365	3.500% 08/01/2025 DD 07/01/10	\$ 147,552.50	\$ 146,452.65	141,367.66
FNMA	POOL #0AB2052	3.500% 01/01/2026 DD 12/01/10	\$ 43,776.98	\$ 42,575.01	41,099.14
FNMA	POOL #0AB2813	4.500% 04/01/2041 DD 03/01/11	\$ 49,559.60	\$ 49,708.86	45,782.13
FNMA	POOL #0AB3993	4.000% 12/01/2041 DD 11/01/11	\$ 33,788.01	\$ 34,193.60	31,965.00
FNMA	POOL #0AB4807	3.500% 04/01/2042 DD 03/01/12	\$ 335,205.80	\$ 346,714.97	328,985.92
FNMA	POOL #0AB6632	3.500% 10/01/2042 DD 10/01/12	\$ 523,579.75	\$ 532,211.43	505,035.47
FNMA	POOL #0AB7766	3.000% 02/01/2043 DD 01/01/13	\$ 424,628.85	\$ 434,015.20	421,337.16
FNMA	POOL #0AB7848	3.000% 02/01/2043 DD 01/01/13	\$ 675,675.78	\$ 709,143.88	688,148.47
FNMA	POOL #0AB8826	3.000% 03/01/2043 DD 02/01/13	\$ 504,695.86	\$ 515,227.54	500,318.06
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	\$ 79,885.67	\$ 84,917.87	82,449.34
FNMA	POOL #0AB8906	3.000% 04/01/2043 DD 03/01/13	\$ 1,527,032.75	\$ 1,633,948.83	1,586,527.52
FNMA	POOL #0AB9255	3.500% 05/01/2043 DD 04/01/13	\$ 376,681.04	\$ 391,452.31	369,975.24
FNMA	POOL #0AB9557	3.000% 06/01/2043 DD 05/01/13	\$ 482,372.71	\$ 491,872.09	477,596.72
FNMA	POOL #0AB9749	3.000% 06/01/2043 DD 05/01/13	\$ 318,321.55	\$ 340,369.32	330,535.88
FNMA	POOL #0AB9757	3.500% 06/01/2043 DD 05/01/13	\$ 440,641.84	\$ 449,017.09	426,384.60
FNMA	POOL #0AB9965	4.000% 07/01/2043 DD 06/01/13	\$ 28,694.54	\$ 28,707.43	26,858.49
FNMA	POOL #0AC1524	4.000% 09/01/2024 DD 08/01/09	\$ 17,434.88	\$ 18,078.54	17,337.37
FNMA	POOL #0AC2387	5.000% 01/01/2035 DD 07/01/09	\$ 53,725.62	\$ 53,628.35	48,672.07
FNMA	POOL #0AC2796	4.500% 09/01/2024 DD 09/01/09	\$ 12,089.53	\$ 12,156.00	11,774.96
FNMA	POOL #0AC4427	5.000% 10/01/2039 DD 09/01/09	\$ 50,039.82	\$ 50,979.50	46,247.46
FNMA	POOL #0AC5407	4.500% 10/01/2039 DD 10/01/09	\$ 28,357.92	\$ 30,236.95	27,870.21
FNMA	POOL #0AC6097	4.500% 11/01/2024 DD 10/01/09	\$ 65,463.74	\$ 64,295.30	61,633.35
FNMA	POOL #0AC7542	4.000% 12/01/2024 DD 12/01/09	\$ 12,824.34	\$ 13,031.42	12,493.45
FNMA	POOL #0AD0430	6.000% 11/01/2038 DD 10/01/09	\$ 24,864.20	\$ 25,753.26	22,486.43
FNMA	POOL #0AD0490	5.500% 08/01/2037 DD 01/01/10	\$ 90,300.46	\$ 90,635.50	80,541.98
FNMA	POOL #0AD0527	5.500% 06/01/2039 DD 12/01/09	\$ 162,616.02	\$ 163,514.67	145,619.50
FNMA	POOL #0AD0664	5.000% 02/01/2024 DD 01/01/10	\$ 2,416.90	\$ 2,346.66	2,271.52
FNMA	POOL #0AD0919	5.500% 04/01/2040 DD 04/01/10	\$ 55,898.23	\$ 55,961.10	50,045.25
FNMA	POOL #0AD0963	5.500% 09/01/2038 DD 04/01/10	\$ 191,001.48	\$ 191,861.87	171,005.98
FNMA	POOL #0AD1608	4.000% 02/01/2025 DD 02/01/10	\$ 70,774.50	\$ 70,161.87	67,284.13
FNMA	POOL #0AD3076	4.500% 04/01/2040 DD 03/01/10	\$ 123,610.07	\$ 123,933.60	114,123.54
FNMA	POOL #0AD3243	4.500% 04/01/2040 DD 04/01/10	\$ 10,472.87	\$ 10,569.20	9,732.32
FNMA	POOL #0AD3812	5.000% 04/01/2040 DD 04/01/10	\$ 56,062.07	\$ 56,004.17	50,756.46
FNMA	POOL #0AD5137	3.500% 03/01/2026 DD 04/01/11	\$ 70,276.03	\$ 72,577.55	70,035.27
FNMA	POOL #0AD5506	5.000% 05/01/2040 DD 05/01/10	\$ 77,596.37	\$ 76,767.19	69,583.40
FNMA	POOL #0AD6946	5.500% 06/01/2040 DD 06/01/10	\$ 140,811.93	\$ 143,560.16	127,521.75
FNMA	POOL #0AD7698	5.000% 08/01/2040 DD 08/01/10	\$ 58,639.19	\$ 60,718.44	55,029.99
FNMA	POOL #0AD8538	5.500% 08/01/2040 DD 08/01/10	\$ 87,997.36	\$ 88,019.93	78,783.37
FNMA	POOL #0AD8540	5.500% 08/01/2040 DD 08/01/10	\$ 243,286.74	\$ 239,584.75	218,776.88

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>		<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0AE0154	5.500% 07/01/2040 DD 06/01/10	\$	126,532.61	\$ 127,202.39	113,307.50
FNMA	POOL #0AE0218	4.500% 08/01/2040 DD 07/01/10	\$	108,197.33	\$ 111,042.57	102,272.69
FNMA	POOL #0AE0375	4.000% 07/01/2025 DD 09/01/10	\$	151,677.95	\$ 153,440.96	147,120.65
FNMA	POOL #0AE0392	5.500% 12/01/2039 DD 09/01/10	\$	207,317.12	\$ 208,269.49	185,636.67
FNMA	POOL #0AE0698	4.500% 12/01/2040 DD 12/01/10	\$	333,678.11	\$ 339,076.31	312,213.46
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	\$	176,935.48	\$ 193,025.94	183,145.26
FNMA	POOL #0AE0949	4.000% 02/01/2041 DD 02/01/11	\$	302,975.92	\$ 306,320.28	285,600.00
FNMA	POOL #0AE4446	4.000% 12/01/2040 DD 01/01/11	\$	72,817.78	\$ 79,194.73	73,844.69
FNMA	POOL #0AE4588	4.500% 09/01/2040 DD 09/01/10	\$	89,532.68	\$ 91,826.90	84,555.16
FNMA	POOL #0AE6058	4.000% 10/01/2040 DD 09/01/10	\$	765,667.95	\$ 766,204.67	714,429.93
FNMA	POOL #0AE7202	3.500% 11/01/2025 DD 11/01/10	\$	309,358.75	\$ 307,385.58	296,646.96
FNMA	POOL #0AE7755	3.500% 11/01/2025 DD 11/01/10	\$	136,132.83	\$ 135,822.45	131,093.89
FNMA	POOL #0AE7758	3.500% 11/01/2025 DD 11/01/10	\$	126,636.19	\$ 123,622.61	119,323.39
FNMA	POOL #0AH5583	4.500% 02/01/2041 DD 02/01/11	\$	7,320.93	\$ 7,345.61	6,764.91
FNMA	POOL #0AH6500	3.500% 03/01/2026 DD 03/01/11	\$	153,143.35	\$ 152,276.06	146,966.17
FNMA	POOL #0AH6790	4.500% 03/01/2041 DD 03/01/11	\$	165,256.39	\$ 166,578.44	153,370.20
FNMA	POOL #0AH7288	4.000% 03/01/2041 DD 03/01/11	\$	87,517.06	\$ 95,244.32	88,821.62
FNMA	POOL #0AH7523	4.500% 03/01/2041 DD 03/01/11	\$	119,795.23	\$ 122,895.50	113,156.15
FNMA	POOL #0AH8423	4.500% 04/01/2041 DD 03/01/11	\$	24,701.38	\$ 25,908.81	23,858.86
FNMA	POOL #0AI1070	4.500% 06/01/2041 DD 06/01/11	\$	8,021.67	\$ 8,085.82	7,444.69
FNMA	POOL #0AI7405	3.500% 08/01/2026 DD 08/01/11	\$	263,875.43	\$ 262,358.27	253,231.80
FNMA	POOL #0AI7410	3.500% 09/01/2026 DD 08/01/11	\$	23,042.28	\$ 22,875.10	22,078.08
FNMA	POOL #0AI9740	4.500% 08/01/2041 DD 08/01/11	\$	71,693.86	\$ 73,604.23	67,768.05
FNMA	POOL #0AJ1407	4.000% 09/01/2041 DD 09/01/11	\$	513,904.73	\$ 519,764.16	484,601.48
FNMA	POOL #0AJ4035	3.500% 10/01/2041 DD 10/01/11	\$	146,895.08	\$ 145,999.86	138,580.28
FNMA	POOL #0AJ4087	3.000% 10/01/2026 DD 10/01/11	\$	62,419.94	\$ 61,846.58	60,304.59
FNMA	POOL #0AJ5301	4.000% 11/01/2041 DD 11/01/11	\$	445,580.78	\$ 449,575.72	419,196.55
FNMA	POOL #0AJ6387	3.000% 12/01/2026 DD 12/01/11	\$	29,845.10	\$ 29,002.00	28,259.90
FNMA	POOL #0AJ7689	4.000% 12/01/2041 DD 12/01/11	\$	80,357.26	\$ 81,951.68	76,462.44
FNMA	POOL #0AJ8796	4.000% 01/01/2042 DD 12/01/11	\$	68,229.15	\$ 67,605.16	63,793.50
FNMA	POOL #0AJ9278	3.500% 12/01/2041 DD 12/01/11	\$	355,581.32	\$ 367,979.71	349,090.42
FNMA	POOL #0AK2940	3.000% 04/01/2027 DD 03/01/12	\$	241,638.03	\$ 238,188.13	232,100.15
FNMA	POOL #0AK3920	4.000% 04/01/2042 DD 03/01/12	\$	30,091.35	\$ 30,451.95	28,425.77
FNMA	POOL #0AK4047	3.000% 02/01/2027 DD 02/01/12	\$	129,517.90	\$ 126,886.73	123,644.77
FNMA	POOL #0AK5151	3.000% 03/01/2042 DD 03/01/12	\$	25,367.78	\$ 26,122.38	25,351.93
FNMA	POOL #0AK6724	3.000% 03/01/2042 DD 03/01/12	\$	470,303.71	\$ 460,578.38	447,076.66
FNMA	POOL #0AK9404	3.000% 04/01/2027 DD 03/01/12	\$	82,817.78	\$ 80,997.71	78,932.82
FNMA	POOL #0AL0574	5.500% 02/01/2041 DD 07/01/11	\$	152,782.90	\$ 149,299.77	136,814.11
FNMA	POOL #0AL1107	4.500% 11/01/2041 DD 11/01/11	\$	115,099.95	\$ 114,871.39	105,763.08
FNMA	POOL #0AL1176	6.500% 10/01/2039 DD 12/01/11	\$	75,519.69	\$ 77,392.19	68,198.97
FNMA	POOL #0AL1468	3.500% 03/01/2042 DD 02/01/12	\$	696,538.69	\$ 688,389.62	653,164.46
FNMA	POOL #0AL1711	4.500% 08/01/2041 DD 04/01/12	\$	405,474.65	\$ 406,004.18	372,891.42
FNMA	POOL #0AL1948	4.000% 01/01/2042 DD 06/01/12	\$	551,482.87	\$ 554,941.43	517,751.35
FNMA	POOL #0AL2679	3.500% 11/01/2042 DD 11/01/12	\$	431,052.35	\$ 451,412.02	424,159.76
FNMA	POOL #0AL2689	4.000% 02/01/2027 DD 11/01/12	\$	96,605.25	\$ 96,351.49	92,362.36
FNMA	POOL #0AL2880	3.500% 12/01/2042 DD 12/01/12	\$	277,826.51	\$ 282,696.68	268,309.90
FNMA	POOL #0AL2897	3.500% 01/01/2043 DD 12/01/12	\$	395,218.85	\$ 402,869.54	382,200.16
FNMA	POOL #0AL3223	5.500% 09/01/2041 DD 02/01/13	\$	79,787.92	\$ 81,677.33	72,772.20
FNMA	POOL #0AL3471	4.000% 12/01/2042 DD 04/01/13	\$	252,709.50	\$ 257,518.37	240,639.89
FNMA	POOL #0AL3499	3.500% 05/01/2043 DD 04/01/13	\$	459,707.51	\$ 467,924.21	443,904.53
FNMA	POOL #0AL4195	3.500% 06/01/2027 DD 09/01/13	\$	84,085.52	\$ 81,956.32	79,116.05
FNMA	POOL #0AL4290	4.500% 10/01/2043 DD 10/01/13	\$	27,231.59	\$ 27,018.11	25,023.49
FNMA	POOL #0AL4588	3.000% 12/01/2033 DD 12/01/13	\$	153,688.86	\$ 158,137.32	153,210.09
FNMA	POOL #0AL4778	4.000% 10/01/2032 DD 02/01/14	\$	35,103.50	\$ 35,760.94	33,581.82
FNMA	POOL #0AL5616	5.500% 09/01/2041 DD 08/01/14	\$	566,881.99	\$ 569,734.79	507,608.58
FNMA	POOL #0AL5788	5.000% 05/01/2042 DD 09/01/14	\$	238,575.53	\$ 237,474.76	215,418.11
FNMA	POOL #0AL6273	5.000% 11/01/2044 DD 12/01/14	\$	34,074.34	\$ 33,569.98	30,620.05
FNMA	POOL #0AL6715	4.000% 02/01/2045 DD 04/01/15	\$	177,281.89	\$ 177,650.13	167,667.23
FNMA	POOL #0AL7169	4.000% 11/01/2042 DD 07/01/15	\$	267,481.57	\$ 274,747.44	256,461.72
FNMA	POOL #0AL7501	3.500% 10/01/2045 DD 10/01/15	\$	129,963.73	\$ 132,504.14	125,577.30
FNMA	POOL #0AL7850	4.500% 06/01/2044 DD 12/01/15	\$	66,257.12	\$ 66,464.02	61,218.80
FNMA	POOL #0AL8034	3.000% 02/01/2031 DD 01/01/16	\$	39,488.81	\$ 38,872.36	37,754.45
FNMA	POOL #0AL8219	4.000% 02/01/2046 DD 03/01/16	\$	185,871.69	\$ 186,520.58	175,848.35
FNMA	POOL #0AL8861	3.000% 07/01/2031 DD 07/01/16	\$	120,857.93	\$ 121,341.29	117,856.28
FNMA	POOL #0AL8952	3.500% 08/01/2046 DD 08/01/16	\$	119,335.41	\$ 121,386.24	115,215.31
FNMA	POOL #0AL9014	3.000% 01/01/2044 DD 08/01/16	\$	456,304.21	\$ 465,794.66	452,276.13
FNMA	POOL #0AL9510	3.500% 07/01/2044 DD 11/01/16	\$	527,119.34	\$ 539,054.10	511,494.76

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0AL9621	4.000% 01/01/2037 DD 12/01/16	\$ 16,272.19	\$ 16,318.06	15,319.53
FNMA	POOL #0AL9742	4.000% 07/01/2029 DD 01/01/17	\$ 58,467.40	\$ 59,316.05	56,878.79
FNMA	POOL #0AL9745	3.500% 11/01/2043 DD 01/01/17	\$ 393,229.02	\$ 399,738.31	379,301.54
FNMA	POOL #0AL9848	3.000% 03/01/2047 DD 02/01/17	\$ 410,588.31	\$ 415,761.90	405,942.16
FNMA	POOL #0AL9854	4.500% 01/01/2047 DD 02/01/17	\$ 438,752.50	\$ 435,887.26	409,452.98
FNMA	POOL #0AL9983	5.500% 02/01/2042 DD 03/01/17	\$ 265,824.79	\$ 269,049.09	239,751.46
FNMA	POOL #0AL9996	3.000% 04/01/2032 DD 03/01/17	\$ 150,086.05	\$ 156,031.27	151,267.85
FNMA	POOL #0AO2959	4.000% 05/01/2042 DD 05/01/12	\$ 252,436.11	\$ 258,405.18	241,601.78
FNMA	POOL #0AP8433	2.500% 11/01/2027 DD 10/01/12	\$ 390,981.15	\$ 383,130.08	378,056.57
FNMA	POOL #0AP9041	3.000% 09/01/2028 DD 08/01/13	\$ 37,152.34	\$ 37,519.70	36,485.34
FNMA	POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	\$ 112,419.24	\$ 111,646.45	105,915.37
FNMA	POOL #0AQ1260	3.000% 01/01/2043 DD 01/01/13	\$ 510,817.28	\$ 521,644.78	506,431.57
FNMA	POOL #0AQ1283	3.000% 02/01/2043 DD 02/01/13	\$ 383,321.03	\$ 390,602.12	379,173.82
FNMA	POOL #0AQ8132	3.000% 08/01/2043 DD 08/01/13	\$ 20,383.03	\$ 21,159.16	20,598.67
FNMA	POOL #0AQ9697	3.000% 01/01/2043 DD 01/01/13	\$ 27,189.46	\$ 26,694.35	25,917.85
FNMA	POOL #0AR2626	2.500% 02/01/2043 DD 02/01/13	\$ 64,136.31	\$ 66,660.24	66,983.10
FNMA	POOL #0AR3746	3.000% 04/01/2028 DD 04/01/13	\$ 23,048.55	\$ 23,221.19	22,634.73
FNMA	POOL #0AR7214	3.000% 06/01/2043 DD 05/01/13	\$ 58,493.73	\$ 62,416.96	60,605.46
FNMA	POOL #0AS0016	3.000% 07/01/2043 DD 06/01/13	\$ 4,880,382.28	\$ 5,091,194.96	4,946,413.44
FNMA	POOL #0AS0017	3.000% 07/01/2043 DD 06/01/13	\$ 315,002.12	\$ 337,487.23	327,807.09
FNMA	POOL #0AS0037	3.500% 07/01/2043 DD 07/01/13	\$ 369,681.76	\$ 374,517.10	355,998.08
FNMA	POOL #0AS0038	3.000% 07/01/2043 DD 07/01/13	\$ 345,640.50	\$ 353,290.72	343,173.95
FNMA	POOL #0AS0044	3.000% 07/01/2043 DD 07/01/13	\$ 28,965.73	\$ 30,816.35	29,949.61
FNMA	POOL #0AS0518	3.000% 09/01/2043 DD 08/01/13	\$ 101,899.39	\$ 110,559.04	107,324.29
FNMA	POOL #0AS0560	4.500% 09/01/2043 DD 08/01/13	\$ 9,814.52	\$ 9,815.17	9,037.83
FNMA	POOL #0AS0575	5.000% 09/01/2043 DD 08/01/13	\$ 237,497.16	\$ 238,962.33	217,949.79
FNMA	POOL #0AS0830	4.500% 10/01/2043 DD 09/01/13	\$ 25,838.17	\$ 25,560.46	24,032.02
FNMA	POOL #0AS1097	4.000% 11/01/2043 DD 10/01/13	\$ 487,887.37	\$ 489,785.93	460,814.52
FNMA	POOL #0AS1557	4.000% 01/01/2044 DD 12/01/13	\$ 344,398.99	\$ 349,214.64	327,317.12
FNMA	POOL #0AS1585	4.500% 01/01/2044 DD 12/01/13	\$ 58,461.47	\$ 58,219.84	54,084.03
FNMA	POOL #0AS1587	4.500% 01/01/2044 DD 12/01/13	\$ 64,346.84	\$ 63,778.82	59,152.51
FNMA	POOL #0AS2130	4.500% 04/01/2044 DD 03/01/14	\$ 74,332.61	\$ 73,328.92	68,933.71
FNMA	POOL #0AS2703	4.000% 06/01/2044 DD 07/01/14	\$ 312,721.64	\$ 318,265.08	297,255.09
FNMA	POOL #0AS3183	4.500% 08/01/2044 DD 07/01/14	\$ 79,583.18	\$ 78,489.86	73,019.94
FNMA	POOL #0AS3216	4.000% 09/01/2044 DD 08/01/14	\$ 214,328.73	\$ 213,490.59	201,484.15
FNMA	POOL #0AS3338	3.000% 09/01/2029 DD 08/01/14	\$ 35,503.72	\$ 35,452.63	34,433.07
FNMA	POOL #0AS3465	3.000% 10/01/2029 DD 09/01/14	\$ 39,287.48	\$ 39,000.48	37,878.88
FNMA	POOL #0AS3473	4.000% 10/01/2044 DD 09/01/14	\$ 141,171.84	\$ 141,263.00	133,318.55
FNMA	POOL #0AS3957	4.000% 12/01/2044 DD 11/01/14	\$ 123,961.42	\$ 123,430.03	116,493.97
FNMA	POOL #0AS3969	4.000% 12/01/2044 DD 12/01/14	\$ 163,202.72	\$ 163,574.52	154,671.62
FNMA	POOL #0AS4169	4.000% 12/01/2044 DD 12/01/14	\$ 255,126.11	\$ 255,775.09	241,361.01
FNMA	POOL #0AS4515	4.000% 02/01/2045 DD 02/01/15	\$ 153,751.19	\$ 153,365.65	144,728.27
FNMA	POOL #0AS4777	3.500% 04/01/2045 DD 03/01/15	\$ 296,348.97	\$ 300,092.36	287,455.81
FNMA	POOL #0AS4885	3.500% 05/01/2045 DD 04/01/15	\$ 752,893.99	\$ 761,475.18	729,305.51
FNMA	POOL #0AS4946	2.500% 05/01/2030 DD 04/01/15	\$ 69,329.07	\$ 69,573.25	68,653.29
FNMA	POOL #0AS5189	3.500% 06/01/2045 DD 05/01/15	\$ 725,611.30	\$ 733,076.73	702,133.70
FNMA	POOL #0AS5212	4.000% 06/01/2045 DD 05/01/15	\$ 48,959.20	\$ 48,669.03	45,930.65
FNMA	POOL #0AS5584	2.500% 08/01/2030 DD 07/01/15	\$ 105,355.94	\$ 105,166.60	103,774.98
FNMA	POOL #0AS5669	4.000% 08/01/2045 DD 07/01/15	\$ 309,256.49	\$ 313,492.54	290,537.19
FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	\$ 157,981.25	\$ 159,543.11	152,823.47
FNMA	POOL #0AS5896	2.500% 10/01/2030 DD 09/01/15	\$ 56,007.35	\$ 56,015.04	55,273.27
FNMA	POOL #0AS6137	3.500% 11/01/2045 DD 10/01/15	\$ 383,230.18	\$ 386,154.57	369,879.85
FNMA	POOL #0AS6180	3.000% 11/01/2045 DD 10/01/15	\$ 444,604.05	\$ 454,622.01	443,910.45
FNMA	POOL #0AS6198	3.500% 11/01/2045 DD 10/01/15	\$ 568,925.31	\$ 575,471.24	550,600.61
FNMA	POOL #0AS6262	3.500% 11/01/2045 DD 11/01/15	\$ 559,274.77	\$ 558,566.37	535,045.76
FNMA	POOL #0AS6286	4.000% 12/01/2045 DD 11/01/15	\$ 94,460.46	\$ 93,376.03	88,168.78
FNMA	POOL #0AS6386	3.000% 12/01/2045 DD 12/01/15	\$ 233,642.24	\$ 237,733.88	232,127.99
FNMA	POOL #0AS6536	3.500% 01/01/2046 DD 01/01/16	\$ 509,117.93	\$ 515,490.57	493,764.91
FNMA	POOL #0AS6923	3.500% 04/01/2046 DD 03/01/16	\$ 100,276.27	\$ 99,232.29	95,136.65
FNMA	POOL #0AS6994	4.000% 04/01/2046 DD 03/01/16	\$ 439,720.90	\$ 441,491.51	417,229.61
FNMA	POOL #0AS7043	3.500% 04/01/2046 DD 03/01/16	\$ 676,383.06	\$ 682,627.32	654,152.08
FNMA	POOL #0AS7269	2.500% 06/01/2031 DD 05/01/16	\$ 230,496.24	\$ 240,641.86	237,452.87
FNMA	POOL #0AS7402	4.000% 06/01/2046 DD 05/01/16	\$ 76,688.07	\$ 75,713.04	71,660.63
FNMA	POOL #0AS7414	4.500% 06/01/2046 DD 05/01/16	\$ 57,539.86	\$ 56,968.71	53,460.12
FNMA	POOL #0AS7736	3.000% 08/01/2046 DD 07/01/16	\$ 681,543.56	\$ 693,281.35	677,310.37
FNMA	POOL #0AS7796	3.000% 08/01/2046 DD 07/01/16	\$ 53,855.57	\$ 53,163.65	51,909.01
FNMA	POOL #0AS7877	2.500% 09/01/2046 DD 08/01/16	\$ 82,718.91	\$ 85,044.28	85,456.18

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0AS7908	3.000% 09/01/2046 DD 08/01/16	\$ 521,166.91	\$ 529,154.24	516,646.23
FNMA	POOL #0AS8074	3.000% 10/01/2046 DD 09/01/16	\$ 707,973.60	\$ 707,448.02	691,549.30
FNMA	POOL #0AS8246	2.500% 11/01/2031 DD 10/01/16	\$ 91,458.93	\$ 92,320.32	91,095.99
FNMA	POOL #0AS8251	2.000% 11/01/2031 DD 10/01/16	\$ 188,364.25	\$ 189,536.51	190,688.27
FNMA	POOL #0AS8409	2.500% 11/01/2031 DD 11/01/16	\$ 324,339.75	\$ 330,779.16	326,392.45
FNMA	POOL #0AS8424	3.000% 12/01/2036 DD 11/01/16	\$ 55,053.46	\$ 55,977.27	54,525.26
FNMA	POOL #0AS8437	2.500% 12/01/2036 DD 11/01/16	\$ 37,359.69	\$ 38,566.17	38,348.35
FNMA	POOL #0AS8438	3.000% 12/01/2036 DD 11/01/16	\$ 89,794.96	\$ 91,259.35	88,892.15
FNMA	POOL #0AS8483	3.000% 12/01/2046 DD 12/01/16	\$ 343,938.84	\$ 353,881.51	345,516.55
FNMA	POOL #0AS8511	2.500% 12/01/2031 DD 12/01/16	\$ 52,682.68	\$ 51,868.90	51,274.63
FNMA	POOL #0AS8554	3.000% 12/01/2036 DD 12/01/16	\$ 375,979.42	\$ 384,669.47	374,691.44
FNMA	POOL #0AS8585	4.000% 01/01/2047 DD 12/01/16	\$ 201,902.29	\$ 201,711.41	191,575.17
FNMA	POOL #0AS8739	3.000% 02/01/2037 DD 01/01/17	\$ 19,262.01	\$ 19,446.42	18,942.36
FNMA	POOL #0AS8811	3.500% 02/01/2047 DD 01/01/17	\$ 280,758.89	\$ 282,758.51	272,333.58
FNMA	POOL #0AS8823	4.000% 02/01/2047 DD 01/01/17	\$ 308,180.17	\$ 306,656.44	292,460.41
FNMA	POOL #0AS8862	3.500% 02/01/2047 DD 02/01/17	\$ 526,009.78	\$ 530,111.91	510,611.65
FNMA	POOL #0AS8982	4.500% 03/01/2047 DD 02/01/17	\$ 95,723.43	\$ 95,283.98	90,056.22
FNMA	POOL #0AS9314	4.000% 03/01/2047 DD 03/01/17	\$ 16,862.56	\$ 16,786.36	16,040.48
FNMA	POOL #0AS9322	2.500% 03/01/2032 DD 03/01/17	\$ 72,620.20	\$ 73,785.38	72,942.17
FNMA	POOL #0AS9487	4.000% 05/01/2047 DD 04/01/17	\$ 464,298.37	\$ 460,928.81	439,247.55
FNMA	POOL #0AS9661	3.500% 05/01/2047 DD 05/01/17	\$ 394,169.73	\$ 395,797.31	381,329.66
FNMA	POOL #0AS9663	4.000% 05/01/2047 DD 05/01/17	\$ 419,245.54	\$ 418,243.84	398,688.18
FNMA	POOL #0AS9831	4.000% 06/01/2047 DD 06/01/17	\$ 602,699.66	\$ 604,260.82	575,283.78
FNMA	POOL #0AT0238	2.500% 03/01/2043 DD 03/01/13	\$ 37,186.27	\$ 40,758.03	40,955.43
FNMA	POOL #0AT1586	3.000% 06/01/2043 DD 05/01/13	\$ 51,931.62	\$ 53,352.56	51,808.16
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	\$ 629,346.75	\$ 644,070.90	625,287.27
FNMA	POOL #0AT2127	3.000% 04/01/2043 DD 03/01/13	\$ 2,285,117.29	\$ 2,447,072.12	2,375,982.72
FNMA	POOL #0AT2723	3.000% 05/01/2043 DD 05/01/13	\$ 442,159.67	\$ 452,148.11	439,004.32
FNMA	POOL #0AT2724	3.000% 05/01/2043 DD 05/01/13	\$ 513,135.89	\$ 522,437.96	507,270.57
FNMA	POOL #0AT2725	3.000% 05/01/2043 DD 05/01/13	\$ 182,212.28	\$ 186,932.07	181,503.31
FNMA	POOL #0AT4017	3.000% 04/01/2043 DD 04/01/13	\$ 269,456.29	\$ 276,850.63	268,815.73
FNMA	POOL #0AT4041	3.000% 04/01/2043 DD 04/01/13	\$ 234,196.65	\$ 236,666.70	229,806.96
FNMA	POOL #0AT4473	3.000% 07/01/2043 DD 07/01/13	\$ 15,059.76	\$ 16,381.05	15,923.10
FNMA	POOL #0AT5989	3.000% 05/01/2043 DD 05/01/13	\$ 100,178.30	\$ 102,378.81	99,397.86
FNMA	POOL #0AT5993	3.000% 05/01/2043 DD 05/01/13	\$ 110,073.01	\$ 116,222.27	112,854.69
FNMA	POOL #0AT7281	2.000% 09/01/2028 DD 09/01/13	\$ 131,708.59	\$ 134,005.68	134,568.17
FNMA	POOL #0AT7591	3.500% 06/01/2043 DD 05/01/13	\$ 216,509.40	\$ 224,691.42	212,361.70
FNMA	POOL #0AT7620	3.000% 06/01/2043 DD 05/01/13	\$ 308,200.26	\$ 317,757.17	308,585.99
FNMA	POOL #0AU0801	2.500% 08/01/2028 DD 08/01/13	\$ 119,680.02	\$ 121,127.70	119,717.43
FNMA	POOL #0AU1628	3.000% 07/01/2043 DD 07/01/13	\$ 80,017.06	\$ 84,630.34	82,174.16
FNMA	POOL #0AU1629	3.000% 07/01/2043 DD 07/01/13	\$ 205,676.92	\$ 214,157.08	207,852.90
FNMA	POOL #0AU1803	3.000% 08/01/2043 DD 07/01/13	\$ 330,327.08	\$ 345,166.59	335,517.12
FNMA	POOL #0AU2158	3.500% 08/01/2043 DD 07/01/13	\$ 279,233.24	\$ 280,160.60	266,094.83
FNMA	POOL #0AU2619	2.500% 08/01/2028 DD 08/01/13	\$ 228,392.71	\$ 232,240.13	229,171.52
FNMA	POOL #0AU2807	3.000% 08/01/2043 DD 08/01/13	\$ 16,259.14	\$ 17,592.91	17,083.98
FNMA	POOL #0AU2926	3.000% 08/01/2043 DD 08/01/13	\$ 89,481.94	\$ 96,531.79	94,021.42
FNMA	POOL #0AU3353	3.000% 08/01/2043 DD 07/01/13	\$ 175,999.00	\$ 191,572.49	186,088.46
FNMA	POOL #0AU3735	3.000% 08/01/2043 DD 08/01/13	\$ 207,959.14	\$ 224,130.93	217,651.44
FNMA	POOL #0AU4229	4.500% 09/01/2043 DD 09/01/13	\$ 31,410.63	\$ 31,364.03	29,075.50
FNMA	POOL #0AU4421	2.000% 10/01/2028 DD 09/01/13	\$ 37,627.01	\$ 38,201.79	38,443.99
FNMA	POOL #0AU4647	3.500% 09/01/2043 DD 08/01/13	\$ 97,008.33	\$ 101,406.36	96,495.69
FNMA	POOL #0AU9553	4.000% 10/01/2043 DD 10/01/13	\$ 84,676.04	\$ 84,799.42	79,601.45
FNMA	POOL #0AV1419	4.000% 11/01/2043 DD 11/01/13	\$ 52,050.96	\$ 51,827.22	48,532.36
FNMA	POOL #0AV6103	4.000% 01/01/2044 DD 12/01/13	\$ 10,004.42	\$ 9,965.87	9,375.94
FNMA	POOL #0AV8146	5.000% 01/01/2044 DD 01/01/14	\$ 206,742.31	\$ 207,017.14	193,917.98
FNMA	POOL #0AV8869	4.500% 11/01/2044 DD 11/01/14	\$ 12,131.35	\$ 11,891.28	11,195.06
FNMA	POOL #0AW2627	3.000% 09/01/2029 DD 09/01/14	\$ 43,478.24	\$ 43,418.63	42,167.11
FNMA	POOL #0AW2890	4.500% 04/01/2044 DD 04/01/14	\$ 55,770.39	\$ 55,967.95	52,049.65
FNMA	POOL #0AW5644	3.000% 06/01/2029 DD 06/01/14	\$ 69,389.88	\$ 69,292.04	67,297.35
FNMA	POOL #0AX0414	5.000% 07/01/2044 DD 07/01/14	\$ 82,437.92	\$ 80,694.87	75,533.66
FNMA	POOL #0AX2403	2.500% 09/01/2029 DD 08/01/14	\$ 130,015.98	\$ 129,984.71	128,272.28
FNMA	POOL #0AX2486	3.500% 10/01/2044 DD 10/01/14	\$ 315,121.66	\$ 319,354.83	305,202.58
FNMA	POOL #0AX2491	4.000% 10/01/2044 DD 10/01/14	\$ 15,779.27	\$ 15,699.42	14,801.00
FNMA	POOL #0AX4311	3.000% 02/01/2045 DD 02/01/15	\$ 42,498.67	\$ 43,559.48	42,525.27
FNMA	POOL #0AX4839	3.500% 11/01/2044 DD 11/01/14	\$ 269,482.26	\$ 272,781.57	260,763.00
FNMA	POOL #0AX7303	4.000% 12/01/2044 DD 12/01/14	\$ 206,348.81	\$ 202,812.41	193,145.48
FNMA	POOL #0AX7309	4.500% 12/01/2044 DD 12/01/14	\$ 35,466.10	\$ 34,958.56	33,058.99

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0AX7597	3.000% 01/01/2030 DD 01/01/15	\$ 313,809.58	\$ 311,039.29	302,103.08
FNMA POOL #0AX7876	3.000% 11/01/2029 DD 11/01/14	\$ 54,949.65	\$ 54,620.12	53,051.39
FNMA POOL #0AX9528	3.500% 02/01/2045 DD 02/01/15	\$ 265,047.19	\$ 269,158.26	257,444.53
FNMA POOL #0AY0887	2.500% 02/01/2030 DD 01/01/15	\$ 51,608.00	\$ 50,985.11	50,310.94
FNMA POOL #0AY3377	3.500% 04/01/2045 DD 04/01/15	\$ 73,338.77	\$ 73,271.01	70,095.68
FNMA POOL #0AY3851	4.500% 02/01/2045 DD 03/01/15	\$ 47,113.39	\$ 46,668.03	43,477.23
FNMA POOL #0AY4200	3.000% 05/01/2045 DD 05/01/15	\$ 182,077.08	\$ 185,909.83	181,453.34
FNMA POOL #0AY6104	3.000% 06/01/2045 DD 06/01/15	\$ 250,456.60	\$ 257,276.43	251,202.36
FNMA POOL #0AZ0862	3.500% 07/01/2045 DD 07/01/15	\$ 406,391.74	\$ 408,784.45	391,525.99
FNMA POOL #0AZ2670	4.000% 10/01/2045 DD 10/01/15	\$ 140,653.60	\$ 138,365.83	132,107.88
FNMA POOL #0AZ3238	2.500% 07/01/2030 DD 07/01/15	\$ 16,905.72	\$ 16,973.96	16,756.46
FNMA POOL #0AZ3926	4.000% 10/01/2045 DD 10/01/15	\$ 97,604.51	\$ 97,786.19	92,382.73
FNMA POOL #0AZ7047	4.000% 08/01/2045 DD 08/01/15	\$ 235,947.61	\$ 231,677.57	221,417.10
FNMA POOL #0AZ7336	3.500% 11/01/2045 DD 11/01/15	\$ 803,431.34	\$ 815,074.68	777,260.94
FNMA POOL #0AZ7887	3.500% 06/01/2026 DD 08/01/15	\$ 930,213.88	\$ 923,369.52	891,188.70
FNMA POOL #0BA2811	3.000% 10/01/2030 DD 10/01/15	\$ 62,916.72	\$ 63,170.17	61,354.09
FNMA POOL #0BA4728	2.500% 12/01/2030 DD 12/01/15	\$ 52,921.39	\$ 52,895.74	52,227.75
FNMA POOL #0BA6422	3.000% 02/01/2046 DD 02/01/16	\$ 23,521.22	\$ 23,608.99	23,052.95
FNMA POOL #0BC0885	3.000% 05/01/2046 DD 05/01/16	\$ 1,133,643.34	\$ 1,151,842.08	1,124,681.03
FNMA POOL #0BC1104	3.000% 02/01/2046 DD 01/01/16	\$ 18,777.52	\$ 18,884.47	18,438.99
FNMA POOL #0BC1883	3.500% 01/01/2046 DD 01/01/16	\$ 28,233.24	\$ 27,944.09	26,765.35
FNMA POOL #0BC4276	3.000% 04/01/2046 DD 03/01/16	\$ 84,254.55	\$ 84,564.83	82,577.20
FNMA POOL #0BC4575	5.500% 04/01/2039 DD 03/01/16	\$ 208,410.02	\$ 211,089.38	188,513.06
FNMA POOL #0BC4714	3.000% 10/01/2046 DD 10/01/16	\$ 344,997.37	\$ 358,049.15	349,585.68
FNMA POOL #0BC4764	3.000% 10/01/2046 DD 10/01/16	\$ 227,626.90	\$ 234,973.50	229,419.26
FNMA POOL #0BC4898	3.500% 02/01/2046 DD 03/01/16	\$ 90,976.28	\$ 90,102.59	86,310.13
FNMA POOL #0BC5999	3.500% 05/01/2046 DD 04/01/16	\$ 60,138.70	\$ 59,125.30	57,066.90
FNMA POOL #0BC6340	2.500% 04/01/2046 DD 04/01/16	\$ 52,057.49	\$ 54,336.63	54,599.80
FNMA POOL #0BC6454	2.500% 04/01/2046 DD 04/01/16	\$ 33,298.99	\$ 33,041.50	33,332.83
FNMA POOL #0BC7633	3.500% 06/01/2046 DD 05/01/16	\$ 35,911.27	\$ 35,486.88	34,109.87
FNMA POOL #0BC8299	4.000% 04/01/2046 DD 05/01/16	\$ 62,992.09	\$ 61,588.44	58,862.52
FNMA POOL #0BC9041	2.500% 11/01/2031 DD 11/01/16	\$ 101,112.20	\$ 102,167.84	100,812.91
FNMA POOL #0BC9083	3.000% 12/01/2046 DD 12/01/16	\$ 198,279.16	\$ 202,328.85	197,546.26
FNMA POOL #0BC9096	3.500% 12/01/2046 DD 12/01/16	\$ 368,861.49	\$ 376,572.06	362,573.11
FNMA POOL #0BD1996	3.000% 08/01/2031 DD 07/01/16	\$ 38,512.77	\$ 39,578.53	38,440.69
FNMA POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	\$ 374,130.43	\$ 375,253.99	361,342.31
FNMA POOL #0BD5076	3.000% 02/01/2032 DD 02/01/17	\$ 184,095.98	\$ 185,752.64	180,735.43
FNMA POOL #0BD5148	3.000% 11/01/2046 DD 11/01/16	\$ 158,870.85	\$ 157,306.93	154,595.33
FNMA POOL #0BD5174	2.500% 08/01/2046 DD 09/01/16	\$ 38,830.66	\$ 38,810.27	38,998.24
FNMA POOL #0BD5414	2.000% 11/01/2031 DD 11/01/16	\$ 36,985.43	\$ 36,472.81	36,694.44
FNMA POOL #0BD5647	2.000% 11/01/2031 DD 11/01/16	\$ 88,449.88	\$ 89,495.80	90,039.64
FNMA POOL #0BD5847	3.000% 09/01/2046 DD 09/01/16	\$ 168,727.63	\$ 166,893.02	162,948.05
FNMA POOL #0BD6193	3.000% 09/01/2046 DD 09/01/16	\$ 43,557.43	\$ 42,557.43	41,942.01
FNMA POOL #0BD7060	4.000% 03/01/2047 DD 03/01/17	\$ 302,911.23	\$ 314,457.09	300,702.94
FNMA POOL #0BD7165	4.000% 04/01/2047 DD 04/01/17	\$ 511,828.48	\$ 511,998.95	486,677.14
FNMA POOL #0BE3469	4.500% 03/01/2047 DD 03/01/17	\$ 407,884.11	\$ 404,821.14	381,144.45
FNMA POOL #0BE3631	4.500% 05/01/2047 DD 05/01/17	\$ 387,945.31	\$ 386,272.21	364,910.36
FNMA POOL #0BE5229	3.500% 01/01/2047 DD 01/01/17	\$ 29,685.58	\$ 29,127.50	29,103.52
FNMA POOL #0BE5430	4.000% 01/01/2047 DD 12/01/16	\$ 69,969.56	\$ 69,982.13	67,016.64
FNMA POOL #0BE5553	4.500% 03/01/2047 DD 03/01/17	\$ 17,172.61	\$ 16,931.07	16,013.50
FNMA POOL #0BE5651	3.000% 02/01/2047 DD 01/01/17	\$ 609,499.69	\$ 621,860.38	607,172.87
FNMA POOL #0BE5790	2.500% 01/01/2047 DD 02/01/17	\$ 17,823.35	\$ 18,663.32	18,753.71
FNMA POOL #0BE6780	2.500% 02/01/2047 DD 02/01/17	\$ 23,061.10	\$ 23,763.63	23,928.50
FNMA POOL #0BE9113	4.500% 03/01/2047 DD 02/01/17	\$ 390,063.87	\$ 385,470.80	363,589.96
FNMA POOL #0BH7081	2.500% 12/01/2032 DD 12/01/17	\$ 241,240.35	\$ 252,200.26	249,162.96
FNMA POOL #0BH7106	3.500% 01/01/2048 DD 01/01/18	\$ 903,152.04	\$ 938,423.30	903,363.75
FNMA POOL #0BH7598	4.500% 08/01/2047 DD 08/01/17	\$ 263,393.97	\$ 259,586.26	245,615.64
FNMA POOL #0BH7620	3.500% 08/01/2047 DD 08/01/17	\$ 422,891.87	\$ 423,989.64	408,283.00
FNMA POOL #0BH8836	3.000% 10/01/2047 DD 10/01/17	\$ 76,357.52	\$ 82,944.97	80,989.08
FNMA POOL #0BH9243	3.000% 01/01/2033 DD 01/01/18	\$ 174,390.95	\$ 179,272.26	174,418.20
FNMA POOL #0BJ0639	4.000% 03/01/2048 DD 03/01/18	\$ 377,693.69	\$ 386,934.82	367,696.92
FNMA POOL #0BJ0647	3.500% 03/01/2048 DD 03/01/18	\$ 256,565.89	\$ 267,111.31	257,501.36
FNMA POOL #0BJ0683	3.500% 04/01/2048 DD 04/01/18	\$ 264,218.77	\$ 275,648.63	265,723.84
FNMA POOL #0BJ4684	2.500% 01/01/2033 DD 01/01/18	\$ 314,378.37	\$ 327,625.76	324,362.67
FNMA POOL #0BJ8889	3.000% 04/01/2048 DD 04/01/18	\$ 187,891.49	\$ 198,336.37	195,053.62
FNMA POOL #0BJ9256	4.000% 06/01/2048 DD 06/01/18	\$ 542,821.32	\$ 554,602.38	532,749.02
FNMA POOL #0BK0909	4.000% 07/01/2048 DD 07/01/18	\$ 223,267.13	\$ 231,975.73	223,197.38

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0BK1955	4.000% 03/01/2048 DD 03/01/18	\$ 9,351,468.58	\$ 9,500,138.20	9,084,608.22
FNMA POOL #0BK5047	3.500% 07/01/2048 DD 06/01/18	\$ 29,690.21	\$ 30,559.20	29,683.25
FNMA POOL #0BK5178	3.000% 05/01/2048 DD 06/01/18	\$ 114,403.64	\$ 121,161.81	119,029.98
FNMA POOL #0BK5283	4.500% 06/01/2048 DD 05/01/18	\$ 194,621.23	\$ 200,341.03	190,360.43
FNMA POOL #0BK9038	3.500% 10/01/2033 DD 10/01/18	\$ 234,303.51	\$ 243,490.33	234,596.77
FNMA POOL #0BM1164	3.500% 12/01/2045 DD 04/01/17	\$ 490,482.90	\$ 498,722.79	477,900.66
FNMA POOL #0BM1774	4.500% 06/01/2047 DD 09/01/17	\$ 88,834.13	\$ 88,095.40	83,162.22
FNMA POOL #0BM2000	3.500% 05/01/2047 DD 04/01/17	\$ 513,045.05	\$ 516,321.33	497,347.52
FNMA POOL #0BM3392	4.000% 01/01/2048 DD 01/01/18	\$ 554,843.14	\$ 571,745.74	544,213.96
FNMA POOL #0BM3904	5.000% 05/01/2048 DD 05/01/18	\$ 55,392.50	\$ 56,150.68	52,504.75
FNMA POOL #0BM4703	3.500% 02/01/2048 DD 10/01/18	\$ 722,849.91	\$ 721,372.86	696,722.81
FNMA POOL #0BM4762	4.000% 03/01/2031 DD 10/01/18	\$ 21,238.99	\$ 21,500.87	20,620.38
FNMA POOL #0BM4855	4.000% 04/01/2048 DD 11/01/18	\$ 5,725,099.66	\$ 5,869,077.61	5,572,508.70
FNMA POOL #0BM5024	3.000% 11/01/2048 DD 11/01/18	\$ 399,082.75	\$ 398,698.46	391,137.76
FNMA POOL #0BM5446	3.500% 03/01/2049 DD 02/01/19	\$ 110,665.39	\$ 113,764.67	110,553.10
FNMA POOL #0BM5484	4.000% 03/01/2049 DD 02/01/19	\$ 236,044.55	\$ 241,027.56	230,427.88
FNMA POOL #0BM5485	3.500% 02/01/2049 DD 02/01/19	\$ 236,213.95	\$ 238,235.16	231,467.07
FNMA POOL #0BM5525	4.000% 03/01/2031 DD 02/01/19	\$ 172,948.07	\$ 175,202.11	167,554.91
FNMA POOL #0BM5807	3.500% 04/01/2048 DD 04/01/19	\$ 17,008,402.91	\$ 17,429,197.56	16,790,649.17
FNMA POOL #0BN1433	3.500% 10/01/2048 DD 10/01/18	\$ 34,911.20	\$ 36,164.29	35,129.38
FNMA POOL #0BN4309	4.500% 01/01/2049 DD 12/01/18	\$ 294,264.45	\$ 297,336.54	282,596.32
FNMA POOL #0CA0234	3.500% 08/01/2047 DD 08/01/17	\$ 129,338.03	\$ 133,979.21	129,055.73
FNMA POOL #0CA0237	4.000% 08/01/2047 DD 08/01/17	\$ 241,366.67	\$ 251,136.92	238,313.28
FNMA POOL #0CA0349	5.000% 09/01/2047 DD 08/01/17	\$ 145,723.65	\$ 149,415.35	139,809.07
FNMA POOL #0CA0407	3.500% 09/01/2047 DD 09/01/17	\$ 743,579.95	\$ 774,058.23	744,394.12
FNMA POOL #0CA0623	4.500% 10/01/2047 DD 10/01/17	\$ 145,666.56	\$ 147,840.34	140,211.44
FNMA POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	\$ 76,966.66	\$ 78,156.43	74,034.21
FNMA POOL #0CA1535	3.500% 02/01/2048 DD 03/01/18	\$ 24,699,058.42	\$ 25,864,340.18	24,913,155.89
FNMA POOL #0CA1711	4.500% 05/01/2048 DD 04/01/18	\$ 224,810.40	\$ 228,195.26	216,423.96
FNMA POOL #0CA1894	4.000% 06/01/2048 DD 05/01/18	\$ 243,928.34	\$ 250,827.69	239,696.20
FNMA POOL #0CA2208	4.500% 08/01/2048 DD 07/01/18	\$ 269,790.42	\$ 274,088.85	260,038.95
FNMA POOL #0CA2375	4.000% 09/01/2048 DD 08/01/18	\$ 379,621.01	\$ 381,047.65	365,569.44
FNMA POOL #0CA3084	4.000% 02/01/2049 DD 01/01/19	\$ 141,888.24	\$ 142,193.22	136,759.75
FNMA POOL #0CA3788	3.000% 07/01/2049 DD 06/01/19	\$ 325,972.79	\$ 326,655.49	321,650.61
FNMA POOL #0CA4015	3.000% 01/01/2048 DD 07/01/19	\$ 187,456.19	\$ 186,123.87	182,856.23
FNMA POOL #0FM0021	4.000% 03/01/2049 DD 11/01/19	\$ 742,573.44	\$ 745,070.42	714,442.28
FNMA POOL #0FM1000	3.000% 04/01/2047 DD 06/01/19	\$ 581,706.28	\$ 577,977.56	565,707.37
FNMA POOL #0FM1001	3.500% 11/01/2048 DD 06/01/19	\$ 433,902.05	\$ 434,452.06	418,660.20
FNMA POOL #0FM1028	3.500% 06/01/2049 DD 06/01/19	\$ 329,758.85	\$ 331,754.46	322,850.25
FNMA POOL #0FM1101	4.000% 07/01/2034 DD 06/01/19	\$ 84,771.92	\$ 84,446.58	80,927.84
FNMA POOL #0FM1370	3.000% 04/01/2046 DD 08/01/19	\$ 502,152.73	\$ 504,514.32	492,382.02
FNMA POOL #0FM1415	4.000% 12/01/2048 DD 08/01/19	\$ 415,592.45	\$ 415,461.30	398,948.81
FNMA POOL #0FM1543	3.500% 11/01/2048 DD 09/01/19	\$ 749,626.87	\$ 750,197.03	722,858.52
FNMA POOL #0FM1566	3.500% 11/01/2048 DD 09/01/19	\$ 197,842.32	\$ 198,485.32	191,296.40
FNMA POOL #0FM1571	4.000% 12/01/2048 DD 09/01/19	\$ 446,282.27	\$ 445,933.99	429,311.07
FNMA POOL #0FM1935	4.000% 10/01/2048 DD 11/01/19	\$ 449,259.88	\$ 449,133.60	424,455.75
FNMA POOL #0FM1936	4.000% 04/01/2048 DD 11/01/19	\$ 456,858.03	\$ 457,335.74	434,779.39
FNMA POOL #0FM1960	4.000% 05/01/2049 DD 11/01/19	\$ 446,761.47	\$ 447,491.75	429,578.34
FNMA POOL #0MA0481	4.500% 08/01/2030 DD 07/01/10	\$ 63,276.34	\$ 62,743.19	58,589.22
FNMA POOL #0MA0493	4.000% 08/01/2030 DD 07/01/10	\$ 76,916.65	\$ 76,564.81	71,895.22
FNMA POOL #0MA0587	4.000% 12/01/2030 DD 11/01/10	\$ 80,557.66	\$ 80,491.05	75,585.55
FNMA POOL #0MA0669	3.500% 03/01/2026 DD 02/01/11	\$ 35,567.34	\$ 36,603.57	35,324.47
FNMA POOL #0MA0723	4.000% 05/01/2031 DD 04/01/11	\$ 96,227.86	\$ 97,271.43	91,332.96
FNMA POOL #0MA1017	4.500% 02/01/2042 DD 02/01/12	\$ 61,738.08	\$ 62,046.86	57,131.81
FNMA POOL #0MA1107	3.500% 07/01/2032 DD 06/01/12	\$ 95,925.57	\$ 94,388.85	90,243.08
FNMA POOL #0MA1164	3.500% 09/01/2042 DD 08/01/12	\$ 564,055.10	\$ 560,239.56	531,481.12
FNMA POOL #0MA1201	3.500% 10/01/2032 DD 09/01/12	\$ 52,506.25	\$ 51,662.33	49,403.12
FNMA POOL #0MA1236	3.500% 11/01/2042 DD 10/01/12	\$ 610,710.38	\$ 633,555.42	601,176.08
FNMA POOL #0MA1246	3.000% 11/01/2027 DD 10/01/12	\$ 43,012.64	\$ 42,376.41	41,290.07
FNMA POOL #0MA1307	3.000% 01/01/2033 DD 12/01/12	\$ 126,074.84	\$ 123,893.84	120,250.26
FNMA POOL #0MA1401	3.000% 04/01/2033 DD 03/01/13	\$ 89,521.90	\$ 87,671.84	85,094.33
FNMA POOL #0MA1440	3.500% 05/01/2043 DD 04/01/13	\$ 188,034.15	\$ 195,205.37	185,255.31
FNMA POOL #0MA1446	3.500% 05/01/2033 DD 04/01/13	\$ 13,893.87	\$ 14,162.56	13,519.96
FNMA POOL #0MA1511	2.500% 07/01/2033 DD 06/01/13	\$ 44,636.06	\$ 47,448.25	47,500.97
FNMA POOL #0MA1584	3.500% 09/01/2033 DD 08/01/13	\$ 18,699.42	\$ 19,145.44	18,273.95
FNMA POOL #0MA1608	3.500% 10/01/2033 DD 09/01/13	\$ 59,072.85	\$ 59,798.26	57,075.20
FNMA POOL #0MA1652	3.500% 11/01/2033 DD 10/01/13	\$ 40,444.55	\$ 41,038.05	39,165.55

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0MA1706	3.000% 12/01/2043 DD 11/01/13	\$ 23,857.01	\$ 24,702.91	24,018.39
FNMA	POOL #0MA1785	3.500% 02/01/2044 DD 01/01/14	\$ 267,363.22	\$ 276,249.38	262,986.95
FNMA	POOL #0MA2077	3.500% 11/01/2034 DD 10/01/14	\$ 85,964.27	\$ 85,455.48	81,621.71
FNMA	POOL #0MA2087	3.000% 11/01/2034 DD 10/01/14	\$ 20,456.18	\$ 20,078.62	19,490.78
FNMA	POOL #0MA2093	3.000% 11/01/2029 DD 10/01/14	\$ 22,941.77	\$ 22,801.52	22,149.23
FNMA	POOL #0MA2125	3.500% 12/01/2044 DD 11/01/14	\$ 278,740.62	\$ 277,830.00	265,655.03
FNMA	POOL #0MA2149	3.000% 01/01/2030 DD 12/01/14	\$ 83,060.96	\$ 81,967.76	79,615.13
FNMA	POOL #0MA2287	3.000% 06/01/2035 DD 05/01/15	\$ 92,786.64	\$ 92,748.53	90,347.98
FNMA	POOL #0MA2320	3.000% 07/01/2035 DD 06/01/15	\$ 56,207.30	\$ 56,362.14	54,903.36
FNMA	POOL #0MA2321	3.500% 07/01/2035 DD 06/01/15	\$ 55,475.47	\$ 55,454.25	53,023.14
FNMA	POOL #0MA2336	3.500% 07/01/2025 DD 06/01/15	\$ 703,555.92	\$ 698,017.57	673,768.63
FNMA	POOL #0MA2353	3.000% 08/01/2035 DD 07/01/15	\$ 59,257.78	\$ 58,703.64	57,184.82
FNMA	POOL #0MA2371	4.000% 08/01/2045 DD 07/01/15	\$ 166,307.29	\$ 164,443.81	155,178.12
FNMA	POOL #0MA2389	3.500% 09/01/2035 DD 08/01/15	\$ 49,182.27	\$ 49,653.30	47,576.58
FNMA	POOL #0MA2415	4.000% 10/01/2045 DD 09/01/15	\$ 102,018.76	\$ 101,033.73	95,348.12
FNMA	POOL #0MA2417	3.500% 10/01/2035 DD 09/01/15	\$ 36,814.40	\$ 36,945.43	35,329.46
FNMA	POOL #0MA2444	3.000% 11/01/2045 DD 10/01/15	\$ 95,884.88	\$ 98,257.13	95,944.86
FNMA	POOL #0MA2446	3.000% 11/01/2035 DD 10/01/15	\$ 58,860.88	\$ 59,205.06	57,674.95
FNMA	POOL #0MA2455	4.000% 11/01/2035 DD 10/01/15	\$ 179,871.67	\$ 179,381.76	168,424.09
FNMA	POOL #0MA2523	3.000% 02/01/2036 DD 01/01/16	\$ 59,217.79	\$ 58,484.80	56,974.41
FNMA	POOL #0MA2542	3.000% 02/01/2046 DD 01/01/16	\$ 570,536.96	\$ 597,455.32	583,389.79
FNMA	POOL #0MA2549	3.500% 03/01/2046 DD 02/01/16	\$ 44,414.16	\$ 43,887.98	42,041.12
FNMA	POOL #0MA2643	3.000% 06/01/2036 DD 05/01/16	\$ 448,267.50	\$ 450,736.21	439,074.39
FNMA	POOL #0MA2670	3.000% 07/01/2046 DD 06/01/16	\$ 611,900.71	\$ 621,615.24	606,969.08
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	\$ 558,865.32	\$ 563,134.60	541,355.85
FNMA	POOL #0MA2672	3.000% 07/01/2036 DD 06/01/16	\$ 17,411.55	\$ 17,003.27	16,562.70
FNMA	POOL #0MA2692	3.500% 07/01/2036 DD 06/01/16	\$ 332,343.69	\$ 332,134.26	318,508.47
FNMA	POOL #0MA2705	3.000% 08/01/2046 DD 07/01/16	\$ 572,404.40	\$ 582,866.64	569,645.18
FNMA	POOL #0MA2737	3.000% 09/01/2046 DD 08/01/16	\$ 529,525.34	\$ 540,124.41	527,382.84
FNMA	POOL #0MA2803	2.500% 10/01/2031 DD 10/01/16	\$ 656,256.64	\$ 659,288.22	650,551.32
FNMA	POOL #0MA2806	3.000% 11/01/2046 DD 10/01/16	\$ 550,685.33	\$ 572,498.94	558,982.74
FNMA	POOL #0MA2833	3.000% 12/01/2046 DD 11/01/16	\$ 552,989.39	\$ 579,501.06	565,808.49
FNMA	POOL #0MA2854	2.500% 11/01/2046 DD 11/01/16	\$ 154,213.28	\$ 163,865.16	164,658.82
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	\$ 321,942.15	\$ 329,697.78	322,193.88
FNMA	POOL #0MA2864	3.500% 01/01/2047 DD 12/01/16	\$ 906,662.30	\$ 926,403.87	892,050.99
FNMA	POOL #0MA2868	2.500% 01/01/2032 DD 12/01/16	\$ 154,098.00	\$ 151,791.21	150,053.59
FNMA	POOL #0MA2873	3.500% 01/01/2037 DD 12/01/16	\$ 171,460.50	\$ 172,870.31	165,762.42
FNMA	POOL #0MA2897	3.000% 02/01/2037 DD 01/01/17	\$ 37,338.69	\$ 38,023.68	37,037.74
FNMA	POOL #0MA2903	3.000% 02/01/2032 DD 01/01/17	\$ 191,019.25	\$ 192,505.71	187,302.45
FNMA	POOL #0MA2906	2.000% 02/01/2032 DD 01/01/17	\$ 70,464.10	\$ 71,765.36	72,201.46
FNMA	POOL #0MA2909	3.500% 02/01/2037 DD 01/01/17	\$ 192,864.90	\$ 192,482.01	185,093.09
FNMA	POOL #0MA2911	2.500% 02/01/2037 DD 01/01/17	\$ 75,449.58	\$ 76,705.13	76,271.91
FNMA	POOL #0MA2914	4.000% 02/01/2037 DD 01/01/17	\$ 133,645.67	\$ 134,052.04	126,521.48
FNMA	POOL #0MA2920	3.000% 03/01/2047 DD 02/01/17	\$ 587,005.37	\$ 600,179.34	585,998.18
FNMA	POOL #0MA2921	2.500% 03/01/2032 DD 02/01/17	\$ 213,627.79	\$ 214,059.19	211,610.85
FNMA	POOL #0MA2922	3.000% 03/01/2037 DD 02/01/17	\$ 132,339.37	\$ 133,320.82	129,863.84
FNMA	POOL #0MA2923	3.500% 03/01/2037 DD 02/01/17	\$ 70,787.65	\$ 70,412.38	67,739.38
FNMA	POOL #0MA2929	3.500% 03/01/2047 DD 02/01/17	\$ 361,280.25	\$ 368,541.58	355,012.07
FNMA	POOL #0MA2930	4.000% 03/01/2047 DD 02/01/17	\$ 211,159.70	\$ 210,940.49	200,418.52
FNMA	POOL #0MA2960	4.000% 04/01/2047 DD 03/01/17	\$ 487,946.39	\$ 488,813.98	464,572.58
FNMA	POOL #0MA2961	3.000% 04/01/2037 DD 03/01/17	\$ 475,808.42	\$ 479,836.88	467,394.83
FNMA	POOL #0MA2996	3.500% 04/01/2037 DD 04/01/17	\$ 53,798.84	\$ 55,189.09	52,979.32
FNMA	POOL #0MA3024	2.000% 04/01/2032 DD 04/01/17	\$ 136,163.00	\$ 139,011.35	139,856.08
FNMA	POOL #0MA3027	4.000% 06/01/2047 DD 05/01/17	\$ 479,684.95	\$ 478,142.75	455,183.30
FNMA	POOL #0MA3029	3.000% 06/01/2032 DD 05/01/17	\$ 17,766.18	\$ 17,810.89	17,348.72
FNMA	POOL #0MA3057	3.500% 07/01/2047 DD 06/01/17	\$ 454,908.51	\$ 454,781.36	438,466.03
FNMA	POOL #0MA3059	3.500% 07/01/2037 DD 06/01/17	\$ 18,169.14	\$ 18,161.08	17,423.21
FNMA	POOL #0MA3060	3.000% 07/01/2032 DD 06/01/17	\$ 514,213.46	\$ 513,194.72	499,994.86
FNMA	POOL #0MA3077	5.000% 07/01/2047 DD 06/01/17	\$ 42,655.08	\$ 41,891.21	39,133.11
FNMA	POOL #0MA3078	3.000% 06/01/2037 DD 06/01/17	\$ 49,227.02	\$ 49,301.79	48,033.70
FNMA	POOL #0MA3088	4.000% 07/01/2047 DD 07/01/17	\$ 507,398.69	\$ 511,112.11	486,166.89
FNMA	POOL #0MA3090	3.000% 08/01/2032 DD 07/01/17	\$ 180,411.50	\$ 181,789.26	177,091.04
FNMA	POOL #0MA3100	3.000% 08/01/2037 DD 07/01/17	\$ 19,074.34	\$ 19,309.57	18,812.73
FNMA	POOL #0MA3120	3.500% 09/01/2047 DD 08/01/17	\$ 203,198.85	\$ 212,909.67	204,919.85
FNMA	POOL #0MA3128	3.500% 09/01/2037 DD 08/01/17	\$ 36,432.91	\$ 37,551.09	35,905.54
FNMA	POOL #0MA3181	3.500% 11/01/2037 DD 10/01/17	\$ 58,864.40	\$ 59,306.00	56,925.38
FNMA	POOL #0MA3182	3.500% 10/01/2047 DD 10/01/17	\$ 720,429.29	\$ 721,786.00	693,971.62

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0MA3185	3.000% 11/01/2037 DD 10/01/17	\$ 57,644.79	\$ 59,481.37	57,943.55
FNMA POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	\$ 316,762.76	\$ 331,167.98	327,376.95
FNMA POOL #0MA3210	3.500% 11/01/2047 DD 11/01/17	\$ 811,993.80	\$ 844,420.77	812,247.64
FNMA POOL #0MA3217	2.500% 12/01/2032 DD 11/01/17	\$ 622,582.49	\$ 641,621.89	634,276.96
FNMA POOL #0MA3243	3.500% 01/01/2038 DD 12/01/17	\$ 127,588.34	\$ 129,725.72	124,424.02
FNMA POOL #0MA3246	2.500% 12/01/2032 DD 12/01/17	\$ 805,144.68	\$ 824,383.40	814,954.38
FNMA POOL #0MA3275	3.000% 01/01/2048 DD 01/01/18	\$ 147,956.37	\$ 155,436.52	152,649.15
FNMA POOL #0MA3277	4.000% 01/01/2048 DD 01/01/18	\$ 277,764.23	\$ 286,257.62	272,693.83
FNMA POOL #0MA3280	3.500% 02/01/2038 DD 01/01/18	\$ 59,952.48	\$ 62,211.85	59,672.77
FNMA POOL #0MA3304	3.000% 02/01/2048 DD 02/01/18	\$ 263,507.20	\$ 280,172.75	274,598.40
FNMA POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	\$ 17,510,767.58	\$ 18,335,098.75	17,654,687.11
FNMA POOL #0MA3310	4.000% 03/01/2038 DD 02/01/18	\$ 39,758.97	\$ 40,436.50	38,373.90
FNMA POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	\$ 576,182.74	\$ 591,069.30	575,104.40
FNMA POOL #0MA3358	4.500% 03/01/2048 DD 04/01/18	\$ 251,730.15	\$ 251,510.23	238,077.88
FNMA POOL #0MA3361	4.000% 05/01/2038 DD 04/01/18	\$ 96,730.31	\$ 98,832.82	93,998.48
FNMA POOL #0MA3384	4.000% 04/01/2048 DD 05/01/18	\$ 693,290.63	\$ 709,698.41	679,957.09
FNMA POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	\$ 257,090.20	\$ 263,634.74	249,573.75
FNMA POOL #0MA3413	4.000% 06/01/2038 DD 06/01/18	\$ 117,481.58	\$ 121,172.83	115,301.67
FNMA POOL #0MA3414	3.500% 05/01/2048 DD 06/01/18	\$ 301,419.70	\$ 314,556.41	304,416.30
FNMA POOL #0MA3422	5.000% 06/01/2048 DD 06/01/18	\$ 71,337.78	\$ 72,969.31	68,291.35
FNMA POOL #0MA3427	4.000% 06/01/2033 DD 06/01/18	\$ 50,251.94	\$ 50,245.63	48,109.57
FNMA POOL #0MA3462	3.500% 08/01/2033 DD 08/01/18	\$ 144,096.76	\$ 150,026.69	144,707.25
FNMA POOL #0MA3472	5.000% 08/01/2048 DD 08/01/18	\$ 156,758.80	\$ 159,490.23	149,259.95
FNMA POOL #0MA3489	3.500% 09/01/2033 DD 09/01/18	\$ 72,486.51	\$ 75,287.85	72,617.00
FNMA POOL #0MA3494	3.500% 10/01/2048 DD 09/01/18	\$ 220,908.29	\$ 234,441.54	227,639.67
FNMA POOL #0MA3520	3.500% 10/01/2048 DD 10/01/18	\$ 10,810,838.53	\$ 11,018,270.43	10,717,849.12
FNMA POOL #0MA3521	4.000% 11/01/2048 DD 10/01/18	\$ 426,557.15	\$ 434,169.13	417,394.06
FNMA POOL #0MA3522	4.500% 11/01/2048 DD 10/01/18	\$ 226,686.68	\$ 230,738.37	218,707.28
FNMA POOL #0MA3536	4.000% 11/01/2048 DD 11/01/18	\$ 4,075,535.22	\$ 4,123,911.29	3,964,003.39
FNMA POOL #0MA3537	4.500% 12/01/2048 DD 11/01/18	\$ 349,240.86	\$ 354,035.91	336,465.67
FNMA POOL #0MA3541	4.000% 12/01/2033 DD 11/01/18	\$ 94,461.61	\$ 95,940.91	92,031.42
FNMA POOL #0MA3544	4.000% 12/01/2038 DD 11/01/18	\$ 122,138.54	\$ 124,784.78	118,779.30
FNMA POOL #0MA3548	3.500% 11/01/2048 DD 11/01/18	\$ 90,385.91	\$ 93,084.05	90,407.10
FNMA POOL #0MA3563	4.000% 01/01/2049 DD 12/01/18	\$ 440,718.02	\$ 441,001.88	424,468.82
FNMA POOL #0MA3564	4.500% 11/01/2048 DD 12/01/18	\$ 457,914.00	\$ 465,306.71	442,462.38
FNMA POOL #0MA3592	4.000% 02/01/2049 DD 01/01/19	\$ 262,227.43	\$ 267,403.84	257,381.41
FNMA POOL #0MA3593	4.500% 01/01/2049 DD 01/01/19	\$ 736,786.06	\$ 741,286.30	704,758.66
FNMA POOL #0MA3594	5.000% 02/01/2049 DD 01/01/19	\$ 82,513.55	\$ 83,490.34	78,156.92
FNMA POOL #0MA3597	3.500% 01/01/2049 DD 01/01/19	\$ 248,941.55	\$ 251,017.85	243,948.23
FNMA POOL #0MA3614	3.500% 02/01/2049 DD 02/01/19	\$ 415,261.07	\$ 426,880.47	415,358.43
FNMA POOL #0MA3615	4.000% 02/01/2049 DD 02/01/19	\$ 201,740.70	\$ 202,851.37	195,242.76
FNMA POOL #0MA3617	5.000% 03/01/2049 DD 02/01/19	\$ 90,651.93	\$ 91,687.12	85,748.20
FNMA POOL #0MA3631	3.000% 03/01/2034 DD 03/01/19	\$ 153,626.48	\$ 157,537.97	153,746.58
FNMA POOL #0MA3632	3.500% 04/01/2034 DD 03/01/19	\$ 261,414.54	\$ 262,181.66	253,071.11
FNMA POOL #0MA3637	3.500% 03/01/2049 DD 03/01/19	\$ 280,570.76	\$ 288,971.69	281,152.83
FNMA POOL #0MA3639	4.500% 04/01/2049 DD 03/01/19	\$ 248,275.13	\$ 249,436.95	237,229.14
FNMA POOL #0MA3657	3.000% 04/01/2034 DD 04/01/19	\$ 249,317.81	\$ 255,995.94	249,825.26
FNMA POOL #0MA3663	3.500% 04/01/2049 DD 04/01/19	\$ 251,366.70	\$ 252,344.32	245,516.50
FNMA POOL #0MA3669	5.000% 05/01/2049 DD 04/01/19	\$ 106,860.07	\$ 108,133.82	101,061.54
FNMA POOL #0MA3692	3.500% 07/01/2049 DD 06/01/19	\$ 190,773.48	\$ 190,586.91	185,413.86
FNMA POOL #0MA3708	5.000% 05/01/2049 DD 05/01/19	\$ 21,654.07	\$ 21,908.11	20,482.72
FNMA POOL #0MA3744	3.000% 07/01/2049 DD 07/01/19	\$ 348,300.14	\$ 349,022.73	343,681.91
FNMA POOL #0MA3746	4.000% 08/01/2049 DD 07/01/19	\$ 416,450.52	\$ 416,717.35	400,493.36
FNMA POOL #0MA3774	3.000% 09/01/2049 DD 08/01/19	\$ 199,898.79	\$ 198,799.80	195,964.20
FNMA POOL #0MA3788	2.500% 09/01/2039 DD 08/01/19	\$ 196,302.30	\$ 196,813.99	196,425.07
FNMA POOL #0MA3801	2.500% 09/01/2049 DD 09/01/19	\$ 98,002.62	\$ 97,977.26	98,976.92
FNMA POOL #0MA3802	3.000% 09/01/2049 DD 09/01/19	\$ 449,812.17	\$ 450,967.22	444,464.70
FNMA POOL #0MA3831	3.000% 10/01/2039 DD 10/01/19	\$ 75,983.09	\$ 76,129.94	74,356.54
FNMA POOL #0MA3902	2.500% 12/01/2049 DD 12/01/19	\$ 296,671.88	\$ 296,694.00	300,000.00
FNMA GTD REMIC P/T 02-W1 3B4	VAR RT 02/25/2042 DD 03/01/02	\$ 12,150.65	\$ 1,734.24	20,903.25
FNMA GTD REMIC P/T 02-W6 3B3	VAR RT 06/25/2042 DD 07/01/02	\$ 21,061.22	\$ 30,397.81	31,508.16
FNMA GTD REMIC P/T 03-W10 2B5	VAR RT 06/25/2043 DD 06/01/03	\$ 598.50	\$ 20.32	974.50
FNMA GTD REMIC P/T 10-60 D	2.500% 06/25/2020 DD 05/01/10	\$ 12,018.07	\$ 11,976.69	11,994.80
FNMA GTD REMIC P/T 10-79 AY	4.000% 07/25/2025 DD 06/01/10	\$ 563,462.95	\$ 557,239.26	539,782.68
FNMA GTD REMIC P/T 12-M5 A2	2.715% 02/25/2022 DD 05/01/12	\$ 267,986.65	\$ 262,625.77	259,747.76
FNMA GTD REMIC P/T 14-33 AH	3.000% 06/25/2029 DD 05/01/14	\$ 887,202.60	\$ 878,947.44	860,810.17
FNMA GTD REMIC P/T 14-91 PB	3.000% 02/25/2038 DD 12/01/14	\$ 465,170.22	\$ 458,612.74	456,331.08

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA GTD REMIC P/T 14-M11 1A	VAR RT 08/25/2024 DD 09/01/14	\$ 704,106.07	\$ 704,219.29	676,009.42
FNMA GTD REMIC P/T 15-M1 A2	2.532% 09/25/2024 DD 01/01/15	\$ 339,335.94	\$ 355,635.00	350,000.00
FNMA GTD REMIC P/T 15-M8 AB2	VAR RT 01/25/2025 DD 05/01/15	\$ 241,546.98	\$ 244,734.46	236,810.77
FNMA GTD REMIC P/T 16-M6 A2	2.488% 05/25/2026 DD 06/01/16	\$ 476,093.75	\$ 506,085.00	500,000.00
FNMA GTD REMIC P/T 17-M2 A2	VAR RT 02/25/2027 DD 02/01/17	\$ 731,718.75	\$ 772,605.00	750,000.00
FNMA GTD REMIC P/T 18-M1 A2	VAR RT 12/25/2027 DD 01/01/18	\$ 482,382.81	\$ 520,960.00	500,000.00
FNMA GTD REMIC P/T 18-M8 RL	VAR RT 07/25/2028 DD 07/01/18	\$ 887,062.50	\$ 961,506.00	900,000.00
FNMA GTD REMIC P/T 19-M5 A2	3.273% 01/25/2029 DD 04/01/19	\$ 213,984.38	\$ 211,842.00	200,000.00
FOB ICE CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	\$ 734,000.00	\$ 734,000.00	734,000.00
FOCUS FINANCIAL PARTNERS INC		\$ 203,208.94	\$ 143,224.20	4,860.00
FOOT LOCKER INC		\$ 1,062,944.05	\$ 945,780.43	24,257.00
FORD CREDIT AUTO OWNER TR B A3	1.690% 11/15/2021 DD 06/27/17	\$ 1,361,891.25	\$ 1,360,787.92	1,362,122.80
FORD CREDIT AUTO OWNER TR C A3	1.220% 03/15/2021 DD 10/25/16	\$ 172,056.11	\$ 173,205.24	173,323.10
FORD CREDIT FLOORPLAN MAS 3 A1	2.230% 09/15/2024 DD 09/20/19	\$ 140,989.84	\$ 140,341.60	140,000.00
FORD MOTOR CO	7.450% 07/16/2031 DD 07/16/99	\$ 374,864.35	\$ 356,538.00	300,000.00
FORD MOTOR CO	4.346% 12/08/2026 DD 12/08/16	\$ 178,018.75	\$ 180,831.00	175,000.00
FORD MOTOR CO	5.291% 12/08/2046 DD 12/08/16	\$ 79,465.60	\$ 76,231.20	80,000.00
FORD MOTOR CO	4.750% 01/15/2043 DD 01/08/13	\$ 584,623.00	\$ 577,700.50	650,000.00
FORD MOTOR CO		\$ 9,423,091.44	\$ 7,622,931.00	819,670.00
FORD MOTOR CREDIT CO LLC	4.250% 09/20/2022 DD 09/25/12	\$ 409,584.30	\$ 403,451.10	390,000.00
FORD MOTOR CREDIT CO LLC	4.375% 08/06/2023 DD 08/06/13	\$ 63,390.60	\$ 62,393.40	60,000.00
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	\$ 19,922.40	\$ 20,281.40	20,000.00
FORD MOTOR CREDIT CO LLC	3.200% 01/15/2021 DD 11/09/15	\$ 30,225.60	\$ 30,167.70	30,000.00
FORD MOTOR CREDIT CO LLC	3.336% 03/18/2021 DD 03/18/16	\$ 10,096.00	\$ 10,075.20	10,000.00
FORD MOTOR CREDIT CO LLC	3.096% 05/04/2023 DD 05/04/16	\$ 117,793.80	\$ 119,910.00	120,000.00
FORD MOTOR CREDIT CO LLC	3.810% 01/09/2024 DD 01/09/17	\$ 256,217.50	\$ 253,820.00	250,000.00
FORD MOTOR CREDIT CO LLC	4.389% 01/08/2026 DD 01/08/16	\$ 1,000,000.00	\$ 1,016,390.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	5.750% 02/01/2021 DD 02/07/11	\$ 3,214,624.00	\$ 2,890,412.00	2,800,000.00
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	\$ 1,034,350.00	\$ 1,005,490.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 02/15/2023 DD 05/03/18	\$ 300,000.00	\$ 294,981.00	300,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 01/09/2020 DD 01/09/17	\$ 1,460,000.00	\$ 1,460,204.40	1,460,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 04/05/2021 DD 03/05/18	\$ 2,580,000.00	\$ 2,567,977.20	2,580,000.00
FORESCOUT TECHNOLOGIES INC		\$ 7,713,363.70	\$ 8,259,827.20	251,824.00
FORESTAR GROUP INC		\$ 109,986.20	\$ 162,296.40	7,784.00
FORMFACTOR INC		\$ 727,902.10	\$ 1,387,758.89	53,437.00
FORRESTER RESEARCH INC		\$ 70,951.91	\$ 71,181.90	1,707.00
FORTERRA INC		\$ 59,956.72	\$ 38,795.36	3,356.00
FORTINET INC		\$ 910,993.19	\$ 3,179,312.80	29,780.00
FORTIS INC/CANADA	3.055% 10/04/2026 DD 04/04/17	\$ 36,959.18	\$ 38,814.34	38,000.00
FORTIVE CORP	3.150% 06/15/2026 DD 06/15/17	\$ 105,365.40	\$ 107,454.90	105,000.00
FORTIVE CORP		\$ 2,424,479.52	\$ 4,670,484.60	61,140.00
FORTRESS REIT LTD		\$ 273,940.04	\$ 278,113.38	201,921.00
FORTUNE BRANDS HOME & SECURITY	4.000% 09/21/2023 DD 09/21/18	\$ 300,456.00	\$ 317,043.00	300,000.00
FORTUNE BRANDS HOME & SECURITY		\$ 1,122,797.62	\$ 2,010,903.84	30,776.00
FORTY SEVEN INC		\$ 40,164.20	\$ 147,676.87	3,751.00
FORUM ENERGY TECHNOLOGIES INC		\$ 1,085,997.84	\$ 104,364.96	62,122.00
FORWARD AIR CORP		\$ 232,794.97	\$ 327,715.75	4,685.00
FOSSIL GROUP INC		\$ 952,067.84	\$ 281,899.12	35,774.00
FOUNDATION BUILDING MATERIALS		\$ 198,699.70	\$ 238,972.50	12,350.00
FOUR CORNERS PROPERTY TRUST IN		\$ 226,431.65	\$ 316,517.32	11,228.00
FOX CORP		\$ 2,955,617.66	\$ 2,636,937.34	71,134.00
FOX CORP		\$ 1,356,098.40	\$ 1,192,318.40	32,756.00
FOX CORP 144A	5.476% 01/25/2039 DD 01/25/19	\$ 61,871.40	\$ 73,415.40	60,000.00
FOX CORP 144A	5.576% 01/25/2049 DD 01/25/19	\$ 77,841.00	\$ 95,549.25	75,000.00
FOX CORP 144A	4.709% 01/25/2029 DD 01/25/19	\$ 700,000.00	\$ 798,266.00	700,000.00
FOX FACTORY HOLDING CORP		\$ 211,589.24	\$ 433,073.25	6,225.00
FRANCE TELECOM SA NT	VAR RT 03/01/2031 DD 09/01/01	\$ 142,189.40	\$ 154,903.00	100,000.00
FRANKLIN COVEY CO		\$ 37,116.46	\$ 53,437.34	1,658.00
FRANKLIN ELECTRIC CO INC		\$ 358,143.98	\$ 524,420.68	9,149.00
FRANKLIN FINANCIAL NETWORK INC		\$ 351,829.77	\$ 333,996.57	9,729.00
FRANKLIN FINANCIAL SERVICES CO		\$ 119,689.58	\$ 121,486.60	3,140.00
FRANKLIN RESOURCES INC		\$ 2,130,413.01	\$ 1,572,361.56	60,522.00
FRANKLIN STREET PROPERTIES COR		\$ 941,254.04	\$ 679,578.40	79,390.00
FRANK'S INTERNATIONAL NV		\$ 565,990.57	\$ 422,766.41	81,773.00
FREEPORT-MCMORAN INC	4.550% 11/14/2024 DD 11/14/14	\$ 883,875.00	\$ 977,799.00	925,000.00
FREEPORT-MCMORAN INC	5.000% 09/01/2027 DD 08/15/19	\$ 935,000.00	\$ 981,750.00	935,000.00
FREEPORT-MCMORAN INC		\$ 6,665,003.72	\$ 3,966,307.20	302,310.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FREIGHTWAYS LTD		\$ 2,498,995.85	\$ 4,118,140.17	718,131.00
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2047	\$ 1,642,617.15	\$ 1,812,941.48	1,356,486.60
FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	\$ 491,124.62	\$ 475,126.33	293,010.75
FRENCH REPUBLIC GOVERNMENT REGS	1.100% 07/25/2022	\$ 2,367,308.83	\$ 2,387,290.27	1,992,357.50
FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2028	\$ 105,708.20	\$ 108,312.72	88,357.50
FREQUENCY THERAPEUTICS INC		\$ 25,126.87	\$ 25,453.56	1,452.00
FRESH DEL MONTE PRODUCE INC		\$ 1,460,240.21	\$ 839,869.80	24,010.00
FRESHPET INC		\$ 2,355,974.64	\$ 15,323,632.43	259,327.00
FRONT YARD RESIDENTIAL CORP		\$ 446,724.97	\$ 475,040.64	38,496.00
FRONTDOOR INC		\$ 515,262.24	\$ 912,645.32	19,246.00
FRONTIER COMMUNICATIONS CORP		\$ 1,160,087.14	\$ 67,596.39	75,951.00
FRP HOLDINGS INC		\$ 213,654.00	\$ 258,015.80	5,180.00
FS BANCORP INC		\$ 148,752.57	\$ 177,336.20	2,780.00
FTI CONSULTING INC		\$ 1,223,240.43	\$ 2,923,637.20	26,420.00
FTS INTERNATIONAL INC		\$ 270,348.91	\$ 17,011.28	16,357.00
FULCRUM THERAPEUTICS INC		\$ 5,131.28	\$ 9,850.88	592.00
FULTON FINANCIAL CORP		\$ 2,172,277.71	\$ 2,138,486.70	122,690.00
FUNKO INC		\$ 55,130.61	\$ 61,261.20	3,570.00
FUTUREFUEL CORP		\$ 267,506.18	\$ 242,856.39	19,601.00
FVCBANKCORP INC		\$ 172,441.71	\$ 156,478.79	8,957.00
G1 THERAPEUTICS INC		\$ 433,604.01	\$ 360,082.32	13,624.00
GABON GOVERNMENT INTERNAT 144A	6.950% 06/16/2025 DD 06/16/15	\$ 209,720.00	\$ 225,279.94	214,000.00
GAIA INC		\$ 81,078.80	\$ 68,586.16	8,584.00
GAIN CAPITAL HOLDINGS INC		\$ 100,125.14	\$ 63,863.60	16,168.00
GALECTIN THERAPEUTICS INC		\$ 32,381.26	\$ 23,838.10	8,335.00
GALERA THERAPEUTICS INC		\$ 5,613.53	\$ 5,382.44	409.00
GAMCO INVESTORS INC		\$ 51,017.88	\$ 38,005.50	1,950.00
GAMESTOP CORP		\$ 1,064,452.00	\$ 421,915.52	69,394.00
GAMING AND LEISURE PROPERTIES		\$ 1,481,101.13	\$ 1,890,756.00	43,920.00
GANNETT CO INC		\$ 972,523.07	\$ 565,542.34	88,643.00
GAP INC/THE		\$ 1,049,816.64	\$ 857,497.68	48,501.00
GARDNER DENVER HOLDINGS INC		\$ 914,276.73	\$ 1,180,289.04	32,178.00
GARMIN LTD		\$ 1,735,174.31	\$ 3,072,944.88	31,498.00
GARTNER INC		\$ 1,218,156.22	\$ 2,845,456.50	18,465.00
GASLOG LTD		\$ 234,072.96	\$ 143,834.68	14,692.00
GATES GLOBAL 11/17 (USD)	COV-LITE TLB	\$ 1,199,077.06	\$ 1,220,956.94	1,220,956.94
GATES INDUSTRIAL CORP PLC		\$ 184,076.66	\$ 139,017.28	10,103.00
GATX CORP		\$ 1,451,511.15	\$ 2,224,522.50	26,850.00
GCI LIBERTY INC		\$ 681,906.88	\$ 1,354,156.05	19,113.00
GCP APPLIED TECHNOLOGIES 144A	5.500% 04/15/2026 DD 04/10/18	\$ 905,826.26	\$ 950,250.00	905,000.00
GCP APPLIED TECHNOLOGIES INC		\$ 247,377.38	\$ 201,687.51	8,881.00
GE CAPITAL INTERNATIONAL FUNDI	3.373% 11/15/2025 DD 05/15/16	\$ 108,069.15	\$ 109,408.95	105,000.00
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	\$ 3,190,317.77	\$ 3,288,350.02	3,074,000.00
GENCO SHIPPING & TRADING LTD		\$ 119,330.39	\$ 123,861.06	11,663.00
GENCOR INDUSTRIES INC		\$ 85,680.20	\$ 66,857.43	5,729.00
GENERAC HOLDINGS INC		\$ 443,296.26	\$ 1,014,550.74	10,086.00
GENERAL DYNAMICS CORP	3.750% 05/15/2028 DD 05/11/18	\$ 223,330.00	\$ 220,220.00	200,000.00
GENERAL DYNAMICS CORP	3.000% 05/11/2021 DD 05/11/18	\$ 300,651.00	\$ 305,049.00	300,000.00
GENERAL DYNAMICS CORP		\$ 6,302,203.87	\$ 9,537,889.75	54,085.00
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	\$ 9,340.08	\$ 9,284.76	9,000.00
GENERAL ELECTRIC CO	3.375% 03/11/2024 DD 03/11/14	\$ 184,722.20	\$ 186,427.80	180,000.00
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	\$ 12,685.70	\$ 12,435.80	10,000.00
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	\$ 601,535.46	\$ 583,468.80	480,000.00
GENERAL ELECTRIC CO	6.875% 01/10/2039 DD 01/09/09	\$ 83,354.40	\$ 80,192.40	60,000.00
GENERAL ELECTRIC CO	4.650% 10/17/2021 DD 10/17/11	\$ 117,577.32	\$ 110,516.66	106,000.00
GENERAL ELECTRIC CO	3.100% 01/09/2023 DD 01/08/13	\$ 247,060.25	\$ 250,328.75	245,000.00
GENERAL ELECTRIC CO	6.750% 03/15/2032 DD 03/20/02	\$ 269,418.60	\$ 250,518.45	195,000.00
GENERAL ELECTRIC CO		\$ 40,575,318.25	\$ 20,469,236.76	1,834,161.00
GENERAL FINANCE CORP		\$ 56,872.41	\$ 57,010.50	5,150.00
GENERAL FINANCE CORP		\$ 18,088.65	\$ 16,217.55	1,465.00
GENERAL MILLS INC	3.650% 02/15/2024 DD 01/28/14	\$ 50,148.00	\$ 52,568.50	50,000.00
GENERAL MILLS INC	3.200% 04/16/2021 DD 04/17/18	\$ 300,561.00	\$ 305,415.00	300,000.00
GENERAL MILLS INC	4.200% 04/17/2028 DD 04/17/18	\$ 108,115.70	\$ 122,619.20	110,000.00
GENERAL MILLS INC	VAR RT 04/16/2021 DD 04/17/18	\$ 1,500,585.00	\$ 1,504,845.00	1,500,000.00
GENERAL MILLS INC		\$ 6,136,784.65	\$ 6,807,208.20	127,095.00
GENERAL MOTORS CO	4.875% 10/02/2023 DD 04/02/14	\$ 80,891.25	\$ 80,494.50	75,000.00
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	\$ 54,931.00	\$ 56,177.00	50,000.00

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GENERAL MOTORS CO	5.000% 04/01/2035 DD 11/12/14	\$ 49,125.50	\$ 51,686.00	50,000.00
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	\$ 122,377.00	\$ 126,250.00	125,000.00
GENERAL MOTORS CO	6.750% 04/01/2046 DD 02/23/16	\$ 89,919.00	\$ 87,984.75	75,000.00
GENERAL MOTORS CO	4.200% 10/01/2027 DD 08/07/17	\$ 80,998.40	\$ 83,671.20	80,000.00
GENERAL MOTORS CO	5.150% 04/01/2038 DD 08/07/17	\$ 60,546.00	\$ 61,379.40	60,000.00
GENERAL MOTORS CO		\$ 8,128,785.38	\$ 9,543,852.60	260,761.00
GENERAL MOTORS FINANCIAL CO IN	3.450% 04/10/2022 DD 04/10/15	\$ 76,383.00	\$ 76,705.50	75,000.00
GENERAL MOTORS FINANCIAL CO IN	4.300% 07/13/2025 DD 07/13/15	\$ 77,547.75	\$ 80,171.25	75,000.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 05/09/2023 DD 05/09/16	\$ 1,445,975.09	\$ 1,494,935.50	1,450,000.00
GENERAL MOTORS FINANCIAL CO IN	4.350% 01/17/2027 DD 01/17/17	\$ 40,110.80	\$ 42,051.20	40,000.00
GENERAL MOTORS FINANCIAL CO IN	3.850% 01/05/2028 DD 01/05/18	\$ 370,272.00	\$ 408,144.00	400,000.00
GENERAL MOTORS FINANCIAL CO IN	3.550% 07/08/2022 DD 04/08/19	\$ 200,472.00	\$ 205,886.00	200,000.00
GENERAL MOTORS FINANCIAL CO IN	VAR RT 04/13/2020 DD 04/13/17	\$ 3,620,324.60	\$ 3,615,667.70	3,610,000.00
GENESCO INC		\$ 659,072.46	\$ 531,336.96	11,088.00
GENESIS HEALTHCARE INC		\$ 32,934.04	\$ 21,318.36	12,999.00
GENIE ENERGY LTD		\$ 82,021.68	\$ 59,536.46	7,702.00
GENMARK DIAGNOSTICS INC		\$ 100,344.11	\$ 41,875.86	8,706.00
GENPACT LTD		\$ 1,075,583.99	\$ 1,754,356.34	41,602.00
GENTERA SAB DE CV		\$ 440,195.99	\$ 441,075.30	427,800.00
GENTEX CORP		\$ 851,377.52	\$ 1,545,474.42	53,329.00
GENTHERM INC		\$ 177,171.76	\$ 246,053.77	5,543.00
GENUINE PARTS CO		\$ 2,231,775.72	\$ 3,168,415.98	29,826.00
GENWORTH FINANCIAL INC		\$ 1,666,667.64	\$ 1,701,550.40	386,716.00
GEO GROUP INC/THE		\$ 424,709.74	\$ 329,093.93	19,813.00
GEORGIA-PACIFIC LLC	8.000% 01/15/2024 DD 12/11/03	\$ 51,456.80	\$ 48,614.80	40,000.00
GEOSPACE TECHNOLOGIES CORP		\$ 148,658.44	\$ 165,000.03	9,839.00
GERMAN AMERICAN BANCORP INC		\$ 606,198.82	\$ 670,760.22	18,831.00
GERON CORP		\$ 220,973.56	\$ 193,489.92	142,272.00
GETTY REALTY CORP		\$ 622,049.58	\$ 834,306.34	25,382.00
GFL ENVIRONMENTAL INC 144A	8.500% 05/01/2027 DD 04/23/19	\$ 1,158,187.50	\$ 1,237,500.00	1,125,000.00
GFL ENVIRONMENTAL INC 144A	5.125% 12/15/2026 DD 12/16/19	\$ 308,000.00	\$ 323,825.04	308,000.00
GHANA GOVERNMENT INTERNAT 144A	7.875% 03/26/2027 DD 03/26/19	\$ 42,945.00	\$ 44,103.36	42,000.00
GHANA GOVERNMENT INTERNAT REGS	10.750% 10/14/2030	\$ 945,812.57	\$ 952,728.35	745,000.00
GIBRALTAR INDUSTRIES INC		\$ 977,131.76	\$ 1,238,201.12	24,548.00
G-III APPAREL GROUP LTD		\$ 939,789.88	\$ 1,155,984.50	34,507.00
GILDAN ACTIVWEAR INC		\$ 3,861,616.73	\$ 3,961,119.72	133,800.00
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	\$ 11,142.10	\$ 13,142.70	10,000.00
GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	\$ 71,029.70	\$ 74,237.10	70,000.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	\$ 102,943.50	\$ 120,178.00	100,000.00
GILEAD SCIENCES INC	3.250% 09/01/2022 DD 09/14/15	\$ 134,039.70	\$ 134,378.40	130,000.00
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	\$ 291,148.70	\$ 330,698.50	275,000.00
GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	\$ 79,439.20	\$ 86,160.00	80,000.00
GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	\$ 226,201.60	\$ 245,093.20	220,000.00
GILEAD SCIENCES INC	2.500% 09/01/2023 DD 09/20/16	\$ 76,544.00	\$ 81,218.40	80,000.00
GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	\$ 209,990.30	\$ 218,175.30	210,000.00
GILEAD SCIENCES INC		\$ 25,193,256.48	\$ 26,091,679.32	401,534.00
GLACIER BANCORP INC		\$ 2,067,474.73	\$ 2,705,361.75	58,825.00
GLADSTONE COMMERCIAL CORP		\$ 362,707.31	\$ 404,278.84	18,494.00
GLADSTONE LAND CORP		\$ 186,129.88	\$ 192,643.41	14,853.00
GLAUKOS CORP		\$ 289,415.41	\$ 350,514.45	6,435.00
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	\$ 193,434.30	\$ 215,392.50	150,000.00
GLAXOSMITHKLINE CAPITAL INC	2.800% 03/18/2023 DD 03/18/13	\$ 79,166.40	\$ 81,986.40	80,000.00
GLAXOSMITHKLINE CAPITAL INC	3.875% 05/15/2028 DD 05/15/18	\$ 255,812.50	\$ 276,147.50	250,000.00
GLAXOSMITHKLINE CAPITAL PLC	2.850% 05/08/2022 DD 05/09/12	\$ 126,100.65	\$ 127,755.00	125,000.00
GLENORE CANADA CORP	6.200% 06/15/2035 DD 06/08/05	\$ 1,298,737.50	\$ 1,423,250.00	1,250,000.00
GLENORE FINANCE CANADA L 144A	6.000% 11/15/2041 DD 11/10/11	\$ 745,612.50	\$ 838,305.00	750,000.00
GLOBAL BLOOD THERAPEUTICS INC		\$ 334,044.39	\$ 760,878.28	9,572.00
GLOBAL INDEMNITY LTD		\$ 174,863.75	\$ 156,150.10	5,270.00
GLOBAL MEDICAL REIT INC		\$ 235,599.88	\$ 328,567.05	24,835.00
GLOBAL MIXED MODE TECHNOLOGY I		\$ 432,769.42	\$ 862,294.75	204,340.00
GLOBAL NET LEASE INC		\$ 1,488,294.93	\$ 1,373,402.16	67,722.00
GLOBAL PAYMENTS INC	2.650% 02/15/2025 DD 08/14/19	\$ 201,100.00	\$ 200,910.00	200,000.00
GLOBAL PAYMENTS INC	3.200% 08/15/2029 DD 08/14/19	\$ 205,322.00	\$ 203,842.00	200,000.00
GLOBAL PAYMENTS INC	4.150% 08/15/2049 DD 08/14/19	\$ 106,362.00	\$ 106,989.00	100,000.00
GLOBAL PAYMENTS INC	3.800% 04/01/2021 DD 03/17/16	\$ 178,916.50	\$ 178,442.25	175,000.00
GLOBAL PAYMENTS INC		\$ 3,511,626.82	\$ 11,538,887.36	63,206.00
GLOBAL WATER RESOURCES INC		\$ 21,960.14	\$ 30,284.45	2,303.00

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GLOBE LIFE INC		\$ 1,221,567.04	\$ 2,521,684.75	23,959.00
GLOBUS MEDICAL INC		\$ 323,086.80	\$ 736,000.00	12,500.00
GLU MOBILE INC		\$ 5,889,216.94	\$ 4,851,011.00	801,820.00
GLYCOMIMETICS INC		\$ 82,162.64	\$ 29,957.27	5,663.00
GM FINANCIAL AUTOMOBILE L 2 A3	2.670% 03/21/2022 DD 05/08/19	\$ 201,671.88	\$ 201,506.00	200,000.00
GM FINANCIAL CONSUMER AUT 3 A3	3.020% 05/16/2023 DD 07/18/18	\$ 304,878.91	\$ 303,681.00	300,000.00
GMAC COML 1997-C2 CL H 144A	VAR RT 004/15/2029 DD 12/01/97	\$ 455,966.85	\$ 2,204,030.09	2,268,268.15
GMAC COMMERCIAL MORTGAGE C2I K	VAR RT 09/15/2033 DD 06/01/99	\$ 1,554,611.59	\$ 2,745,795.54	2,703,672.33
GMS INC		\$ 487,600.26	\$ 513,761.76	18,972.00
GNC HOLDINGS INC		\$ 496,541.10	\$ 183,073.50	67,805.00
GNMA POOL #0291118	9.000% 07/15/2020 DD 07/01/90	\$ 16.06	\$ 15.37	15.34
GNMA POOL #0299710	9.000% 03/15/2021 DD 03/01/91	\$ 59.59	\$ 55.83	55.68
GNMA POOL #0304488	9.000% 03/15/2021 DD 04/01/91	\$ 41.32	\$ 38.83	38.73
GNMA POOL #0319280	7.500% 12/15/2021 DD 01/01/92	\$ 420.39	\$ 431.76	430.88
GNMA POOL #0326446	7.500% 07/15/2023 DD 07/01/93	\$ 336.45	\$ 345.15	332.14
GNMA POOL #0326843	7.000% 11/15/2022 DD 11/01/92	\$ 709.77	\$ 709.23	701.02
GNMA POOL #0330530	7.500% 08/15/2022 DD 08/01/92	\$ 628.03	\$ 619.13	617.80
GNMA POOL #0341673	7.000% 01/15/2023 DD 01/01/93	\$ 27.95	\$ 29.89	29.03
GNMA POOL #0344202	7.500% 01/15/2023 DD 01/01/93	\$ 209.31	\$ 203.37	202.97
GNMA POOL #0345885	7.000% 09/15/2023 DD 10/01/93	\$ 117.24	\$ 121.62	117.04
GNMA POOL #0351170	7.000% 09/15/2023 DD 09/01/93	\$ 341.12	\$ 381.24	365.27
GNMA POOL #0351408	6.500% 01/15/2024 DD 01/01/94	\$ 64.89	\$ 71.36	64.69
GNMA POOL #0352050	7.000% 10/15/2023 DD 10/01/93	\$ 141.81	\$ 143.42	137.55
GNMA POOL #0357737	7.500% 02/15/2024 DD 02/01/94	\$ 232.94	\$ 241.92	241.44
GNMA POOL #0361382	6.500% 11/15/2023 DD 11/01/93	\$ 395.19	\$ 431.90	391.53
GNMA POOL #0362222	7.500% 02/15/2024 DD 02/01/94	\$ 345.19	\$ 357.65	342.64
GNMA POOL #0367096	4.500% 07/15/2041 DD 07/01/11	\$ 5,926.68	\$ 5,928.80	5,452.17
GNMA POOL #0369368	6.000% 12/15/2023 DD 12/01/93	\$ 1,953.22	\$ 2,200.67	1,998.83
GNMA POOL #0373730	7.000% 05/15/2026 DD 05/01/96	\$ 1,250.93	\$ 1,320.87	1,300.52
GNMA POOL #0385503	7.000% 04/15/2024 DD 04/01/94	\$ 350.81	\$ 382.30	379.51
GNMA POOL #0386561	7.000% 06/15/2024 DD 06/01/94	\$ 376.16	\$ 386.18	382.35
GNMA POOL #0391574	7.000% 06/15/2024 DD 06/01/94	\$ 1,539.81	\$ 1,553.38	1,550.48
GNMA POOL #0419161	6.000% 02/15/2029 DD 02/01/99	\$ 512.69	\$ 569.63	517.39
GNMA POOL #0429778	5.500% 12/15/2033 DD 12/01/03	\$ 6,671.21	\$ 7,343.39	6,547.42
GNMA POOL #0433820	6.500% 06/15/2028 DD 06/01/98	\$ 1,761.28	\$ 1,951.73	1,769.28
GNMA POOL #0442018	8.500% 09/15/2026 DD 10/01/96	\$ 261.96	\$ 258.07	254.72
GNMA POOL #0473656	6.000% 01/15/2029 DD 01/01/99	\$ 1,270.71	\$ 1,410.23	1,280.89
GNMA POOL #0477481	6.500% 10/15/2028 DD 10/01/98	\$ 917.81	\$ 1,023.16	927.52
GNMA POOL #0486793	6.500% 12/15/2028 DD 12/01/98	\$ 357.29	\$ 389.86	353.42
GNMA POOL #0500269	6.000% 01/15/2034 DD 01/01/04	\$ 3,465.20	\$ 3,883.68	3,400.89
GNMA POOL #0503460	6.000% 03/15/2029 DD 03/01/99	\$ 5,800.17	\$ 6,561.18	5,959.40
GNMA POOL #0520056	7.000% 07/15/2031 DD 07/01/01	\$ 594.11	\$ 609.13	560.15
GNMA POOL #0550727	5.000% 11/15/2035 DD 11/01/05	\$ 3,160.58	\$ 3,588.33	3,240.55
GNMA POOL #0551757	6.500% 04/15/2032 DD 04/01/02	\$ 2,087.19	\$ 2,191.48	1,986.62
GNMA POOL #0553057	5.500% 02/15/2033 DD 02/01/03	\$ 2,949.89	\$ 3,281.70	2,952.15
GNMA POOL #0553167	6.000% 04/15/2033 DD 04/01/03	\$ 4,723.91	\$ 5,153.30	4,525.25
GNMA POOL #0565159	5.500% 09/15/2033 DD 09/01/03	\$ 3,608.63	\$ 3,888.54	3,529.23
GNMA POOL #0579509	5.500% 03/15/2033 DD 03/01/03	\$ 6,535.84	\$ 7,097.93	6,484.20
GNMA POOL #0595818	4.500% 08/15/2035 DD 08/01/05	\$ 116,902.83	\$ 117,728.30	109,462.76
GNMA POOL #0598138	5.500% 03/15/2033 DD 03/01/03	\$ 1,619.41	\$ 1,689.92	1,575.59
GNMA POOL #0602794	5.500% 03/15/2033 DD 03/01/03	\$ 1,632.91	\$ 1,679.14	1,564.24
GNMA POOL #0604141	6.000% 03/15/2033 DD 03/01/03	\$ 1,708.00	\$ 1,878.66	1,644.50
GNMA POOL #0604661	5.000% 10/15/2033 DD 10/01/03	\$ 5,943.92	\$ 6,656.32	6,012.50
GNMA POOL #0607122	5.500% 04/15/2034 DD 04/01/04	\$ 2,451.58	\$ 2,584.24	2,410.15
GNMA POOL #0610850	5.500% 04/15/2033 DD 04/01/03	\$ 2,533.55	\$ 2,767.11	2,466.69
GNMA POOL #0612233	6.000% 08/15/2033 DD 08/01/03	\$ 1,608.75	\$ 1,762.47	1,551.60
GNMA POOL #0613820	5.000% 07/15/2033 DD 07/01/03	\$ 6,914.58	\$ 7,440.87	6,757.24
GNMA POOL #0614191	5.000% 09/15/2033 DD 09/01/03	\$ 2,301.50	\$ 2,631.14	2,376.52
GNMA POOL #0615583	5.000% 09/15/2033 DD 09/01/03	\$ 4,100.68	\$ 4,580.78	4,137.53
GNMA POOL #0615869	4.500% 08/15/2033 DD 08/01/03	\$ 5,396.05	\$ 6,191.36	5,677.28
GNMA POOL #0616011	5.000% 10/15/2033 DD 10/01/03	\$ 4,113.45	\$ 4,556.57	4,119.53
GNMA POOL #0616361	5.000% 04/15/2034 DD 04/01/04	\$ 2,397.89	\$ 2,669.80	2,411.07
GNMA POOL #0616980	6.000% 02/15/2036 DD 02/01/06	\$ 918.90	\$ 1,024.19	915.22
GNMA POOL #0617150	6.000% 07/15/2036 DD 07/01/06	\$ 2,911.37	\$ 3,186.90	2,877.20
GNMA POOL #0617647	5.500% 08/15/2037 DD 08/01/07	\$ 341,319.43	\$ 346,672.30	309,236.17
GNMA POOL #0618886	5.500% 09/15/2033 DD 09/01/03	\$ 3,585.38	\$ 3,895.03	3,559.22
GNMA POOL #0619187	5.500% 01/15/2035 DD 01/01/05	\$ 2,210.45	\$ 2,429.53	2,172.09

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GNMA	POOL #0622122	5.000% 10/15/2033 DD 10/01/03	\$ 4,511.95	\$ 5,082.70	4,590.84
GNMA	POOL #0623352	6.000% 12/15/2033 DD 12/01/03	\$ 4,151.34	\$ 4,545.96	3,980.91
GNMA	POOL #0626066	5.500% 02/15/2034 DD 02/01/04	\$ 1,271.06	\$ 1,367.28	1,275.03
GNMA	POOL #0630106	5.500% 06/15/2034 DD 06/01/04	\$ 2,721.08	\$ 2,936.60	2,736.46
GNMA	POOL #0634828	6.000% 07/15/2036 DD 07/01/06	\$ 2,128.85	\$ 2,411.60	2,150.66
GNMA	POOL #0638234	5.500% 12/15/2034 DD 12/01/04	\$ 9,655.24	\$ 10,646.98	9,490.64
GNMA	POOL #0642501	5.000% 06/15/2035 DD 06/01/05	\$ 960.02	\$ 1,020.39	954.65
GNMA	POOL #0643349	5.000% 09/15/2035 DD 09/01/05	\$ 1,044.75	\$ 1,181.30	1,060.82
GNMA	POOL #0644789	6.000% 02/15/2036 DD 02/01/06	\$ 743.92	\$ 798.76	725.50
GNMA	POOL #0648601	5.500% 11/15/2035 DD 11/01/05	\$ 3,765.90	\$ 4,071.51	3,770.02
GNMA	POOL #0652555	5.500% 05/15/2036 DD 05/01/06	\$ 1,786.25	\$ 2,012.60	1,837.94
GNMA	POOL #0652746	5.500% 03/15/2036 DD 03/01/06	\$ 5,439.58	\$ 5,987.41	5,431.10
GNMA	POOL #0659695	6.000% 10/15/2036 DD 10/01/06	\$ 4,645.62	\$ 5,225.19	4,584.71
GNMA	POOL #0669020	6.000% 05/15/2037 DD 05/01/07	\$ 1,379.90	\$ 1,515.15	1,361.82
GNMA	POOL #0672628	6.000% 03/15/2038 DD 03/01/08	\$ 11,561.33	\$ 12,885.84	11,274.20
GNMA	POOL #0684206	5.500% 05/15/2038 DD 05/01/08	\$ 3,614.37	\$ 3,992.34	3,578.61
GNMA	POOL #0687719	5.500% 07/15/2038 DD 07/01/08	\$ 4,713.74	\$ 5,333.13	4,750.90
GNMA	POOL #0690910	5.500% 06/15/2038 DD 06/01/08	\$ 6,926.54	\$ 7,887.73	7,027.56
GNMA	POOL #0697848	5.000% 02/15/2039 DD 02/01/09	\$ 29,374.28	\$ 31,532.32	28,325.33
GNMA	POOL #0698236	5.000% 06/15/2039 DD 06/01/09	\$ 17,401.04	\$ 18,909.68	16,999.91
GNMA	POOL #0702046	5.000% 06/15/2039 DD 06/01/09	\$ 18,457.48	\$ 19,279.62	18,037.55
GNMA	POOL #0704506	5.000% 05/15/2039 DD 05/01/09	\$ 129,077.56	\$ 131,423.01	118,487.71
GNMA	POOL #0704575	4.500% 06/15/2039 DD 06/01/09	\$ 34,954.17	\$ 35,585.53	33,208.16
GNMA	POOL #0713333	4.500% 05/15/2039 DD 05/01/09	\$ 147,064.45	\$ 151,028.61	138,847.52
GNMA	POOL #0719242	5.000% 07/15/2040 DD 07/01/10	\$ 329,573.67	\$ 336,485.09	302,534.65
GNMA	POOL #0721227	4.500% 02/15/2040 DD 02/01/10	\$ 18,264.30	\$ 18,375.65	16,891.87
GNMA	POOL #0723234	4.500% 10/15/2039 DD 10/01/09	\$ 77,997.22	\$ 79,648.78	73,215.35
GNMA	POOL #0723354	5.000% 09/15/2039 DD 09/01/09	\$ 14,636.55	\$ 15,228.62	13,744.25
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	\$ 59,532.65	\$ 64,563.45	59,321.78
GNMA	POOL #0729349	4.000% 07/15/2041 DD 07/01/11	\$ 58,821.34	\$ 58,233.14	54,717.54
GNMA	POOL #0733673	4.500% 05/15/2040 DD 05/01/10	\$ 76,410.39	\$ 82,012.63	75,397.27
GNMA	POOL #0733871	4.500% 08/15/2040 DD 08/01/10	\$ 62,400.64	\$ 65,785.37	60,445.60
GNMA	POOL #0734425	4.000% 05/15/2041 DD 05/01/11	\$ 15,186.54	\$ 15,764.64	14,992.10
GNMA	POOL #0736663	5.000% 03/15/2040 DD 04/01/10	\$ 112,305.72	\$ 114,482.57	102,877.94
GNMA	POOL #0737423	4.000% 09/15/2040 DD 09/01/10	\$ 62,579.46	\$ 66,612.95	62,569.70
GNMA	POOL #0737942	3.500% 02/15/2026 DD 02/01/11	\$ 10,993.87	\$ 10,715.10	10,333.48
GNMA	POOL #0738111	4.000% 03/15/2041 DD 03/01/11	\$ 35,192.06	\$ 34,246.29	32,177.90
GNMA	POOL #0750223	4.500% 06/15/2041 DD 06/01/11	\$ 75,648.13	\$ 75,708.95	69,631.51
GNMA	POOL #0758905	3.000% 05/15/2043 DD 05/01/13	\$ 227,565.76	\$ 238,186.14	230,921.35
GNMA	POOL #0767167	4.500% 07/15/2041 DD 07/01/11	\$ 20,941.37	\$ 20,714.01	19,264.73
GNMA	POOL #0767301	3.500% 04/15/2042 DD 04/01/12	\$ 83,995.06	\$ 85,793.39	82,411.23
GNMA	POOL #0777254	2.500% 03/15/2043 DD 03/01/13	\$ 43,600.63	\$ 45,601.78	45,291.98
GNMA	POOL #0778793	3.500% 01/15/2042 DD 01/01/12	\$ 162,077.13	\$ 157,070.89	149,288.48
GNMA	POOL #0779084	3.000% 04/15/2042 DD 04/01/12	\$ 238,230.06	\$ 246,184.77	239,014.34
GNMA	POOL #0779242	3.500% 05/15/2042 DD 05/01/12	\$ 47,180.47	\$ 45,630.27	43,371.90
GNMA	POOL #0779704	4.000% 11/15/2041 DD 11/01/11	\$ 6,131.38	\$ 6,096.83	5,728.59
GNMA	POOL #0780589	7.000% 06/15/2027 DD 06/01/97	\$ 424.02	\$ 467.97	424.01
GNMA	POOL #0781690	6.000% 12/15/2033 DD 12/01/03	\$ 3,408.44	\$ 3,766.15	3,297.65
GNMA	POOL #0781829	6.000% 11/15/2034 DD 11/01/04	\$ 3,065.95	\$ 3,391.31	2,968.55
GNMA	POOL #0781905	5.000% 04/15/2035 DD 04/01/05	\$ 1,984.51	\$ 2,228.26	2,013.13
GNMA	POOL #0781961	5.000% 07/15/2035 DD 07/01/05	\$ 71,645.88	\$ 72,234.20	65,234.53
GNMA	POOL #0782631	4.500% 04/15/2039 DD 04/01/09	\$ 25,929.73	\$ 26,813.30	24,650.92
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	\$ 35,985.84	\$ 36,432.89	31,850.27
GNMA	POOL #0794603	3.500% 04/15/2042 DD 04/01/12	\$ 62,678.44	\$ 62,527.57	59,516.63
GNMA	POOL #0AA2672	3.000% 07/15/2043 DD 07/01/13	\$ 10,865.28	\$ 11,371.01	11,025.47
GNMA	POOL #0AA3000	3.000% 09/15/2027 DD 09/01/12	\$ 34,921.86	\$ 33,627.77	32,737.63
GNMA	POOL #0AA8341	2.500% 02/15/2028 DD 02/01/13	\$ 22,485.09	\$ 21,815.16	21,526.49
GNMA	POOL #0AA8385	4.000% 03/15/2044 DD 03/01/14	\$ 113,865.78	\$ 112,705.91	106,385.55
GNMA	POOL #0AB9060	3.000% 10/15/2042 DD 10/01/12	\$ 12,298.70	\$ 12,095.79	11,769.09
GNMA	POOL #0AC3938	3.500% 01/15/2043 DD 01/01/13	\$ 127,321.28	\$ 130,586.93	124,958.78
GNMA	POOL #0AE0391	3.500% 04/15/2045 DD 04/01/15	\$ 152,687.76	\$ 153,311.60	146,748.99
GNMA	POOL #0AK0616	4.000% 11/15/2044 DD 11/01/14	\$ 344,820.88	\$ 350,326.60	326,264.59
GNMA	POOL #0AL5058	3.000% 03/15/2045 DD 03/01/15	\$ 206,588.80	\$ 208,788.85	203,098.04
GNMA	POOL #0AL5911	4.000% 03/15/2045 DD 03/01/15	\$ 76,146.41	\$ 76,907.29	71,635.62
GNMA	POOL #0AN4450	4.000% 05/15/2045 DD 05/01/15	\$ 51,879.69	\$ 52,449.02	48,863.88
GNMA	POOL #0AN5721	3.000% 06/15/2045 DD 06/01/15	\$ 54,437.08	\$ 55,566.25	54,065.39
GNMA	POOL #0AO3581	3.000% 08/15/2045 DD 08/01/15	\$ 157,538.71	\$ 159,409.61	154,906.48

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GNMA POOL #0AQ0567	4.000% 01/15/2047 DD 01/01/17	\$ 99,735.14	\$ 99,543.07	94,437.76
GNMA POOL #0AT2378	2.500% 09/15/2046 DD 09/01/16	\$ 17,891.79	\$ 18,651.95	18,570.80
GNMA POOL #0AT7484	4.000% 04/15/2046 DD 06/01/16	\$ 124,081.72	\$ 123,601.24	117,473.81
GNMA POOL #0AX2580	2.500% 12/15/2046 DD 01/01/17	\$ 92,868.36	\$ 94,934.47	94,520.47
GNMA POOL #0AY3728	4.500% 03/15/2047 DD 03/01/17	\$ 147,992.40	\$ 149,914.33	139,904.19
GNMA POOL #0AY5225	4.500% 03/15/2047 DD 03/01/17	\$ 417,062.29	\$ 427,177.50	391,521.63
GNMA POOL #0BA2744	5.000% 07/15/2047 DD 07/01/17	\$ 16,867.96	\$ 16,721.13	15,530.85
GNMA POOL #0BD5909	3.500% 10/15/2047 DD 10/01/17	\$ 243,630.07	\$ 252,599.06	243,325.91
GNMA II POOL #0004037	5.000% 10/20/2037 DD 10/01/07	\$ 1,405.81	\$ 1,424.99	1,289.74
GNMA II POOL #0004343	5.500% 01/20/2039 DD 01/01/09	\$ 87,697.94	\$ 88,501.08	79,415.19
GNMA II POOL #0004399	5.500% 03/20/2039 DD 03/01/09	\$ 106,524.58	\$ 108,636.76	97,463.54
GNMA II POOL #0004853	4.000% 11/20/2040 DD 11/01/10	\$ 419,974.86	\$ 414,796.44	391,118.15
GNMA II POOL #0004923	4.500% 01/20/2041 DD 01/01/11	\$ 714,855.95	\$ 712,777.34	659,881.26
GNMA II POOL #0004978	4.500% 03/20/2041 DD 03/01/11	\$ 310,706.84	\$ 304,871.22	282,220.23
GNMA II POOL #0005232	3.500% 11/20/2041 DD 11/01/11	\$ 297,941.79	\$ 301,579.67	286,052.73
GNMA II POOL #0005260	4.500% 12/20/2041 DD 12/01/11	\$ 116,602.75	\$ 118,466.06	109,630.91
GNMA II POOL #0005276	3.000% 01/20/2027 DD 01/01/12	\$ 51,284.62	\$ 51,065.55	49,723.03
GNMA II POOL #0759375	4.000% 12/20/2040 DD 12/01/10	\$ 303,252.57	\$ 293,423.46	277,894.70
GNMA II POOL #0783366	5.000% 07/20/2041 DD 08/01/11	\$ 26,775.48	\$ 27,096.23	24,533.02
GNMA II POOL #0783582	3.500% 05/20/2042 DD 06/01/12	\$ 370,382.12	\$ 374,658.74	354,538.67
GNMA II POOL #0783755	3.000% 04/20/2043 DD 05/01/13	\$ 578,701.87	\$ 588,157.63	567,615.62
GNMA II POOL #0783976	3.500% 04/20/2043 DD 03/01/15	\$ 332,590.05	\$ 335,130.18	317,319.06
GNMA II POOL #0AA6149	3.000% 03/20/2043 DD 03/01/13	\$ 45,244.61	\$ 44,510.04	43,199.37
GNMA II POOL #0AM4971	3.500% 04/20/2045 DD 04/01/15	\$ 454,864.62	\$ 453,842.38	434,303.08
GNMA II POOL #0AN7532	3.500% 07/20/2045 DD 07/01/15	\$ 428,391.26	\$ 428,771.86	410,311.93
GNMA II POOL #0AS7206	3.500% 04/20/2046 DD 04/01/16	\$ 437,561.94	\$ 438,607.06	419,723.69
GNMA II POOL #0MA0007	3.000% 04/20/2027 DD 04/01/12	\$ 49,678.91	\$ 48,721.08	47,327.30
GNMA II POOL #0MA0022	3.500% 04/20/2042 DD 04/01/12	\$ 356,551.29	\$ 360,179.98	340,840.68
GNMA II POOL #0MA0025	VAR RT 04/20/2042 DD 04/01/12	\$ 35,686.65	\$ 36,272.61	32,825.89
GNMA II POOL #0MA0088	3.500% 05/20/2042 DD 05/01/12	\$ 262,449.96	\$ 266,396.76	252,090.62
GNMA II POOL #0MA0138	2.500% 06/20/2027 DD 06/01/12	\$ 43,602.03	\$ 42,539.94	41,994.43
GNMA II POOL #0MA0154	3.500% 06/20/2042 DD 06/01/12	\$ 303,539.77	\$ 309,577.75	292,983.19
GNMA II POOL #0MA0223	5.000% 07/20/2042 DD 07/01/12	\$ 6,469.93	\$ 6,644.42	6,011.53
GNMA II POOL #0MA0318	3.500% 08/20/2042 DD 08/01/12	\$ 389,778.34	\$ 395,227.27	374,112.37
GNMA II POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	\$ 188,298.24	\$ 186,534.66	180,021.49
GNMA II POOL #0MA0461	3.000% 10/20/2042 DD 10/01/12	\$ 135,708.77	\$ 142,833.75	137,846.47
GNMA II POOL #0MA0462	3.500% 10/20/2042 DD 10/01/12	\$ 405,948.30	\$ 404,460.43	384,216.08
GNMA II POOL #0MA0514	VAR RT 11/20/2027 DD 11/01/12	\$ 47,535.26	\$ 44,984.03	44,666.81
GNMA II POOL #0MA0535	4.000% 11/20/2042 DD 11/01/12	\$ 19,612.73	\$ 19,534.30	18,402.20
GNMA II POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	\$ 268,189.63	\$ 262,375.64	253,214.34
GNMA II POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	\$ 569,889.40	\$ 578,840.74	558,629.52
GNMA II POOL #0MA0699	3.500% 01/20/2043 DD 01/01/13	\$ 213,565.03	\$ 220,015.20	208,929.41
GNMA II POOL #0MA0701	4.500% 01/20/2043 DD 01/01/13	\$ 16,654.21	\$ 16,713.45	15,546.53
GNMA II POOL #0MA0851	3.000% 03/20/2043 DD 03/01/13	\$ 552,524.70	\$ 550,255.44	531,037.20
GNMA II POOL #0MA0852	3.500% 03/20/2043 DD 03/01/13	\$ 224,692.69	\$ 218,447.55	207,928.45
GNMA II POOL #0MA0853	4.000% 03/20/2043 DD 03/01/13	\$ 381,077.91	\$ 380,635.97	358,556.09
GNMA II POOL #0MA0855	5.000% 03/20/2043 DD 03/01/13	\$ 127,034.22	\$ 129,671.40	117,284.94
GNMA II POOL #0MA0934	3.500% 04/20/2043 DD 04/01/13	\$ 377,691.96	\$ 381,513.04	361,373.68
GNMA II POOL #0MA0937	5.000% 04/20/2043 DD 04/01/13	\$ 122,693.38	\$ 126,052.99	114,000.83
GNMA II POOL #0MA1010	2.500% 05/20/2043 DD 05/01/13	\$ 65,883.91	\$ 73,414.82	72,646.22
GNMA II POOL #0MA1011	3.000% 05/20/2043 DD 05/01/13	\$ 479,687.11	\$ 486,406.84	469,418.58
GNMA II POOL #0MA1012	3.500% 05/20/2043 DD 05/01/13	\$ 175,156.95	\$ 174,156.96	165,461.94
GNMA II POOL #0MA1015	5.000% 05/20/2043 DD 05/01/13	\$ 88,972.62	\$ 90,154.57	81,626.26
GNMA II POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	\$ 211,097.47	\$ 213,880.44	206,452.29
GNMA II POOL #0MA1092	4.500% 06/20/2043 DD 06/01/13	\$ 250,513.86	\$ 248,126.14	229,697.51
GNMA II POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	\$ 513,413.07	\$ 523,860.85	505,715.77
GNMA II POOL #0MA1157	3.500% 07/20/2043 DD 07/01/13	\$ 322,778.05	\$ 330,374.49	312,996.90
GNMA II POOL #0MA1223	3.000% 08/20/2043 DD 08/01/13	\$ 579,866.93	\$ 596,501.90	575,907.45
GNMA II POOL #0MA1266	3.500% 09/20/2028 DD 09/01/13	\$ 33,744.87	\$ 33,024.06	31,876.50
GNMA II POOL #0MA1285	3.500% 09/20/2043 DD 09/01/13	\$ 700,975.72	\$ 705,317.27	669,988.76
GNMA II POOL #0MA1350	3.000% 10/20/2028 DD 10/01/13	\$ 28,484.65	\$ 28,094.28	27,286.59
GNMA II POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	\$ 174,750.35	\$ 184,903.21	178,515.91
GNMA II POOL #0MA1447	3.000% 11/20/2043 DD 11/01/13	\$ 481,413.22	\$ 488,290.53	471,432.12
GNMA II POOL #0MA1449	4.000% 11/20/2043 DD 11/01/13	\$ 135,507.89	\$ 136,491.30	128,614.93
GNMA II POOL #0MA1450	4.500% 11/20/2043 DD 11/01/13	\$ 82,821.39	\$ 81,708.43	76,146.68
GNMA II POOL #0MA1523	4.500% 12/20/2043 DD 12/01/13	\$ 31,207.82	\$ 30,801.44	28,705.11
GNMA II POOL #0MA1525	5.500% 12/20/2043 DD 12/01/13	\$ 66,089.11	\$ 66,723.04	59,847.20

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GNMA II POOL #0MA1602	4.500% 01/20/2044 DD 01/01/14	\$ 56,550.56	\$ 55,916.61	52,097.84
GNMA II POOL #0MA1603	5.000% 01/20/2044 DD 01/01/14	\$ 49,599.42	\$ 50,013.60	45,445.42
GNMA II POOL #0MA1678	4.000% 02/20/2044 DD 02/01/14	\$ 126,246.09	\$ 126,302.10	119,003.61
GNMA II POOL #0MA1839	4.000% 04/20/2044 DD 04/01/14	\$ 30,655.44	\$ 30,565.01	28,799.60
GNMA II POOL #0MA1919	3.500% 05/20/2044 DD 05/01/14	\$ 227,595.92	\$ 233,289.99	222,860.14
GNMA II POOL #0MA1920	4.000% 05/20/2044 DD 05/01/14	\$ 12,048.83	\$ 12,081.41	11,383.59
GNMA II POOL #0MA1921	4.500% 05/20/2044 DD 05/01/14	\$ 55,392.81	\$ 54,615.20	50,906.65
GNMA II POOL #0MA2073	3.500% 07/20/2044 DD 07/01/14	\$ 463,441.29	\$ 467,025.82	446,812.04
GNMA II POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	\$ 125,057.93	\$ 124,656.11	117,554.64
GNMA II POOL #0MA2147	3.000% 08/20/2044 DD 08/01/14	\$ 208,789.54	\$ 215,040.19	207,653.94
GNMA II POOL #0MA2148	3.500% 08/20/2044 DD 08/01/14	\$ 153,819.74	\$ 155,408.37	148,730.38
GNMA II POOL #0MA2149	4.000% 08/20/2044 DD 08/01/14	\$ 149,633.25	\$ 148,979.53	140,526.84
GNMA II POOL #0MA2223	3.500% 09/20/2044 DD 09/01/14	\$ 370,875.09	\$ 371,204.26	355,382.63
GNMA II POOL #0MA2224	4.000% 09/20/2044 DD 09/01/14	\$ 243,824.47	\$ 241,596.11	227,871.42
GNMA II POOL #0MA2303	3.500% 10/20/2044 DD 10/01/14	\$ 446,438.24	\$ 448,860.71	428,338.99
GNMA II POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	\$ 453,984.71	\$ 451,980.10	426,537.15
GNMA II POOL #0MA2305	4.500% 10/20/2044 DD 10/01/14	\$ 16,365.55	\$ 16,155.08	15,084.53
GNMA II POOL #0MA2522	4.000% 01/20/2045 DD 01/01/15	\$ 65,832.84	\$ 65,815.74	62,143.08
GNMA II POOL #0MA2600	3.000% 02/20/2045 DD 02/01/15	\$ 533,124.73	\$ 545,652.56	523,875.07
GNMA II POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	\$ 429,370.72	\$ 430,354.73	412,794.45
GNMA II POOL #0MA2753	3.000% 04/20/2045 DD 04/01/15	\$ 231,110.62	\$ 234,662.71	227,170.62
GNMA II POOL #0MA2892	3.500% 06/20/2045 DD 06/01/15	\$ 464,831.13	\$ 467,146.79	448,063.75
GNMA II POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	\$ 258,167.71	\$ 256,122.79	242,102.63
GNMA II POOL #0MA2960	3.000% 07/20/2045 DD 07/01/15	\$ 220,979.23	\$ 226,620.57	219,376.75
GNMA II POOL #0MA2962	4.000% 07/20/2045 DD 07/01/15	\$ 141,794.87	\$ 140,929.60	133,218.90
GNMA II POOL #0MA3033	3.000% 08/20/2045 DD 08/01/15	\$ 326,076.93	\$ 337,013.08	326,026.00
GNMA II POOL #0MA3104	3.000% 09/20/2045 DD 09/01/15	\$ 379,220.33	\$ 383,542.38	371,264.65
GNMA II POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	\$ 244,433.36	\$ 241,787.88	229,792.71
GNMA II POOL #0MA3109	5.500% 09/20/2045 DD 09/01/15	\$ 221,827.03	\$ 222,763.53	201,439.18
GNMA II POOL #0MA3172	3.000% 10/20/2045 DD 10/01/15	\$ 398,873.03	\$ 405,268.25	392,314.04
GNMA II POOL #0MA3173	3.500% 10/20/2045 DD 10/01/15	\$ 630,443.16	\$ 645,397.49	616,902.75
GNMA II POOL #0MA3216	2.500% 11/20/2030 DD 11/01/15	\$ 38,891.90	\$ 38,044.53	37,554.07
GNMA II POOL #0MA3243	3.000% 11/20/2045 DD 11/01/15	\$ 313,806.43	\$ 325,646.87	315,222.46
GNMA II POOL #0MA3244	3.500% 11/20/2045 DD 11/01/15	\$ 408,421.85	\$ 424,085.51	406,769.34
GNMA II POOL #0MA3309	3.000% 12/20/2045 DD 12/01/15	\$ 133,857.76	\$ 135,881.28	131,535.35
GNMA II POOL #0MA3310	3.500% 12/20/2045 DD 12/01/15	\$ 390,410.17	\$ 390,053.59	373,374.93
GNMA II POOL #0MA3311	4.000% 12/20/2045 DD 12/01/15	\$ 580,418.85	\$ 579,588.81	547,888.01
GNMA II POOL #0MA3375	3.000% 01/20/2046 DD 01/01/16	\$ 210,811.78	\$ 214,242.51	207,141.69
GNMA II POOL #0MA3376	3.500% 01/20/2046 DD 01/01/16	\$ 763,430.81	\$ 767,625.48	736,296.08
GNMA II POOL #0MA3454	3.500% 02/20/2046 DD 02/01/16	\$ 27,276.79	\$ 26,775.85	25,691.17
GNMA II POOL #0MA3455	4.000% 02/20/2046 DD 02/01/16	\$ 42,618.85	\$ 42,001.88	39,918.16
GNMA II POOL #0MA3456	4.500% 02/20/2046 DD 02/01/16	\$ 36,374.96	\$ 35,965.76	33,697.58
GNMA II POOL #0MA3496	3.000% 03/20/2031 DD 03/01/16	\$ 131,682.96	\$ 131,000.98	127,229.89
GNMA II POOL #0MA3520	3.000% 03/20/2046 DD 03/01/16	\$ 274,263.97	\$ 283,494.68	274,475.42
GNMA II POOL #0MA3521	3.500% 03/20/2046 DD 03/01/16	\$ 615,378.57	\$ 614,775.04	589,893.34
GNMA II POOL #0MA3596	3.000% 04/20/2046 DD 04/01/16	\$ 517,781.34	\$ 526,842.17	510,135.24
GNMA II POOL #0MA3597	3.500% 04/20/2046 DD 04/01/16	\$ 402,073.60	\$ 403,740.59	387,701.38
GNMA II POOL #0MA3598	4.000% 04/20/2046 DD 04/01/16	\$ 63,433.06	\$ 62,291.75	59,246.48
GNMA II POOL #0MA3662	3.000% 05/20/2046 DD 05/01/16	\$ 630,585.62	\$ 658,699.50	638,212.87
GNMA II POOL #0MA3663	3.500% 05/20/2046 DD 05/01/16	\$ 189,558.42	\$ 190,129.59	182,487.03
GNMA II POOL #0MA3735	3.000% 06/20/2046 DD 06/01/16	\$ 734,325.49	\$ 740,212.00	717,259.69
GNMA II POOL #0MA3736	3.500% 06/20/2046 DD 06/01/16	\$ 279,397.93	\$ 283,587.15	272,624.90
GNMA II POOL #0MA3737	4.000% 06/20/2046 DD 06/01/16	\$ 86,212.84	\$ 85,101.13	80,773.30
GNMA II POOL #0MA3777	2.500% 07/20/2031 DD 07/01/16	\$ 59,142.00	\$ 59,067.06	58,303.86
GNMA II POOL #0MA3802	3.000% 07/20/2046 DD 07/01/16	\$ 412,233.12	\$ 417,300.78	404,181.06
GNMA II POOL #0MA3803	3.500% 07/20/2046 DD 07/01/16	\$ 173,658.80	\$ 173,099.16	166,635.37
GNMA II POOL #0MA3804	4.000% 07/20/2046 DD 07/01/16	\$ 238,435.13	\$ 244,500.46	233,259.68
GNMA II POOL #0MA3805	4.500% 07/20/2046 DD 07/01/16	\$ 201,918.13	\$ 201,685.32	188,676.10
GNMA II POOL #0MA3873	3.000% 08/20/2046 DD 08/01/16	\$ 472,231.93	\$ 480,194.42	465,088.35
GNMA II POOL #0MA3874	3.500% 04/20/2046 DD 08/01/16	\$ 177,812.38	\$ 177,416.94	170,678.55
GNMA II POOL #0MA3877	5.000% 08/20/2046 DD 08/01/16	\$ 160,969.68	\$ 164,405.90	149,848.15
GNMA II POOL #0MA3936	3.000% 08/20/2046 DD 09/01/16	\$ 685,836.01	\$ 696,325.35	674,080.69
GNMA II POOL #0MA3937	3.500% 09/20/2046 DD 09/01/16	\$ 596,231.34	\$ 604,340.91	581,069.09
GNMA II POOL #0MA4003	3.000% 10/20/2046 DD 10/01/16	\$ 625,353.32	\$ 632,522.29	612,719.21
GNMA II POOL #0MA4004	3.500% 10/20/2046 DD 10/01/16	\$ 477,899.64	\$ 477,099.15	459,009.59
GNMA II POOL #0MA4067	2.500% 11/20/2046 DD 11/01/16	\$ 332,903.19	\$ 340,442.46	337,924.92
GNMA II POOL #0MA4068	3.000% 11/20/2046 DD 11/01/16	\$ 790,826.64	\$ 815,712.94	790,228.08

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GNMA II POOL #0MA4069	3.500% 09/20/2046 DD 11/01/16	\$ 587,661.71	\$ 585,250.49	563,277.05
GNMA II POOL #0MA4070	4.000% 11/20/2046 DD 11/01/16	\$ 100,878.95	\$ 99,558.69	95,393.80
GNMA II POOL #0MA4125	2.500% 12/20/2046 DD 12/01/16	\$ 22,745.03	\$ 23,483.60	23,302.77
GNMA II POOL #0MA4126	3.000% 11/20/2046 DD 12/01/16	\$ 417,214.99	\$ 423,659.17	410,228.30
GNMA II POOL #0MA4127	3.500% 12/20/2046 DD 12/01/16	\$ 537,388.76	\$ 536,266.44	516,684.11
GNMA II POOL #0MA4129	4.500% 12/20/2046 DD 12/01/16	\$ 379,896.27	\$ 383,402.73	358,076.01
GNMA II POOL #0MA4195	3.000% 01/20/2047 DD 01/01/17	\$ 159,276.16	\$ 162,594.59	157,552.90
GNMA II POOL #0MA4196	3.500% 01/20/2047 DD 01/01/17	\$ 496,582.25	\$ 497,884.06	480,369.78
GNMA II POOL #0MA4199	5.000% 01/20/2047 DD 01/01/17	\$ 225,336.45	\$ 231,888.57	210,303.06
GNMA II POOL #0MA4200	5.500% 01/20/2047 DD 01/01/17	\$ 108,421.04	\$ 107,748.19	96,777.49
GNMA II POOL #0MA4263	4.000% 02/20/2047 DD 02/01/17	\$ 392,021.19	\$ 387,954.21	373,075.94
GNMA II POOL #0MA4264	4.500% 02/20/2047 DD 02/01/17	\$ 141,548.17	\$ 140,779.62	132,962.74
GNMA II POOL #0MA4320	3.000% 01/20/2047 DD 03/01/17	\$ 241,574.88	\$ 246,621.68	239,164.53
GNMA II POOL #0MA4321	3.500% 02/20/2047 DD 03/01/17	\$ 708,058.74	\$ 706,834.42	679,374.12
GNMA II POOL #0MA4322	4.000% 03/20/2047 DD 03/01/17	\$ 670,366.70	\$ 665,388.64	636,875.71
GNMA II POOL #0MA4355	2.500% 04/20/2032 DD 04/01/17	\$ 235,944.48	\$ 234,347.89	231,313.06
GNMA II POOL #0MA4382	3.500% 04/20/2047 DD 04/01/17	\$ 666,424.36	\$ 687,500.48	660,848.46
GNMA II POOL #0MA4383	4.000% 04/20/2047 DD 04/01/17	\$ 473,958.85	\$ 470,401.42	450,416.44
GNMA II POOL #0MA4385	5.000% 04/20/2047 DD 04/01/17	\$ 89,117.97	\$ 88,998.79	82,984.88
GNMA II POOL #0MA4424	2.500% 05/20/2032 DD 05/01/17	\$ 85,809.04	\$ 85,834.25	84,723.52
GNMA II POOL #0MA4450	3.000% 05/20/2047 DD 05/01/17	\$ 420,355.32	\$ 427,452.80	414,270.71
GNMA II POOL #0MA4451	3.500% 05/20/2047 DD 05/01/17	\$ 422,099.26	\$ 420,885.00	404,588.19
GNMA II POOL #0MA4484	3.000% 06/20/2032 DD 06/01/17	\$ 128,162.73	\$ 127,712.34	124,034.71
GNMA II POOL #0MA4509	3.000% 06/20/2047 DD 06/01/17	\$ 761,597.67	\$ 770,135.95	746,603.02
GNMA II POOL #0MA4510	3.500% 06/20/2047 DD 06/01/17	\$ 511,356.82	\$ 506,528.73	489,849.36
GNMA II POOL #0MA4511	4.000% 06/20/2047 DD 06/01/17	\$ 615,366.95	\$ 609,834.78	583,027.19
GNMA II POOL #0MA4559	3.000% 07/20/2032 DD 07/01/17	\$ 133,147.71	\$ 132,063.21	128,800.69
GNMA II POOL #0MA4585	3.000% 07/20/2047 DD 07/01/17	\$ 533,470.27	\$ 541,059.87	524,516.62
GNMA II POOL #0MA4586	3.500% 07/20/2047 DD 07/01/17	\$ 608,193.05	\$ 612,527.20	589,620.45
GNMA II POOL #0MA4587	4.000% 07/20/2047 DD 07/01/17	\$ 101,929.03	\$ 101,941.18	97,561.64
GNMA II POOL #0MA4652	3.500% 08/20/2047 DD 08/01/17	\$ 609,365.85	\$ 610,750.75	587,916.09
GNMA II POOL #0MA4653	4.000% 08/20/2047 DD 08/01/17	\$ 303,642.23	\$ 303,760.76	290,827.65
GNMA II POOL #0MA4719	3.500% 09/20/2047 DD 09/01/17	\$ 645,696.16	\$ 665,621.09	640,802.80
GNMA II POOL #0MA4721	4.500% 09/20/2047 DD 09/01/17	\$ 210,485.68	\$ 210,496.47	198,834.81
GNMA II POOL #0MA4778	3.500% 10/20/2047 DD 10/01/17	\$ 194,768.96	\$ 200,243.30	193,679.50
GNMA II POOL #0MA4780	4.500% 10/20/2047 DD 10/01/17	\$ 165,465.78	\$ 167,800.43	158,577.56
GNMA II POOL #0MA4836	3.000% 11/20/2047 DD 11/01/17	\$ 158,711.19	\$ 165,207.42	160,428.26
GNMA II POOL #0MA4837	3.500% 11/20/2047 DD 11/01/17	\$ 1,149,082.18	\$ 1,185,144.49	1,141,900.71
GNMA II POOL #0MA4838	4.000% 11/20/2047 DD 11/01/17	\$ 776,877.86	\$ 791,467.38	758,045.17
GNMA II POOL #0MA4899	3.000% 12/20/2047 DD 12/01/17	\$ 356,193.63	\$ 374,912.48	364,392.47
GNMA II POOL #0MA4900	3.500% 12/20/2047 DD 12/01/17	\$ 741,558.44	\$ 764,900.36	736,323.64
GNMA II POOL #0MA4901	4.000% 12/20/2047 DD 12/01/17	\$ 230,158.43	\$ 234,491.97	224,579.05
GNMA II POOL #0MA4962	3.500% 01/20/2048 DD 01/01/18	\$ 513,724.43	\$ 527,255.59	508,374.56
GNMA II POOL #0MA5018	3.000% 02/20/2048 DD 02/01/18	\$ 409,560.39	\$ 432,728.17	420,602.21
GNMA II POOL #0MA5076	3.000% 03/20/2048 DD 03/01/18	\$ 204,470.06	\$ 216,819.26	210,759.91
GNMA II POOL #0MA5078	4.000% 03/20/2048 DD 03/01/18	\$ 243,201.47	\$ 243,504.68	233,190.66
GNMA II POOL #0MA5079	4.500% 03/20/2048 DD 03/01/18	\$ 137,801.99	\$ 140,583.30	133,489.66
GNMA II POOL #0MA5080	5.000% 03/20/2048 DD 03/01/18	\$ 57,043.38	\$ 58,523.43	54,416.10
GNMA II POOL #0MA5135	3.000% 04/20/2048 DD 04/01/18	\$ 411,102.28	\$ 431,040.47	418,957.73
GNMA II POOL #0MA5193	4.500% 05/20/2048 DD 05/01/18	\$ 187,880.23	\$ 192,633.30	183,409.63
GNMA II POOL #0MA5330	4.000% 07/20/2048 DD 07/01/18	\$ 482,493.81	\$ 488,859.62	470,582.21
GNMA II POOL #0MA5398	4.000% 08/20/2048 DD 08/01/18	\$ 628,259.10	\$ 637,981.09	612,842.30
GNMA II POOL #0MA5399	4.500% 08/20/2048 DD 08/01/18	\$ 642,618.13	\$ 654,688.75	622,173.94
GNMA II POOL #0MA5400	5.000% 08/20/2048 DD 08/01/18	\$ 127,107.42	\$ 129,535.34	122,090.28
GNMA II POOL #0MA5466	4.000% 09/20/2048 DD 09/01/18	\$ 540,281.12	\$ 542,865.00	521,048.70
GNMA II POOL #0MA5467	4.500% 09/20/2048 DD 09/01/18	\$ 608,306.59	\$ 614,986.05	584,876.60
GNMA II POOL #0MA5528	4.000% 10/20/2048 DD 10/01/18	\$ 17,778.09	\$ 18,071.34	17,349.76
GNMA II POOL #0MA5529	4.500% 10/20/2048 DD 10/01/18	\$ 343,706.26	\$ 348,257.64	331,071.71
GNMA II POOL #0MA5530	5.000% 10/20/2048 DD 10/01/18	\$ 126,594.96	\$ 127,329.77	121,043.96
GNMA II POOL #0MA5595	4.000% 11/20/2048 DD 11/01/18	\$ 505,823.50	\$ 506,902.17	489,032.91
GNMA II POOL #0MA5596	4.500% 11/20/2048 DD 11/01/18	\$ 197,668.21	\$ 199,661.02	190,265.70
GNMA II POOL #0MA5597	5.000% 11/20/2048 DD 11/01/18	\$ 357,246.80	\$ 361,906.28	342,296.14
GNMA II POOL #0MA5652	4.500% 12/20/2048 DD 12/01/18	\$ 427,882.81	\$ 431,209.85	411,004.85
GNMA II POOL #0MA5653	5.000% 12/20/2048 DD 12/01/18	\$ 137,865.08	\$ 138,833.48	131,554.57
GNMA II POOL #0MA5710	4.000% 01/20/2049 DD 01/01/19	\$ 468,087.99	\$ 470,717.55	454,303.56
GNMA II POOL #0MA5711	4.500% 01/20/2049 DD 01/01/19	\$ 151,472.92	\$ 151,863.84	144,647.38
GNMA II POOL #0MA5712	5.000% 01/20/2049 DD 01/01/19	\$ 139,205.23	\$ 140,130.64	132,793.78

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GNMA II POOL #0MA5762	3.500% 02/20/2049 DD 02/01/19	\$ 581,770.41	\$ 579,488.09	561,715.41
GNMA II POOL #0MA5764	4.500% 02/20/2049 DD 02/01/19	\$ 491,087.61	\$ 491,530.41	470,616.22
GNMA II POOL #0MA5765	5.000% 02/20/2049 DD 02/01/19	\$ 112,066.22	\$ 112,475.72	106,745.62
GNMA II POOL #0MA5815	3.000% 03/20/2049 DD 03/01/19	\$ 99,505.82	\$ 99,525.66	96,783.78
GNMA II POOL #0MA5816	3.500% 03/20/2049 DD 03/01/19	\$ 1,172,639.94	\$ 1,167,442.38	1,132,230.03
GNMA II POOL #0MA5817	4.000% 03/20/2049 DD 03/01/19	\$ 503,688.09	\$ 502,182.86	484,971.23
GNMA II POOL #0MA5818	4.500% 03/20/2049 DD 03/01/19	\$ 431,252.80	\$ 430,596.05	412,223.26
GNMA II POOL #0MA5819	5.000% 03/20/2049 DD 03/01/19	\$ 207,009.61	\$ 206,858.36	196,743.77
GNMA II POOL #0MA5875	3.500% 04/20/2049 DD 04/01/19	\$ 681,300.16	\$ 677,812.00	657,367.86
GNMA II POOL #0MA5876	4.000% 04/20/2049 DD 04/01/19	\$ 48,635.75	\$ 48,439.39	46,779.20
GNMA II POOL #0MA5877	4.500% 04/20/2049 DD 04/01/19	\$ 156,703.79	\$ 156,653.17	150,000.64
GNMA II POOL #0MA5933	5.000% 05/20/2049 DD 05/01/19	\$ 74,613.12	\$ 74,646.43	70,691.93
GNMA II POOL #0MA5985	3.500% 06/20/2049 DD 06/01/19	\$ 405,527.85	\$ 403,290.57	391,046.89
GNMA II POOL #0MA6338	3.000% 12/20/2049 DD 12/01/19	\$ 256,995.78	\$ 256,931.80	249,975.00
GODADDY INC		\$ 1,732,985.77	\$ 2,385,825.84	35,127.00
GOGO INC		\$ 78,035.15	\$ 54,816.00	8,565.00
GOL FINANCE SA 144A	7.000% 01/31/2025 DD 12/11/17	\$ 442,185.21	\$ 467,620.00	454,000.00
GOLAR LNG LTD		\$ 1,660,191.05	\$ 959,053.68	67,444.00
GOLD RESOURCE CORP		\$ 183,988.46	\$ 269,105.50	48,575.00
GOLDEN ENTERTAINMENT INC		\$ 138,441.38	\$ 163,024.04	8,482.00
GOLDEN NUGGET INC 144A	6.750% 10/15/2024 DD 10/04/16	\$ 784,839.53	\$ 807,300.00	780,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	\$ 313,554.50	\$ 327,887.00	310,000.00
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	\$ 113,848.00	\$ 135,363.00	100,000.00
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	\$ 604,858.43	\$ 708,456.30	510,000.00
GOLDMAN SACHS GROUP INC/THE	5.250% 07/27/2021 DD 07/27/11	\$ 76,197.10	\$ 73,459.40	70,000.00
GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	\$ 6,277,615.93	\$ 5,958,036.00	5,550,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 01/22/2023 DD 01/22/13	\$ 60,782.40	\$ 62,491.80	60,000.00
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	\$ 115,646.80	\$ 124,917.60	115,000.00
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	\$ 345,094.00	\$ 421,182.90	345,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 01/26/2027 DD 01/26/17	\$ 132,388.10	\$ 138,391.50	130,000.00
GOLDMAN SACHS GROUP INC/THE	3.000% 04/26/2022 DD 01/26/17	\$ 76,120.50	\$ 75,947.25	75,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2029 DD 01/23/18	\$ 295,083.20	\$ 327,228.40	305,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 05/01/2029 DD 04/23/18	\$ 1,696,740.00	\$ 1,885,411.80	1,710,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2039 DD 04/23/18	\$ 87,025.50	\$ 102,558.60	90,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 02/20/2024 DD 02/20/19	\$ 200,376.00	\$ 209,950.00	200,000.00
GOLDMAN SACHS GROUP INC/THE	2.875% 02/25/2021 DD 02/25/16	\$ 415,792.60	\$ 414,083.60	410,000.00
GOLDMAN SACHS GROUP INC/THE	2.350% 11/15/2021 DD 09/27/16	\$ 77,576.80	\$ 80,317.60	80,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	\$ 245,147.50	\$ 263,112.50	250,000.00
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	\$ 92,790.90	\$ 95,539.50	90,000.00
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	\$ 129,518.35	\$ 141,362.60	115,000.00
GOLDMAN SACHS GROUP INC/THE	2.750% 09/15/2020 DD 09/15/15	\$ 199,592.00	\$ 200,942.00	200,000.00
GOLDMAN SACHS GROUP INC/THE	3.200% 02/23/2023 DD 01/23/18	\$ 3,098,481.00	\$ 3,187,172.00	3,100,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/31/2022 DD 10/31/17	\$ 1,600,000.00	\$ 1,622,704.00	1,600,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/23/2023 DD 01/23/18	\$ 5,795,000.00	\$ 5,827,452.00	5,795,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/30/2023 DD 08/30/13	\$ 135,000.00	\$ 138,546.45	135,000.00
GOLDMAN SACHS GROUP INC/THE		\$ 9,798,203.55	\$ 15,864,250.28	68,996.00
GOODRICH PETROLEUM CORP		\$ 36,248.76	\$ 28,262.60	2,815.00
GOODYEAR TIRE & RUBBER CO/THE		\$ 940,615.09	\$ 740,558.00	47,609.00
GOOSEHEAD INSURANCE INC		\$ 60,895.55	\$ 82,340.80	1,942.00
GOPRO INC		\$ 215,439.98	\$ 116,112.36	26,754.00
GORMAN-RUPP CO/THE		\$ 307,923.71	\$ 420,187.50	11,205.00
GOSSAMER BIO INC		\$ 414,776.79	\$ 301,049.43	19,261.00
GOVERNMENT OF CANADA	4.250% 01-DEC-2026 REAL RTN BD	\$ 159,873.14	\$ 152,150.93	155,521.00
GOVERNMENT OF CANADA	4.000% 01-DEC-2031 REAL RTN BD	\$ 2,409,800.43	\$ 2,439,250.73	2,212,111.60
GOVERNMENT OF CANADA	3.000% 01-DEC-2036 REAL RTN BD	\$ 2,013,731.51	\$ 2,100,472.53	1,909,728.00
GP STRATEGIES CORP		\$ 204,165.57	\$ 128,092.86	9,682.00
GPMT 2018-FL1 LTD FL1 D 144A	VAR RT 11/21/2035 DD 05/09/18	\$ 410,000.00	\$ 409,929.89	410,000.00
GRACE 2014-GRCE MO GRCE F 144A	VAR RT 06/10/2028 DD 06/01/14	\$ 1,561,705.31	\$ 1,583,523.00	1,578,000.00
GRACO INC		\$ 620,240.99	\$ 1,708,824.00	32,862.00
GRAFTECH INTERNATIONAL LTD		\$ 146,081.80	\$ 91,565.60	7,880.00
GRAHAM CORP		\$ 140,747.84	\$ 150,425.00	6,875.00
GRAHAM HOLDINGS CO		\$ 378,226.89	\$ 630,044.14	986.00
GRAND CANYON EDUCATION INC		\$ 1,095,996.35	\$ 932,707.23	9,737.00
GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	\$ 55,546.50	\$ 64,038.50	50,000.00
GRANITE CONSTRUCTION INC		\$ 1,564,292.95	\$ 868,810.33	31,399.00
GRANITE POINT MORTGAGE TRUST I		\$ 768,690.47	\$ 766,023.26	41,677.00
GRAPHIC PACKAGING HOLDING CO		\$ 868,027.61	\$ 1,072,076.85	64,389.00

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GRAY TELEVISION INC		\$ 585,966.98	\$ 1,018,378.56	47,499.00
GREAT AJAX CORP		\$ 172,682.79	\$ 187,139.16	12,636.00
GREAT LAKES DREDGE & DOCK CORP		\$ 72,102.11	\$ 161,248.56	14,232.00
GREAT SOUTHERN BANCORP INC		\$ 424,710.98	\$ 531,381.44	8,392.00
GREAT WESTERN BANCORP INC		\$ 1,682,687.61	\$ 1,500,281.64	43,186.00
GREEN BRICK PARTNERS INC		\$ 178,271.22	\$ 212,173.36	18,482.00
GREEN DOT CORP		\$ 496,474.43	\$ 302,503.90	12,983.00
GREEN PLAINS INC		\$ 646,214.40	\$ 415,051.57	26,899.00
GREENBRIER COS INC/THE		\$ 930,905.83	\$ 793,918.83	24,481.00
GREENE COUNTY BANCORP INC		\$ 26,611.56	\$ 33,453.98	1,162.00
GREENHILL & CO INC		\$ 79,299.42	\$ 50,830.08	2,976.00
GREENLANE HOLDINGS INC		\$ 9,368.84	\$ 3,180.14	977.00
GREENLIGHT CAPITAL RE LTD		\$ 508,423.45	\$ 227,727.75	22,525.00
GREIF INC		\$ 1,045,983.93	\$ 876,220.80	19,824.00
GREIF INC		\$ 267,125.74	\$ 229,651.72	4,436.00
GRIFFIN INDUSTRIAL REALTY INC		\$ 17,584.29	\$ 22,068.90	558.00
GRIFFON CORP	5.250% 03/01/2022 DD 02/27/14	\$ 1,794,124.85	\$ 1,821,806.25	1,815,000.00
GRIFFON CORP		\$ 518,824.46	\$ 569,057.03	27,991.00
GRITSTONE ONCOLOGY INC		\$ 191,626.36	\$ 144,479.79	16,107.00
GROCERY OUTLET HOLDING CORP		\$ 137,082.60	\$ 116,820.00	3,600.00
GROUP 1 AUTOMOTIVE INC		\$ 921,544.09	\$ 1,349,200.00	13,492.00
GROUPON INC		\$ 277,304.87	\$ 177,139.63	74,117.00
GRUBHUB INC		\$ 1,992,288.32	\$ 905,822.72	18,623.00
GRUPO AEROPORTUARIO DEL CENTRO		\$ 611,080.48	\$ 790,114.16	105,200.00
GRUPO TELEVISA SAB	5.000% 05/13/2045 DD 05/13/14	\$ 246,122.50	\$ 261,067.50	250,000.00
GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	\$ 303,688.48	\$ 325,577.55	327,000.00
GS MORTGAGE SECURI GC13 D 144A	VAR RT 07/10/2046 DD 07/01/13	\$ 2,419,904.06	\$ 2,622,489.12	2,658,000.00
GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	\$ 1,349,814.65	\$ 1,580,236.46	1,471,000.00
GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	\$ 1,122,502.66	\$ 1,260,001.29	1,483,000.00
GS MORTGAGE SECURI GC38 D 144A	3.000% 02/10/2052 DD 02/01/19	\$ 387,483.19	\$ 414,693.40	466,000.00
GS MORTGAGE SECURI GC39 D 144A	3.000% 05/10/2052 DD 05/01/19	\$ 1,072,506.90	\$ 1,117,330.20	1,239,000.00
GS MORTGAGE SECURI GC40 D 144A	3.000% 07/10/2052 DD 07/01/19	\$ 863,157.71	\$ 855,818.04	966,000.00
GS MORTGAGE SECURI GC40 E 144A	3.000% 07/10/2052 DD 07/01/19	\$ 467,723.40	\$ 472,673.88	567,000.00
GS MORTGAGE SECURI GC42 E 144A	2.800% 09/01/2052 DD 09/01/19	\$ 915,148.67	\$ 890,433.39	1,113,000.00
GS MORTGAGE SECURI GCJ7 D 144A	VAR RT 05/10/2045 DD 06/01/12	\$ 1,480,345.57	\$ 1,718,773.10	1,718,000.00
GS MORTGAGE SECURI GCJ7 F 144A	VAR RT 05/10/2045 DD 06/01/12	\$ 1,130,011.25	\$ 564,257.33	1,394,000.00
GS MORTGAGE SECURI GCJ9 D 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 1,157,745.47	\$ 1,201,342.80	1,176,000.00
GS MORTGAGE SECURI GCJ9 E 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 103,302.34	\$ 110,191.85	115,000.00
GS MORTGAGE SECURI GSA1 E 144A	2.800% 11/10/2052 DD 11/01/19	\$ 277,263.69	\$ 292,165.23	357,000.00
GS MORTGAGE SECURI RENT E 144A	VAR RT 02/10/2029 DD 03/01/16	\$ 2,749,334.88	\$ 2,799,064.25	2,785,000.00
GS MORTGAGE SECURI RENT F 144A	VAR RT 02/10/2029 DD 03/01/16	\$ 3,453,545.68	\$ 3,672,615.24	3,671,000.00
GS MORTGAGE SECURI SOHO E 144A	VAR RT 06/15/2036 DD 06/17/19	\$ 935,659.98	\$ 937,009.32	939,000.00
GS MORTGAGE SECURIT 70P F 144A	VAR RT 10/15/2036 DD 10/23/19	\$ 1,089,000.00	\$ 1,093,051.08	1,089,000.00
GS MORTGAGE SECURIT GC3 D 144A	VAR RT 03/10/2044 DD 03/01/11	\$ 358,431.09	\$ 348,161.44	337,000.00
GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 1,843,691.25	\$ 1,891,590.05	1,901,000.00
GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 291,313.48	\$ 292,279.05	315,000.00
GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 1,293,196.25	\$ 1,293,196.25	1,717,000.00
GS MORTGAGE SECURIT GC6 D 144A	VAR RT 01/10/2045 DD 02/01/12	\$ 1,982,200.92	\$ 2,003,050.69	1,954,787.00
GS MORTGAGE SECURIT GC6 E 144A	VAR RT 01/10/2045 DD 02/01/12	\$ 1,185,475.20	\$ 1,199,024.13	1,279,000.00
GS MORTGAGE SECURIT GS2 D 144A	2.753% 05/10/2049 DD 05/01/16	\$ 536,257.97	\$ 606,541.50	675,000.00
GS MORTGAGE SECURIT GS3 D 144A	2.620% 10/10/2049 DD 09/01/16	\$ 1,480,220.05	\$ 1,802,931.55	2,051,000.00
GS MORTGAGE SECURIT GS6 D 144A	3.243% 05/10/2050 DD 05/01/17	\$ 1,444,645.52	\$ 1,583,654.94	1,743,000.00
GS MORTGAGE SECURIT GS9 D 144A	3.000% 03/10/2051 DD 03/01/18	\$ 1,027,118.98	\$ 1,155,681.24	1,302,000.00
GS MORTGAGE SECURITI C2 D 144A	VAR RT 12/10/2043 DD 12/01/10	\$ 1,071,150.00	\$ 1,135,241.40	1,110,000.00
GS MORTGAGE SECURITIES GC30 A4	3.382% 05/10/2050 DD 05/01/15	\$ 499,433.59	\$ 523,210.00	500,000.00
GS MORTGAGE SECURITIES GC61 F	VAR RT 01/10/2022 DD 02/01/12	\$ 463,478.91	\$ 480,752.14	580,000.00
GS MORTGAGE SECURITIES GCJ7 C	VAR RT 05/10/2045 DD 06/01/12	\$ 1,595,988.18	\$ 1,654,054.60	1,580,000.00
GS MORTGAGE SECURITIES GCJ9 A3	2.773% 11/10/2045 DD 11/01/12	\$ 233,025.12	\$ 250,088.30	246,944.69
GS MORTGAGE SECURITIES GS1 A3	3.734% 11/10/2048 DD 11/01/15	\$ 207,799.45	\$ 214,752.42	201,000.00
GS MORTGAGE SECURITIES GS10 A5	VAR RT 07/10/2051 DD 07/01/18	\$ 808,687.50	\$ 888,640.00	800,000.00
GS MORTGAGE SECURITIES GS5 AAB	3.467% 03/10/2050 DD 03/01/17	\$ 525,703.13	\$ 522,900.00	500,000.00
GS MORTGAGE SECURITIES GS9 A4	VAR RT 03/10/2051 DD 03/01/18	\$ 510,000.00	\$ 548,235.00	500,000.00
GS MORTGAGE SECURITIES T GS2 C	VAR RT 05/10/2049 DD 05/01/16	\$ 861,817.95	\$ 902,982.14	839,000.00
GS1 TECHNOLOGY INC		\$ 99,140.55	\$ 82,024.21	11,569.00
GSMS 2016-RENT MZB 144A	7.727% 02/10/2021 DD 06/01/16	\$ 1,265,433.89	\$ 1,340,069.08	1,323,000.00
GTT COMMUNICATIONS INC		\$ 177,553.24	\$ 62,232.05	5,483.00
GTU TECHNOLOGY HOLDINGS INC		\$ 203,320.87	\$ 177,453.92	30,128.00

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GUARANTY BANCSHARES INC/TX		\$ 206,892.18	\$ 195,437.44	5,984.00
GUARDANT HEALTH INC		\$ 797,152.28	\$ 761,005.46	9,739.00
GUESS? INC		\$ 561,568.89	\$ 787,619.34	35,193.00
GUIDEWIRE SOFTWARE INC		\$ 972,087.48	\$ 1,818,779.13	16,569.00
GULFPORT ENERGY CORP		\$ 1,394,593.35	\$ 367,742.72	120,968.00
GWG HOLDINGS INC		\$ 1,999.09	\$ 2,749.60	280.00
H&E EQUIPMENT SERVICES INC		\$ 253,949.54	\$ 309,662.09	9,263.00
H&R BLOCK INC		\$ 821,278.19	\$ 956,880.44	40,753.00
HABIT RESTAURANTS INC/THE		\$ 152,235.43	\$ 128,163.84	12,288.00
HACKETT GROUP INC/THE		\$ 88,689.83	\$ 83,024.16	5,144.00
HAEMONETICS CORP		\$ 9,514,513.84	\$ 10,081,096.20	87,738.00
HAIN CELESTIAL GROUP INC/THE		\$ 723,518.27	\$ 431,995.02	16,644.00
HAKUHODO DY HOLDINGS INC		\$ 6,584,410.31	\$ 7,789,448.99	478,800.00
HALCON RES CORP	WT EXP 09/09/2020	\$ 1,026.07	\$ -	4,104.00
HALLADOR ENERGY CO		\$ 97,026.21	\$ 43,638.21	14,693.00
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	\$ 174,618.50	\$ 198,005.50	175,000.00
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	\$ 190,564.75	\$ 200,047.75	175,000.00
HALLIBURTON CO		\$ 7,225,080.64	\$ 4,520,661.21	184,743.00
HALLMARK FINANCIAL SERVICES IN		\$ 108,565.38	\$ 170,464.14	9,702.00
HALOZYME THERAPEUTICS INC		\$ 336,152.97	\$ 419,917.32	23,684.00
HAMILTON BEACH BRANDS HOLDING		\$ 27,743.86	\$ 18,565.20	972.00
HAMILTON LANE INC		\$ 121,751.34	\$ 213,368.00	3,580.00
HANCOCK WHITNEY CORP		\$ 2,764,843.77	\$ 2,908,541.92	66,284.00
HANDSOME CO LTD		\$ 278,775.71	\$ 293,497.16	10,758.00
HANESBRANDS INC		\$ 1,191,757.51	\$ 1,155,493.35	77,811.00
HANESBRANDS INC 144A	4.625% 05/15/2024 DD 05/06/16	\$ 1,241,150.00	\$ 1,365,681.10	1,295,000.00
HANGER INC		\$ 462,195.42	\$ 669,349.23	24,243.00
HANJIN/WILSHIRE GRAND 10/17	TLB	\$ 688,275.00	\$ 686,550.00	690,000.00
HANMI FINANCIAL CORP		\$ 639,553.00	\$ 427,913.00	21,401.00
HANNON ARMSTRONG SUSTAINABLE I		\$ 982,927.12	\$ 1,467,279.28	45,596.00
HANOVER INSURANCE GROUP INC/TH		\$ 434,295.02	\$ 1,108,257.03	8,109.00
HARBORONE BANCORP INC		\$ 125,889.96	\$ 132,484.45	12,055.00
HARLEY-DAVIDSON INC		\$ 1,546,799.16	\$ 1,276,026.09	34,311.00
HARMONIC INC		\$ 307,492.36	\$ 507,397.80	65,051.00
HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	\$ 970,000.00	\$ 0.10	1,000.00
HARPOON THERAPEUTICS INC		\$ 64,270.38	\$ 68,610.81	4,639.00
HARSCO CORP		\$ 7,773,467.01	\$ 7,795,350.81	338,781.00
HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	\$ 119,636.00	\$ 130,801.00	100,000.00
HARTFORD FINANCIAL SERVICES GR	4.400% 03/15/2048 DD 03/15/18	\$ 1,496,700.00	\$ 1,729,020.00	1,500,000.00
HARTFORD FINANCIAL SERVICES GR		\$ 2,110,684.95	\$ 4,637,176.39	76,307.00
HASBRO INC	3.150% 05/15/2021 DD 05/13/14	\$ 385,152.90	\$ 385,777.74	381,000.00
HASBRO INC	2.600% 11/19/2022 DD 11/19/19	\$ 200,868.00	\$ 201,226.00	200,000.00
HASBRO INC	3.000% 11/19/2024 DD 11/19/19	\$ 200,490.00	\$ 201,030.00	200,000.00
HASBRO INC	3.550% 11/19/2026 DD 11/19/19	\$ 201,100.00	\$ 201,406.00	200,000.00
HASBRO INC	3.900% 11/19/2029 DD 11/19/19	\$ 200,456.00	\$ 201,450.00	200,000.00
HASBRO INC		\$ 1,693,755.42	\$ 2,872,063.95	27,195.00
HAVERTY FURNITURE COS INC		\$ 306,571.25	\$ 274,498.56	13,616.00
HAWAIIAN ELECTRIC INDUSTRIES I		\$ 707,688.63	\$ 1,140,103.80	24,330.00
HAWAIIAN HOLDINGS INC		\$ 1,471,752.45	\$ 1,053,092.66	35,954.00
HAWKINS INC		\$ 319,972.73	\$ 335,878.92	7,332.00
HAWTHORN BANCSHARES INC		\$ 113,893.20	\$ 108,375.00	4,250.00
HAYNES INTERNATIONAL INC		\$ 378,297.72	\$ 337,727.42	9,439.00
HAYS PLC		\$ 8,695,402.21	\$ 10,450,801.20	4,344,100.00
HAZINE MUSTESARLIGI VARLI 144A	5.800% 02/21/2022 DD 02/21/19	\$ 457,000.00	\$ 470,901.94	457,000.00
HB FULLER CO		\$ 811,255.68	\$ 835,640.28	16,204.00
HBT FINANCIAL INC		\$ 97,928.79	\$ 103,343.58	5,442.00
HCA HEALTHCARE INC		\$ 2,988,015.23	\$ 8,446,454.64	57,144.00
HCA INC	4.125% 06/15/2029 DD 06/12/19	\$ 269,196.40	\$ 275,880.80	260,000.00
HCA INC	5.250% 06/15/2049 DD 06/12/19	\$ 437,385.00	\$ 447,172.00	400,000.00
HCA INC	5.375% 09/01/2026 DD 08/23/18	\$ 1,236,900.89	\$ 1,369,912.50	1,230,000.00
HCA INC	5.625% 09/01/2028 DD 08/23/18	\$ 1,443,803.08	\$ 1,641,024.00	1,440,000.00
HCI GROUP INC		\$ 182,127.50	\$ 229,802.10	5,034.00
HD SUPPLY HOLDINGS INC		\$ 1,260,982.47	\$ 1,538,254.12	38,246.00
HDACCESS		\$ 306,102.00	\$ -	306,102.00
HEALUS LTD		\$ 19,938,051.58	\$ 14,986,287.35	7,724,325.00
HEALTH CATALYST INC		\$ 72,657.70	\$ 67,838.50	1,955.00
HEALTH INSURANCE INNOVATIONS I		\$ 46,678.12	\$ 31,095.48	1,612.00

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HEALTHCARE REALTY TRUST INC		\$ 2,943,020.74	\$ 3,339,969.93	100,089.00
HEALTHCARE SERVICES GROUP INC		\$ 469,599.08	\$ 296,509.44	12,192.00
HEALTHCARE TRUST OF AMERICA IN		\$ 4,573,060.27	\$ 5,098,788.64	168,388.00
HEALTHQUITY INC		\$ 600,409.75	\$ 845,953.47	11,421.00
HEALTHPEAK PROPERTIES INC		\$ 14,263,851.06	\$ 15,351,248.97	445,351.00
HEALTHPEAK PROPERTIES INC	4.000% 06/01/2025 DD 05/20/15	\$ 206,222.00	\$ 215,044.00	200,000.00
HEALTHSTREAM INC		\$ 365,501.77	\$ 386,784.00	14,220.00
HEARTLAND EXPRESS INC		\$ 635,696.56	\$ 707,553.65	33,613.00
HEARTLAND FINANCIAL USA INC		\$ 1,204,974.68	\$ 1,317,264.42	26,483.00
HECLA MINING CO		\$ 1,845,822.21	\$ 1,246,245.36	367,624.00
HEICO CORP		\$ 331,181.63	\$ 994,018.20	8,708.00
HEICO CORP		\$ 563,505.57	\$ 1,460,861.01	16,317.00
HEIDRICK & STRUGGLES INTERNATI		\$ 375,386.13	\$ 430,950.00	13,260.00
HELEN OF TROY LTD		\$ 372,569.26	\$ 742,712.49	4,131.00
HELIOS TECHNOLOGIES INC		\$ 204,834.01	\$ 224,307.96	4,852.00
HELIX ENERGY SOLUTIONS GROUP I		\$ 994,103.44	\$ 1,034,522.01	107,427.00
HELMERICH & PAYNE INC		\$ 1,294,850.41	\$ 985,104.12	21,684.00
HEMBLA AB		\$ 11,251,914.87	\$ -	482.00
HEMISPHERE MEDIA GROUP INC		\$ 45,500.95	\$ 55,628.10	3,746.00
HENRY SCHEIN INC		\$ 1,333,672.71	\$ 2,137,308.48	32,034.00
HERBALIFE NUTRITION LTD		\$ 721,394.56	\$ 1,108,279.83	23,249.00
HERC HOLDINGS INC		\$ 763,271.79	\$ 847,347.16	17,314.00
HERITAGE COMMERCE CORP		\$ 452,528.48	\$ 459,326.83	35,801.00
HERITAGE FINANCIAL CORP/WA		\$ 717,044.77	\$ 792,145.30	27,991.00
HERITAGE INSURANCE HOLDINGS IN		\$ 285,078.44	\$ 245,655.00	18,540.00
HERITAGE-CRYSTAL CLEAN INC		\$ 92,048.99	\$ 167,264.84	5,332.00
HERMAN MILLER INC		\$ 325,034.52	\$ 405,587.70	9,738.00
HERON THERAPEUTICS INC		\$ 312,951.35	\$ 322,843.00	13,738.00
HERSHA HOSPITALITY TRUST		\$ 513,469.89	\$ 382,039.35	26,257.00
HERSHEY CO/THE	3.375% 05/15/2023 DD 05/10/18	\$ 253,267.50	\$ 261,785.00	250,000.00
HERSHEY CO/THE		\$ 2,406,095.54	\$ 4,514,637.68	30,716.00
HERTZ GLOBAL HOLDINGS INC		\$ 907,101.28	\$ 1,212,403.50	76,978.00
HESKA CORP		\$ 81,295.95	\$ 106,205.58	1,107.00
HESS CORP	5.600% 02/15/2041 DD 08/10/10	\$ 152,992.50	\$ 175,668.00	150,000.00
HESS CORP	4.300% 04/01/2027 DD 09/28/16	\$ 298,323.00	\$ 319,926.00	300,000.00
HESS CORP		\$ 3,163,799.08	\$ 3,805,363.98	56,958.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2022 DD 10/15/16	\$ 41,506.00	\$ 42,265.20	40,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	\$ 908,115.50	\$ 1,011,537.80	910,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2035 DD 10/15/16	\$ 350,012.93	\$ 389,892.75	325,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	\$ 2,061,310.25	\$ 2,516,631.70	2,090,000.00
HEWLETT PACKARD ENTERPRISE CO		\$ 2,783,322.21	\$ 4,628,170.04	291,814.00
HEXCEL CORP		\$ 700,658.61	\$ 1,299,346.44	17,724.00
HF FOODS GROUP INC		\$ 41,215.04	\$ 23,088.00	1,184.00
HIBBETT SPORTS INC		\$ 363,560.86	\$ 373,913.40	13,335.00
HIGHPOINT RESOURCES CORP		\$ 442,433.43	\$ 133,073.98	78,742.00
HIGHWOODS PROPERTIES INC		\$ 1,067,595.46	\$ 1,063,254.49	21,739.00
HIGHWOODS REALTY LP	3.200% 06/15/2021 DD 05/27/14	\$ 123,931.25	\$ 126,605.00	125,000.00
HILCORP ENERGY I LP / HIL 144A	5.750% 10/01/2025 DD 06/04/15	\$ 1,603,543.75	\$ 1,564,939.20	1,605,000.00
HILEX POLY 12/16 COV-LITE TL		\$ 756,527.46	\$ 743,018.93	750,205.90
HILLENBRAND INC		\$ 1,122,404.69	\$ 1,038,838.97	31,187.00
HILL-ROM HOLDINGS INC		\$ 838,110.35	\$ 1,759,715.00	15,500.00
HILLTOP HOLDINGS INC		\$ 1,463,344.98	\$ 1,338,391.98	53,686.00
HILTON GRAND VACATIONS INC		\$ 671,316.68	\$ 700,661.86	20,374.00
HILTON USA TRUST 20 HHV F 144A	VAR RT 11/05/2038 DD 11/01/16	\$ 539,916.56	\$ 604,511.67	609,000.00
HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	\$ 2,200,277.43	\$ 2,217,146.58	2,211,000.00
HILTON WORLDWIDE HOLDINGS INC		\$ 3,732,477.46	\$ 6,512,191.56	58,716.00
HINGHAM INSTITUTION FOR SAVING		\$ 116,761.47	\$ 145,668.60	693.00
HIROSE ELECTRIC CO LTD		\$ 3,799,385.31	\$ 4,216,681.33	32,662.00
HMB CAP TR V CAP SECS 144A	VAR RT 12/15/2036 DD 09/21/06	\$ 1,520,000.00	\$ 0.15	1,520,000.00
HMS HOLDINGS CORP		\$ 285,230.29	\$ 422,865.60	14,286.00
HNI CORP		\$ 546,213.18	\$ 466,714.14	12,459.00
HOLLYFRONTIER CORP		\$ 856,784.54	\$ 1,605,072.92	31,652.00
HOLOGIC INC		\$ 1,624,051.60	\$ 3,002,597.10	57,510.00
HOLOGIC INC 144A	4.375% 10/15/2025 DD 10/10/17	\$ 813,812.07	\$ 851,812.50	825,000.00
HOME BANCORP INC		\$ 222,970.59	\$ 235,061.62	5,998.00
HOME BANCSHARES INC/AR		\$ 2,661,122.79	\$ 2,335,116.50	118,775.00
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	\$ 210,216.00	\$ 276,096.00	200,000.00

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HOME DEPOT INC/THE	2.700% 04/01/2023 DD 04/05/13	\$ 60,922.80	\$ 61,546.80	60,000.00
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	\$ 63,807.00	\$ 69,637.80	60,000.00
HOME DEPOT INC/THE	3.750% 02/15/2024 DD 09/10/13	\$ 96,145.20	\$ 96,102.00	90,000.00
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	\$ 65,848.80	\$ 71,717.40	60,000.00
HOME DEPOT INC/THE	2.625% 06/01/2022 DD 06/02/15	\$ 39,925.20	\$ 40,812.40	40,000.00
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	\$ 1,577,494.00	\$ 1,827,837.50	1,550,000.00
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	\$ 93,679.20	\$ 96,174.00	90,000.00
HOME DEPOT INC/THE	2.000% 04/01/2021 DD 02/12/16	\$ 175,228.05	\$ 175,423.50	175,000.00
HOME DEPOT INC/THE	3.000% 04/01/2026 DD 02/12/16	\$ 39,292.00	\$ 41,868.00	40,000.00
HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	\$ 65,929.50	\$ 69,967.80	70,000.00
HOME DEPOT INC/THE	4.500% 12/06/2048 DD 12/06/18	\$ 215,088.00	\$ 247,066.00	200,000.00
HOME DEPOT INC/THE		\$ 20,211,661.49	\$ 51,093,276.70	233,965.00
HOME EQUITY ASSET TRUST 2 4 M1	VAR RT 10/25/2033 DD 06/27/03	\$ 1,400,094.17	\$ 1,393,303.71	1,400,094.17
HOME PARTNERS OF AMER 1 E 144A	VAR RT 07/17/2034 DD 06/29/17	\$ 252,000.00	\$ 252,670.32	252,000.00
HOME PARTNERS OF AMER 1 E 144A	3.604% 09/17/2039 DD 07/31/19	\$ 735,818.35	\$ 717,802.00	735,860.00
HOME PARTNERS OF AMER 1 F 144A	VAR RT 07/17/2034 DD 06/29/17	\$ 364,155.43	\$ 366,464.82	366,000.00
HOME PARTNERS OF AMER 1 F 144A	VAR RT 07/17/2037 DD 06/07/18	\$ 682,000.00	\$ 679,722.12	682,000.00
HOME PARTNERS OF AMER 1 F 144A	4.101% 09/17/2039 DD 07/31/19	\$ 119,835.18	\$ 118,057.65	119,837.23
HOME PARTNERS OF AMER 2 F 144A	3.866% 10/19/2039 DD 09/19/19	\$ 964,988.27	\$ 946,302.69	965,004.48
HOMESTREET INC		\$ 507,284.83	\$ 575,178.00	16,917.00
HOMETRUST BANCSHARES INC		\$ 219,797.96	\$ 256,789.93	9,571.00
HOMOLOGY MEDICINES INC		\$ 77,664.70	\$ 80,295.30	3,879.00
HONDA AUTO RECEIVABLES 20 1 A3	2.830% 03/20/2023 DD 02/27/19	\$ 116,949.61	\$ 116,762.95	115,000.00
HONDA AUTO RECEIVABLES 20 1 A3	1.720% 07/21/2021 DD 03/28/17	\$ 323,283.58	\$ 322,728.02	322,999.34
HONDA AUTO RECEIVABLES 20 4 A3	1.210% 12/18/2020 DD 10/25/16	\$ 118,345.54	\$ 119,012.54	119,105.44
HONDA AUTO RECEIVABLES 20 4 A4	2.210% 03/21/2024 DD 11/29/17	\$ 492,070.31	\$ 501,825.00	500,000.00
HONEYWELL INTERNATIONAL INC	4.250% 03/01/2021 DD 02/17/11	\$ 266,645.25	\$ 231,855.75	225,000.00
HONEYWELL INTERNATIONAL INC	2.500% 11/01/2026 DD 10/31/16	\$ 86,736.60	\$ 91,589.40	90,000.00
HONEYWELL INTERNATIONAL INC	3.812% 11/21/2047 DD 11/21/17	\$ 209,172.00	\$ 227,556.00	200,000.00
HONEYWELL INTERNATIONAL INC		\$ 12,174,801.96	\$ 26,905,416.00	152,008.00
HONG KONG & CHINA GAS CO LTD	HK/00003	\$ 6,889,085.22	\$ 14,126,735.69	7,232,109.00
HOOKER FURNITURE CORP		\$ 291,352.81	\$ 217,363.09	8,461.00
HOOKIPA PHARMA INC		\$ 15,003.06	\$ 18,785.28	1,536.00
HOPE BANCORP INC		\$ 1,755,977.79	\$ 1,367,357.76	92,016.00
HORACE MANN EDUCATORS CORP		\$ 1,233,732.20	\$ 1,369,264.92	31,362.00
HORIZON BANCORP INC/IN		\$ 439,378.82	\$ 530,575.00	27,925.00
HORIZON THERAPEUTICS PLC		\$ 9,355,662.62	\$ 14,945,133.80	412,849.00
HORMEL FOODS CORP		\$ 1,491,648.73	\$ 2,705,472.25	59,975.00
HOST HOTELS & RESORTS INC		\$ 10,471,606.97	\$ 11,273,410.05	607,731.00
HOST HOTELS & RESORTS LP	4.750% 03/01/2023 DD 08/09/12	\$ 245,000.00	\$ 261,544.85	245,000.00
HOSTESS BRANDS INC		\$ 1,349,088.50	\$ 1,322,980.06	90,989.00
HOUGHTON MIFFLIN HARCOURT CO		\$ 738,252.72	\$ 507,337.50	81,174.00
HOULIHAN LOKEY INC		\$ 263,349.71	\$ 334,173.06	6,838.00
HOWARD BANCORP INC		\$ 178,218.21	\$ 165,981.04	9,833.00
HOWARD HUGHES CORP/THE		\$ 737,801.80	\$ 1,056,370.80	8,331.00
HOWARD HUGHES CORP/THE 144A	5.375% 03/15/2025 DD 03/16/17	\$ 1,507,175.00	\$ 1,579,387.50	1,515,000.00
HOWDEN JOINERY GROUP PLC		\$ 4,750,619.98	\$ 7,734,113.06	868,000.00
HP INC	6.000% 09/15/2041 DD 09/19/11	\$ 29,917.20	\$ 33,264.00	30,000.00
HP INC		\$ 4,336,318.78	\$ 6,683,969.70	325,254.00
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	\$ 77,843.40	\$ 81,999.60	60,000.00
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	\$ 658,105.00	\$ 712,455.00	500,000.00
HSBC HOLDINGS PLC	4.000% 03/30/2022 DD 03/30/12	\$ 63,681.00	\$ 62,530.80	60,000.00
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	\$ 21,130.20	\$ 25,298.60	20,000.00
HSBC HOLDINGS PLC	4.250% 08/18/2025 DD 08/18/15	\$ 39,714.40	\$ 42,781.60	40,000.00
HSBC HOLDINGS PLC	3.400% 03/08/2021 DD 03/08/16	\$ 253,280.00	\$ 253,972.50	250,000.00
HSBC HOLDINGS PLC	2.950% 05/25/2021 DD 05/25/16	\$ 200,202.00	\$ 202,540.00	200,000.00
HSBC HOLDINGS PLC	4.375% 11/23/2026 DD 11/23/16	\$ 173,493.00	\$ 183,861.80	170,000.00
HSBC HOLDINGS PLC	VAR RT 03/11/2025 DD 03/11/19	\$ 203,114.00	\$ 209,962.00	200,000.00
HSBC HOLDINGS PLC	VAR RT 05/22/2030 DD 05/22/19	\$ 1,800,660.00	\$ 1,941,066.00	1,800,000.00
HSBC HOLDINGS PLC	5.100% 04/05/2021 DD 04/05/11	\$ 1,040,499.00	\$ 933,444.00	900,000.00
HSBC HOLDINGS PLC	4.875% 01/14/2022 DD 11/17/11	\$ 3,383,256.00	\$ 3,062,052.00	2,900,000.00
HSBC HOLDINGS PLC	VAR RT 11/07/2025 DD 11/07/19	\$ 2,200,000.00	\$ 2,208,778.00	2,200,000.00
HSBC USA INC	3.500% 06/23/2024 DD 06/23/14	\$ 100,249.00	\$ 105,599.00	100,000.00
HUAKU DEVELOPMENT CO LTD		\$ 271,918.06	\$ 268,746.03	87,000.00
HUAXIN CEMENT CO LTD	CN/900933	\$ 906,246.07	\$ 1,846,743.78	889,140.00
HUB GROUP INC		\$ 1,016,603.51	\$ 1,264,042.05	24,645.00
HUBBELL INC		\$ 960,414.99	\$ 1,718,407.50	11,625.00

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HUBSPOT INC		\$ 1,312,833.48	\$ 1,220,291.50	7,699.00
HUCHEMS FINE CHEMICAL CORP		\$ 525,305.50	\$ 448,073.70	24,500.00
HUDSON LTD		\$ 414,359.03	\$ 447,513.82	29,173.00
HUDSON PACIFIC PROPERTIES INC		\$ 3,913,844.27	\$ 4,178,397.00	110,980.00
HUDSON YARDS 2019- 30HY E 144A	VAR RT 07/10/2039 DD 07/01/19	\$ 871,266.22	\$ 880,903.59	903,000.00
HUDSON YARDS 2019- 55HY F 144A	VAR RT 12/10/2041 DD 12/01/19	\$ 599,613.50	\$ 593,544.00	672,000.00
HUGHES SATELLITE SYSTEMS CORP	6.625% 08/01/2026 DD 02/01/17	\$ 1,438,631.25	\$ 1,592,850.00	1,435,000.00
HUMANA INC	4.950% 10/01/2044 DD 09/19/14	\$ 176,086.80	\$ 200,832.90	170,000.00
HUMANA INC		\$ 3,968,027.62	\$ 10,424,195.32	28,441.00
HUNGARY GOVERNMENT INTERNATION	6.375% 03/29/2021 DD 03/29/11	\$ 167,550.00	\$ 158,071.50	150,000.00
HUNGARY GOVERNMENT INTERNATION	7.625% 03/29/2041 DD 03/29/11	\$ 379,375.00	\$ 411,257.50	250,000.00
HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	\$ 336,410.00	\$ 349,351.40	310,000.00
HUNGARY GOVERNMENT INTERNATION	5.750% 11/22/2023 DD 11/22/13	\$ 322,762.50	\$ 321,252.00	285,000.00
HUNTINGTON AUTO TRUST 1 A4	1.930% 04/15/2022 DD 11/30/16	\$ 1,479,099.87	\$ 1,474,909.04	1,475,646.86
HUNTINGTON BANCSHARES INC/OH	2.300% 01/14/2022 DD 08/09/16	\$ 77,224.80	\$ 80,443.20	80,000.00
HUNTINGTON BANCSHARES INC/OH		\$ 2,009,598.24	\$ 3,358,376.32	222,704.00
HUNTINGTON INGALLS INDUSTRIES		\$ 722,397.15	\$ 2,071,516.16	8,257.00
HUNTSMAN CORP		\$ 673,106.05	\$ 1,122,352.80	46,455.00
HUONS CO LTD		\$ 426,499.57	\$ 327,702.77	7,018.00
HURCO COS INC		\$ 157,602.19	\$ 185,624.04	4,839.00
HURON CONSULTING GROUP INC		\$ 763,770.12	\$ 1,060,074.72	15,426.00
HUSKY ENERGY INC	4.000% 04/15/2024 DD 03/17/14	\$ 181,648.20	\$ 189,943.20	180,000.00
HYATT HOTELS CORP		\$ 381,716.27	\$ 651,115.18	7,258.00
HYDRO-QUEBEC	8.050% 07/07/2024 DD 07/07/94	\$ 133,058.83	\$ 125,845.00	100,000.00
HYOSUNG CHEMICAL CORP		\$ 181,126.60	\$ 155,064.59	1,241.00
HYSTER-YALE MATERIALS HANDLING		\$ 497,210.33	\$ 449,511.04	7,624.00
HYUNDAI AUTO RECEIVABLES B A3	1.940% 02/15/2024 DD 11/06/19	\$ 115,274.02	\$ 115,078.20	115,000.00
HYUNDAI CAPITAL AMERICA 144A	3.750% 07/08/2021 DD 06/08/18	\$ 1,997,560.00	\$ 2,040,040.00	2,000,000.00
I3 VERTICALS INC		\$ 50,286.73	\$ 65,653.00	2,324.00
IAA INC		\$ 569,017.03	\$ 1,372,834.32	29,172.00
IAC/INTERACTIVECORP		\$ 1,001,052.98	\$ 3,915,760.09	15,719.00
IBERIABANK CORP		\$ 3,173,290.97	\$ 2,983,397.27	39,869.00
IBM CREDIT LLC	VAR RT 02/05/2021 DD 02/06/18	\$ 1,000,000.00	\$ 1,000,500.00	1,000,000.00
IBM CREDIT LLC	3.450% 11/30/2020 DD 11/30/18	\$ 1,998,420.00	\$ 2,030,880.00	2,000,000.00
ICF INTERNATIONAL INC		\$ 373,658.72	\$ 643,813.74	7,027.00
ICHR HOLDINGS LTD		\$ 335,015.24	\$ 469,872.21	14,123.00
ICU MEDICAL INC		\$ 1,044,622.03	\$ 673,819.12	3,601.00
IDACORP INC		\$ 953,582.85	\$ 1,014,066.00	9,495.00
IDEANOMICS INC		\$ 19,812.03	\$ 6,894.22	8,054.00
IDEX CORP		\$ 935,215.01	\$ 2,663,420.00	15,485.00
IDEXX LABORATORIES INC		\$ 1,435,299.48	\$ 4,775,806.57	18,289.00
IDT CORP		\$ 51,660.57	\$ 35,653.45	4,945.00
IES HOLDINGS INC		\$ 73,298.28	\$ 105,513.92	4,112.00
IGM BIOSCIENCES INC		\$ 52,731.25	\$ 47,700.00	1,250.00
IHS MARKIT LTD	3.625% 05/01/2024 DD 04/08/19	\$ 74,177.60	\$ 76,889.70	74,000.00
IHS MARKIT LTD	4.125% 08/01/2023 DD 07/23/18	\$ 249,605.00	\$ 265,642.50	250,000.00
IHS MARKIT LTD		\$ 3,992,356.82	\$ 6,317,344.00	83,840.00
IHS NETHERLANDS HOLDCO BV 144A	8.000% 09/18/2027 DD 09/18/19	\$ 148,000.00	\$ 157,250.00	148,000.00
II-VI INC		\$ 1,189,034.52	\$ 1,136,833.88	33,764.00
IL DONG PHARMACEUTICAL CO LTD		\$ 477,457.47	\$ 353,394.54	24,399.00
ILLINOIS ST TOLL HIGHWAY AUTH	6.184% 01/01/2034 DD 05/21/09	\$ 153,385.00	\$ 165,927.50	125,000.00
ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	\$ 204,783.10	\$ 231,776.45	215,000.00
ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	\$ 52,771.00	\$ 57,882.00	50,000.00
ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	\$ 311,946.95	\$ 323,495.20	305,000.00
ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	\$ 194,003.20	\$ 205,396.00	200,000.00
ILLINOIS TOOL WORKS INC		\$ 5,995,012.12	\$ 12,244,838.21	68,167.00
ILLUMINA INC		\$ 3,270,886.75	\$ 10,189,725.84	30,716.00
IMAX CORP		\$ 284,610.72	\$ 175,759.29	8,603.00
IMMERSION CORP		\$ 186,238.20	\$ 170,258.45	22,915.00
IMMUNOGEN INC		\$ 213,281.58	\$ 317,285.96	62,152.00
IMMUNOMEDICS INC		\$ 412,834.65	\$ 812,141.96	38,381.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 07/26/2026 DD 07/26/19	\$ 1,636,760.50	\$ 1,659,652.50	1,650,000.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 02/11/2023 DD 02/11/13	\$ 2,480,825.00	\$ 2,558,950.00	2,500,000.00
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	\$ 210,722.00	\$ 211,078.00	200,000.00
IMPINJ INC		\$ 122,222.25	\$ 71,063.28	2,748.00
IMT TRUST 2017-A APTS EFL 144A	VAR RT 06/15/2034 DD 07/18/17	\$ 608,549.06	\$ 607,276.48	608,000.00
INBODY CO LTD		\$ 182,693.52	\$ 191,028.21	9,341.00

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INCITEC PIVOT LTD		\$ 20,222,578.28	\$ 17,179,397.00	7,685,221.00
INCYTE CORP		\$ 2,495,520.74	\$ 3,195,388.08	36,594.00
INDEPENDENCE CONTRACT DRILLING		\$ 124,552.92	\$ 35,150.23	35,256.00
INDEPENDENCE HOLDING CO		\$ 78,792.33	\$ 156,663.84	3,723.00
INDEPENDENCE PLAZA INDP E 144A	4.996% 07/10/2035 DD 06/01/18	\$ 1,219,940.34	\$ 1,280,658.40	1,220,000.00
INDEPENDENCE REALTY TRUST INC		\$ 645,856.60	\$ 964,888.32	68,529.00
INDEPENDENT BANK CORP		\$ 1,600,775.06	\$ 1,959,039.00	23,532.00
INDEPENDENT BANK CORP/MI		\$ 254,790.05	\$ 299,727.45	13,233.00
INDEPENDENT BANK GROUP INC		\$ 1,223,863.89	\$ 1,218,959.28	21,987.00
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	\$ 96,627.60	\$ 105,116.40	90,000.00
INDONESIA ASAHAN ALUMINIU 144A	5.710% 11/15/2023 DD 11/15/18	\$ 1,125,235.25	\$ 1,151,469.36	1,044,000.00
INDONESIA ASAHAN ALUMINIU 144A	6.757% 11/15/2048 DD 11/15/18	\$ 150,840.20	\$ 188,141.44	146,000.00
INDONESIA GOVERNMENT INTE 144A	4.350% 01/08/2027 DD 12/08/16	\$ 1,854,409.22	\$ 2,016,482.16	1,848,000.00
INDONESIA GOVERNMENT INTE 144A	3.850% 07/18/2027 DD 07/18/17	\$ 937,811.88	\$ 1,065,344.28	1,001,000.00
INDONESIA GOVERNMENT INTE REGS	8.500% 10/12/2035 DD 10/12/05	\$ 1,891,954.95	\$ 2,220,821.84	1,412,000.00
INDONESIA GOVERNMENT INTE REGS	6.625% 02/17/2037 DD 02/14/07	\$ 1,692,672.00	\$ 2,243,319.36	1,653,000.00
INDONESIA GOVERNMENT INTE REGS	5.125% 01/15/2045 DD 01/15/15	\$ 104,737.50	\$ 124,962.60	105,000.00
INDONESIA GOVERNMENT INTE REGS	4.750% 01/08/2026 DD 12/08/15	\$ 3,276,942.18	\$ 3,526,504.25	3,175,000.00
INDONESIA GOVERNMENT INTERNATI	2.950% 01/11/2023 DD 12/11/17	\$ 298,350.00	\$ 305,082.00	300,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	\$ 298,710.00	\$ 313,137.00	300,000.00
INDONESIA GOVERNMENT INTERNATI	3.700% 10/30/2049 DD 10/30/19	\$ 165,852.50	\$ 167,285.27	163,000.00
INDONESIA TREASURY BOND	6.625% 05/15/2033	\$ 586,357.05	\$ 544,729.77	8,200,000,000.00
INDONESIA TREASURY BOND	8.375% 03/15/2024	\$ 746,630.44	\$ 653,647.57	8,470,000,000.00
INDONESIA TREASURY BOND	9.000% 03/15/2029	\$ 4,159,649.50	\$ 3,615,101.32	45,000,000,000.00
INDONESIA TREASURY BOND	8.750% 02/15/2044	\$ 3,079,743.29	\$ 2,932,707.70	37,000,000,000.00
INDUSTRIA DE DISENO TEXTIL SA		\$ 9,846,134.56	\$ 22,904,343.10	648,800.00
INDUSTRIAL LOGISTICS PROPRTIE		\$ 7,084,922.31	\$ 7,173,704.98	319,969.00
INDYMAC INDX MORTGAG AR18 2A1A	VAR RT 10/25/2036 DD 09/07/05	\$ 57,045.85	\$ 58,652.08	77,745.63
INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	\$ 1,108,008.62	\$ 1,264,254.75	1,355,362.19
INDYMAC INDX MORTGAGE AR39 A1	VAR RT 02/25/2037 DD 12/28/06	\$ 878,477.38	\$ 907,282.32	929,602.06
INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	\$ 560,055.51	\$ 651,239.71	663,278.21
INEOS GROUP HOLDINGS SA 144A	5.625% 08/01/2024 DD 08/09/16	\$ 524,508.42	\$ 544,310.00	530,000.00
INFINERA CORP		\$ 1,198,978.11	\$ 1,068,279.36	134,544.00
INFORMATION SERVICES GROUP INC		\$ 96,341.13	\$ 68,226.51	26,967.00
ING GROEP NV	3.150% 03/29/2022 DD 03/29/17	\$ 76,689.75	\$ 76,684.50	75,000.00
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	\$ 201,734.00	\$ 215,670.00	200,000.00
ING GROEP NV	3.550% 04/09/2024 DD 04/09/19	\$ 200,412.00	\$ 209,332.00	200,000.00
ING GROEP NV	4.050% 04/09/2029 DD 04/09/19	\$ 251,932.50	\$ 274,710.00	250,000.00
ING GROEP NV	4.100% 10/02/2023 DD 10/02/18	\$ 1,350,972.00	\$ 1,435,455.00	1,350,000.00
INGERSOLL-RAND GLOBAL HOLDING	5.750% 06/15/2043 DD 12/15/13	\$ 103,234.00	\$ 127,600.00	100,000.00
INGERSOLL-RAND GLOBAL HOLDING	3.750% 08/21/2028 DD 02/21/18	\$ 34,840.75	\$ 37,254.70	35,000.00
INGERSOLL-RAND PLC		\$ 2,279,121.74	\$ 6,763,235.44	50,882.00
INGEVITY CORP		\$ 380,077.85	\$ 608,601.70	6,965.00
INGLES MARKETS INC	5.750% 06/15/2023 DD 06/12/13	\$ 1,001,131.45	\$ 1,019,768.75	1,001,000.00
INGLES MARKETS INC		\$ 494,669.64	\$ 501,800.62	10,562.00
INGREDION INC		\$ 1,112,280.91	\$ 1,257,334.65	13,527.00
INKIA ENERGY LTD 144A	5.875% 11/09/2027 DD 11/09/17	\$ 335,057.00	\$ 365,921.01	351,000.00
INNERWORKINGS INC		\$ 305,363.86	\$ 198,332.45	35,995.00
INNODISK CORP		\$ 171,978.18	\$ 222,360.14	38,530.00
INNOFOS HOLDINGS INC		\$ 646,867.97	\$ 478,740.60	14,970.00
INNOPEC INC		\$ 402,855.35	\$ 630,673.68	6,097.00
INNOVATIVE INDUSTRIAL PROPRTI		\$ 97,639.35	\$ 141,118.20	1,860.00
INNOVIVA INC		\$ 122,687.49	\$ 156,383.04	11,044.00
INOGEN INC		\$ 237,785.18	\$ 209,909.76	3,072.00
INOVALON HOLDINGS INC		\$ 157,731.32	\$ 226,009.38	12,009.00
INOVIO PHARMACEUTICALS INC		\$ 99,566.65	\$ 48,543.00	14,710.00
INPHI CORP		\$ 335,836.51	\$ 546,859.76	7,388.00
INSEEGO CORP		\$ 168,284.34	\$ 254,812.79	34,763.00
INSIGHT ENTERPRISES INC		\$ 662,856.41	\$ 1,345,350.60	19,140.00
INSMED INC		\$ 4,621,456.76	\$ 5,187,500.16	217,232.00
INSPIRETY INC		\$ 8,409,403.68	\$ 7,400,300.40	86,010.00
INSPIRE MEDICAL SYSTEMS INC		\$ 94,719.17	\$ 161,926.22	2,182.00
INSPIRED ENTERTAINMENT INC		\$ 11,756.22	\$ 9,402.75	1,393.00
INSTALLED BUILDING PRODUCTS IN		\$ 166,864.16	\$ 258,951.20	3,760.00
INSTEEL INDUSTRIES INC		\$ 337,513.41	\$ 297,572.03	13,847.00
INSTRUCTURE INC		\$ 180,034.20	\$ 268,915.38	5,578.00
INSULET CORP		\$ 1,173,015.98	\$ 2,062,446.40	12,047.00

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INTEGER HOLDINGS CORP		\$ 7,702,688.09	\$ 9,881,468.94	122,858.00
INTEGRA LIFESCIENCES HOLDINGS		\$ 982,567.74	\$ 870,936.32	14,944.00
INTEL CORP	3.300% 10/01/2021 DD 09/19/11	\$ 206,954.00	\$ 205,538.00	200,000.00
INTEL CORP	4.000% 12/15/2032 DD 12/11/12	\$ 92,924.00	\$ 116,670.00	100,000.00
INTEL CORP	3.700% 07/29/2025 DD 07/29/15	\$ 413,051.10	\$ 421,870.80	390,000.00
INTEL CORP	4.900% 07/29/2045 DD 07/29/15	\$ 316,265.50	\$ 352,814.00	275,000.00
INTEL CORP	2.600% 05/19/2026 DD 05/19/16	\$ 88,011.90	\$ 92,284.20	90,000.00
INTEL CORP	3.734% 12/08/2047 DD 06/08/18	\$ 123,433.20	\$ 132,117.60	120,000.00
INTEL CORP	3.250% 11/15/2049 DD 11/21/19	\$ 76,245.00	\$ 75,420.00	75,000.00
INTEL CORP		\$ 27,060,842.88	\$ 55,309,779.00	924,140.00
INTELLIA THERAPEUTICS INC		\$ 253,351.89	\$ 196,416.63	13,389.00
INTELLIGENT SYSTEMS CORP		\$ 30,889.85	\$ 42,855.62	1,073.00
INTELSAT SA		\$ 609,027.25	\$ 357,503.62	50,854.00
INTER PARFUMS INC		\$ 109,829.14	\$ 213,185.72	2,932.00
INTERACTIVE BROKERS GROUP INC		\$ 352,210.28	\$ 672,446.88	14,424.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/15/2025 DD 01/15/15	\$ 337,050.00	\$ 355,558.00	350,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.750% 04/14/2022 DD 04/15/15	\$ 496,165.00	\$ 500,785.00	500,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.250% 09/14/2021 DD 09/14/16	\$ 386,584.00	\$ 397,256.00	400,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/18/2022 DD 01/18/17	\$ 69,652.80	\$ 70,605.50	70,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.500% 01/18/2023 DD 01/18/18	\$ 228,656.80	\$ 235,474.00	230,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.250% 06/18/2029 DD 06/18/19	\$ 411,556.00	\$ 409,412.00	400,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.875% 07/23/2021 DD 07/23/19	\$ 299,832.00	\$ 301,068.00	300,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.000% 07/23/2026 DD 07/23/19	\$ 69,986.00	\$ 70,613.20	70,000.00
INTERCEPT PHARMACEUTICALS INC		\$ 354,664.34	\$ 521,207.52	4,206.00
INTERCONTINENTAL EXCHANGE INC	3.750% 12/01/2025 DD 11/24/15	\$ 95,346.00	\$ 97,444.78	90,000.00
INTERCONTINENTAL EXCHANGE INC	4.250% 09/21/2048 DD 08/13/18	\$ 60,288.00	\$ 71,097.65	60,000.00
INTERCONTINENTAL EXCHANGE INC	3.750% 09/21/2028 DD 08/13/18	\$ 203,722.00	\$ 218,796.08	200,000.00
INTERCONTINENTAL EXCHANGE INC		\$ 4,805,009.62	\$ 10,813,819.65	116,843.00
INTERDIGITAL INC		\$ 396,246.13	\$ 277,681.04	5,096.00
INTERFACE INC		\$ 237,876.37	\$ 214,707.78	12,942.00
INTERNATIONAL BANCSHARES CORP		\$ 1,654,425.95	\$ 1,834,135.95	42,585.00
INTERNATIONAL BANK FOR RECONST	2.250% 06/24/2021 DD 06/25/14	\$ 507,975.00	\$ 504,360.00	500,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 07/29/2025 DD 07/29/15	\$ 293,674.88	\$ 290,802.50	290,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/07/2022 DD 10/07/15	\$ 477,160.80	\$ 482,875.20	480,000.00
INTERNATIONAL BANK FOR RECONST	1.750% 04/19/2023 DD 04/19/16	\$ 148,914.00	\$ 150,298.50	150,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 05/24/2021 DD 05/24/16	\$ 297,207.00	\$ 298,857.00	300,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 09/20/2021 DD 09/20/16	\$ 396,925.00	\$ 398,080.00	400,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/27/2026 DD 10/27/16	\$ 231,925.00	\$ 249,670.00	250,000.00
INTERNATIONAL BANK FOR RECONST	2.000% 01/26/2022 DD 01/26/17	\$ 108,760.30	\$ 110,787.60	110,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 11/22/2027 DD 11/22/17	\$ 314,925.00	\$ 312,723.00	300,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 03/19/2024 DD 03/19/19	\$ 302,538.00	\$ 309,327.00	300,000.00
INTERNATIONAL BANK FOR RECONST	1.750% 10/23/2029 DD 10/23/19	\$ 396,788.00	\$ 391,128.00	400,000.00
INTERNATIONAL BUSINESS MACHINE	5.600% 11/30/2039 DD 11/30/09	\$ 179,406.85	\$ 202,200.21	153,000.00
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	\$ 104,667.15	\$ 116,017.65	105,000.00
INTERNATIONAL BUSINESS MACHINE	3.375% 08/01/2023 DD 08/01/13	\$ 109,462.50	\$ 109,969.65	105,000.00
INTERNATIONAL BUSINESS MACHINE	3.625% 02/12/2024 DD 02/12/14	\$ 105,009.69	\$ 106,025.00	100,000.00
INTERNATIONAL BUSINESS MACHINE	2.250% 02/19/2021 DD 02/19/16	\$ 141,334.20	\$ 140,509.60	140,000.00
INTERNATIONAL BUSINESS MACHINE	3.000% 05/15/2024 DD 05/15/19	\$ 295,861.40	\$ 306,127.40	295,000.00
INTERNATIONAL BUSINESS MACHINE	3.500% 05/15/2029 DD 05/15/19	\$ 206,994.65	\$ 220,561.55	205,000.00
INTERNATIONAL BUSINESS MACHINE	4.150% 05/15/2039 DD 05/15/19	\$ 101,194.00	\$ 112,803.00	100,000.00
INTERNATIONAL BUSINESS MACHINE	4.250% 05/15/2049 DD 05/15/19	\$ 145,783.00	\$ 165,946.70	145,000.00
INTERNATIONAL BUSINESS MACHINE		\$ 31,946,799.38	\$ 25,114,806.72	187,368.00
INTERNATIONAL FINANCE CORP	1.125% 07/20/2021 DD 07/20/16	\$ 388,996.00	\$ 396,616.00	400,000.00
INTERNATIONAL FLAVORS & FRAGRA		\$ 2,093,579.47	\$ 2,777,026.48	21,524.00
INTERNATIONAL GAME TECHNO 144A	6.250% 01/15/2027 DD 09/26/18	\$ 952,418.48	\$ 1,063,125.00	945,000.00
INTERNATIONAL GAME TECHNOLOGY		\$ 410,397.71	\$ 323,292.12	21,596.00
INTERNATIONAL GAMES SYSTEM CO		\$ 269,491.23	\$ 312,239.38	24,000.00
INTERNATIONAL LEASE FINANCE CO	5.875% 08/15/2022 DD 08/21/12	\$ 563,886.20	\$ 544,760.00	500,000.00
INTERNATIONAL MONEY EXPRESS IN		\$ 38,877.94	\$ 34,916.00	2,900.00
INTERNATIONAL PAPER CO	7.300% 11/15/2039 DD 12/07/09	\$ 111,433.00	\$ 138,550.00	100,000.00
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	\$ 9,849.10	\$ 10,990.40	10,000.00
INTERNATIONAL PAPER CO	3.800% 01/15/2026 DD 05/26/15	\$ 238,109.80	\$ 245,499.70	230,000.00
INTERNATIONAL PAPER CO	3.000% 02/15/2027 DD 08/11/16	\$ 101,448.90	\$ 108,278.10	105,000.00
INTERNATIONAL PAPER CO	4.400% 08/15/2047 DD 08/11/16	\$ 1,571,446.80	\$ 1,761,877.25	1,645,000.00
INTERNATIONAL PAPER CO	4.350% 08/15/2048 DD 08/09/17	\$ 902,547.00	\$ 958,275.00	900,000.00
INTERNATIONAL PAPER CO		\$ 3,197,302.68	\$ 3,947,129.70	85,714.00
INTERNATIONAL SEAWAYS INC		\$ 353,468.51	\$ 581,629.44	19,544.00

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INTERPUBLIC GROUP OF COS INC/T	4.200% 04/15/2024 DD 04/03/14	\$ 152,500.50	\$ 161,508.00	150,000.00
INTERPUBLIC GROUP OF COS INC/T	3.750% 10/01/2021 DD 09/21/18	\$ 200,296.00	\$ 205,570.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T	4.650% 10/01/2028 DD 09/21/18	\$ 199,710.00	\$ 225,160.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T	5.400% 10/01/2048 DD 09/21/18	\$ 198,000.00	\$ 245,474.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T		\$ 1,170,019.68	\$ 1,850,772.00	80,120.00
INTERSECT ENT INC		\$ 83,763.18	\$ 122,781.90	4,931.00
INTESA SANPAOLO SPA	5.250% 01/12/2024 DD 01/14/14	\$ 242,876.40	\$ 259,243.20	240,000.00
INTESA SANPAOLO SPA 144A	4.000% 09/23/2029 DD 09/23/19	\$ 993,240.00	\$ 1,015,360.00	1,000,000.00
INTL. FCSTONE INC		\$ 480,884.91	\$ 596,263.13	12,211.00
INTRA-CELLULAR THERAPIES INC		\$ 275,373.80	\$ 694,914.74	20,254.00
INTREPID POTASH INC		\$ 170,387.91	\$ 191,055.00	70,500.00
INTREXON CORP		\$ 418,211.15	\$ 234,083.68	42,716.00
INTRICON CORP		\$ 54,832.01	\$ 23,670.00	1,315.00
INTUIT INC		\$ 4,878,984.21	\$ 13,835,404.53	52,821.00
INTUITIVE SURGICAL INC		\$ 11,432,876.19	\$ 38,779,440.00	65,600.00
INVACARE CORP		\$ 308,287.39	\$ 227,863.24	25,262.00
INVESCO FINANCE PLC	4.000% 01/30/2024 DD 11/12/13	\$ 212,740.00	\$ 212,606.00	200,000.00
INVESCO LTD		\$ 2,096,368.34	\$ 1,521,485.58	84,621.00
INVESCO MORTGAGE CAPITAL INC		\$ 1,675,870.23	\$ 1,835,379.45	110,233.00
INVESTAR HOLDING CORP		\$ 125,868.81	\$ 127,560.00	5,315.00
INVESTORS BANCORP INC		\$ 2,376,274.51	\$ 2,075,104.49	174,159.00
INVESTORS REAL ESTATE TRUST		\$ 584,191.15	\$ 639,160.00	8,816.00
INVESTORS TITLE CO		\$ 149,031.05	\$ 147,419.20	926.00
INVITAE CORP		\$ 174,832.02	\$ 227,158.79	14,083.00
INVITATION HOMES 2 SFR2 F 144A	VAR RT 06/17/2037 DD 05/08/18	\$ 718,472.79	\$ 718,472.79	718,472.79
INVITATION HOMES 2 SFR3 F 144A	VAR RT 07/17/2037 DD 06/28/18	\$ 772,692.33	\$ 773,890.00	772,692.33
INVITATION HOMES 2 SFR4 F 144A	VAR RT 01/17/2038 DD 11/07/18	\$ 1,171,000.00	\$ 1,172,815.05	1,171,000.00
INVITATION HOMES 2/17 TLB		\$ 1,427,715.00	\$ 1,436,490.44	1,463,000.00
INVITATION HOMES INC		\$ 8,413,424.80	\$ 10,678,370.94	356,302.00
IONIS PHARMACEUTICALS INC		\$ 1,376,442.48	\$ 1,549,758.14	25,654.00
IOVANCE BIOTHERAPEUTICS INC		\$ 220,165.04	\$ 534,334.72	19,304.00
IPG PHOTONICS CORP		\$ 594,187.17	\$ 1,144,143.40	7,895.00
IQVIA HOLDINGS INC		\$ 3,369,143.90	\$ 5,944,154.21	38,471.00
IQVIA INC 144A	5.000% 05/15/2027 DD 05/10/19	\$ 1,176,625.00	\$ 1,242,985.50	1,175,000.00
IRADIMED CORP		\$ 13,841.92	\$ 16,459.52	704.00
IRAQ INTERNATIONAL BOND REGS	5.800% 01/15/2028	\$ 271,660.00	\$ 282,316.01	289,000.00
IRHYTHM TECHNOLOGIES INC		\$ 242,698.81	\$ 295,782.96	4,344.00
IRIDIUM COMMUNICATIONS INC		\$ 823,458.68	\$ 1,863,030.40	75,610.00
IROBOT CORP		\$ 274,363.29	\$ 228,594.45	4,515.00
IRON MOUNTAIN INC		\$ 7,606,779.89	\$ 7,193,887.62	225,726.00
IRONWOOD PHARMACEUTICALS INC		\$ 345,357.50	\$ 335,531.79	25,209.00
ISHARES MSCI BRAZIL SMALL-CA		\$ 4,177,702.57	\$ 6,167,023.80	289,940.00
ISHARES RUSSELL 2000 ETF		\$ 479,720.26	\$ 485,247.43	2,929.00
ISHARES RUSSELL 2000 VALUE E		\$ 2,614,174.09	\$ 2,682,178.80	20,860.00
ISRAEL GOVERNMENT INTERNATIONA	4.000% 06/30/2022 DD 01/30/12	\$ 212,170.00	\$ 209,602.00	200,000.00
ISRAEL GOVERNMENT INTERNATIONA	4.125% 01/17/2048 DD 01/17/18	\$ 197,250.00	\$ 231,032.00	200,000.00
ISRAEL ST AID	5.500% 09/18/2033 DD 09/18/03	\$ 531,544.00	\$ 547,200.00	400,000.00
ISS A/S		\$ 23,827,604.31	\$ 20,372,050.50	848,400.00
ISTAR FINANCIAL 6/16 TLB		\$ 830,318.49	\$ 835,514.48	831,357.69
ISTAR INC	4.750% 10/01/2024 DD 09/16/19	\$ 1,089,700.00	\$ 1,124,331.25	1,085,000.00
ISTAR INC	4.250% 08/01/2025 DD 12/16/19	\$ 840,000.00	\$ 849,206.40	840,000.00
ISTAR INC		\$ 251,461.76	\$ 301,866.04	20,804.00
ITALY BUONI POLIENNALI DE 144A	2.550% 09/15/2041	\$ 3,702,882.91	\$ 3,900,561.99	2,725,317.00
ITALY BUONI POLIENNALI DE 144A	0.100% 05/15/2022	\$ 303,023.01	\$ 306,346.02	269,792.55
ITALY BUONI POLIENNALI DE 144A	2.350% 09/15/2024	\$ 1,006,894.99	\$ 1,047,161.71	833,236.70
ITALY BUONI POLIENNALI DE 144A	1.250% 09/15/2032	\$ 996,097.83	\$ 1,000,167.50	833,470.05
ITALY REP OF DEBS	6.875% 09/27/2023 DD 09/27/93	\$ 576,265.51	\$ 573,721.63	500,000.00
ITERIS INC		\$ 39,584.66	\$ 35,843.17	7,183.00
ITRON INC		\$ 364,286.78	\$ 471,966.90	5,622.00
ITT INC		\$ 528,360.81	\$ 1,265,782.66	17,126.00
IVORY COAST GOVERNMENT IN 144A	5.875% 10/17/2031	\$ 997,123.35	\$ 1,047,676.17	899,000.00
IVORY COAST GOVERNMENT IN REGS	6.125% 06/15/2033	\$ 192,000.00	\$ 201,459.20	200,000.00
IWG PLC		\$ 4,528,048.95	\$ 7,639,296.54	1,324,132.00
J ALEXANDER'S HOLDINGS INC		\$ 93,010.00	\$ 88,917.56	9,301.00
J&J SNACK FOODS CORP		\$ 323,419.87	\$ 462,886.24	2,512.00
J. JILL INC		\$ 106,632.46	\$ 12,467.29	11,033.00
J.P. MORGAN CHASE C MFP E 144A	VAR RT 07/15/2036 DD 07/18/19	\$ 1,071,000.00	\$ 1,072,274.49	1,071,000.00

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J.P. MORGAN CHASE C MFP F 144A	VAR RT 07/15/2036 DD 07/18/19	\$ 357,000.00	\$ 357,567.63	357,000.00
J.P. MORGAN CHASE C OSB E 144A	VAR RT 06/05/2039 DD 06/01/19	\$ 1,104,065.95	\$ 1,118,019.63	1,113,000.00
J.P. MORGAN CHASE NINE A 144A	VAR RT 09/06/2038 DD 09/01/16	\$ 2,551,270.00	\$ 2,537,975.00	2,500,000.00
J2 GLOBAL INC		\$ 584,293.11	\$ 720,911.03	7,693.00
JABIL INC		\$ 718,362.68	\$ 1,376,784.96	33,312.00
JACK HENRY & ASSOCIATES INC		\$ 882,982.37	\$ 2,333,342.06	16,018.00
JACK IN THE BOX INC		\$ 10,728,556.47	\$ 9,393,485.49	120,383.00
JACOBS ENGINEERING GROUP INC		\$ 1,333,094.79	\$ 2,357,408.69	26,243.00
JACOBS ENTERTAINMENT INC 144A	7.875% 02/01/2024 DD 02/07/17	\$ 878,343.33	\$ 908,437.50	855,000.00
JAGGED PEAK ENERGY INC		\$ 256,331.30	\$ 219,008.04	25,796.00
JAMAICA GOVERNMENT INTERNATIONAL	7.875% 07/28/2045 DD 07/28/15	\$ 816,716.80	\$ 864,000.00	640,000.00
JAMES RIVER GROUP HOLDINGS LTD		\$ 589,037.43	\$ 780,401.64	14,084.00
JANUS HENDERSON GROUP PLC		\$ 630,181.31	\$ 520,003.60	29,448.00
JAPAN BANK FOR INTERNATIONAL C	3.000% 05/29/2024 DD 05/29/14	\$ 257,765.00	\$ 259,435.00	250,000.00
JAPAN BANK FOR INTERNATIONAL C	2.500% 05/28/2025 DD 05/28/15	\$ 300,753.90	\$ 306,270.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	1.875% 04/20/2021 DD 04/20/16	\$ 297,963.00	\$ 300,108.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	2.375% 04/20/2026 DD 04/20/16	\$ 299,220.00	\$ 303,744.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	3.500% 10/31/2028 DD 10/31/18	\$ 307,398.00	\$ 330,078.00	300,000.00
JARDINE MATHESON HOLDINGS LTD		\$ 8,892,754.45	\$ 7,583,840.00	136,400.00
JAZZ PHARMACEUTICALS PLC		\$ 2,164,831.22	\$ 1,810,617.12	12,129.00
JB HUNT TRANSPORT SERVICES INC		\$ 1,183,038.38	\$ 2,126,447.02	18,209.00
JBG SMITH PROPERTIES		\$ 7,724,803.94	\$ 8,096,194.07	202,963.00
JBS USA LUX SA / JBS USA 144A	6.500% 04/15/2029 DD 04/15/19	\$ 1,847,249.92	\$ 2,011,416.80	1,810,000.00
JC PENNEY CO INC		\$ 1,050,730.87	\$ 275,623.04	246,092.00
JEFFERIES FINANCIAL GROUP INC	5.500% 10/18/2023 DD 10/18/13	\$ 257,943.50	\$ 271,887.50	250,000.00
JEFFERIES FINANCIAL GROUP INC	6.625% 10/23/2043 DD 10/24/13	\$ 1,253,316.00	\$ 1,389,528.00	1,200,000.00
JEFFERIES FINANCIAL GROUP INC		\$ 1,269,067.66	\$ 1,217,491.64	56,972.00
JEFFERIES GROUP LLC	6.875% 04/15/2021 DD 06/28/10	\$ 229,382.00	\$ 211,612.00	200,000.00
JEFFERIES GROUP LLC	5.125% 01/20/2023 DD 01/18/13	\$ 51,783.50	\$ 53,999.00	50,000.00
JEFFERIES GROUP LLC	6.500% 01/20/2043 DD 01/18/13	\$ 570,705.50	\$ 655,479.00	550,000.00
JELD-WEN HOLDING INC		\$ 465,215.03	\$ 370,931.45	15,845.00
JERNIGAN CAPITAL INC		\$ 345,697.46	\$ 315,446.34	16,481.00
JETBLUE AIRWAYS CORP		\$ 1,307,510.16	\$ 1,187,596.80	63,440.00
JM SMUCKER CO/THE	3.500% 03/15/2025 DD 09/15/15	\$ 127,596.25	\$ 131,577.50	125,000.00
JM SMUCKER CO/THE	3.375% 12/15/2027 DD 12/07/17	\$ 476,605.00	\$ 521,480.00	500,000.00
JM SMUCKER CO/THE		\$ 2,322,950.91	\$ 2,413,212.75	23,175.00
JOHN B SANFILIPPO & SON INC		\$ 97,812.67	\$ 130,712.96	1,432.00
JOHN BEAN TECHNOLOGIES CORP		\$ 456,938.93	\$ 576,819.20	5,120.00
JOHN DEERE CAPITAL CORP	2.650% 06/10/2026 DD 06/10/16	\$ 410,177.00	\$ 439,687.90	430,000.00
JOHN WILEY & SONS INC		\$ 389,629.82	\$ 408,538.40	8,420.00
JOHNSON & JOHNSON	4.500% 09/01/2040 DD 08/17/10	\$ 27,661.80	\$ 36,646.80	30,000.00
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	\$ 132,857.50	\$ 148,096.25	125,000.00
JOHNSON & JOHNSON	1.650% 03/01/2021 DD 03/01/16	\$ 39,167.60	\$ 39,984.40	40,000.00
JOHNSON & JOHNSON	3.700% 03/01/2046 DD 03/01/16	\$ 161,004.00	\$ 186,514.35	165,000.00
JOHNSON & JOHNSON	3.625% 03/03/2037 DD 03/03/17	\$ 111,842.40	\$ 121,512.60	110,000.00
JOHNSON & JOHNSON	3.500% 01/15/2048 DD 11/10/17	\$ 352,330.68	\$ 383,579.00	350,000.00
JOHNSON & JOHNSON		\$ 59,539,030.43	\$ 101,002,721.92	692,416.00
JOHNSON CONTROLS INTERNATIONAL	5.125% 09/14/2045 DD 09/14/16	\$ 9,218.40	\$ 9,346.96	8,000.00
JOHNSON CONTROLS INTERNATIONAL	4.500% 02/15/2047 DD 02/07/17	\$ 155,571.00	\$ 162,252.00	150,000.00
JOHNSON CONTROLS INTERNATIONAL		\$ 7,717,461.34	\$ 6,890,289.63	169,253.00
JOHNSON OUTDOORS INC		\$ 80,104.28	\$ 145,269.80	1,894.00
JOINT CORP/THE		\$ 37,416.94	\$ 33,183.84	2,056.00
JONES LANG LASALLE INC		\$ 1,099,887.56	\$ 1,969,654.26	11,314.00
JORDAN GOVERNMENT INTERNA 144A	7.375% 10/10/2047 DD 10/10/17	\$ 326,480.00	\$ 328,056.96	308,000.00
JOUNCE THERAPEUTICS INC		\$ 96,836.07	\$ 119,915.28	13,736.00
JP MORGAN CHASE CO DSTY E 144A	VAR RT 06/10/2027 DD 07/06/14	\$ 1,678,958.53	\$ 768,234.18	2,037,000.00
JP MORGAN CHASE CO LC11 F 144A	VAR RT 04/15/2046 DD 05/01/13	\$ 1,694,257.62	\$ 1,056,898.81	2,326,000.00
JP MORGAN CHASE COM AON F 144A	VAR RT 07/05/2031 DD 06/01/18	\$ 697,198.65	\$ 724,159.15	715,000.00
JP MORGAN CHASE COM C4 NR 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 345,800.00	\$ 345,800.00	532,000.00
JP MORGAN CHASE COM CBX D 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 982,227.05	\$ 1,138,972.80	1,120,000.00
JP MORGAN CHASE COM CBX E 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,183,262.50	\$ 1,132,171.25	1,175,000.00
JP MORGAN CHASE COM CBX F 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,214,542.93	\$ 1,228,213.09	1,417,000.00
JP MORGAN CHASE COM CBX G 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,686,856.88	\$ 1,455,473.66	2,244,000.00
JP MORGAN CHASE COM LAQ E 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 94,349.90	\$ 94,530.11	94,349.90
JP MORGAN CHASE COM UES F 144A	VAR RT 09/05/2032 DD 10/01/15	\$ 1,622,104.02	\$ 1,737,988.07	1,741,000.00
JP MORGAN CHASE COMM C3 E 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 1,148,267.24	\$ 1,117,029.50	1,150,000.00
JP MORGAN CHASE COMM C3 G 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 278,140.63	\$ 308,350.00	350,000.00

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JP MORGAN CHASE COMM C3 H 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 743,422.97	\$ 719,055.56	903,000.00
JP MORGAN CHASE COMM C4 E 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 2,427,080.85	\$ 2,496,472.00	2,420,000.00
JP MORGAN CHASE COMM C4 F 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 143,160.94	\$ 168,811.44	168,000.00
JP MORGAN CHASE COMM C4 H 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 666,946.29	\$ 972,241.12	1,005,000.00
JP MORGAN CHASE COMMERC LC11 C	VAR RT 04/15/2046 DD 05/01/13	\$ 771,101.09	\$ 800,418.88	788,000.00
JP MORGAN CHASE COMMERC CBX C	VAR RT 06/15/2045 DD 06/01/12	\$ 378,894.00	\$ 414,256.00	400,000.00
JPMBB COMMERCIAL C23 UH5 144A	4.709% 09/15/2047 DD 09/01/14	\$ 173,944.84	\$ 170,706.53	197,000.00
JPMBB COMMERCIAL MO C26 D 144A	VAR RT 01/15/2048 DD 12/01/14	\$ 641,787.42	\$ 763,968.42	786,000.00
JPMBB COMMERCIAL MORT C22 A3A1	3.538% 09/15/2047 DD 08/01/14	\$ 192,914.43	\$ 200,042.98	190,297.83
JPMBB COMMERCIAL MORTGA C30 A5	3.822% 07/15/2048 DD 07/01/15	\$ 825,349.20	\$ 834,904.20	780,000.00
JPMBB COMMERCIAL MORTGAG C32 C	VAR RT 11/15/2048 DD 10/01/15	\$ 1,580,710.12	\$ 1,746,839.05	1,651,061.00
JPMCC COMMERCIAL MORTGA JP6 A5	3.490% 07/15/2050 DD 06/01/17	\$ 705,148.63	\$ 725,627.35	685,000.00
JPMDB COMMERCIAL M COR6 D 144A	2.500% 11/13/2052 DD 11/01/19	\$ 480,732.42	\$ 475,644.96	567,000.00
JPMDB COMMERCIAL M COR6 E 144A	2.500% 11/13/2052 DD 11/01/19	\$ 848,480.58	\$ 841,463.28	1,071,000.00
JPMDB COMMERCIAL MOR C4 D 144A	VAR RT 12/15/2049 DD 11/01/16	\$ 983,297.85	\$ 1,185,984.87	1,307,000.00
JPMDB COMMERCIAL MOR C7 D 144A	3.000% 10/15/2050 DD 10/01/17	\$ 474,605.87	\$ 537,976.50	606,000.00
JPMDB COMMERCIAL MOR C8 D 144A	VAR RT 06/15/2051 DD 06/01/18	\$ 307,034.82	\$ 351,747.51	391,000.00
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	\$ 402,633.00	\$ 434,751.00	300,000.00
JPMORGAN CHASE & CO	5.500% 10/15/2040 DD 10/21/10	\$ 46,069.60	\$ 53,820.80	40,000.00
JPMORGAN CHASE & CO	4.350% 08/15/2021 DD 08/10/11	\$ 322,881.00	\$ 311,556.00	300,000.00
JPMORGAN CHASE & CO	3.250% 09/23/2022 DD 09/24/12	\$ 112,345.70	\$ 113,811.50	110,000.00
JPMORGAN CHASE & CO	3.200% 01/25/2023 DD 01/25/13	\$ 76,944.75	\$ 77,403.00	75,000.00
JPMORGAN CHASE & CO	5.625% 08/16/2043 DD 08/21/13	\$ 91,461.75	\$ 100,463.25	75,000.00
JPMORGAN CHASE & CO	3.875% 02/01/2024 DD 01/28/14	\$ 114,964.00	\$ 117,411.80	110,000.00
JPMORGAN CHASE & CO	4.850% 02/01/2044 DD 01/28/14	\$ 258,242.50	\$ 319,662.50	250,000.00
JPMORGAN CHASE & CO	3.875% 09/10/2024 DD 09/10/14	\$ 287,297.40	\$ 299,762.40	280,000.00
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	\$ 101,828.70	\$ 114,557.40	90,000.00
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	\$ 81,120.00	\$ 88,574.40	80,000.00
JPMORGAN CHASE & CO	2.550% 03/01/2021 DD 03/01/16	\$ 149,361.00	\$ 151,161.00	150,000.00
JPMORGAN CHASE & CO	3.300% 04/01/2026 DD 03/23/16	\$ 77,277.60	\$ 84,212.00	80,000.00
JPMORGAN CHASE & CO	2.700% 05/18/2023 DD 05/18/16	\$ 77,465.60	\$ 81,456.00	80,000.00
JPMORGAN CHASE & CO	3.200% 06/15/2026 DD 06/07/16	\$ 74,868.75	\$ 78,362.25	75,000.00
JPMORGAN CHASE & CO	2.400% 06/07/2021 DD 06/07/16	\$ 388,136.40	\$ 392,574.00	390,000.00
JPMORGAN CHASE & CO	2.950% 10/01/2026 DD 07/21/16	\$ 100,518.00	\$ 103,060.00	100,000.00
JPMORGAN CHASE & CO	3.625% 12/01/2027 DD 11/16/16	\$ 1,019,774.50	\$ 1,135,769.75	1,075,000.00
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	\$ 40,263.60	\$ 47,276.40	40,000.00
JPMORGAN CHASE & CO	VAR RT 04/25/2023 DD 04/25/17	\$ 2,655,678.00	\$ 2,691,843.50	2,650,000.00
JPMORGAN CHASE & CO	VAR RT 05/01/2028 DD 04/25/17	\$ 200,276.00	\$ 212,504.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 01/23/2029 DD 01/23/18	\$ 134,661.15	\$ 143,494.20	135,000.00
JPMORGAN CHASE & CO	VAR RT 01/23/2049 DD 01/23/18	\$ 105,073.50	\$ 118,175.40	105,000.00
JPMORGAN CHASE & CO	VAR RT 04/23/2029 DD 04/23/18	\$ 147,141.00	\$ 164,764.50	150,000.00
JPMORGAN CHASE & CO	VAR RT 07/23/2029 DD 07/23/18	\$ 1,061,152.20	\$ 1,149,778.70	1,030,000.00
JPMORGAN CHASE & CO	VAR RT 04/01/2023 DD 03/22/19	\$ 201,422.00	\$ 204,770.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 10/15/2030 DD 09/12/19	\$ 210,000.00	\$ 210,031.50	210,000.00
JPMORGAN CHASE & CO	VAR RT 10/15/2025 DD 09/12/19	\$ 225,000.00	\$ 224,745.75	225,000.00
JPMORGAN CHASE & CO	5.400% 01/06/2042 DD 12/22/11	\$ 68,711.40	\$ 80,784.00	60,000.00
JPMORGAN CHASE & CO	2.972% 01/15/2023 DD 12/08/16	\$ 121,902.00	\$ 122,271.60	120,000.00
JPMORGAN CHASE & CO	4.250% 10/15/2020 DD 10/21/10	\$ 2,547,875.00	\$ 2,544,425.00	2,500,000.00
JPMORGAN CHASE & CO	4.125% 12/15/2026 DD 12/09/14	\$ 997,460.00	\$ 1,095,540.00	1,000,000.00
JPMORGAN CHASE & CO	4.500% 01/24/2022 DD 01/23/12	\$ 1,934,685.00	\$ 1,785,034.00	1,700,000.00
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	\$ 4,568,520.00	\$ 4,852,755.00	4,500,000.00
JPMORGAN CHASE & CO	VAR RT 04/28/2020 DD 04/28/10	\$ 208,000.00	\$ 196,420.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 02/25/2021 DD 02/25/11	\$ 443,507.55	\$ 435,888.00	432,000.00
JPMORGAN CHASE & CO	VAR RT 04/08/2022 DD 04/08/11	\$ 1,515,000.00	\$ 1,528,800.00	1,500,000.00
JPMORGAN CHASE & CO		\$ 36,125,391.09	\$ 92,282,381.80	661,997.00
JULIUS BAER GROUP LTD		\$ 18,142,042.55	\$ 22,813,526.68	442,449.00
JUNIPER NETWORKS INC	4.350% 06/15/2025 DD 03/04/15	\$ 50,026.50	\$ 53,804.50	50,000.00
JUNIPER NETWORKS INC	3.750% 08/15/2029 DD 08/26/19	\$ 101,314.00	\$ 104,017.00	100,000.00
JUNIPER NETWORKS INC		\$ 1,656,943.34	\$ 1,808,630.16	73,432.00
JW PHARMACEUTICAL CORP		\$ 1,307,841.65	\$ 943,836.42	36,875.00
K12 INC		\$ 423,384.87	\$ 562,575.75	27,645.00
KADANT INC		\$ 117,350.81	\$ 191,824.14	1,821.00
KADMON HOLDINGS INC		\$ 89,903.91	\$ 115,166.19	25,423.00
KAISER ALUMINUM CORP		\$ 618,884.71	\$ 812,934.59	7,331.00
KAISER ALUMINUM CORP 144A	4.625% 03/01/2028 DD 11/26/19	\$ 985,000.00	\$ 1,010,610.00	985,000.00
KALA PHARMACEUTICALS INC		\$ 86,873.83	\$ 39,335.40	10,660.00
KALEIDO BIOSCIENCES INC		\$ 9,209.84	\$ 3,985.88	794.00

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KALVISTA PHARMACEUTICALS INC		\$ 40,687.16	\$ 32,716.97	1,837.00
KAMAN CORP		\$ 1,125,310.77	\$ 1,229,671.68	18,654.00
KANSAS CITY SOUTHERN		\$ 1,660,910.38	\$ 3,328,779.44	21,734.00
KAR AUCTION SERVICES INC		\$ 343,742.94	\$ 635,657.88	29,172.00
KARUNA THERAPEUTICS INC		\$ 21,582.19	\$ 98,092.68	1,302.00
KARYOPHARM THERAPEUTICS INC		\$ 2,173,046.90	\$ 3,289,418.64	171,592.00
KAZMUNAYGAS NATIONAL CO J 144A	5.750% 04/19/2047 DD 04/19/17	\$ 469,002.50	\$ 468,652.50	393,000.00
KAZMUNAYGAS NATIONAL CO J 144A	6.375% 10/24/2048 DD 04/24/18	\$ 995,369.66	\$ 1,168,592.22	909,000.00
KAZMUNAYGAS NATIONAL CO J REGS	5.375% 04/24/2030	\$ 559,661.93	\$ 605,477.10	523,000.00
KAZTRANS GAS JSC 144A	4.375% 09/26/2027 DD 09/26/17	\$ 703,582.95	\$ 739,143.15	705,000.00
KB HOME	4.800% 11/15/2029 DD 11/04/19	\$ 577,475.00	\$ 587,937.50	575,000.00
KB HOME		\$ 941,108.53	\$ 1,896,638.88	55,344.00
KBR INC		\$ 1,733,735.60	\$ 3,294,793.00	108,026.00
KEARNY FINANCIAL CORP/MD		\$ 688,246.99	\$ 641,753.49	46,403.00
KELLOGG CO	3.250% 04/01/2026 DD 03/07/16	\$ 38,602.00	\$ 41,602.40	40,000.00
KELLOGG CO	2.650% 12/01/2023 DD 11/15/16	\$ 1,604,947.40	\$ 1,640,912.00	1,610,000.00
KELLOGG CO		\$ 3,115,366.09	\$ 3,600,953.72	52,067.00
KELLY SERVICES INC		\$ 534,754.72	\$ 566,080.60	25,070.00
KEMET CORP		\$ 989,090.46	\$ 1,186,737.60	43,872.00
KEMPER CORP		\$ 1,001,309.16	\$ 899,310.00	11,604.00
KENNAMETAL INC		\$ 2,262,264.45	\$ 2,312,265.20	62,680.00
KENNEDY-WILSON HOLDINGS INC		\$ 1,216,958.33	\$ 1,263,317.30	56,651.00
KENNEDY-WILSON INC	5.875% 04/01/2024 DD 03/25/14	\$ 786,887.50	\$ 825,125.00	805,000.00
KENYA GOVERNMENT INTERNAT 144A	8.250% 02/28/2048 DD 02/28/18	\$ 511,200.00	\$ 513,201.60	480,000.00
KENYA GOVERNMENT INTERNAT 144A	7.000% 05/22/2027 DD 05/22/19	\$ 310,000.00	\$ 329,867.90	310,000.00
KENYA GOVERNMENT INTERNAT 144A	8.000% 05/22/2032 DD 05/22/19	\$ 135,708.00	\$ 140,339.10	129,000.00
KEPCO PLANT SERVICE & ENGINEER		\$ 273,502.77	\$ 304,750.04	9,002.00
KEURIG DR PEPPER INC	4.500% 11/15/2045 DD 11/09/15	\$ 317,574.00	\$ 332,469.00	300,000.00
KEURIG DR PEPPER INC	3.130% 12/15/2023 DD 12/14/16	\$ 148,672.50	\$ 154,242.00	150,000.00
KEURIG DR PEPPER INC	4.420% 12/15/2046 DD 12/14/16	\$ 101,021.00	\$ 107,787.00	100,000.00
KEURIG DR PEPPER INC		\$ -	\$ 1,109,132.40	38,312.00
KEYBANK NA/CLEVELAND OH	3.375% 03/07/2023 DD 03/07/18	\$ 249,905.00	\$ 259,837.50	250,000.00
KEYCORP		\$ 2,488,536.19	\$ 4,387,343.84	216,766.00
KEYENCE CORP		\$ 3,993,506.63	\$ 30,586,577.23	86,360.00
KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	\$ 125,468.75	\$ 136,237.50	125,000.00
KEYSIGHT TECHNOLOGIES INC		\$ 1,302,153.72	\$ 4,060,042.80	39,560.00
KEZAR LIFE SCIENCES INC		\$ 133,642.29	\$ 45,665.88	11,388.00
KFORCE INC		\$ 67,837.46	\$ 133,947.80	3,374.00
KGINICIS CO LTD		\$ 275,408.59	\$ 295,296.71	20,088.00
KILROY REALTY CORP		\$ 6,406,092.29	\$ 8,042,821.80	95,862.00
KILROY REALTY LP	3.800% 01/15/2023 DD 01/14/13	\$ 2,499,175.00	\$ 2,591,100.00	2,500,000.00
KILROY REALTY LP	3.450% 12/15/2024 DD 12/11/17	\$ 199,740.00	\$ 208,274.00	200,000.00
KIMBALL ELECTRONICS INC		\$ 297,081.36	\$ 308,423.70	17,574.00
KIMBALL INTERNATIONAL INC		\$ 144,512.04	\$ 187,807.62	9,086.00
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	\$ 171,955.09	\$ 176,735.29	120,000.00
KIMBERLY-CLARK CORP	2.400% 06/01/2023 DD 05/23/13	\$ 8,908.57	\$ 9,137.43	9,000.00
KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	\$ 35,847.20	\$ 40,385.60	40,000.00
KIMBERLY-CLARK CORP		\$ 6,372,923.15	\$ 9,812,954.55	71,341.00
KIMBERLY-CLARK DE MEXICO SAB D		\$ 3,488,064.03	\$ 4,453,968.93	2,242,900.00
KIMCO REALTY CORP	3.125% 06/01/2023 DD 05/23/13	\$ 97,428.00	\$ 102,474.00	100,000.00
KIMCO REALTY CORP	3.700% 10/01/2049 DD 08/29/19	\$ 1,378,427.00	\$ 1,363,054.00	1,400,000.00
KIMCO REALTY CORP		\$ 1,631,783.34	\$ 1,663,655.01	80,331.00
KINDER MORGAN ENERGY PARTNERS	7.500% 11/15/2040 DD 11/19/10	\$ 185,093.95	\$ 199,856.40	145,000.00
KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	\$ 21,869.00	\$ 26,471.50	20,000.00
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	\$ 401,065.00	\$ 443,065.00	350,000.00
KINDER MORGAN ENERGY PARTNERS	3.450% 02/15/2023 DD 08/13/12	\$ 94,527.48	\$ 105,070.20	102,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	\$ 129,838.75	\$ 136,357.50	125,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 03/01/2043 DD 02/28/13	\$ 97,056.75	\$ 104,195.05	95,000.00
KINDER MORGAN ENERGY PARTNERS	3.500% 09/01/2023 DD 02/28/13	\$ 91,259.10	\$ 93,276.00	90,000.00
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	\$ 892,073.75	\$ 1,018,928.75	875,000.00
KINDER MORGAN ENERGY PARTNERS	5.400% 09/01/2044 DD 09/11/14	\$ 99,206.00	\$ 115,226.00	100,000.00
KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	\$ 722,737.00	\$ 748,167.00	700,000.00
KINDER MORGAN ENERGY PARTNERS	5.300% 09/15/2020 DD 05/19/10	\$ 997,335.00	\$ 920,457.00	900,000.00
KINDER MORGAN INC/DE	5.050% 02/15/2046 DD 02/26/15	\$ 28,437.60	\$ 33,665.70	30,000.00
KINDER MORGAN INC/DE		\$ 12,095,670.41	\$ 8,846,350.24	417,872.00
KINDOM DEVELOPMENT CO LTD		\$ 1,243,178.86	\$ 1,416,978.46	1,331,560.00
KINDRED BIOSCIENCES INC		\$ 54,688.63	\$ 51,100.48	6,026.00

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KINIKSA PHARMACEUTICALS LTD		\$ 63,541.72	\$ 32,914.56	2,976.00
KINSALE CAPITAL GROUP INC		\$ 150,340.70	\$ 345,339.02	3,397.00
KIRBY CORP		\$ 801,037.62	\$ 1,111,067.30	12,410.00
KITE REALTY GROUP TRUST		\$ 1,467,777.77	\$ 1,232,225.82	63,094.00
KKR GROUP FINANCE CO II L 144A	5.500% 02/01/2043 DD 02/01/13	\$ 985,775.00	\$ 1,223,100.00	1,000,000.00
KKR GROUP FINANCE CO III 144A	5.125% 06/01/2044 DD 05/29/14	\$ 725,062.50	\$ 888,315.00	750,000.00
KKR REAL ESTATE FINANCE TRUST		\$ 396,144.13	\$ 394,432.72	19,316.00
KLA CORP	4.650% 11/01/2024 DD 11/06/14	\$ 380,639.00	\$ 384,177.50	350,000.00
KLA CORP	4.100% 03/15/2029 DD 03/20/19	\$ 1,492,830.00	\$ 1,643,490.00	1,500,000.00
KLA CORP		\$ 2,192,079.81	\$ 6,104,995.05	34,265.00
KLX ENERGY SERVICES HOLDINGS I		\$ 438,520.29	\$ 99,659.00	15,475.00
KNDL 2019-KNSQ MOR KNSQ F 144A	VAR RT 05/15/2036 DD 05/30/19	\$ 1,175,000.00	\$ 1,174,318.50	1,175,000.00
KNIGHT-SWIFT TRANSPORTATION HO		\$ 1,079,472.80	\$ 952,913.92	26,588.00
KNOLL INC		\$ 233,998.46	\$ 242,344.44	9,594.00
KNOWLES CORP		\$ 1,016,611.77	\$ 1,314,324.45	62,143.00
KODIAK SCIENCES INC		\$ 48,930.03	\$ 279,022.10	3,878.00
KOHL'S CORP		\$ 1,764,095.02	\$ 1,726,593.60	33,888.00
KONE OYJ		\$ 7,484,450.72	\$ 10,382,042.91	158,700.00
KONECRANES OYJ		\$ 26,470,646.85	\$ 24,345,768.92	791,565.00
KONTOOR BRANDS INC		\$ 770,638.12	\$ 1,146,285.01	27,299.00
KOPPERS HOLDINGS INC		\$ 243,025.02	\$ 244,990.20	6,410.00
KOREA DEVELOPMENT BANK/THE	3.750% 01/22/2024 DD 01/22/14	\$ 525,500.00	\$ 530,245.00	500,000.00
KOREA INTERNATIONAL BOND	2.750% 01/19/2027 DD 01/19/17	\$ 194,276.00	\$ 204,376.00	200,000.00
KOREAN REINSURANCE CO		\$ 449,563.67	\$ 484,256.86	61,473.00
KORN FERRY		\$ 277,464.81	\$ 391,945.60	9,244.00
KOSMOS ENERGY LTD		\$ 550,321.59	\$ 412,372.20	72,346.00
KOSMOS ENERGY LTD 144A	7.125% 04/04/2026 DD 04/04/19	\$ 99,097.32	\$ 98,160.00	96,000.00
KRAFT HEINZ CO/THE		\$ 7,494,105.74	\$ 4,322,448.90	134,530.00
KRAFT HEINZ FOODS CO	6.500% 02/09/2040 DD 08/09/12	\$ 251,952.00	\$ 242,780.00	200,000.00
KRAFT HEINZ FOODS CO	3.500% 06/06/2022 DD 12/06/12	\$ 104,846.00	\$ 103,145.00	100,000.00
KRAFT HEINZ FOODS CO	3.000% 06/01/2026 DD 05/24/16	\$ 171,407.27	\$ 175,050.75	175,000.00
KRAFT HEINZ FOODS CO	3.950% 07/15/2025 DD 07/15/16	\$ 228,531.50	\$ 232,958.00	220,000.00
KRAFT HEINZ FOODS CO	5.200% 07/15/2045 DD 07/15/16	\$ 331,211.45	\$ 342,074.25	315,000.00
KRAFT HEINZ FOODS CO	4.375% 06/01/2046 DD 05/24/16	\$ 1,100,520.00	\$ 1,232,212.50	1,250,000.00
KRAFT HEINZ FOODS CO 144A	4.875% 10/01/2049 DD 09/25/19	\$ 69,667.50	\$ 73,885.00	70,000.00
KRAFT HEINZ FOODS CO 144A	4.875% 02/15/2025 DD 01/30/15	\$ 491,454.00	\$ 492,158.13	479,000.00
KRATON CORP		\$ 577,768.93	\$ 469,964.52	18,561.00
KRATOS DEFENSE & SECURITY SOLU		\$ 7,127,943.99	\$ 11,896,523.51	660,551.00
KREDITANSTALT FUER WIEDERAUFBA	0.000% 04/18/2036 DD 04/19/06	\$ 134,220.25	\$ 159,543.85	235,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 10/04/2022 DD 10/04/12	\$ 676,513.25	\$ 680,960.25	675,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.500% 11/20/2024 DD 11/20/14	\$ 607,406.00	\$ 620,802.00	600,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 05/02/2025 DD 04/28/15	\$ 74,783.25	\$ 75,906.75	75,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.500% 06/15/2021 DD 05/25/16	\$ 932,798.60	\$ 937,913.20	940,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.125% 03/07/2022 DD 01/18/17	\$ 108,757.00	\$ 111,091.20	110,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.125% 06/15/2022 DD 04/12/17	\$ 120,310.80	\$ 121,321.20	120,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.375% 12/29/2022 DD 01/19/18	\$ 301,117.35	\$ 311,194.55	305,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.500% 02/15/2022 DD 02/27/19	\$ 199,524.00	\$ 203,582.00	200,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.750% 08/22/2022 DD 07/11/19	\$ 189,354.00	\$ 190,414.20	190,000.00
KROGER CO/THE	3.850% 08/01/2023 DD 07/25/13	\$ 241,435.60	\$ 243,294.00	230,000.00
KROGER CO/THE	4.450% 02/01/2047 DD 01/24/17	\$ 808,663.50	\$ 876,348.00	825,000.00
KROGER CO/THE	2.800% 08/01/2022 DD 07/24/17	\$ 299,838.00	\$ 305,847.00	300,000.00
KROGER CO/THE	2.650% 10/15/2026 DD 10/03/16	\$ 698,812.50	\$ 755,122.50	750,000.00
KROGER CO/THE		\$ 3,377,361.77	\$ 4,809,296.05	165,895.00
KRONOS WORLDWIDE INC		\$ 246,473.11	\$ 224,811.80	16,777.00
KRYSTAL BIOTECH INC		\$ 70,997.27	\$ 93,869.10	1,695.00
KSA SUKUK LTD 144A	3.628% 04/20/2027 DD 04/20/17	\$ 492,804.00	\$ 496,080.00	468,000.00
KT SKYLIFE CO LTD		\$ 1,329,177.11	\$ 820,476.73	108,812.00
KURA ONCOLOGY INC		\$ 75,063.62	\$ 76,436.25	5,559.00
KURA SUSHI USA INC		\$ 26,915.85	\$ 35,197.35	1,383.00
KUWAIT INTERNATIONAL GOVE 144A	3.500% 03/20/2027 DD 03/20/17	\$ 990,260.00	\$ 1,074,640.00	1,000,000.00
KVH INDUSTRIES INC		\$ 127,723.36	\$ 137,377.59	12,343.00
L BRANDS INC		\$ 2,649,555.55	\$ 907,195.92	50,066.00
L3HARRIS TECHNOLOGIES INC	5.054% 04/27/2045 DD 04/27/15	\$ 111,517.00	\$ 123,377.00	100,000.00
L3HARRIS TECHNOLOGIES INC		\$ 3,434,674.66	\$ 9,146,342.88	46,224.00
LA JOLLA PHARMACEUTICAL CO		\$ 78,312.92	\$ 12,764.64	3,248.00
LA KAFFA INTERNATIONAL CO LTD		\$ 171,325.87	\$ 208,226.54	36,826.00
LABORATORY CORP OF AMERICA HOL	4.000% 11/01/2023 DD 11/01/13	\$ 157,461.00	\$ 158,767.50	150,000.00

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LABORATORY CORP OF AMERICA HOL	4.700% 02/01/2045 DD 01/30/15	\$ 2,283,603.75	\$ 2,629,186.65	2,335,000.00
LABORATORY CORP OF AMERICA HOL	2.950% 12/01/2029 DD 11/25/19	\$ 200,950.00	\$ 200,574.00	200,000.00
LABORATORY CORP OF AMERICA HOL		\$ 2,159,422.01	\$ 3,436,350.21	20,313.00
LADDER CAPITAL CORP		\$ 1,166,720.85	\$ 1,426,296.52	79,063.00
LADENBURG THALMANN FINANCIAL S		\$ 66,664.58	\$ 91,207.32	26,209.00
LAKELAND BANCORP INC		\$ 632,933.69	\$ 648,447.80	37,310.00
LAKELAND FINANCIAL CORP		\$ 361,830.30	\$ 401,226.00	8,200.00
LAM RESEARCH CORP	2.800% 06/15/2021 DD 06/07/16	\$ 29,859.00	\$ 30,323.40	30,000.00
LAM RESEARCH CORP		\$ 2,268,287.98	\$ 9,246,272.80	31,622.00
LAMAR ADVERTISING CO		\$ 754,075.78	\$ 1,551,963.62	17,387.00
LAMB WESTON HOLDINGS INC		\$ 814,930.82	\$ 2,608,859.75	30,325.00
LANCASTER COLONY CORP		\$ 868,605.43	\$ 1,002,386.10	6,261.00
LANDEC CORP		\$ 269,294.00	\$ 210,942.81	18,651.00
LANDS' END INC		\$ 139,131.45	\$ 126,688.80	7,541.00
LANDSTAR SYSTEM INC		\$ 498,329.85	\$ 913,920.62	8,026.00
LANDWIRTSCHAFTLICHE RENTENBANK	2.000% 01/13/2025 DD 01/13/15	\$ 342,993.00	\$ 353,720.50	350,000.00
LANNER ELECTRONICS INC		\$ 198,154.22	\$ 217,201.92	95,052.00
LANNETT CO INC		\$ 472,752.45	\$ 206,088.12	23,366.00
LANTHEUS HOLDINGS INC		\$ 108,454.70	\$ 133,007.35	6,485.00
LAREDO PETROLEUM INC	5.625% 01/15/2022 DD 01/23/14	\$ 1,032,755.67	\$ 1,003,950.00	1,035,000.00
LAREDO PETROLEUM INC	6.250% 03/15/2023 DD 03/18/15	\$ 176,034.63	\$ 164,062.50	175,000.00
LAREDO PETROLEUM INC		\$ 930,956.27	\$ 384,192.55	133,865.00
LAS VEGAS SANDS CORP		\$ 3,653,099.52	\$ 5,004,985.76	72,494.00
LATTICE SEMICONDUCTOR CORP		\$ 173,713.89	\$ 391,413.00	20,450.00
LAUREATE EDUCATION INC		\$ 1,411,409.26	\$ 1,592,577.96	90,436.00
LAWSON PRODUCTS INC/DE		\$ 17,634.63	\$ 36,470.00	700.00
LAZARD GROUP LLC	4.375% 03/11/2029 DD 03/11/19	\$ 1,290,133.00	\$ 1,416,922.00	1,300,000.00
LAZARD LTD		\$ 783,596.87	\$ 952,806.24	23,844.00
LA-Z-BOY INC		\$ 603,936.19	\$ 710,314.72	22,564.00
LB FOSTER CO		\$ 152,872.10	\$ 142,113.54	7,333.00
LCH CCP CREDIT SUISSE CASH COL	VAR RT 01/01/2049 DD 07/01/08	\$ 273,000.00	\$ 273,000.00	273,000.00
LCI INDUSTRIES		\$ 394,497.94	\$ 428,412.87	3,999.00
LCNB CORP		\$ 188,311.33	\$ 182,578.00	9,460.00
LEAF GROUP LTD		\$ 45,373.06	\$ 22,100.00	5,525.00
LEAR CORP		\$ 978,895.93	\$ 1,936,303.60	14,113.00
LEE ENTERPRISES INC		\$ 91,855.68	\$ 58,229.94	41,007.00
LEGACY CLASS (USD)		\$ 11,005,334.84	\$ 8,842,115.45	13,793,412.65
LEGACY HOUSING CORP		\$ 44,670.66	\$ 53,414.40	3,210.00
LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	\$ 1,831,760.00	\$ 1,987,545.00	1,750,000.00
LEGG MASON INC		\$ 431,042.36	\$ 553,947.66	15,426.00
LEGGETT & PLATT INC		\$ 915,943.60	\$ 1,426,899.76	28,072.00
LEHMAN PROXY STANDISH - REC		\$ 2,260.26	\$ 2,260.26	2,260.26
LEIA GROUP TRUST		\$ 197,829,231.00	\$ 236,430,820.00	20,000,000.00
LEIDOS HOLDINGS INC		\$ 1,368,300.14	\$ 2,956,473.78	30,202.00
LELAND STANFORD JUNIOR UNIVERS	3.647% 05/01/2048 DD 04/11/17	\$ 10,064.10	\$ 11,159.90	10,000.00
LEMAITRE VASCULAR INC		\$ 106,114.01	\$ 140,276.90	3,902.00
LENDINGCLUB CORP		\$ 1,085,114.66	\$ 634,685.04	50,292.00
LENDINGTREE INC		\$ 6,588,533.67	\$ 10,331,828.56	34,049.00
LENNAR CORP		\$ 2,227,214.35	\$ 3,381,599.27	60,613.00
LENNAR CORP		\$ 120,974.56	\$ 146,526.60	3,278.00
LENNOX INTERNATIONAL INC		\$ 481,774.01	\$ 1,784,152.61	7,313.00
LEVEL 3 FINANCING INC 144A	4.625% 09/15/2027 DD 09/25/19	\$ 997,493.75	\$ 1,003,324.00	980,000.00
LEVEL ONE BANCORP INC		\$ 94,348.17	\$ 90,827.60	3,610.00
LEVI STRAUSS & CO	5.000% 05/01/2025 DD 04/27/15	\$ 1,188,225.00	\$ 1,230,850.00	1,195,000.00
LEXICON PHARMACEUTICALS INC		\$ 107,535.37	\$ 26,701.10	6,434.00
LEXINGTON REALTY TRUST		\$ 1,840,381.81	\$ 1,932,202.80	181,940.00
LGI HOMES INC		\$ 130,529.91	\$ 232,367.85	3,289.00
LHC GROUP INC		\$ 289,348.24	\$ 680,672.16	4,941.00
LIAN HWA FOOD CORP		\$ 470,548.38	\$ 473,477.24	339,150.00
LIBERTY BROADBAND CORP		\$ 247,411.86	\$ 653,690.88	5,248.00
LIBERTY BROADBAND CORP		\$ 1,408,687.38	\$ 2,947,831.50	23,442.00
LIBERTY LATIN AMERICA LTD		\$ 688,036.14	\$ 682,911.20	35,384.00
LIBERTY LATIN AMERICA LTD		\$ 1,717,062.95	\$ 1,699,480.72	87,332.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 30,674.35	\$ 46,165.05	1,557.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 120,280.18	\$ 173,901.98	5,887.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 1,519,176.26	\$ 1,934,804.75	42,093.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 189,897.88	\$ 234,967.26	5,367.00

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LIBERTY MEDIA CORP-LIBERTY SIR		\$ 605,344.86	\$ 1,013,641.46	20,969.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 723,753.94	\$ 1,628,528.06	33,829.00
LIBERTY OILFIELD SERVICES INC		\$ 492,476.99	\$ 336,758.08	30,284.00
LIBERTY PROPERTY LP	3.750% 04/01/2025 DD 03/24/15	\$ 125,987.50	\$ 133,670.00	125,000.00
LIBERTY PROPERTY TRUST		\$ 4,629,719.01	\$ 6,325,486.85	105,337.00
LIBERTY TRIPADVISOR HOLDINGS I		\$ 190,888.11	\$ 85,678.95	11,657.00
LIFE STORAGE INC		\$ 3,620,942.91	\$ 4,006,468.28	37,001.00
LIFETIME BRANDS INC		\$ 148,771.96	\$ 64,982.50	9,350.00
LIFEVANTAGE CORP		\$ 28,554.24	\$ 34,342.00	2,200.00
LIGAND PHARMACEUTICALS INC		\$ 1,300,690.13	\$ 1,194,746.24	11,456.00
LIMELIGHT NETWORKS INC		\$ 177,401.96	\$ 249,055.44	61,043.00
LIMESTONE BANCORP INC		\$ 1,672,047.65	\$ 2,097,342.00	116,519.00
LIMONEIRA CO		\$ 207,468.73	\$ 176,896.77	9,199.00
LINCOLN ELECTRIC HOLDINGS INC		\$ 729,063.88	\$ 1,174,012.01	12,137.00
LINCOLN NATIONAL CORP	4.000% 09/01/2023 DD 08/16/13	\$ 173,448.25	\$ 186,341.75	175,000.00
LINCOLN NATIONAL CORP	4.350% 03/01/2048 DD 02/12/18	\$ 24,828.75	\$ 27,560.75	25,000.00
LINCOLN NATIONAL CORP	3.800% 03/01/2028 DD 02/12/18	\$ 29,878.20	\$ 31,980.90	30,000.00
LINCOLN NATIONAL CORP	3.625% 12/12/2026 DD 12/12/16	\$ 1,271,187.50	\$ 1,319,987.50	1,250,000.00
LINCOLN NATIONAL CORP		\$ 1,339,490.26	\$ 2,539,613.37	43,037.00
LINDBLAD EXPEDITIONS HOLDINGS		\$ 40,883.32	\$ 60,151.65	3,679.00
LINDE PLC		\$ 28,584,668.03	\$ 48,420,911.50	227,435.00
LINDSAY CORP		\$ 493,211.01	\$ 577,763.81	6,019.00
LINEAGE CELL THERAPEUTICS INC		\$ 202,813.72	\$ 75,169.40	84,460.00
LINEAGE LOGISTICS 2/18	0.000% 02/27/2025 DD 02/07/18	\$ 1,118,487.40	\$ 1,128,201.02	1,130,552.57
LIONS GATE CAPITAL HOLDIN 144A	6.375% 02/01/2024 DD 02/04/19	\$ 1,306,649.13	\$ 1,337,625.60	1,280,000.00
LIONS GATE ENTERTAINMENT CORP		\$ 383,878.98	\$ 143,099.84	13,424.00
LIONS GATE ENTERTAINMENT CORP		\$ 552,967.32	\$ 203,823.18	20,526.00
LIQUIDIA TECHNOLOGIES INC		\$ 31,968.14	\$ 9,114.30	2,132.00
LIQUIDITY SERVICES INC		\$ 194,749.34	\$ 131,346.48	22,038.00
LITHIA MOTORS INC		\$ 837,949.44	\$ 1,285,368.00	8,744.00
LITTELFUSE INC		\$ 1,152,824.61	\$ 950,952.30	4,971.00
LIVANOVA PLC		\$ 7,294,814.14	\$ 6,232,856.33	82,631.00
LIVE NATION ENTERTAINMENT 144A	5.625% 03/15/2026 DD 03/20/18	\$ 426,931.82	\$ 452,625.00	425,000.00
LIVE NATION ENTERTAINMENT 144A	4.750% 10/15/2027 DD 10/17/19	\$ 988,843.75	\$ 1,019,475.00	985,000.00
LIVE NATION ENTERTAINMENT INC		\$ 949,479.41	\$ 2,076,632.32	29,056.00
LIVE OAK BANCSHARES INC		\$ 429,901.93	\$ 359,231.97	18,897.00
LIVENT CORP		\$ 1,168,504.20	\$ 960,156.45	112,299.00
LIVEPERSON INC		\$ 126,110.72	\$ 376,253.00	10,169.00
LIVERAMP HOLDINGS INC		\$ 1,863,148.45	\$ 2,465,221.88	51,284.00
LIVEXLIVE MEDIA INC		\$ 24,024.23	\$ 6,689.85	4,330.00
LIVONGO HEALTH INC		\$ 77,713.13	\$ 87,459.40	3,490.00
LIVONZ PHARMACEUTICAL GROUP IN	HK/01513	\$ 1,910,350.46	\$ 2,081,314.65	668,750.00
LKQ CORP		\$ 1,523,663.34	\$ 2,370,337.20	66,396.00
LLOYDS BANK PLC	6.375% 01/21/2021 DD 01/21/11	\$ 680,520.00	\$ 626,946.00	600,000.00
LLOYDS BANK PLC	2.250% 08/14/2022 DD 08/14/19	\$ 498,385.00	\$ 502,480.00	500,000.00
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	\$ 330,423.00	\$ 357,423.00	330,000.00
LLOYDS BANKING GROUP PLC	5.300% 12/01/2045 DD 06/01/16	\$ 10,338.70	\$ 12,310.40	10,000.00
LLOYDS BANKING GROUP PLC	4.500% 11/04/2024 DD 11/04/14	\$ 209,226.00	\$ 213,912.00	200,000.00
LLOYDS BANKING GROUP PLC	4.650% 03/24/2026 DD 03/24/16	\$ 70,730.10	\$ 76,146.00	70,000.00
LLOYDS BANKING GROUP PLC	3.000% 01/11/2022 DD 01/11/17	\$ 75,698.25	\$ 76,209.00	75,000.00
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	\$ 45,689.85	\$ 47,332.80	45,000.00
LLOYDS BANKING GROUP PLC	VAR RT 11/07/2023 DD 11/07/17	\$ 2,034,255.00	\$ 2,131,647.00	2,100,000.00
LOCKHEED MARTIN CORP	2.900% 03/01/2025 DD 02/20/15	\$ 57,920.40	\$ 62,406.00	60,000.00
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	\$ 127,254.95	\$ 134,107.50	125,000.00
LOCKHEED MARTIN CORP	4.090% 09/15/2052 DD 09/07/17	\$ 98,281.08	\$ 117,339.00	100,000.00
LOCKHEED MARTIN CORP		\$ 8,666,920.90	\$ 20,369,635.94	52,313.00
LOEWS CORP		\$ 2,274,666.64	\$ 2,959,963.59	56,391.00
LOGAN PROPERTY HOLDINGS CO LTD	HK/03380	\$ 450,782.65	\$ 494,569.98	294,617.00
LOGICBIO THERAPEUTICS INC		\$ 12,200.67	\$ 9,028.80	1,254.00
LOGMEIN INC		\$ 1,211,645.50	\$ 941,853.90	10,985.00
LOOMIS AB		\$ 5,070,160.92	\$ 6,093,908.26	147,100.00
LORAL SPACE & COMMUNICATIONS I		\$ 85,149.89	\$ 69,843.52	2,161.00
L'OREAL SA		\$ 6,151,914.22	\$ 20,743,800.00	70,000.00
LOS ANGELES CA DEPT WTR & PWR	6.574% 07/01/2045 DD 12/02/10	\$ 421,920.00	\$ 468,951.00	300,000.00
LOS ANGELES CA UNIF SCH DIST	5.750% 07/01/2034 DD 10/15/09	\$ 54,613.00	\$ 64,030.50	50,000.00
LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	\$ 422,136.75	\$ 448,051.50	325,000.00
LOTTE FINE CHEMICAL CO LTD		\$ 414,566.27	\$ 245,573.44	6,290.00

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LOUISIANA-PACIFIC CORP	4.875% 09/15/2024 DD 09/14/16	\$ 1,265,000.00	\$ 1,307,693.75	1,265,000.00
LOUISIANA-PACIFIC CORP		\$ 1,992,921.07	\$ 2,387,366.88	80,464.00
LOVESAC CO/THE		\$ 31,110.92	\$ 22,518.15	1,403.00
LOWE'S COS INC	3.750% 04/15/2021 DD 11/22/10	\$ 100,125.00	\$ 101,852.00	100,000.00
LOWE'S COS INC	4.650% 04/15/2042 DD 04/23/12	\$ 244,686.00	\$ 275,198.40	240,000.00
LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	\$ 49,851.50	\$ 52,074.00	50,000.00
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	\$ 60,400.20	\$ 63,391.20	60,000.00
LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	\$ 95,906.15	\$ 106,043.75	95,000.00
LOWE'S COS INC	2.500% 04/15/2026 DD 04/20/16	\$ 67,004.70	\$ 70,472.50	70,000.00
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	\$ 49,417.50	\$ 54,017.00	50,000.00
LOWE'S COS INC	3.650% 04/05/2029 DD 04/05/19	\$ 299,448.00	\$ 320,856.00	300,000.00
LOWE'S COS INC	4.550% 04/05/2049 DD 04/05/19	\$ 304,392.00	\$ 354,204.00	300,000.00
LOWE'S COS INC		\$ 7,732,740.83	\$ 19,985,309.28	166,878.00
LPL FINANCIAL HOLDINGS INC		\$ 649,058.49	\$ 1,611,699.75	17,471.00
LS INDUSTRIAL SYSTEMS CO LTD		\$ 277,109.62	\$ 301,835.52	6,393.00
LSB INDUSTRIES INC		\$ 142,318.69	\$ 72,517.20	17,266.00
LSL PROPERTY SERVICES PLC		\$ 9,122,006.48	\$ 7,950,783.07	2,190,410.00
LTC PROPERTIES INC		\$ 842,952.49	\$ 817,679.28	18,264.00
LULULEMON ATHLETICA INC		\$ 2,179,846.70	\$ 5,882,101.30	25,390.00
LUMAX INTERNATIONAL CORP LTD		\$ 300,983.78	\$ 377,229.20	141,000.00
LUMBER LIQUIDATORS HOLDINGS INC		\$ 293,626.23	\$ 193,133.36	19,768.00
LUMENTUM HOLDINGS INC		\$ 6,696,437.59	\$ 9,858,258.80	124,316.00
LUMINEX CORP		\$ 675,163.19	\$ 736,464.84	31,799.00
LUTHER BURBANK CORP		\$ 184,719.65	\$ 176,893.26	15,342.00
LUXFER HOLDINGS PLC		\$ 138,856.36	\$ 105,525.51	5,701.00
LUXOR CAPITAL PARTNERS LP		\$ 2,168,509.15	\$ 2,054,382.68	2,168,509.15
LVMH MOET HENNESSY LOUIS VUITT		\$ 13,521,052.81	\$ 35,009,944.35	75,300.00
LYDALL INC		\$ 539,435.27	\$ 265,036.32	12,916.00
LYFT INC		\$ 2,024,991.51	\$ 1,734,179.22	40,311.00
LYONDELLBASELL INDUSTRIES NV	5.750% 04/15/2024 DD 04/09/12	\$ 103,018.50	\$ 101,536.20	90,000.00
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15	\$ 98,659.21	\$ 105,226.00	100,000.00
LYONDELLBASELL INDUSTRIES NV		\$ 3,569,412.89	\$ 5,365,991.60	56,795.00
M&T BANK CORP	3.550% 07/26/2023 DD 07/26/18	\$ 249,522.50	\$ 262,505.00	250,000.00
M&T BANK CORP		\$ 3,073,489.59	\$ 4,909,000.25	28,919.00
M/I HOMES INC		\$ 509,903.52	\$ 796,483.35	20,241.00
MACATAWA BANK CORP		\$ 189,552.46	\$ 227,508.33	20,441.00
MACERICH CO/THE		\$ 1,696,294.77	\$ 755,375.20	28,060.00
MACH ONE 2004 1 LLC 144A	VAR RT 05/28/2040 DD 07/01/04	\$ 101,537.57	\$ 168,368.53	169,163.60
MACK-CALI REALTY CORP		\$ 1,695,882.60	\$ 1,526,880.69	66,013.00
MACKINAC FINANCIAL CORP		\$ 109,519.36	\$ 121,032.72	6,932.00
MACOM TECHNOLOGY SOLUTIONS HOL		\$ 5,244,317.42	\$ 5,619,250.00	211,250.00
MACQUARIE EMERGING MKTS TR CL	60	\$ 432,426,241.48	\$ 467,452,767.04	43,242,624.15
MACQUARIE INFRASTRUCTURE CORP		\$ 1,472,073.85	\$ 784,229.04	18,306.00
MACQUARIE MEXICO REAL ESTATE M		\$ 383,618.87	\$ 436,791.99	335,300.00
MACROGENICS INC		\$ 441,247.60	\$ 248,379.52	22,829.00
MACY'S INC		\$ 2,084,261.84	\$ 1,011,704.00	59,512.00
MACY'S RETAIL HOLDINGS INC	2.875% 02/15/2023 DD 11/20/12	\$ 244,457.50	\$ 249,230.00	250,000.00
MADISON SQUARE GARDEN CO/THE		\$ 739,858.75	\$ 1,182,643.80	4,020.00
MADRIGAL PHARMACEUTICALS INC		\$ 128,841.14	\$ 113,978.61	1,251.00
MAEIL DAIRIES CO LTD		\$ 473,645.05	\$ 454,231.42	6,101.00
MAGELLAN HEALTH INC		\$ 783,252.94	\$ 745,879.00	9,532.00
MAGENTA THERAPEUTICS INC		\$ 50,712.48	\$ 47,314.36	3,121.00
MAGNOLIA OIL & GAS CORP		\$ 885,287.14	\$ 965,565.32	76,754.00
MAINSTREET BANCSHARES INC		\$ 121,463.23	\$ 122,323.50	5,330.00
MAJESCO		\$ 8,405.56	\$ 12,680.25	1,537.00
MALAYSIA GOVERNMENT BOND	3.480% 03/15/2023	\$ 2,562,971.43	\$ 2,054,314.07	8,310,000.00
MALAYSIA GOVERNMENT BOND	3.900% 11/30/2026	\$ 299,676.01	\$ 329,870.03	1,305,000.00
MALAYSIA GOVERNMENT BOND	3.620% 11/30/2021	\$ 660,039.01	\$ 655,149.24	2,650,000.00
MALAYSIA GOVERNMENT BOND	3.882% 03/10/2022	\$ 1,201,947.69	\$ 1,238,733.04	4,975,000.00
MALAYSIA GOVERNMENT BOND	4.048% 09/30/2021	\$ 2,422,604.76	\$ 2,094,062.70	8,420,000.00
MALAYSIA GOVERNMENT BOND	3.659% 10/15/2020	\$ 1,024,898.14	\$ 984,867.30	4,005,000.00
MALAYSIA GOVERNMENT BOND	3.955% 09/15/2025	\$ 809,024.39	\$ 891,140.85	3,520,000.00
MALAYSIA GOVERNMENT BOND	3.899% 11/16/2027	\$ 1,409,580.17	\$ 1,537,961.53	6,070,000.00
MALIBU BOATS INC		\$ 71,068.07	\$ 136,773.00	3,340.00
MALLINCKRODT PLC		\$ 1,207,194.25	\$ 218,194.80	62,520.00
MALVERN BANCORP INC		\$ 113,354.80	\$ 114,041.51	4,939.00
MAMMOTH ENERGY SERVICES INC		\$ 83,928.51	\$ 19,445.80	8,839.00

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MANHATTAN ASSOCIATES INC		\$ 719,228.70	\$ 973,747.50	12,210.00
MANITOWOC CO INC/THE	COM NEW	\$ 589,144.95	\$ 469,770.00	26,844.00
MANNKIND CORP		\$ 56,333.74	\$ 38,718.06	30,014.00
MANPOWERGROUP INC		\$ 689,966.84	\$ 1,231,907.70	12,687.00
MANTECH INTERNATIONAL CORP/VA		\$ 920,302.32	\$ 1,639,057.72	20,519.00
MANUFACTURERS & TRADERS TRUST	2.900% 02/06/2025 DD 02/06/15	\$ 38,818.80	\$ 41,187.20	40,000.00
MANUFACTURERS & TRADERS TRUST	2.100% 02/06/2020 DD 02/06/15	\$ 1,998,640.00	\$ 2,000,020.00	2,000,000.00
MANULIFE FINANCIAL CORP	5.375% 03/04/2046 DD 03/04/16	\$ 45,316.80	\$ 53,224.40	40,000.00
MARATHON OIL CORP	6.800% 03/15/2032 DD 03/04/02	\$ 37,109.45	\$ 44,275.85	35,000.00
MARATHON OIL CORP		\$ 3,767,955.97	\$ 2,419,263.42	178,149.00
MARATHON PETROLEUM CORP	5.125% 03/01/2021 DD 09/01/11	\$ 768,936.45	\$ 729,957.00	705,000.00
MARATHON PETROLEUM CORP	6.500% 03/01/2041 DD 09/01/11	\$ 84,257.70	\$ 90,920.90	70,000.00
MARATHON PETROLEUM CORP	3.625% 09/15/2024 DD 09/05/14	\$ 38,984.00	\$ 42,017.60	40,000.00
MARATHON PETROLEUM CORP		\$ 4,773,476.60	\$ 8,347,999.00	138,556.00
MARCHEX INC		\$ 122,117.00	\$ 98,219.52	25,984.00
MARCUS & MILLICHAP INC		\$ 165,430.54	\$ 201,969.50	5,422.00
MARCUS CORP/THE		\$ 552,888.99	\$ 543,965.94	17,122.00
MARINE PRODUCTS CORP		\$ 12,474.24	\$ 16,819.20	1,168.00
MARINEMAX INC		\$ 294,603.16	\$ 275,935.77	16,533.00
MARINUS PHARMACEUTICALS INC		\$ 47,146.39	\$ 17,364.24	8,039.00
MARKEL CORP		\$ 1,916,208.16	\$ 3,288,900.09	2,877.00
MARKER THERAPEUTICS INC		\$ 33,784.59	\$ 12,286.08	4,266.00
MARKETAXESS HOLDINGS INC		\$ 1,182,668.91	\$ 2,847,116.10	7,510.00
MARLIN BUSINESS SERVICES CORP		\$ 99,102.42	\$ 107,636.06	4,897.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 10/15/2021 DD 10/09/14	\$ 125,981.25	\$ 127,185.00	125,000.00
MARRIOTT INTERNATIONAL INC/MD	2.300% 01/15/2022 DD 06/10/16	\$ 89,231.40	\$ 90,426.60	90,000.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 06/15/2026 DD 06/10/16	\$ 616,946.40	\$ 653,265.90	630,000.00
MARRIOTT INTERNATIONAL INC/MD		\$ 3,301,776.77	\$ 8,782,182.85	57,995.00
MARRIOTT VACATIONS WORLDWIDE C		\$ 2,632,394.46	\$ 3,498,151.68	27,168.00
MARRONE BIO INNOVATIONS INC		\$ 18,452.51	\$ 9,757.61	9,661.00
MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	\$ 100,033.00	\$ 107,474.00	100,000.00
MARSH & MCLENNAN COS INC	4.375% 03/15/2029 DD 01/15/19	\$ 66,138.15	\$ 74,109.10	65,000.00
MARSH & MCLENNAN COS INC	4.900% 03/15/2049 DD 01/15/19	\$ 62,017.20	\$ 76,201.80	60,000.00
MARSH & MCLENNAN COS INC		\$ 4,994,031.45	\$ 11,847,339.40	106,340.00
MARTEN TRANSPORT LTD		\$ 476,362.55	\$ 641,068.19	29,831.00
MARTIN MARIETTA MATERIALS INC		\$ 1,876,759.87	\$ 3,710,543.16	13,269.00
MARVELL TECHNOLOGY GROUP LTD	4.875% 06/22/2028 DD 06/22/18	\$ 990,520.00	\$ 1,105,030.00	1,000,000.00
MARVELL TECHNOLOGY GROUP LTD		\$ 2,559,833.85	\$ 3,734,628.16	140,611.00
MASCO CORP		\$ 1,161,217.55	\$ 3,039,302.68	63,332.00
MASIMO CORP		\$ 929,814.00	\$ 1,469,958.00	9,300.00
MASONITE INTERNATIONAL CORP		\$ 327,066.29	\$ 347,330.10	4,810.00
MASSACHUSETTS INSTITUTE OF TEC	5.600% 07/01/2111 DD 05/18/11	\$ 50,998.40	\$ 61,093.60	40,000.00
MASSACHUSETTS ST	4.500% 08/01/2031 DD 08/26/10	\$ 166,396.50	\$ 173,833.50	150,000.00
MASTEC INC	4.875% 03/15/2023 DD 03/18/13	\$ 969,684.11	\$ 1,002,375.00	990,000.00
MASTEC INC		\$ 363,336.68	\$ 635,568.96	9,906.00
MASTERCARD INC	3.375% 04/01/2024 DD 03/31/14	\$ 78,754.50	\$ 79,590.75	75,000.00
MASTERCARD INC	2.950% 11/21/2026 DD 11/21/16	\$ 78,208.00	\$ 83,234.40	80,000.00
MASTERCARD INC	2.000% 11/21/2021 DD 11/21/16	\$ 1,491,435.00	\$ 1,508,070.00	1,500,000.00
MASTERCARD INC		\$ 16,660,799.11	\$ 90,533,682.36	303,204.00
MASTERCRAFT BOAT HOLDINGS INC		\$ 50,502.33	\$ 45,360.00	2,880.00
MATADOR RESOURCES CO		\$ 1,686,099.97	\$ 1,413,843.66	78,678.00
MATCH GROUP INC		\$ 558,453.86	\$ 1,075,805.22	13,102.00
MATERION CORP		\$ 409,131.40	\$ 621,193.05	10,449.00
MATRIX SERVICE CO		\$ 394,957.43	\$ 462,381.92	20,209.00
MATSON INC		\$ 1,232,101.35	\$ 1,326,367.20	32,509.00
MATTEL INC		\$ 2,039,143.45	\$ 1,020,870.55	75,341.00
MATTHEWS INTERNATIONAL CORP		\$ 1,439,296.64	\$ 904,705.34	23,702.00
MAUI LAND & PINEAPPLE CO INC		\$ 23,026.41	\$ 14,692.50	1,306.00
MAVI GIYIM SANAYI VE TICARET A		\$ 802,570.74	\$ 1,159,965.35	119,222.00
MAXAR TECHNOLOGIES INC		\$ 2,050,335.85	\$ 717,121.88	45,764.00
MAXIM INTEGRATED PRODUCTS INC	3.450% 06/15/2027 DD 06/15/17	\$ 702,828.00	\$ 720,902.00	700,000.00
MAXIM INTEGRATED PRODUCTS INC		\$ 1,748,703.91	\$ 3,396,705.22	55,222.00
MAXIMUS INC		\$ 597,918.90	\$ 780,425.49	10,491.00
MAXLINEAR INC		\$ 244,236.65	\$ 227,054.00	10,700.00
MAYVILLE ENGINEERING CO INC		\$ 13,702.77	\$ 9,314.34	993.00
MBIA INC		\$ 500,555.73	\$ 501,772.20	53,954.00
MCCORMICK & CO INC/MD		\$ 1,870,894.70	\$ 4,268,370.04	25,148.00

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MCDERMOTT INTERNATIONAL INC		\$ 10,085.86	\$ 838.31	1,239.00
MCDERMOTT INTERNATIONAL INC		\$ 2,364,190.29	\$ 91,269.08	134,814.00
MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	\$ 63,945.20	\$ 74,704.30	55,000.00
MCDONALD'S CORP	3.700% 01/30/2026 DD 12/09/15	\$ 99,951.00	\$ 107,904.00	100,000.00
MCDONALD'S CORP	4.700% 12/09/2035 DD 12/09/15	\$ 168,552.00	\$ 189,766.40	160,000.00
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	\$ 117,068.10	\$ 132,617.10	110,000.00
MCDONALD'S CORP	3.800% 04/01/2028 DD 03/16/18	\$ 347,886.00	\$ 382,777.50	350,000.00
MCDONALD'S CORP	2.625% 09/01/2029 DD 08/12/19	\$ 203,334.00	\$ 200,284.00	200,000.00
MCDONALD'S CORP	3.625% 09/01/2049 DD 08/12/19	\$ 52,574.50	\$ 50,861.00	50,000.00
MCDONALD'S CORP		\$ 18,225,955.14	\$ 31,609,497.99	159,959.00
MCGRATH RENTCORP		\$ 452,128.56	\$ 666,127.62	8,703.00
MCKESSON CORP	4.883% 03/15/2044 DD 03/10/14	\$ 35,417.20	\$ 38,185.70	35,000.00
MCKESSON CORP	3.796% 03/15/2024 DD 03/10/14	\$ 156,027.62	\$ 157,890.00	150,000.00
MCKESSON CORP	3.950% 02/16/2028 DD 02/16/18	\$ 35,008.05	\$ 37,341.85	35,000.00
MCKESSON CORP	4.750% 03/01/2021 DD 02/28/11	\$ 55,607.50	\$ 51,208.50	50,000.00
MCKESSON CORP		\$ 4,447,676.31	\$ 5,548,430.16	40,113.00
MDC HOLDINGS INC		\$ 938,922.50	\$ 1,459,963.44	38,259.00
MDC PARTNERS INC		\$ 57,849.29	\$ 23,524.36	8,462.00
MDGH - GMTN BV 144A	4.500% 11/07/2028 DD 11/07/18	\$ 1,072,150.00	\$ 1,060,267.46	934,000.00
MDGH - GMTN BV 144A	2.875% 11/07/2029 DD 11/07/19	\$ 1,235,485.82	\$ 1,259,628.99	1,249,000.00
MDGH - GMTN BV REGS	5.000% 11/15/2020	\$ 2,513,500.00	\$ 2,252,760.40	2,200,000.00
MDGH - GMTN BV REGS	4.500% 11/07/2028	\$ 1,402,181.25	\$ 1,413,314.04	1,245,000.00
MDU RESOURCES GROUP INC		\$ 990,826.65	\$ 1,246,988.12	41,972.00
MEAD JOHNSON NUTRITION CO	4.600% 06/01/2044 DD 05/13/14	\$ 125,682.50	\$ 149,716.25	125,000.00
MEAD JOHNSON NUTRITION CO	4.125% 11/15/2025 DD 11/03/15	\$ 41,491.60	\$ 43,724.80	40,000.00
MEDALLIA INC		\$ 87,343.65	\$ 90,219.00	2,900.00
MEDALLION FINANCIAL CORP		\$ 105,582.57	\$ 113,891.82	15,666.00
MEDIA NUSANTARA CITRA TBK PT		\$ 459,444.73	\$ 857,878.57	7,306,455.00
MEDICAL PROPERTIES TRUST INC		\$ 4,063,499.90	\$ 5,074,421.80	240,380.00
MEDICINES CO/THE		\$ 1,604,661.30	\$ 3,631,949.46	42,759.00
MEDICINOVA INC		\$ 52,038.45	\$ 44,504.22	6,603.00
MEDIFAST INC		\$ 113,655.71	\$ 207,325.36	1,892.00
MEDNAX INC		\$ 867,352.75	\$ 539,292.74	19,406.00
MEDPACE HOLDINGS INC		\$ 238,159.16	\$ 384,070.14	4,569.00
MEDTRONIC GLOBAL HOLDINGS SCA	3.350% 04/01/2027 DD 03/28/17	\$ 92,628.90	\$ 96,016.50	90,000.00
MEDTRONIC INC	3.150% 03/15/2022 DD 03/15/15	\$ 93,568.50	\$ 92,566.80	90,000.00
MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	\$ 697,742.86	\$ 753,608.97	703,000.00
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	\$ 262,093.55	\$ 290,099.60	245,000.00
MEDTRONIC PLC		\$ 22,336,219.84	\$ 32,319,068.75	284,875.00
MEET GROUP INC/THE		\$ 134,717.72	\$ 144,037.50	28,750.00
MEGACABLE HOLDINGS SAB DE CV		\$ 11,142,181.94	\$ 11,541,016.30	2,814,315.00
MEI PHARMA INC		\$ 26,823.93	\$ 26,610.40	10,730.00
MEIRAGTX HOLDINGS PLC		\$ 60,051.57	\$ 63,063.00	3,150.00
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	\$ 126,364.25	\$ 145,082.50	125,000.00
MENLO THERAPEUTICS INC		\$ 121,635.44	\$ 51,332.32	11,063.00
MERCANTILE BANK CORP		\$ 401,541.55	\$ 446,173.98	12,234.00
MERCEDES-BENZ AUTO RECEIV 1 A3	1.260% 02/16/2021 DD 09/14/16	\$ 35,030.38	\$ 35,179.95	35,194.38
MERCHANTS BANCORP/IN		\$ 163,177.98	\$ 134,441.91	6,821.00
MERCK & CO INC	2.400% 09/15/2022 DD 09/13/12	\$ 49,011.50	\$ 50,780.00	50,000.00
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	\$ 318,658.75	\$ 357,957.00	300,000.00
MERCK & CO INC	2.350% 02/10/2022 DD 02/10/15	\$ 969,523.20	\$ 969,590.40	960,000.00
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	\$ 37,030.40	\$ 44,251.20	40,000.00
MERCK & CO INC	3.900% 03/07/2039 DD 03/07/19	\$ 51,216.00	\$ 57,201.00	50,000.00
MERCK & CO INC	4.000% 03/07/2049 DD 03/07/19	\$ 77,305.50	\$ 87,967.50	75,000.00
MERCK & CO INC	VAR RT 02/10/2020 DD 02/10/15	\$ 1,250,000.00	\$ 1,250,675.00	1,250,000.00
MERCK & CO INC		\$ 26,475,069.91	\$ 49,546,376.75	544,765.00
MERCURY GENERAL CORP		\$ 309,883.47	\$ 305,878.21	6,277.00
MERCURY SYSTEMS INC		\$ 6,409,182.36	\$ 9,863,724.75	142,725.00
MEREDITH CORP		\$ 354,453.31	\$ 211,801.81	6,523.00
MERIDIAN BANCORP INC		\$ 569,920.80	\$ 645,772.96	32,144.00
MERIDIAN BIOSCIENCE INC		\$ 394,084.96	\$ 284,863.89	29,157.00
MERIT MEDICAL SYSTEMS INC		\$ 5,060,501.65	\$ 4,245,732.68	135,994.00
MERITAGE HOMES CORP		\$ 6,583,316.17	\$ 9,595,858.86	157,026.00
MERITOR INC		\$ 354,611.10	\$ 530,007.03	20,237.00
MERRILL LYNCH MORTGAGE T CI AJ	VAR RT 05/12/2039 DD 05/01/06	\$ 26,349.58	\$ 27,978.57	27,668.68
MERRILL LYNCH REV REPO	1.850% 01/02/2020 DD 12/31/19	\$ 9,700,000.00	\$ 9,700,000.00	9,700,000.00
MERSANA THERAPEUTICS INC		\$ 134,663.89	\$ 155,105.37	27,069.00

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MESA AIR GROUP INC		\$ 118,871.33	\$ 88,407.66	9,889.00
MESA LABORATORIES INC		\$ 108,215.62	\$ 163,606.40	656.00
MET TRANSPRTN AUTH NY REVENUE	6.814% 11/15/2040 DD 12/29/10	\$ 134,000.00	\$ 142,009.00	100,000.00
META FINANCIAL GROUP INC		\$ 419,364.74	\$ 532,425.33	14,583.00
METAIR INVESTMENTS LTD		\$ 440,299.14	\$ 399,936.35	242,100.00
METHODE ELECTRONICS INC		\$ 978,516.63	\$ 1,098,612.65	27,919.00
METINVEST BV 144A	7.750% 10/17/2029 DD 10/17/19	\$ 412,831.78	\$ 424,009.65	415,000.00
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	\$ 53,851.00	\$ 67,219.50	50,000.00
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	\$ 139,147.15	\$ 165,602.32	135,000.00
METLIFE INC	VAR RT 09/15/2023 DD 09/10/13	\$ 500,305.05	\$ 493,388.35	455,000.00
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	\$ 79,522.80	\$ 91,244.80	80,000.00
METLIFE INC	4.875% 11/13/2043 DD 11/13/13	\$ 68,252.40	\$ 74,404.20	60,000.00
METLIFE INC	3.600% 04/10/2024 DD 04/10/14	\$ 102,176.00	\$ 106,558.00	100,000.00
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	\$ 330,593.70	\$ 383,120.10	330,000.00
METLIFE INC		\$ 6,235,662.09	\$ 8,625,653.10	169,230.00
METROCITY BANKSHARES INC		\$ 165,754.55	\$ 165,897.15	9,507.00
METROPOLITAN BANK HOLDING CORP		\$ 249,934.33	\$ 250,699.54	5,198.00
METSO OYJ		\$ 8,784,075.76	\$ 11,305,858.17	286,300.00
METTLER-TOLEDO INTERNATIONAL I		\$ 1,327,129.31	\$ 4,055,247.36	5,112.00
MEXICAN BONOS	8.500% 11/18/2038	\$ 9,224,841.24	\$ 6,436,587.43	106,600,000.00
MEXICAN BONOS	8.500% 05/31/2029	\$ 8,908,730.25	\$ 5,929,401.45	100,600,000.00
MEXICAN BONOS	7.750% 11/13/2042	\$ 10,945,025.77	\$ 7,513,956.83	133,800,000.00
MEXICAN BONOS	8.000% 11/07/2047	\$ 2,490,906.30	\$ 2,516,781.70	43,400,000.00
MEXICAN BONOS	7.750% 11/23/2034	\$ 1,562,541.89	\$ 1,780,358.70	31,400,000.00
MEXICAN BONOS	7.500% 06/03/2027	\$ 1,233,973.28	\$ 1,264,890.37	23,000,000.00
MEXICO GOVERNMENT INTERNATIONA	8.300% 08/15/2031 DD 08/13/01	\$ 175,312.50	\$ 185,312.50	125,000.00
MEXICO GOVERNMENT INTERNATIONA	6.750% 09/27/2034 DD 09/27/04	\$ 61,981.92	\$ 86,310.00	63,000.00
MEXICO GOVERNMENT INTERNATIONA	6.050% 01/11/2040 DD 01/11/08	\$ 241,780.00	\$ 260,000.00	200,000.00
MEXICO GOVERNMENT INTERNATIONA	5.750% 10/12/2110 DD 10/12/10	\$ 230,580.00	\$ 283,920.00	240,000.00
MEXICO GOVERNMENT INTERNATIONA	3.625% 03/15/2022 DD 01/06/12	\$ 729,330.00	\$ 721,000.00	700,000.00
MEXICO GOVERNMENT INTERNATIONA	5.550% 01/21/2045 DD 01/21/14	\$ 138,437.50	\$ 153,875.00	125,000.00
MEXICO GOVERNMENT INTERNATIONA	4.125% 01/21/2026 DD 01/21/16	\$ 513,550.00	\$ 534,000.00	500,000.00
MEXICO GOVERNMENT INTERNATIONA	4.350% 01/15/2047 DD 08/11/16	\$ 1,132,039.00	\$ 1,387,325.00	1,315,000.00
MEXICO GOVERNMENT INTERNATIONA	4.600% 02/10/2048 DD 10/10/17	\$ 215,000.00	\$ 219,002.00	200,000.00
MEXICO GOVERNMENT INTERNATIONA	4.750% 03/08/2044 DD 03/08/12	\$ 249,218.20	\$ 309,400.00	280,000.00
MEXICO GOVERNMENT INTERNATIONA	4.150% 03/28/2027 DD 03/28/17	\$ 754,127.00	\$ 820,769.00	766,000.00
MEXICO GOVERNMENT INTERNATIONA	4.500% 04/22/2029 DD 01/22/19	\$ 5,215,954.60	\$ 5,581,185.00	5,090,000.00
MEXICO GOVERNMENT INTERNATIONA	4.500% 01/31/2050 DD 07/31/19	\$ 901,587.50	\$ 897,230.00	830,000.00
MEZZ CAP COMMERCIAL C2 X 144A	VAR RT 10/15/2040 DD 12/01/04	\$ 120,491.16	\$ 11.77	301,227.92
MFA FINANCIAL INC		\$ 649,884.06	\$ 642,454.65	83,981.00
MGE ENERGY INC		\$ 1,197,743.94	\$ 1,497,974.10	19,005.00
MGIC INVESTMENT CORP		\$ 869,854.86	\$ 938,039.83	66,199.00
MGM GROWTH PROPERTIES OPE 144A	5.750% 02/01/2027 DD 01/25/19	\$ 889,677.66	\$ 986,775.00	885,000.00
MGM RESORTS INTERNATIONAL		\$ 2,083,483.48	\$ 3,497,475.48	105,124.00
MGP INGREDIENTS INC		\$ 109,441.24	\$ 102,471.75	2,115.00
MICHAELS COS INC/THE		\$ 569,787.53	\$ 529,830.28	65,492.00
MICROCHIP TECHNOLOGY INC		\$ 2,467,419.75	\$ 5,055,567.44	48,277.00
MICRON TECHNOLOGY INC		\$ 3,822,244.27	\$ 12,574,032.90	233,805.00
MICROSOFT CORP	4.500% 10/01/2040 DD 09/27/10	\$ 62,538.45	\$ 80,601.95	65,000.00
MICROSOFT CORP	2.375% 05/01/2023 DD 05/02/13	\$ 75,167.25	\$ 76,287.75	75,000.00
MICROSOFT CORP	2.375% 02/12/2022 DD 02/12/15	\$ 251,777.20	\$ 253,402.50	250,000.00
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	\$ 74,508.75	\$ 82,641.00	75,000.00
MICROSOFT CORP	3.750% 02/12/2045 DD 02/12/15	\$ 9,193.00	\$ 11,372.40	10,000.00
MICROSOFT CORP	4.000% 02/12/2055 DD 02/12/15	\$ 18,200.00	\$ 23,715.20	20,000.00
MICROSOFT CORP	2.650% 11/03/2022 DD 11/03/15	\$ 76,605.00	\$ 76,812.00	75,000.00
MICROSOFT CORP	3.125% 11/03/2025 DD 11/03/15	\$ 1,594,341.35	\$ 1,654,377.15	1,565,000.00
MICROSOFT CORP	4.450% 11/03/2045 DD 11/03/15	\$ 563,594.98	\$ 668,674.80	534,000.00
MICROSOFT CORP	4.750% 11/03/2055 DD 11/03/15	\$ 60,643.80	\$ 80,161.80	60,000.00
MICROSOFT CORP	1.550% 08/08/2021 DD 08/08/16	\$ 48,208.50	\$ 49,934.00	50,000.00
MICROSOFT CORP	2.000% 08/08/2023 DD 08/08/16	\$ 75,832.80	\$ 80,571.20	80,000.00
MICROSOFT CORP	2.400% 08/08/2026 DD 08/08/16	\$ 575,168.80	\$ 596,991.50	590,000.00
MICROSOFT CORP	3.700% 08/08/2046 DD 08/08/16	\$ 1,129,009.85	\$ 1,317,323.75	1,165,000.00
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	\$ 215,446.80	\$ 248,883.60	210,000.00
MICROSOFT CORP	4.100% 02/06/2037 DD 02/06/17	\$ 230,231.20	\$ 260,262.20	220,000.00
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	\$ 121,903.30	\$ 141,111.90	115,000.00
MICROSOFT CORP	4.500% 02/06/2057 DD 02/06/17	\$ 80,074.60	\$ 103,768.80	80,000.00
MICROSOFT CORP		\$ 81,403,570.87	\$ 288,218,828.00	1,827,640.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MICROSTRATEGY INC		\$ 259,121.68	\$ 192,978.39	1,353.00
MID PENN BANCORP INC		\$ 575,424.16	\$ 728,640.00	25,300.00
MID-AMERICA APARTMENT COMMUNIT		\$ 7,166,581.03	\$ 8,792,688.52	66,682.00
MID-AMERICA APARTMENTS LP	4.300% 10/15/2023 DD 10/16/13	\$ 100,697.00	\$ 107,024.00	100,000.00
MID-AMERICA APARTMENTS LP	3.600% 06/01/2027 DD 05/09/17	\$ 1,512,885.00	\$ 1,592,055.00	1,500,000.00
MIDAMERICAN ENERGY CO	3.100% 05/01/2027 DD 02/01/17	\$ 196,564.00	\$ 208,570.00	200,000.00
MIDCONTINENT COMMUNICATIO 144A	5.375% 08/15/2027 DD 08/07/19	\$ 468,956.25	\$ 491,737.50	465,000.00
MIDDLEBY CORP/THE		\$ 1,157,735.03	\$ 1,312,706.72	11,986.00
MIDDLESEX WATER CO		\$ 165,488.40	\$ 254,915.70	4,010.00
MIDLAND STATES BANCORP INC		\$ 473,345.30	\$ 454,411.36	15,691.00
MIDWESTONE FINANCIAL GROUP INC		\$ 314,874.53	\$ 335,707.18	9,266.00
MIGROS TICARET AS		\$ 172,028.50	\$ 199,551.47	49,031.00
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	\$ 2,435,905.13	\$ 2,431,971.30	2,420,666.79
MILLENDO THERAPEUTICS INC		\$ 17,096.20	\$ 9,968.46	1,479.00
MILLER INDUSTRIES INC/TN		\$ 206,519.94	\$ 298,970.76	8,052.00
MILICOM INTERNATIONAL CE 144A	6.250% 03/25/2029 DD 03/25/19	\$ 204,000.00	\$ 225,071.16	204,000.00
MINEJESA CAPITAL BV 144A	5.625% 08/10/2037 DD 08/10/17	\$ 41,425.00	\$ 49,984.06	46,000.00
MINERALS TECHNOLOGIES INC		\$ 2,007,964.57	\$ 1,544,772.15	26,805.00
MINERVA NEUROSCIENCES INC		\$ 77,768.04	\$ 53,915.13	7,583.00
MIRATI THERAPEUTICS INC		\$ 6,212,843.57	\$ 8,652,949.00	67,150.00
MIRUM PHARMACEUTICALS INC		\$ 3,236.70	\$ 8,582.00	350.00
MISONIX INC		\$ 29,434.62	\$ 21,550.38	1,158.00
MISTRAS GROUP INC		\$ 222,016.57	\$ 180,943.60	12,680.00
MITEK SYSTEMS INC		\$ 42,261.88	\$ 45,257.40	5,916.00
MITIE GROUP PLC		\$ 17,931,889.78	\$ 12,372,882.03	6,441,232.00
MITSUBISHI UFJ FINANCIAL GROUP	2.950% 03/01/2021 DD 03/01/16	\$ 406,325.50	\$ 404,388.00	400,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.850% 03/01/2026 DD 03/01/16	\$ 209,296.00	\$ 214,840.00	200,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.190% 09/13/2021 DD 09/13/16	\$ 1,058,039.80	\$ 1,063,148.20	1,060,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.677% 02/22/2027 DD 02/22/17	\$ 98,384.00	\$ 106,499.00	100,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.741% 03/07/2029 DD 03/07/19	\$ 322,986.00	\$ 323,769.00	300,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.623% 07/18/2022 DD 07/18/19	\$ 250,502.50	\$ 253,417.50	250,000.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2021 DD 09/13/16	\$ 250,000.00	\$ 252,697.50	250,000.00
MIZUHO FINANCIAL GROUP INC	3.549% 03/05/2023 DD 03/05/18	\$ 497,580.00	\$ 521,630.00	500,000.00
MIZUHO FINANCIAL GROUP INC	4.018% 03/05/2028 DD 03/05/18	\$ 397,980.00	\$ 437,296.00	400,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 07/16/2023 DD 07/16/19	\$ 200,684.00	\$ 202,402.00	200,000.00
MIZUHO FINANCIAL GROUP INC	2.953% 02/28/2022 DD 02/28/17	\$ 1,500,000.00	\$ 1,527,495.00	1,500,000.00
MKS INSTRUMENTS INC		\$ 1,105,856.90	\$ 1,227,601.59	11,159.00
MMA CAPITAL HOLDINGS INC		\$ 122,425.94	\$ 116,324.40	3,658.00
MOBILE MINI INC		\$ 779,242.17	\$ 957,682.42	25,262.00
MOBILEIRON INC		\$ 76,489.49	\$ 74,396.88	15,308.00
MODEL N INC		\$ 1,617,324.79	\$ 4,791,088.05	136,615.00
MODERNA INC		\$ 759,464.02	\$ 800,062.68	40,903.00
MODINE MANUFACTURING CO		\$ 474,305.09	\$ 288,819.30	37,509.00
MOELIS & CO		\$ 6,360,159.03	\$ 5,271,651.84	165,152.00
MOHAWK INDUSTRIES INC		\$ 1,487,904.08	\$ 1,716,205.92	12,584.00
MOLECULAR TEMPLATES INC		\$ 38,309.27	\$ 100,174.56	7,163.00
MOLINA HEALTHCARE INC		\$ 1,287,070.84	\$ 1,720,956.27	12,683.00
MOLSON COORS BEVERAGE CO	5.000% 05/01/2042 DD 05/03/12	\$ 180,585.50	\$ 191,355.50	175,000.00
MOLSON COORS BEVERAGE CO	2.100% 07/15/2021 DD 07/07/16	\$ 77,708.80	\$ 80,070.40	80,000.00
MOLSON COORS BEVERAGE CO	3.000% 07/15/2026 DD 07/07/16	\$ 1,559,204.80	\$ 1,599,671.00	1,580,000.00
MOLSON COORS BEVERAGE CO	4.200% 07/15/2046 DD 07/07/16	\$ 9,144.00	\$ 9,981.50	10,000.00
MOLSON COORS BEVERAGE CO		\$ 2,470,599.60	\$ 1,890,380.80	35,072.00
MOMENTA PHARMACEUTICALS INC		\$ 234,767.55	\$ 323,335.24	16,388.00
MONARCH CASINO & RESORT INC		\$ 92,838.51	\$ 164,875.80	3,396.00
MONDELEZ INTERNATIONAL INC		\$ 9,845,288.24	\$ 16,579,851.12	301,014.00
MONETA MONEY BANK AS		\$ 581,033.23	\$ 639,917.31	170,448.00
MONG DUONG FINANCE HOLDIN 144A	5.125% 05/07/2029 DD 08/01/19	\$ 314,000.00	\$ 321,347.60	314,000.00
MONGODB INC		\$ 1,213,275.99	\$ 1,123,686.18	8,538.00
MONMOUTH REAL ESTATE INVESTMEN		\$ 5,336,913.37	\$ 4,997,308.64	345,118.00
MONOLITHIC POWER SYSTEMS INC		\$ 1,162,627.68	\$ 1,493,943.84	8,392.00
MONRO INC		\$ 321,672.94	\$ 422,045.40	5,397.00
MONSTER BEVERAGE CORP		\$ 2,461,688.11	\$ 5,203,791.75	81,885.00
MONTAGE RESOURCES CORP		\$ 192,796.86	\$ 129,549.04	16,316.00
MOODY'S CORP		\$ 2,243,230.42	\$ 8,249,047.86	34,746.00
MOOG INC		\$ 573,529.64	\$ 681,957.36	7,992.00
MOOG INC 144A	4.250% 12/15/2027 DD 12/13/19	\$ 124,000.00	\$ 126,182.40	124,000.00
MORGAN ADVANCED MATERIALS PLC		\$ 8,732,199.95	\$ 9,876,624.30	2,351,881.00

SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	\$ 310,917.00	\$ 337,923.00	300,000.00
MORGAN STANLEY	4.350% 09/08/2026 DD 09/08/14	\$ 80,247.20	\$ 87,510.40	80,000.00
MORGAN STANLEY	VAR RT 07/22/2025 DD 07/23/19	\$ 100,032.00	\$ 101,264.00	100,000.00
MORGAN STANLEY	3.125% 01/23/2023 DD 01/23/18	\$ 149,718.00	\$ 154,213.50	150,000.00
MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	\$ 186,703.85	\$ 199,143.25	185,000.00
MORGAN STANLEY	3.750% 02/25/2023 DD 02/25/13	\$ 729,699.50	\$ 748,755.15	715,000.00
MORGAN STANLEY	3.875% 01/27/2026 DD 01/27/16	\$ 431,075.00	\$ 461,858.70	430,000.00
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	\$ 127,579.10	\$ 138,425.30	130,000.00
MORGAN STANLEY	4.375% 01/22/2047 DD 01/20/17	\$ 173,101.60	\$ 203,877.60	170,000.00
MORGAN STANLEY	5.750% 01/25/2021 DD 01/25/11	\$ 5,019,064.00	\$ 4,673,565.00	4,500,000.00
MORGAN STANLEY	4.300% 01/27/2045 DD 01/27/15	\$ 305,266.50	\$ 364,659.20	310,000.00
MORGAN STANLEY	4.875% 11/01/2022 DD 10/23/12	\$ 97,929.00	\$ 96,435.90	90,000.00
MORGAN STANLEY	3.125% 07/27/2026 DD 07/25/16	\$ 97,862.50	\$ 103,254.00	100,000.00
MORGAN STANLEY	3.700% 10/23/2024 DD 10/23/14	\$ 952,774.26	\$ 982,627.50	925,000.00
MORGAN STANLEY	3.950% 04/23/2027 DD 04/23/15	\$ 61,123.80	\$ 64,374.60	60,000.00
MORGAN STANLEY	VAR RT 05/08/2024 DD 04/24/17	\$ 1,093,629.90	\$ 1,119,635.00	1,100,000.00
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	\$ 600,000.00	\$ 637,986.00	600,000.00
MORGAN STANLEY	VAR RT 02/18/2020 DD 02/18/11	\$ 648,000.00	\$ 633,600.00	640,000.00
MORGAN STANLEY	VAR RT 02/11/2020 DD 02/11/11	\$ 77,250.00	\$ 74,906.25	75,000.00
MORGAN STANLEY	VAR RT 03/15/2021 DD 03/15/11	\$ 676,121.69	\$ 675,523.75	673,000.00
MORGAN STANLEY	VAR RT 05/18/2025 DD 05/18/10	\$ 534,281.50	\$ 521,977.50	513,000.00
MORGAN STANLEY	VAR RT 04/25/2023 DD 04/25/11	\$ 306,750.00	\$ 306,375.00	300,000.00
MORGAN STANLEY	VAR RT 09/01/2020 DD 08/15/05	\$ 50,312.50	\$ 50,000.00	50,000.00
MORGAN STANLEY	VAR RT 08/30/2021 DD 08/30/18	\$ 215,827.00	\$ 217,182.50	218,000.00
MORGAN STANLEY	VAR RT 12/25/2034 DD 01/26/05	\$ 6,415,672.74	\$ 12,911,122.80	252,565.00
MORGAN STANLEY ABS CA HE1 A2SS	VAR RT 12/25/2034 DD 01/26/05	\$ 1,223,061.22	\$ 1,255,185.09	1,259,265.11
MORGAN STANLEY ABS CAP WMC5 M5	VAR RT 06/25/2035 DD 07/01/05	\$ 965,888.63	\$ 971,076.67	966,341.60
MORGAN STANLEY BANK C12 D 144A	VAR RT 10/15/2046 DD 10/01/13	\$ 2,533,417.74	\$ 3,030,921.60	2,960,000.00
MORGAN STANLEY BANK C13 D 144A	VAR RT 11/15/2046 DD 12/01/13	\$ 1,886,681.10	\$ 2,129,923.72	2,063,000.00
MORGAN STANLEY BANK C13 E 144A	VAR RT 11/15/2046 DD 12/01/13	\$ 1,159,288.05	\$ 1,232,165.20	1,219,000.00
MORGAN STANLEY BANK C30 D 144A	VAR RT 09/15/2049 DD 09/01/16	\$ 378,101.45	\$ 441,019.95	527,000.00
MORGAN STANLEY BANK C31 D 144A	VAR RT 11/15/2049 DD 11/01/16	\$ 558,487.96	\$ 693,813.69	823,000.00
MORGAN STANLEY BANK C32 D 144A	VAR RT 12/15/2049 DD 12/01/16	\$ 732,226.26	\$ 862,680.00	1,050,000.00
MORGAN STANLEY BANK C33 D 144A	3.356% 05/15/2050 DD 05/01/17	\$ 610,306.12	\$ 701,901.90	774,000.00
MORGAN STANLEY BANK C6 D 144A	VAR RT 11/15/2045 DD 10/01/12	\$ 729,117.89	\$ 763,955.46	738,000.00
MORGAN STANLEY BANK C6 F 144A	VAR RT 11/15/2045 DD 10/01/12	\$ 683,687.81	\$ 682,494.12	693,000.00
MORGAN STANLEY BANK C7 D 144A	VAR RT 02/15/2046 DD 01/01/13	\$ 1,444,472.55	\$ 1,491,777.06	1,542,000.00
MORGAN STANLEY BANK C7 E 144A	VAR RT 02/15/2046 DD 01/01/13	\$ 416,650.00	\$ 460,096.00	520,000.00
MORGAN STANLEY BANK C8 D 144A	VAR RT 12/15/2048 DD 02/01/13	\$ 565,763.23	\$ 619,345.20	610,000.00
MORGAN STANLEY BANK C9 D 144A	VAR RT 05/15/2046 DD 05/01/13	\$ 1,301,422.90	\$ 1,543,698.94	1,519,000.00
MORGAN STANLEY BANK C9 E 144A	VAR RT 05/15/2046 DD 05/01/13	\$ 719,033.20	\$ 721,170.54	729,000.00
MORGAN STANLEY BANK OF A C8 A4	3.134% 12/15/2048 DD 02/01/13	\$ 294,035.16	\$ 307,185.00	300,000.00
MORGAN STANLEY BANK OF AM C7 C	VAR RT 02/15/2046 DD 01/01/13	\$ 458,257.80	\$ 474,099.78	462,000.00
MORGAN STANLEY BANK OF AM C9 C	VAR RT 05/15/2046 DD 05/01/13	\$ 1,000,638.09	\$ 1,108,531.62	1,069,000.00
MORGAN STANLEY BANK OF C21 ASB	3.150% 03/15/2048 DD 02/01/15	\$ 616,007.81	\$ 613,926.00	600,000.00
MORGAN STANLEY BANK OF C24 A4	3.732% 05/15/2048 DD 08/01/15	\$ 105,021.00	\$ 106,459.00	100,000.00
MORGAN STANLEY BANK OF C32 A4	3.720% 12/15/2049 DD 12/01/16	\$ 636,783.59	\$ 664,900.40	620,000.00
MORGAN STANLEY CAP AGLN F 144A	VAR RT 03/15/2034 DD 03/28/19	\$ 1,961,000.00	\$ 1,969,589.18	1,961,000.00
MORGAN STANLEY CAP AGLN G 144A	VAR RT 03/15/2034 DD 03/28/19	\$ 441,000.00	\$ 442,931.58	441,000.00
MORGAN STANLEY CAP BNK2 D 144A	VAR RT 11/15/2049 DD 11/01/16	\$ 1,170,115.50	\$ 1,378,978.46	1,513,000.00
MORGAN STANLEY CAPI C2 XB 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 752,764.30	\$ 93,504.93	21,644,659.25
MORGAN STANLEY CAPI CF1 G 144A	VAR RT 07/15/2032 DD 08/01/98	\$ 48,499.28	\$ 100,591.63	106,025.44
MORGAN STANLEY CAPI CPT F 144A	VAR RT 07/13/2029 DD 07/01/14	\$ 1,236,252.07	\$ 1,255,191.30	1,254,000.00
MORGAN STANLEY CAPI MS1 D 144A	VAR RT 05/15/2048 DD 07/01/15	\$ 1,291,757.28	\$ 1,464,041.70	1,530,000.00
MORGAN STANLEY CAPIT C1 D 144A	VAR RT 09/15/2047 DD 02/01/11	\$ 2,902,095.56	\$ 3,146,197.40	3,070,000.00
MORGAN STANLEY CAPIT C2 D 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 2,231,515.45	\$ 2,339,879.40	2,322,000.00
MORGAN STANLEY CAPIT C2 E 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 948,863.44	\$ 1,178,257.92	1,212,000.00
MORGAN STANLEY CAPIT C2 F 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 1,686,438.53	\$ 1,797,024.00	1,920,000.00
MORGAN STANLEY CAPIT C3 D 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 609,360.94	\$ 593,697.72	588,000.00
MORGAN STANLEY CAPIT C3 E 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 1,372,076.33	\$ 1,707,731.72	1,718,870.00
MORGAN STANLEY CAPIT C3 F 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 309,123.75	\$ 317,144.22	327,000.00
MORGAN STANLEY CAPIT C3 G 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 1,265,152.21	\$ 1,278,163.75	1,386,400.00
MORGAN STANLEY CAPIT C4 D 144A	VAR RT 03/15/2045 DD 03/01/12	\$ 502,299.21	\$ 526,364.20	530,000.00
MORGAN STANLEY CAPIT MP E 144A	VAR RT 07/11/2040 DD 08/01/18	\$ 1,225,501.09	\$ 1,317,100.58	1,327,000.00
MORGAN STANLEY DEA TOP3 E 144A	VAR RT 07/15/2033 DD 07/01/01	\$ 217,925.95	\$ 237,979.48	229,320.34
MORGAN STANLEY DW & CO NT	7.250% 04/01/2032 DD 04/03/02	\$ 54,946.65	\$ 78,705.00	55,000.00
MORGAN STANLEY HOME EQUIT 2 M1	VAR RT 02/25/2036 DD 03/30/06	\$ 1,086,000.00	\$ 1,139,928.00	1,200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MORGAN STANLEY IFHF SPV LP		\$ 1,669,843.27	\$ 2,459,757.63	1,669,843.28
MORNINGSTAR INC		\$ 360,730.53	\$ 642,310.95	4,245.00
MORPHIC HOLDING INC		\$ 26,403.96	\$ 24,350.04	1,419.00
MOSAIC CO/THE	4.875% 11/15/2041 DD 10/24/11	\$ 195,128.70	\$ 204,395.10	195,000.00
MOSAIC CO/THE	4.250% 11/15/2023 DD 11/13/13	\$ 194,250.40	\$ 202,697.70	190,000.00
MOSAIC CO/THE	4.050% 11/15/2027 DD 11/13/17	\$ 998,040.00	\$ 1,038,490.00	1,000,000.00
MOSAIC CO/THE		\$ 2,902,436.34	\$ 1,530,727.04	70,736.00
MOTEL 6 TRUST 2017 M6MZ M 144A	VAR RT 08/15/2024 DD 09/11/17	\$ 381,139.80	\$ 385,701.06	381,855.77
MOTEL 6 TRUST 2017 MTL6 F 144A	VAR RT 08/15/2034 DD 09/11/17	\$ 2,942,444.94	\$ 2,957,282.59	2,948,995.91
MOTORCAR PARTS OF AMERICA INC		\$ 394,310.75	\$ 319,831.54	14,518.00
MOTOROLA SOLUTIONS INC	5.500% 09/01/2044 DD 08/19/14	\$ 998,810.00	\$ 1,115,430.00	1,000,000.00
MOTOROLA SOLUTIONS INC		\$ 2,499,809.23	\$ 5,848,254.02	36,293.00
MOTUS HOLDINGS LTD		\$ 692,756.45	\$ 869,133.52	148,758.00
MOULIN GLOBAL EYECARE HLDGS	HKD0.50	\$ 1,738,966.48	\$ -	3,700,000.00
MOVADO GROUP INC		\$ 306,171.49	\$ 253,553.62	11,663.00
MOZAMBIQUE INTERNATIONAL 144A	STEP 09/15/2031	\$ 1,061,487.50	\$ 1,083,276.35	1,163,000.00
MPI CORP		\$ 279,346.66	\$ 316,242.45	120,000.00
MPLX LP	4.875% 12/01/2024 DD 06/01/16	\$ 97,018.20	\$ 97,847.10	90,000.00
MPLX LP	4.875% 06/01/2025 DD 06/01/16	\$ 325,563.60	\$ 338,656.40	310,000.00
MPLX LP	4.500% 04/15/2038 DD 02/08/18	\$ 101,565.45	\$ 106,844.85	105,000.00
MPLX LP	4.700% 04/15/2048 DD 02/08/18	\$ 86,685.30	\$ 91,704.60	90,000.00
MPLX LP	4.900% 04/15/2058 DD 02/08/18	\$ 28,904.70	\$ 30,593.70	30,000.00
MPLX LP	3.375% 03/15/2023 DD 02/08/18	\$ 29,860.80	\$ 30,810.00	30,000.00
MPLX LP	4.000% 03/15/2028 DD 02/08/18	\$ 73,787.25	\$ 77,682.75	75,000.00
MPLX LP	5.500% 02/15/2049 DD 11/15/18	\$ 70,758.00	\$ 85,206.75	75,000.00
MPLX LP 144A	5.250% 01/15/2025 DD 07/15/19	\$ 527,775.00	\$ 525,170.00	500,000.00
MPT OPERATING PARTNERSHIP LP /	5.250% 08/01/2026 DD 07/22/16	\$ 767,612.50	\$ 834,587.60	790,000.00
MR COOPER GROUP INC		\$ 502,458.05	\$ 459,392.22	36,722.00
MRC GLOBAL INC		\$ 1,018,884.28	\$ 768,518.52	56,343.00
MRCO 2019-MARK MOR PARK G 144A	2.718% 12/15/2036 DD 12/01/19	\$ 862,933.37	\$ 860,290.20	945,000.00
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	\$ 9,681.52	\$ 10,046.32	10,282.40
MSA SAFETY INC		\$ 406,479.00	\$ 732,382.56	5,796.00
MSC INDUSTRIAL DIRECT CO INC		\$ 754,195.16	\$ 775,440.54	9,882.00
MSCG TRUST 2016-SNR SNR D 144A	6.550% 11/15/2034 DD 12/01/16	\$ 2,352,799.85	\$ 2,472,638.14	2,416,550.01
MSCG TRUST 2016-SNR SNR E 144A	6.809% 11/15/2034 DD 12/01/16	\$ 538,285.62	\$ 577,625.07	585,650.00
MSCG TRUST 2018-SE SELF E 144A	VAR RT 10/15/2037 DD 10/30/18	\$ 1,050,000.00	\$ 1,049,989.50	1,050,000.00
MSCI EMF (EMERGING MKTS FREE)		\$ 701,351,705.19	\$ 737,294,862.11	13,470,763.40
MSCI EQ INDEX FD-WORLD EX-US		\$4,366,831,625.17	\$ 5,124,980,443.21	230,400,784.40
MSCI INC		\$ 1,039,508.09	\$ 4,524,604.50	17,525.00
MSCI INC 144A	4.000% 11/15/2029 DD 11/07/19	\$ 827,100.00	\$ 836,343.75	825,000.00
MSG NETWORKS INC		\$ 688,825.75	\$ 579,733.20	33,318.00
MSJP 2015-HAUL HAUL E 144A	VAR RT 09/05/2047 DD 10/01/15	\$ 334,653.45	\$ 390,617.26	378,000.00
MSU ENERGY SA / UGEN SA / REGS	6.875% 02/01/2025 DD 02/01/18	\$ 33,096.00	\$ 29,280.00	48,000.00
MTRO COMMERCIAL MO TECH E 144A	VAR RT 12/15/2033 DD 02/27/19	\$ 777,000.00	\$ 775,539.24	777,000.00
MTS SYSTEMS CORP		\$ 539,915.46	\$ 488,176.92	10,164.00
MUELLER INDUSTRIES INC		\$ 777,288.08	\$ 768,000.75	24,189.00
MUELLER WATER PRODUCTS IN 144A	5.500% 06/15/2026 DD 06/12/18	\$ 797,031.25	\$ 837,731.25	795,000.00
MUELLER WATER PRODUCTS INC		\$ 771,236.07	\$ 770,158.26	64,287.00
MUFG BANK LTD 144A	2.750% 09/14/2020 DD 09/14/15	\$ 299,778.00	\$ 301,524.00	300,000.00
MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	\$ 2,647,715.47	\$ 3,483,469.89	2,529,000.00
MURPHY OIL CORP	5.750% 08/15/2025 DD 08/18/17	\$ 942,740.63	\$ 977,963.25	935,000.00
MURPHY OIL CORP	5.875% 12/01/2027 DD 11/27/19	\$ 450,000.00	\$ 472,500.00	450,000.00
MURPHY OIL CORP		\$ 1,287,712.47	\$ 815,926.00	30,445.00
MURPHY OIL USA INC	4.750% 09/15/2029 DD 09/13/19	\$ 889,850.00	\$ 918,780.90	870,000.00
MURPHY USA INC		\$ 1,557,706.53	\$ 2,252,952.00	19,256.00
MUSTANG BIO INC		\$ 24,723.13	\$ 18,086.64	4,433.00
MUTUALFIRST FINANCIAL INC		\$ 134,621.56	\$ 174,309.98	4,394.00
MV24 CAPITAL BV 144A	6.748% 06/01/2034 DD 08/12/19	\$ 403,298.54	\$ 426,004.25	403,298.54
MVB FINANCIAL CORP		\$ 125,793.11	\$ 172,389.66	6,954.00
MYERS INDUSTRIES INC		\$ 104,473.89	\$ 101,347.68	6,076.00
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	\$ 101,643.00	\$ 110,826.00	100,000.00
MYLAN INC	5.200% 04/15/2048 DD 10/15/18	\$ 1,506,610.00	\$ 1,959,370.00	1,750,000.00
MYLAN INC 144A	3.125% 01/15/2023 DD 12/21/12	\$ 696,329.15	\$ 756,003.65	745,000.00
MYLAN NV	3.150% 06/15/2021 DD 12/15/16	\$ 96,206.50	\$ 96,248.30	95,000.00
MYLAN NV	3.950% 06/15/2026 DD 12/15/16	\$ 55,407.00	\$ 57,338.60	55,000.00
MYLAN NV	5.250% 06/15/2046 DD 12/15/16	\$ 81,349.50	\$ 84,357.00	75,000.00
MYLAN NV		\$ 5,188,219.20	\$ 2,165,272.50	107,725.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MYOKARDIA INC		\$ 287,923.43	\$ 535,558.98	7,348.00
MYR GROUP INC		\$ 93,328.66	\$ 83,560.76	2,564.00
MYRIAD GENETICS INC		\$ 1,256,328.68	\$ 1,321,172.37	48,519.00
NABORS INDUSTRIES INC	5.500% 01/15/2023 DD 07/15/17	\$ 1,648,746.37	\$ 1,656,000.00	1,725,000.00
NABORS INDUSTRIES LTD		\$ 771,261.75	\$ 774,299.52	268,854.00
NACCO INDUSTRIES INC		\$ 82,715.93	\$ 137,399.22	2,934.00
NAK NAFTOGAZ UKRAINE VIA 144A	7.625% 11/08/2026 DD 11/08/19	\$ 496,000.00	\$ 505,920.00	496,000.00
NANG KUANG PHARMACEUTICAL CO L		\$ 276,206.60	\$ 258,890.15	185,000.00
NANOSTRING TECHNOLOGIES INC		\$ 157,878.99	\$ 202,195.76	7,268.00
NANTEX INDUSTRY CO LTD		\$ 1,177,609.84	\$ 1,217,977.10	1,213,000.00
NAPCO SECURITY TECHNOLOGIES IN		\$ 23,898.05	\$ 60,425.84	2,056.00
NASDAQ INC		\$ 985,038.92	\$ 2,513,851.20	23,472.00
NATERA INC		\$ 216,079.08	\$ 343,806.45	10,205.00
NATHAN'S FAMOUS INC		\$ 113,080.32	\$ 111,919.52	1,579.00
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 01/14/2021 DD 01/14/16	\$ 39,867.20	\$ 40,296.40	40,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 07/12/2026 DD 07/12/16	\$ 382,594.50	\$ 390,241.80	390,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 05/22/2022 DD 05/22/17	\$ 59,947.80	\$ 60,710.40	60,000.00
NATIONAL BANK HOLDINGS CORP		\$ 551,881.58	\$ 601,557.60	17,080.00
NATIONAL BANKSHARES INC		\$ 185,932.95	\$ 213,192.85	4,745.00
NATIONAL BEVERAGE CORP		\$ 99,929.46	\$ 96,682.90	1,895.00
NATIONAL CINEMEDIA INC		\$ 587,665.80	\$ 313,426.26	42,994.00
NATIONAL ENERGY SERVICES REUNI		\$ 161,253.62	\$ 170,243.04	18,667.00
NATIONAL FUEL GAS CO	3.950% 09/15/2027 DD 09/27/17	\$ 200,399.19	\$ 208,286.25	201,000.00
NATIONAL FUEL GAS CO		\$ 948,813.28	\$ 790,295.74	16,981.00
NATIONAL GENERAL HOLDINGS CORP		\$ 649,397.04	\$ 609,009.70	27,557.00
NATIONAL HEALTH INVESTORS INC		\$ 1,614,770.10	\$ 1,727,213.04	21,198.00
NATIONAL HEALTHCARE CORP		\$ 658,316.71	\$ 807,774.78	9,346.00
NATIONAL INSTRUMENTS CORP		\$ 674,938.08	\$ 1,040,209.12	24,568.00
NATIONAL OILWELL VARCO INC	2.600% 12/01/2022 DD 11/20/12	\$ 7,550.88	\$ 8,076.88	8,000.00
NATIONAL OILWELL VARCO INC		\$ 4,095,198.08	\$ 1,944,856.95	77,639.00
NATIONAL PRESTO INDUSTRIES INC		\$ 322,527.69	\$ 307,155.25	3,475.00
NATIONAL RESEARCH CORP		\$ 49,736.25	\$ 127,132.32	1,928.00
NATIONAL RETAIL PROPERTIES INC		\$ 5,288,997.24	\$ 5,789,297.78	107,969.00
NATIONAL RETAIL PROPERTIES INC	3.900% 06/15/2024 DD 05/14/14	\$ 126,155.00	\$ 132,373.75	125,000.00
NATIONAL RETAIL PROPERTIES INC	3.500% 10/15/2027 DD 09/14/17	\$ 196,726.00	\$ 209,040.00	200,000.00
NATIONAL RURAL UTILITIES COOPE	8.000% 03/01/2032 DD 03/07/02	\$ 291,590.00	\$ 300,824.00	200,000.00
NATIONAL RURAL UTILITIES COOPE	2.400% 04/25/2022 DD 04/25/17	\$ 150,894.00	\$ 151,644.00	150,000.00
NATIONAL RURAL UTILITIES COOPE	3.400% 02/07/2028 DD 02/07/18	\$ 44,385.75	\$ 47,882.25	45,000.00
NATIONAL STORAGE AFFILIATES TR		\$ 227,477.65	\$ 331,829.40	9,870.00
NATIONAL STORAGE AFFILIATES TR	PFD 6.000% CUMULATIVE	\$ 313,488.91	\$ 335,412.00	12,600.00
NATIONAL VISION HOLDINGS INC		\$ 457,672.00	\$ 422,984.49	13,043.00
NATIONAL WESTERN LIFE GROUP IN		\$ 434,949.98	\$ 500,022.72	1,719.00
NATIONWIDE BUILDING SOCIE 144A	VAR RT 03/08/2024 DD 03/08/18	\$ 1,500,000.00	\$ 1,553,010.00	1,500,000.00
NATIXIS COMMERCIAL WAN1 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 100,000.00	\$ 100,353.00	100,000.00
NATIXIS COMMERCIAL WAN2 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 100,000.00	\$ 99,744.00	100,000.00
NATIXIS COMMERCIAL 10K F 144A	VAR RT 05/15/2039 DD 05/01/19	\$ 1,272,444.13	\$ 1,356,348.90	1,434,000.00
NATIXIS COMMERCIAL 1776 F 144A	4.299% 10/15/2036 DD 10/01/19	\$ 1,070,997.86	\$ 1,062,421.29	1,071,000.00
NATIXIS COMMERCIAL 285M F 144A	VAR RT 11/15/2032 DD 01/01/18	\$ 277,421.43	\$ 290,433.78	294,000.00
NATIXIS COMMERCIAL TECH E 144A	VAR RT 11/15/2034 DD 01/31/18	\$ 251,000.00	\$ 248,484.98	251,000.00
NATIXIS COMMERCIAL TECH G 144A	VAR RT 11/15/2034 DD 01/31/18	\$ 159,000.00	\$ 155,579.91	159,000.00
NATURAL GAS SERVICES GROUP INC		\$ 255,500.65	\$ 112,730.70	9,195.00
NATURAL GROCERS BY VITAMIN COT		\$ 71,161.08	\$ 62,654.76	6,348.00
NATURE'S SUNSHINE PRODUCTS INC		\$ 113,535.69	\$ 69,073.55	7,735.00
NATUS MEDICAL INC		\$ 232,069.25	\$ 185,898.65	5,635.00
NAVIENT CORP	5.875% 03/25/2021 DD 03/27/15	\$ 100,000.00	\$ 103,300.00	100,000.00
NAVIENT CORP	6.500% 06/15/2022 DD 03/07/17	\$ 199,916.00	\$ 216,750.00	200,000.00
NAVIENT CORP	8.000% 03/25/2020 DD 03/22/10	\$ 76,725.00	\$ 66,681.12	66,000.00
NAVIENT CORP		\$ 569,312.21	\$ 662,312.12	48,409.00
NAVISTAR INTERNATIONAL 11/17	COV-LITE TLB	\$ 1,113,753.46	\$ 1,106,624.76	1,111,258.71
NAVISTAR INTERNATIONAL CORP		\$ 1,116,703.99	\$ 1,090,430.26	37,679.00
NBCUNIVERSAL ENTERPRISE I 144A	VAR RT 04/01/2021 DD 06/14/17	\$ 2,150,000.00	\$ 2,155,375.00	2,150,000.00
NBCUNIVERSAL MEDIA LLC	4.375% 04/01/2021 DD 04/01/11	\$ 97,474.50	\$ 92,822.40	90,000.00
NBCUNIVERSAL MEDIA LLC	5.950% 04/01/2041 DD 04/01/11	\$ 249,422.36	\$ 275,204.00	200,000.00
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	\$ 9,757.70	\$ 11,662.70	10,000.00
NBT BANCORP INC		\$ 1,263,420.01	\$ 1,321,444.80	32,580.00
NCL CORP LTD 144A	3.625% 12/15/2024 DD 12/16/19	\$ 980,000.00	\$ 993,475.00	980,000.00
NCR CORP		\$ 657,547.00	\$ 932,126.76	26,511.00

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NCS MULTISTAGE HOLDINGS INC		\$ 107,975.05	\$ 13,931.40	6,634.00
NEENAH INC		\$ 373,536.33	\$ 325,245.74	4,618.00
NEKTAR THERAPEUTICS		\$ 1,703,302.51	\$ 695,662.97	32,229.00
NELNET INC		\$ 701,948.71	\$ 799,576.96	13,729.00
NEOGEN CORP		\$ 409,008.89	\$ 549,293.42	8,417.00
NEOGENOMICS INC		\$ 5,781,717.44	\$ 14,532,043.50	496,822.00
NEON THERAPEUTICS INC		\$ 58,968.35	\$ 13,487.40	11,430.00
NEOPHOTONICS CORP		\$ 335,663.03	\$ 266,875.56	30,258.00
NESTLE SA		\$ 5,763,878.28	\$ 18,178,385.91	168,000.00
NETAPP INC		\$ 1,874,489.66	\$ 3,270,490.50	52,538.00
NETFLIX INC	4.875% 04/15/2028 DD 10/26/17	\$ 1,319,060.60	\$ 1,464,567.00	1,410,000.00
NETFLIX INC		\$ 7,552,844.54	\$ 28,873,445.38	89,234.00
NETFLIX INC 144A	4.875% 06/15/2030 DD 10/25/19	\$ 635,000.00	\$ 644,925.05	635,000.00
NETGEAR INC		\$ 688,117.13	\$ 571,965.36	23,336.00
NETSCOUT SYSTEMS INC		\$ 1,791,771.30	\$ 1,342,287.62	55,766.00
NEUROCRINE BIOSCIENCES INC		\$ 827,628.69	\$ 1,929,123.03	17,947.00
NEURONETICS INC		\$ 52,689.35	\$ 10,084.54	2,246.00
NEVRO CORP		\$ 422,112.84	\$ 581,235.30	4,945.00
NEW AGE BEVERAGES CORP		\$ 53,073.98	\$ 20,729.80	11,390.00
NEW FORTRESS ENERGY LLC		\$ 3,429,095.01	\$ 3,810,787.30	243,190.00
NEW JERSEY RESOURCES CORP		\$ 2,232,789.50	\$ 2,858,140.39	64,127.00
NEW JERSEY ST ECON DEV AUTH LE	7.425% 02/15/2029 DD 06/15/97	\$ 360,828.00	\$ 376,119.00	300,000.00
NEW JERSEY ST TRANSPRTN TRUST	5.754% 12/15/2028 DD 10/21/10	\$ 478,953.60	\$ 517,324.50	450,000.00
NEW JERSEY ST TURNPIKE AUTH	7.102% 01/01/2041 DD 12/15/10	\$ 171,476.25	\$ 190,630.00	125,000.00
NEW RELIC INC		\$ 3,030,897.06	\$ 2,939,799.69	44,739.00
NEW RESIDENTIAL INVESTMENT COR		\$ 1,611,002.05	\$ 1,556,145.45	96,595.00
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	\$ 3,234,550.61	\$ 3,219,187.61	3,215,630.16
NEW SENIOR INVESTMENT GROUP IN		\$ 397,655.10	\$ 323,778.60	42,324.00
NEW SOUTH WALES TREASURY REGS	4.000% 04/08/2021	\$ 1,058,637.13	\$ 1,046,281.88	1,435,000.00
NEW YORK CITY NY MUNI WTR FIN	5.440% 06/15/2043 DD 09/23/10	\$ 255,511.77	\$ 274,920.00	200,000.00
NEW YORK CITY NY TRANSITIONAL	5.767% 08/01/2036 DD 10/22/09	\$ 298,460.00	\$ 310,580.00	250,000.00
NEW YORK CITY NY TRANSITIONAL	2.850% 08/01/2022 DD 08/01/14	\$ 2,960,134.95	\$ 3,059,207.10	2,985,000.00
NEW YORK COMMUNITY BANCORP INC		\$ 1,373,840.85	\$ 1,207,300.82	100,441.00
NEW YORK MORTGAGE TRUST INC		\$ 1,270,737.99	\$ 1,257,706.17	201,879.00
NEW YORK NY	5.206% 10/01/2031 DD 10/15/09	\$ 135,833.75	\$ 148,076.25	125,000.00
NEW YORK NY	6.271% 12/01/2037 DD 12/21/10	\$ 84,593.25	\$ 104,056.50	75,000.00
NEW YORK ST URBAN DEV CORP REV	5.770% 03/15/2039 DD 12/01/09	\$ 361,272.00	\$ 363,825.00	300,000.00
NEW YORK TIMES CO/THE		\$ 998,302.48	\$ 984,530.68	30,604.00
NEWELL BRANDS INC		\$ 2,831,753.44	\$ 1,726,897.78	89,849.00
NEWMARK GROUP INC		\$ 320,302.83	\$ 447,311.48	33,245.00
NEWMARKET CORP		\$ 442,953.98	\$ 811,028.84	1,667.00
NEWMONT CORP	3.500% 03/15/2022 DD 03/08/12	\$ 365,074.50	\$ 359,264.50	350,000.00
NEWMONT CORP	4.875% 03/15/2042 DD 03/08/12	\$ 36,928.50	\$ 58,546.50	50,000.00
NEWMONT CORP	3.625% 06/09/2021 DD 06/09/19	\$ 101,260.00	\$ 101,926.00	100,000.00
NEWMONT CORP		\$ 7,236,739.90	\$ 7,420,477.90	170,782.00
NEWPARK RESOURCES INC		\$ 510,622.51	\$ 428,215.92	68,296.00
NEWS CORP		\$ 1,037,779.40	\$ 1,356,577.46	95,939.00
NEWS CORP		\$ 401,552.32	\$ 405,046.65	27,915.00
NEXPOINT RESIDENTIAL TRUST INC		\$ 74,390.21	\$ 142,605.00	3,169.00
NEXSTAR BROADCASTING INC 144A	5.625% 08/01/2024 DD 07/27/16	\$ 1,174,402.51	\$ 1,230,150.00	1,180,000.00
NEXSTAR MEDIA GROUP INC		\$ 840,521.98	\$ 975,754.50	8,322.00
NEXTCURE INC		\$ 107,454.35	\$ 122,461.42	2,174.00
NEXTDECADE CORP		\$ 11,187.89	\$ 11,180.94	1,821.00
NEXTERA ENERGY CAPITAL HOLDING	4.500% 06/01/2021 DD 06/10/11	\$ 318,612.00	\$ 308,523.00	300,000.00
NEXTERA ENERGY CAPITAL HOLDING	3.550% 05/01/2027 DD 04/28/17	\$ 358,039.50	\$ 371,875.00	350,000.00
NEXTERA ENERGY INC		\$ 10,328,125.98	\$ 25,099,157.52	103,647.00
NEXTGEN HEALTHCARE INC		\$ 131,840.76	\$ 147,394.04	9,172.00
NEXTier OILFIELD SOLUTIONS INC		\$ 1,727,710.05	\$ 818,961.10	122,233.00
NGM BIOPHARMACEUTICALS INC		\$ 67,838.79	\$ 70,095.59	3,791.00
NHN KCP CORP		\$ 176,677.08	\$ 197,322.60	10,279.00
NI HOLDINGS INC		\$ 126,678.69	\$ 127,108.00	7,390.00
NIC INC		\$ 256,476.24	\$ 243,793.80	10,908.00
NICE INFORMATION & TELECOMMUNI		\$ 879,645.37	\$ 707,077.15	28,541.00
NICOLET BANKSHARES INC		\$ 360,588.67	\$ 535,264.80	7,248.00
NIELSEN HOLDINGS PLC		\$ 2,849,903.20	\$ 1,451,673.30	71,511.00
NIGERIA GOVERNMENT INTERN 144A	7.625% 11/28/2047 DD 11/28/17	\$ 125,181.03	\$ 133,325.66	137,000.00
NIGERIA GOVERNMENT INTERN 144A	6.500% 11/28/2027 DD 11/28/17	\$ 285,975.63	\$ 295,863.80	290,000.00

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NIGERIA GOVERNMENT INTERN REGS	7.696% 02/23/2038	\$ 944,000.00	\$ 946,173.09	944,000.00
NIKE INC	2.250% 05/01/2023 DD 04/26/13	\$ 49,915.00	\$ 50,820.50	50,000.00
NIKE INC	3.875% 11/01/2045 DD 10/29/15	\$ 75,492.00	\$ 90,936.80	80,000.00
NIKE INC	2.375% 11/01/2026 DD 10/21/16	\$ 74,305.60	\$ 81,339.20	80,000.00
NIKE INC		\$ 15,666,106.16	\$ 57,535,975.20	567,920.00
NINE ENERGY SERVICE INC		\$ 332,199.11	\$ 92,768.66	11,863.00
NISOURCE INC	3.490% 05/15/2027 DD 05/22/17	\$ 364,381.20	\$ 378,727.20	360,000.00
NISOURCE INC	4.375% 05/15/2047 DD 05/22/17	\$ 304,896.00	\$ 332,844.00	300,000.00
NISOURCE INC		\$ 1,442,047.07	\$ 2,365,035.84	84,951.00
NISSAN AUTO RECEIVABLES 2 A A3	1.740% 08/16/2021 DD 03/28/17	\$ 593,302.17	\$ 591,656.32	592,035.22
NISSAN MOTOR ACCEPTANCE C 144A	2.650% 07/13/2022 DD 07/13/17	\$ 197,468.00	\$ 200,626.00	200,000.00
NISSAN MOTOR ACCEPTANCE C 144A	3.150% 03/15/2021 DD 03/20/18	\$ 300,621.00	\$ 302,928.00	300,000.00
NL INDUSTRIES INC		\$ 55,193.98	\$ 28,089.44	7,184.00
NLIGHT INC		\$ 117,586.62	\$ 114,926.76	5,667.00
NMI HOLDINGS INC		\$ 128,297.22	\$ 354,461.94	10,683.00
NN INC		\$ 472,545.00	\$ 300,662.00	32,504.00
NOBLE CORP PLC		\$ 736,433.04	\$ 229,197.74	187,867.00
NOBLE ENERGY INC	5.250% 11/15/2043 DD 11/08/13	\$ 316,713.00	\$ 338,031.00	300,000.00
NOBLE ENERGY INC		\$ 3,836,888.12	\$ 2,367,202.32	95,298.00
NON-BASE CURRENCY		6,455,025.29	\$ 6,556,614.54	-
NOODLES & CO		\$ 2,774,197.05	\$ 1,598,810.76	288,594.00
NORBORD INC 144A	6.250% 04/15/2023 DD 04/16/15	\$ 1,034,306.94	\$ 1,070,000.00	1,000,000.00
NORDIC AMERICAN TANKERS LTD		\$ 712,550.04	\$ 523,719.24	106,447.00
NORDIC ENTERTAINMENT GROUP AB		\$ 3,476,352.53	\$ 3,813,687.56	117,900.00
NORDIC INVESTMENT BANK	1.250% 08/02/2021 DD 08/02/16	\$ 193,608.00	\$ 198,624.00	200,000.00
NORDSON CORP		\$ 825,300.05	\$ 1,918,255.20	11,780.00
NORDSTROM INC		\$ 1,200,493.39	\$ 921,743.60	22,520.00
NORFOLK SOUTHERN CORP	3.250% 12/01/2021 DD 11/17/11	\$ 103,332.00	\$ 102,153.00	100,000.00
NORFOLK SOUTHERN CORP	2.903% 02/15/2023 DD 02/15/13	\$ 64,930.32	\$ 58,428.42	57,000.00
NORFOLK SOUTHERN CORP	3.850% 01/15/2024 DD 11/21/13	\$ 104,526.00	\$ 106,133.00	100,000.00
NORFOLK SOUTHERN CORP	3.942% 11/01/2047 DD 05/01/18	\$ 106,920.23	\$ 120,714.72	112,000.00
NORFOLK SOUTHERN CORP		\$ 4,728,795.36	\$ 10,747,230.93	55,361.00
NORTHEAST BANK		\$ 97,306.93	\$ 110,895.57	5,043.00
NORTHERN OIL AND GAS INC		\$ 592,321.49	\$ 530,103.60	226,540.00
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	\$ 389,284.00	\$ 418,816.00	400,000.00
NORTHERN STATES POWER CO/MN	2.600% 05/15/2023 DD 05/20/13	\$ 258,424.45	\$ 279,328.50	275,000.00
NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	\$ 76,559.20	\$ 85,578.40	80,000.00
NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	\$ 49,454.00	\$ 54,433.50	50,000.00
NORTHERN TRUST CORP		\$ 2,535,356.48	\$ 4,540,166.40	42,735.00
NORTHFIELD BANCORP INC		\$ 592,778.55	\$ 559,781.76	33,006.00
NORTHRIM BANCORP INC		\$ 146,048.35	\$ 189,968.00	4,960.00
NORTHROP GRUMMAN CORP	3.500% 03/15/2021 DD 11/08/10	\$ 341,448.75	\$ 331,266.00	325,000.00
NORTHROP GRUMMAN CORP	2.550% 10/15/2022 DD 10/13/17	\$ 180,131.40	\$ 182,728.80	180,000.00
NORTHROP GRUMMAN CORP		\$ 4,417,109.17	\$ 11,396,414.04	33,132.00
NORTHROP GRUMMAN SYSTEMS CORP	7.750% 02/15/2031 DD 02/27/01	\$ 148,093.00	\$ 143,734.00	100,000.00
NORTHWEST BANCSHARES INC		\$ 1,376,011.79	\$ 1,281,890.29	77,083.00
NORTHWEST NATURAL HOLDING CO		\$ 1,192,426.18	\$ 1,501,953.83	20,371.00
NORTHWEST PIPE CO		\$ 126,361.70	\$ 247,393.37	7,427.00
NORTHWESTERN CORP		\$ 2,192,699.01	\$ 2,770,762.20	38,660.00
NORTONLIFELOCK INC		\$ 2,490,707.01	\$ 3,338,398.80	130,815.00
NORWEGIAN CRUISE LINE HOLDINGS		\$ 2,085,820.49	\$ 2,699,067.69	46,209.00
NORWOOD FINANCIAL CORP		\$ 131,498.27	\$ 181,001.70	4,653.00
NOS SGPS SA		\$ 5,805,153.52	\$ 5,266,231.20	977,400.00
NOVAGOLD RESOURCES INC		\$ 477,643.81	\$ 721,728.00	80,550.00
NOVANTA INC		\$ 159,636.72	\$ 492,080.16	5,564.00
NOVARTIS AG		\$ 11,102,665.32	\$ 17,936,799.71	189,000.00
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	\$ 456,398.00	\$ 499,777.70	410,000.00
NOVARTIS CAPITAL CORP	4.000% 11/20/2045 DD 11/20/15	\$ 197,348.00	\$ 232,296.00	200,000.00
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	\$ 61,116.00	\$ 63,535.20	60,000.00
NOVAVAX INC		\$ 299,149.09	\$ 54,701.92	13,744.20
NOVO NORDISK A/S		\$ 9,293,796.23	\$ 23,505,671.50	404,700.00
NOVOCURE LTD		\$ 373,266.61	\$ 1,204,471.11	14,293.00
NOW INC		\$ 1,581,399.20	\$ 932,875.04	82,996.00
NRG ENERGY INC	5.750% 01/15/2028 DD 07/15/18	\$ 1,604,535.35	\$ 1,719,725.00	1,585,000.00
NRG ENERGY INC		\$ 1,075,609.72	\$ 2,316,709.50	58,282.00
NU SKIN ENTERPRISES INC		\$ 593,621.43	\$ 464,836.14	11,343.00
NUANCE COMMUNICATIONS INC	5.625% 12/15/2026 DD 12/22/16	\$ 1,270,179.05	\$ 1,332,175.00	1,250,000.00

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NUANCE COMMUNICATIONS INC		\$ 1,166,144.79	\$ 1,193,219.26	66,922.00
NUCOR CORP	6.400% 12/01/2037 DD 12/03/07	\$ 460,999.00	\$ 474,145.00	350,000.00
NUCOR CORP		\$ 3,032,416.09	\$ 3,666,867.12	65,154.00
NUTANIX INC		\$ 2,736,147.64	\$ 2,062,315.98	65,973.00
NUTRIEN LTD	5.250% 01/15/2045 DD 01/15/18	\$ 136,593.75	\$ 147,440.00	125,000.00
NUVASIVE INC		\$ 543,525.81	\$ 660,947.64	8,546.00
NUVOTON TECHNOLOGY CORP		\$ 503,805.15	\$ 645,644.98	414,000.00
NV5 GLOBAL INC		\$ 3,045,002.36	\$ 3,399,623.70	67,386.00
NVE CORP		\$ 68,426.20	\$ 71,899.80	1,007.00
NVENT ELECTRIC PLC		\$ 422,032.15	\$ 734,580.86	28,717.00
NVIDIA CORP		\$ 8,509,194.54	\$ 29,030,137.50	123,375.00
NVR INC		\$ 778,727.56	\$ 2,604,952.44	684.00
OAK VALLEY BANCORP		\$ 123,962.28	\$ 106,562.96	5,476.00
OASIS PETROLEUM INC	6.875% 03/15/2022 DD 03/15/14	\$ 1,363,759.75	\$ 1,342,687.50	1,395,000.00
OASIS PETROLEUM INC		\$ 2,568,858.69	\$ 790,944.46	242,621.00
OASIS PETROLEUM INC 144A	6.250% 05/01/2026 DD 05/14/18	\$ 856,041.04	\$ 747,000.00	900,000.00
OCCIDENTAL PETROLEUM CORP	3.125% 02/15/2022 DD 08/18/11	\$ 50,610.00	\$ 50,884.00	50,000.00
OCCIDENTAL PETROLEUM CORP	4.625% 06/15/2045 DD 06/23/15	\$ 81,549.00	\$ 77,623.50	75,000.00
OCCIDENTAL PETROLEUM CORP	3.400% 04/15/2026 DD 04/04/16	\$ 171,451.90	\$ 174,204.10	170,000.00
OCCIDENTAL PETROLEUM CORP	4.100% 02/15/2047 DD 11/07/16	\$ 94,608.00	\$ 97,236.00	100,000.00
OCCIDENTAL PETROLEUM CORP	2.900% 08/15/2024 DD 08/08/19	\$ 216,717.85	\$ 218,513.10	215,000.00
OCCIDENTAL PETROLEUM CORP	4.850% 03/15/2021 DD 09/15/19	\$ 49,560.96	\$ 49,443.84	48,000.00
OCCIDENTAL PETROLEUM CORP	5.550% 03/15/2026 DD 09/15/19	\$ 22,833.60	\$ 22,682.20	20,000.00
OCCIDENTAL PETROLEUM CORP	7.500% 05/01/2031 DD 05/01/19	\$ 89,644.10	\$ 84,576.70	65,000.00
OCCIDENTAL PETROLEUM CORP	6.450% 09/15/2036 DD 09/15/19	\$ 261,528.00	\$ 245,684.00	200,000.00
OCCIDENTAL PETROLEUM CORP	6.200% 03/15/2040 DD 09/15/19	\$ 25,384.40	\$ 24,034.00	20,000.00
OCCIDENTAL PETROLEUM CORP	4.500% 07/15/2044 DD 07/15/19	\$ 76,608.00	\$ 75,772.50	75,000.00
OCCIDENTAL PETROLEUM CORP	6.600% 03/15/2046 DD 09/15/19	\$ 141,192.45	\$ 135,372.30	105,000.00
OCCIDENTAL PETROLEUM CORP	4.300% 08/15/2039 DD 08/08/19	\$ 945,069.50	\$ 968,715.00	950,000.00
OCCIDENTAL PETROLEUM CORP		\$ 14,249,334.80	\$ 7,735,117.00	187,700.00
OCEANEERING INTERNATIONAL INC		\$ 1,819,212.81	\$ 1,121,410.92	75,212.00
OCEANFIRST FINANCIAL CORP		\$ 6,725,031.89	\$ 6,546,795.90	256,335.00
OCI NV 144A	6.625% 04/15/2023 DD 04/26/18	\$ 1,842,243.75	\$ 1,892,137.50	1,815,000.00
OCM MEZZANINE FUND LP		\$ 87.43	\$ 1,064.39	1.70
OCULAR THERAPEUTIX INC		\$ 54,093.34	\$ 25,287.90	6,402.00
OCWEN FINANCIAL CORP		\$ 436,772.13	\$ 136,088.95	99,335.00
ODONATE THERAPEUTICS INC		\$ 48,585.75	\$ 60,973.55	1,879.00
OESTERREICHISCHE KONTRONBANK	1.875% 01/20/2021 DD 01/20/16	\$ 401,416.00	\$ 400,596.00	400,000.00
OFFICE DEPOT INC		\$ 1,848,790.21	\$ 1,139,081.02	415,723.00
OFFICE PROPERTIES INCOME TRUST	4.000% 07/15/2022 DD 07/20/17	\$ 100,071.00	\$ 102,368.00	100,000.00
OFFICE PROPERTIES INCOME TRUST		\$ 2,835,200.98	\$ 1,166,232.04	36,286.00
OFG BANCORP		\$ 582,630.36	\$ 910,944.63	38,583.00
OGE ENERGY CORP		\$ 1,226,176.84	\$ 1,874,766.26	42,158.00
OHIO ST UNIV	3.798% 12/01/2046 DD 03/09/16	\$ 412,572.00	\$ 443,968.00	400,000.00
OHIO VALLEY BANCORP		\$ 113,329.08	\$ 134,351.42	3,391.00
O-I GLASS INC		\$ 729,721.51	\$ 452,266.30	37,910.00
OIL STATES INTERNATIONAL INC		\$ 1,465,797.84	\$ 754,255.95	46,245.00
OIL-DRI CORP OF AMERICA		\$ 147,795.35	\$ 144,057.50	3,974.00
OKTA INC		\$ 1,462,332.71	\$ 2,561,098.63	22,199.00
OLD DOMINION FREIGHT LINE INC		\$ 981,252.30	\$ 2,509,840.50	13,225.00
OLD NATIONAL BANCORP/IN		\$ 2,241,794.81	\$ 2,361,805.99	129,131.00
OLD REPUBLIC INTERNATIONAL COR		\$ 725,923.06	\$ 1,241,937.66	55,518.00
OLD SECOND BANCORP INC		\$ 200,775.84	\$ 286,426.08	21,264.00
OLIN CORP		\$ 987,263.02	\$ 602,628.75	34,935.00
OLLIE'S BARGAIN OUTLET HOLDING		\$ 3,552,796.04	\$ 4,980,279.36	76,256.00
OLYMPIC STEEL INC		\$ 167,351.19	\$ 140,439.04	7,837.00
OMAN GOVERNMENT INTERNATI 144A	4.750% 06/15/2026 DD 06/15/16	\$ 432,250.91	\$ 438,953.75	433,000.00
OMAN GOVERNMENT INTERNATI 144A	5.625% 01/17/2028 DD 01/17/18	\$ 94,413.69	\$ 102,341.25	99,000.00
OMAN GOVERNMENT INTERNATI 144A	4.875% 02/01/2025 DD 08/01/19	\$ 563,370.99	\$ 584,136.55	565,000.00
OMAN GOVERNMENT INTERNATI 144A	6.000% 08/01/2029 DD 08/01/19	\$ 1,366,430.00	\$ 1,436,213.76	1,376,000.00
OMEGA FLEX INC		\$ 22,488.51	\$ 52,572.10	490.00
OMEGA HEALTHCARE INVESTORS INC		\$ 4,997,300.74	\$ 5,715,386.60	134,956.00
OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	\$ 192,936.80	\$ 214,529.84	196,000.00
OMEROS CORP		\$ 109,316.36	\$ 105,294.57	7,473.00
OMNICELL INC		\$ 286,140.61	\$ 559,373.40	6,845.00
OMNICOM GROUP INC		\$ 2,713,577.50	\$ 3,699,940.34	45,667.00
OMNICOM GROUP INC / OMNICOM CA	3.625% 05/01/2022 DD 04/23/12	\$ 48,226.50	\$ 51,796.00	50,000.00

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OMNOVA SOLUTIONS INC		\$ 66,956.25	\$ 73,297.50	7,250.00
ON DECK CAPITAL INC		\$ 214,319.38	\$ 203,741.82	49,213.00
ON SEMICONDUCTOR CORP		\$ 793,325.49	\$ 2,117,549.28	86,856.00
ONCOCYTE CORP		\$ 8,425.82	\$ 7,614.00	3,384.00
ONCOR ELECTRIC DELIVERY CO LLC	3.750% 04/01/2045 DD 10/01/15	\$ 57,892.20	\$ 65,242.20	60,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.800% 09/30/2047 DD 03/30/18	\$ 304,596.00	\$ 331,170.00	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	5.750% 03/15/2029 DD 11/30/18	\$ 171,604.52	\$ 182,762.24	148,000.00
ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	\$ 100,690.00	\$ 105,137.00	100,000.00
ONE GAS INC		\$ 2,527,013.07	\$ 3,742,800.00	40,000.00
ONE LIBERTY PROPERTIES INC		\$ 289,492.20	\$ 320,271.01	11,779.00
ONEMAIN HOLDINGS INC		\$ 465,808.90	\$ 558,656.10	13,254.00
ONEOK INC	7.500% 09/01/2023 DD 08/21/15	\$ 120,989.00	\$ 116,736.00	100,000.00
ONEOK INC	4.000% 07/13/2027 DD 07/13/17	\$ 101,360.00	\$ 106,507.00	100,000.00
ONEOK INC	4.550% 07/15/2028 DD 07/02/18	\$ 1,701,302.00	\$ 1,870,221.00	1,700,000.00
ONEOK INC	4.350% 03/15/2029 DD 03/13/19	\$ 996,870.00	\$ 1,083,190.00	1,000,000.00
ONEOK INC		\$ 4,305,053.24	\$ 6,468,347.27	85,481.00
ONEOK PARTNERS LP	3.375% 10/01/2022 DD 09/13/12	\$ 79,153.60	\$ 82,335.20	80,000.00
ONESPAN INC		\$ 166,312.86	\$ 190,836.64	11,147.00
ONESPAWORLD HOLDINGS LTD		\$ 537,026.61	\$ 584,533.24	34,711.00
ONTEX GROUP NV		\$ 11,721,237.08	\$ 8,286,154.69	393,700.00
ONTO INNOVATION INC		\$ 964,490.32	\$ 1,100,730.96	30,124.00
OOH!MEDIA LTD		\$ 7,098,460.30	\$ 7,448,386.53	2,910,961.00
OOMA INC		\$ 28,725.23	\$ 41,145.30	3,110.00
OP BANCORP		\$ 134,532.22	\$ 115,843.16	11,236.00
OPKO HEALTH INC		\$ 1,161,222.06	\$ 405,520.08	275,864.00
OPORTUN FINANCIAL CORP		\$ 63,204.05	\$ 71,614.20	3,009.00
OPPENHEIMER HOLDINGS INC		\$ 119,269.54	\$ 194,008.80	7,060.00
OPTIMIZERX CORP		\$ 42,542.45	\$ 27,338.74	2,662.00
OPTINOSE INC		\$ 73,122.43	\$ 36,778.58	3,989.00
OPTION CARE HEALTH INC		\$ 140,982.13	\$ 320,988.88	86,056.00
OPUS BANK		\$ 436,922.64	\$ 434,434.91	16,793.00
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	\$ 207,064.10	\$ 220,972.80	170,000.00
ORACLE CORP	2.500% 10/15/2022 DD 10/25/12	\$ 121,113.60	\$ 122,226.00	120,000.00
ORACLE CORP	3.625% 07/15/2023 DD 07/16/13	\$ 199,666.00	\$ 211,498.00	200,000.00
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	\$ 30,403.80	\$ 31,670.70	30,000.00
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	\$ 1,843,679.40	\$ 2,100,096.15	1,795,000.00
ORACLE CORP	2.800% 07/08/2021 DD 07/08/14	\$ 154,354.50	\$ 152,293.50	150,000.00
ORACLE CORP	2.500% 05/15/2022 DD 05/05/15	\$ 312,558.30	\$ 314,070.30	310,000.00
ORACLE CORP	2.950% 05/15/2025 DD 05/05/15	\$ 77,764.80	\$ 83,284.00	80,000.00
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	\$ 218,935.60	\$ 261,234.60	220,000.00
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	\$ 364,405.50	\$ 411,872.90	370,000.00
ORACLE CORP	1.900% 09/15/2021 DD 07/07/16	\$ 297,924.00	\$ 300,630.00	300,000.00
ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	\$ 75,076.00	\$ 81,839.20	80,000.00
ORACLE CORP	3.800% 11/15/2037 DD 11/09/17	\$ 133,705.00	\$ 142,084.80	130,000.00
ORACLE CORP	2.625% 02/15/2023 DD 11/09/17	\$ 200,856.00	\$ 204,250.00	200,000.00
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	\$ 1,158,504.00	\$ 1,342,524.00	1,200,000.00
ORACLE CORP	4.500% 07/08/2044 DD 07/08/14	\$ 879,432.00	\$ 951,072.00	800,000.00
ORACLE CORP		\$ 22,812,194.43	\$ 42,198,146.16	796,492.00
ORANGE SA	5.375% 01/13/2042 DD 01/13/12	\$ 238,724.00	\$ 257,630.00	200,000.00
ORANGE SA	5.500% 02/06/2044 DD 02/06/14	\$ 53,059.50	\$ 66,381.00	50,000.00
ORASURE TECHNOLOGIES INC		\$ 451,717.27	\$ 378,847.37	47,179.00
ORBCOMM INC		\$ 160,150.13	\$ 83,172.76	19,756.00
ORCHID ISLAND CAPITAL INC		\$ 431,669.26	\$ 287,340.30	49,118.00
O'REILLY AUTOMOTIVE INC	3.600% 09/01/2027 DD 08/17/17	\$ 1,497,600.00	\$ 1,601,130.00	1,500,000.00
O'REILLY AUTOMOTIVE INC		\$ 2,592,873.45	\$ 7,178,698.80	16,380.00
ORGANOGENESIS HOLDINGS INC		\$ 12,599.97	\$ 7,974.98	1,658.00
ORIGIN BANCORP INC		\$ 549,789.41	\$ 542,701.28	14,342.00
ORION ENGINEERED CARBONS SA		\$ 471,169.36	\$ 428,228.40	22,188.00
ORIX CORP	3.700% 07/18/2027 DD 07/18/17	\$ 100,675.02	\$ 106,174.00	100,000.00
ORMAT TECHNOLOGIES INC		\$ 1,109,707.58	\$ 1,635,341.40	21,945.00
ORRSTOWN FINANCIAL SERVICES INC		\$ 148,531.84	\$ 168,858.30	7,465.00
ORTHOFIX MEDICAL INC		\$ 256,122.77	\$ 266,550.96	5,772.00
ORTHOPEDIATRICS CORP		\$ 37,670.54	\$ 66,067.94	1,406.00
OSHKOSH CORP		\$ 679,427.49	\$ 1,430,066.85	15,109.00
OSI SYSTEMS INC		\$ 212,388.82	\$ 274,818.72	2,728.00
OSMOTICA PHARMACEUTICALS PLC		\$ 34,745.25	\$ 41,268.96	5,904.00
OTTER TAIL CORP		\$ 761,564.74	\$ 1,009,900.10	19,690.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
OUTFRONT MEDIA INC		\$ 831,031.80	\$ 840,780.18	31,349.00
OUTOTEC OYJ		\$ 7,269,116.70	\$ 7,739,731.88	1,197,479.00
OVERSEAS SHIPHOLDING GROUP INC		\$ 271,121.64	\$ 111,596.00	48,520.00
OVINTIV INC	6.500% 08/15/2034 DD 08/04/04	\$ 222,874.00	\$ 235,182.00	200,000.00
OWENS & MINOR INC		\$ 1,474,490.61	\$ 252,533.82	48,846.00
OWENS CORNING	4.300% 07/15/2047 DD 06/26/17	\$ 294,282.00	\$ 284,751.00	300,000.00
OWENS CORNING		\$ 1,081,856.88	\$ 1,623,181.12	24,926.00
OXFORD INDUSTRIES INC		\$ 663,277.94	\$ 669,050.82	8,871.00
OYSTER POINT PHARMA INC		\$ 1,923,837.21	\$ 2,865,345.60	117,240.00
PACCAR INC		\$ 3,350,417.96	\$ 5,616,653.70	71,007.00
PACIFIC ALTERNATIVE ASSET	MANAGEMENT COMPANY	\$ 19,391,973.13	\$ 5,187,214.59	15,561,145.82
PACIFIC BIOSCIENCES OF CALIFOR		\$ 185,843.61	\$ 153,125.74	29,791.00
PACIFIC DRILLING SA		\$ 279,156.31	\$ 96,846.96	23,737.00
PACIFIC MERCANTILE BANCORP		\$ 97,172.29	\$ 112,762.44	13,887.00
PACIFIC NATIONAL FINANCE 144A	4.625% 09/23/2020 DD 09/23/10	\$ 1,038,297.50	\$ 1,015,020.00	1,000,000.00
PACIFIC NATIONAL FINANCE REGS	4.750% 03/22/2028	\$ 586,164.00	\$ 646,446.00	600,000.00
PACIFIC PREMIER BANCORP INC		\$ 10,662,987.65	\$ 10,340,740.97	317,152.00
PACIFICORP	6.000% 01/15/2039 DD 01/08/09	\$ 166,968.44	\$ 178,269.00	130,000.00
PACIRA BIOSCIENCES INC		\$ 254,562.65	\$ 301,154.40	6,648.00
PACKAGING CORP OF AMERICA		\$ 990,144.80	\$ 2,107,091.85	18,815.00
PACWEST BANCORP		\$ 1,157,932.85	\$ 991,193.00	25,900.00
PAGEGROUP PLC		\$ 10,629,348.32	\$ 13,014,594.25	1,878,430.00
PAGERDUTY INC		\$ 164,667.79	\$ 80,017.19	3,421.00
PALATIN TECHNOLOGIES INC		\$ 39,499.14	\$ 27,158.86	34,730.00
PALO ALTO NETWORKS INC		\$ 2,521,490.65	\$ 4,534,350.00	19,608.00
PALOMAR HOLDINGS INC		\$ 3,262,452.64	\$ 4,252,823.19	84,231.00
PAM TRANSPORTATION SERVICES IN		\$ 37,935.97	\$ 36,703.56	636.00
PANAMA GOVERNMENT INTERNATIONA	6.700% 01/26/2036 DD 01/26/06	\$ 64,845.00	\$ 77,069.30	55,000.00
PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14	\$ 251,600.00	\$ 267,750.00	250,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 05/15/2047 DD 05/15/17	\$ 356,510.00	\$ 415,975.00	350,000.00
PANAMA GOVERNMENT INTERNATIONA	9.375% 04/01/2029 DD 03/31/99	\$ 459,765.00	\$ 467,415.00	306,000.00
PANAMA GOVERNMENT INTERNATIONA	3.160% 01/23/2030 DD 07/23/19	\$ 943,581.80	\$ 968,200.00	940,000.00
PANHANDLE OIL AND GAS INC		\$ 212,952.73	\$ 131,482.09	11,729.00
PANTHER BF AGGREGATOR 2 L 144A	6.250% 05/15/2026 DD 04/01/19	\$ 1,083,450.00	\$ 1,147,537.50	1,065,000.00
PAPA JOHN'S INTERNATIONAL INC		\$ 382,302.18	\$ 325,475.10	5,154.00
PAPUA NEW GUINEA GOVERNME 144A	8.375% 10/04/2028 DD 10/04/18	\$ 1,910,621.51	\$ 1,920,572.50	1,814,000.00
PAR PACIFIC HOLDINGS INC		\$ 456,665.63	\$ 636,171.76	27,374.00
PAR PHARMACEUTICAL INC 144A	7.500% 04/01/2027 DD 03/28/19	\$ 517,781.25	\$ 522,375.00	525,000.00
PAR TECHNOLOGY CORP		\$ 32,229.02	\$ 57,022.70	1,855.00
PARAGUAY GOVERNMENT INTER REGS	5.000% 04/15/2026 DD 03/31/16	\$ 680,301.50	\$ 681,785.00	617,000.00
PARAMOUNT GROUP INC		\$ 723,132.81	\$ 597,947.52	42,956.00
PARATEK PHARMACEUTICALS INC		\$ 68,306.06	\$ 19,239.22	4,774.00
PARETEUM CORP		\$ 138,233.28	\$ 23,146.58	52,967.00
PARK AEROSPACE CORP		\$ 257,346.01	\$ 237,118.98	14,574.00
PARK HOTELS & RESORTS INC		\$ 5,751,562.65	\$ 5,389,367.75	208,325.00
PARK NATIONAL CORP		\$ 1,144,060.72	\$ 1,042,637.92	10,184.00
PARKE BANCORP INC		\$ 138,859.84	\$ 167,624.78	6,602.00
PARKER DRILLING CO		\$ 140,410.41	\$ 155,790.00	6,924.00
PARKER-HANNIFIN CORP	3.250% 03/01/2027 DD 09/01/17	\$ 423,937.00	\$ 448,636.20	430,000.00
PARKER-HANNIFIN CORP	4.000% 06/14/2049 DD 06/14/19	\$ 41,942.40	\$ 43,263.60	40,000.00
PARKER-HANNIFIN CORP		\$ 2,618,617.93	\$ 5,476,664.38	26,609.00
PARK-OHIO HOLDINGS CORP		\$ 255,597.09	\$ 214,182.25	6,365.00
PARK-OHIO INDUSTRIES INC	6.625% 04/15/2027 DD 04/17/17	\$ 992,368.46	\$ 992,608.50	975,000.00
PARSLEY ENERGY INC		\$ 1,547,901.50	\$ 971,293.24	51,364.00
PARSONS CORP		\$ 120,223.02	\$ 134,448.96	3,257.00
PARTRON CO LTD		\$ 465,019.14	\$ 568,018.14	49,764.00
PARTY CITY HOLDCO INC		\$ 614,757.60	\$ 94,330.08	40,312.00
PARTY CITY HOLDINGS INC 144A	6.625% 08/01/2026 DD 08/02/18	\$ 1,522,918.75	\$ 1,106,850.00	1,570,000.00
PATRICK INDUSTRIES INC		\$ 388,502.72	\$ 427,619.08	8,156.00
PATTERN ENERGY GROUP INC		\$ 1,474,694.08	\$ 1,803,153.23	67,395.00
PATTERSON COS INC		\$ 1,540,404.91	\$ 1,300,254.72	63,489.00
PATTERSON-UTI ENERGY INC		\$ 1,001,832.64	\$ 481,950.00	45,900.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		(185,930,183.96)	(187,104,555.71)	-
PAYCHEX INC		\$ 2,778,942.80	\$ 5,705,569.62	67,077.00
PAYCOM SOFTWARE INC		\$ 1,097,825.21	\$ 2,710,877.64	10,239.00
PAYLOCITY HOLDING CORP		\$ 730,013.67	\$ 882,348.46	7,303.00
PAYPAL HOLDINGS INC	2.850% 10/01/2029 DD 09/26/19	\$ 90,041.40	\$ 90,836.10	90,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PAYPAL HOLDINGS INC		\$ 8,554,600.86	\$ 26,851,471.78	248,234.00
PAYSIGN INC		\$ 69,574.72	\$ 52,739.40	5,196.00
PBF ENERGY INC		\$ 758,287.64	\$ 751,499.72	23,956.00
PC CONNECTION INC		\$ 224,577.08	\$ 421,613.40	8,490.00
PCB BANCORP		\$ 173,491.78	\$ 153,912.96	8,907.00
PCSB FINANCIAL CORP		\$ 199,362.18	\$ 233,968.50	11,554.00
PDC ENERGY INC		\$ 2,885,592.32	\$ 1,253,150.45	47,885.00
PDF SOLUTIONS INC		\$ 288,183.63	\$ 331,956.06	19,654.00
PDL BIOPHARMA INC		\$ 265,201.66	\$ 286,575.69	88,313.00
PDL COMMUNITY BANCORP		\$ 103,996.87	\$ 97,196.40	6,612.00
PEABODY ENERGY CORP		\$ 1,471,843.14	\$ 470,810.88	51,624.00
PEAPACK GLADSTONE FINANCIAL CO		\$ 392,270.99	\$ 439,119.90	14,211.00
PEBBLEBROOK HOTEL TRUST		\$ 3,091,393.23	\$ 2,661,504.62	99,272.83
PECO ENERGY CO	3.700% 09/15/2047 DD 09/18/17	\$ 201,461.62	\$ 219,026.00	200,000.00
PECO ENERGY CO	3.900% 03/01/2048 DD 02/23/18	\$ 19,887.60	\$ 22,549.20	20,000.00
PEGASYS INC		\$ 438,164.90	\$ 618,243.30	7,762.00
PENN NATIONAL GAMING INC		\$ 1,540,334.78	\$ 1,956,362.40	76,540.00
PENN VIRGINIA CORP		\$ 311,420.63	\$ 304,562.25	10,035.00
PENNANT GROUP INC/THE		\$ 25,631.59	\$ 135,785.42	4,106.00
PENNS WOODS BANCORP INC		\$ 158,062.59	\$ 184,236.36	5,181.00
PENNSYLVANIA REAL ESTATE INVES		\$ 549,748.91	\$ 171,551.38	32,186.00
PENNYMAC FINANCIAL SERVICES IN		\$ 312,028.34	\$ 572,042.20	16,805.00
PENNYMAC MORTGAGE INVESTMENT T		\$ 1,261,480.00	\$ 1,534,488.18	68,842.00
PENSKE AUTOMOTIVE GROUP INC		\$ 398,055.51	\$ 395,331.84	7,872.00
PENSKE TRUCK LEASING CO L 144A	3.950% 03/10/2025 DD 03/08/18	\$ 697,284.00	\$ 743,743.00	700,000.00
PENSKE TRUCK LEASING CO L 144A	4.450% 01/29/2026 DD 01/29/19	\$ 897,588.00	\$ 970,389.00	900,000.00
PENSKE TRUCK LEASING CO L 144A	3.450% 07/01/2024 DD 05/01/19	\$ 897,876.00	\$ 935,001.00	900,000.00
PENTAIR PLC		\$ 1,188,867.33	\$ 1,753,977.06	38,238.00
PENUMBRA INC		\$ 936,475.80	\$ 1,038,022.13	6,319.00
PEOPLES BANCORP INC/OH		\$ 404,640.22	\$ 473,940.84	13,674.00
PEOPLES BANCORP OF NORTH CAROL		\$ 93,991.95	\$ 110,277.45	3,357.00
PEOPLES FINANCIAL SERVICES COR		\$ 235,854.73	\$ 255,626.95	5,077.00
PEOPLE'S UNITED FINANCIAL INC		\$ 1,487,071.38	\$ 1,657,737.90	98,091.00
PEOPLE'S UTAH BANCORP		\$ 312,121.78	\$ 330,265.80	10,965.00
PEPSICO INC	3.000% 08/25/2021 DD 08/29/11	\$ 40,796.80	\$ 40,797.20	40,000.00
PEPSICO INC	2.750% 03/01/2023 DD 02/28/13	\$ 185,528.00	\$ 200,426.85	195,000.00
PEPSICO INC	4.250% 10/22/2044 DD 10/22/14	\$ 200,064.00	\$ 234,796.00	200,000.00
PEPSICO INC	3.100% 07/17/2022 DD 07/17/15	\$ 364,262.50	\$ 361,151.00	350,000.00
PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	\$ 101,344.00	\$ 107,407.00	100,000.00
PEPSICO INC	4.450% 04/14/2046 DD 10/14/15	\$ 66,537.00	\$ 73,712.40	60,000.00
PEPSICO INC	2.375% 10/06/2026 DD 10/06/16	\$ 57,930.60	\$ 60,911.40	60,000.00
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	\$ 114,119.30	\$ 127,390.80	120,000.00
PEPSICO INC		\$ 24,866,156.50	\$ 40,499,284.43	296,329.00
PERFICIENT INC		\$ 6,516,317.05	\$ 7,724,879.39	167,677.00
PERFORMANCE FOOD GROUP CO		\$ 467,493.81	\$ 874,027.44	16,978.00
PERKINELMER INC		\$ 777,560.19	\$ 2,143,579.60	22,076.00
PERRIGO CO PLC		\$ 3,167,153.96	\$ 1,277,758.44	24,734.00
PERRIGO FINANCE UNLIMITED CO	3.500% 03/15/2021 DD 03/10/16	\$ 1,021,890.00	\$ 1,009,440.00	1,000,000.00
PERRIGO FINANCE UNLIMITED CO	3.500% 12/15/2021 DD 12/02/14	\$ 1,015,800.00	\$ 1,013,540.00	1,000,000.00
PERSONALIS INC		\$ 42,145.53	\$ 27,686.00	2,540.00
PERSPECTA INC		\$ 2,204,046.99	\$ 2,668,483.44	100,926.00
PERTAMINA PERSERO PT 144A	3.650% 07/30/2029 DD 07/30/19	\$ 470,000.00	\$ 492,155.80	470,000.00
PERTAMINA PERSERO PT REGS	6.000% 05/03/2042 DD 05/03/12	\$ 312,830.00	\$ 349,847.26	287,000.00
PERTAMINA PERSERO PT REGS	5.625% 05/20/2043 DD 05/20/13	\$ 244,200.00	\$ 307,681.44	264,000.00
PERU PAYROLL DEDUCTION FI REGS	0.000% 11/01/2029	\$ 314,299.71	\$ 331,345.56	420,756.28
PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	\$ 451,390.00	\$ 485,275.00	295,000.00
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	\$ 242,000.00	\$ 292,252.00	200,000.00
PETIQ INC		\$ 88,383.56	\$ 82,589.85	3,297.00
PETMED EXPRESS INC		\$ 215,762.76	\$ 286,920.48	12,199.00
PETROAMAZONAS EP 144A	4.625% 11/06/2020	\$ 375,816.58	\$ 393,939.79	396,916.67
PETROBRAS GLOBAL FINANCE BV	5.750% 02/01/2029 DD 02/01/18	\$ 362,189.18	\$ 404,952.00	359,000.00
PETROBRAS GLOBAL FINANCE BV	6.900% 03/19/2049 DD 03/19/19	\$ 307,989.00	\$ 358,938.00	306,000.00
PETROLEOS DE VENEZUELA SA REGS	5.375% 04/12/2027	\$ 15,065.00	\$ 7,130.00	92,000.00
PETROLEOS DE VENEZUELA SA REGS	9.750% 05/17/2035 DD 05/17/12	\$ 482,736.00	\$ 110,360.00	1,424,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 11/15/2026 DD 11/15/13	\$ 364,620.00	\$ 134,230.00	1,732,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 05/16/2024 DD 05/16/14	\$ 3,019,466.88	\$ 791,830.13	10,217,163.00
PETROLEOS DEL PERU SA 144A	4.750% 06/19/2032 DD 06/19/17	\$ 321,930.00	\$ 319,740.00	292,000.00

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PETROLEOS DEL PERU SA REGS	4.750% 06/19/2032 DD 06/19/17	\$ 787,329.60	\$ 779,640.00	712,000.00
PETROLEOS DEL PERU SA REGS	5.625% 06/19/2047 DD 06/19/17	\$ 263,900.00	\$ 287,910.64	248,000.00
PETROLEOS MEXICANOS	5.500% 01/21/2021 DD 07/21/10	\$ 264,187.50	\$ 256,875.00	250,000.00
PETROLEOS MEXICANOS	3.500% 01/30/2023 DD 07/30/13	\$ 96,980.00	\$ 100,500.00	100,000.00
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	\$ 4,473,914.56	\$ 4,402,260.72	4,394,000.00
PETROLEOS MEXICANOS	6.500% 03/13/2027 DD 03/13/18	\$ 2,043,567.29	\$ 2,076,724.32	1,956,000.00
PETROLEOS MEXICANOS	5.350% 02/12/2028 DD 08/12/18	\$ 1,144,650.00	\$ 1,164,150.00	1,170,000.00
PETROLEOS MEXICANOS	9.500% 09/15/2027 DD 09/18/97	\$ 104,372.50	\$ 99,475.50	83,000.00
PETROLEOS MEXICANOS	4.500% 01/23/2026 DD 01/23/16	\$ 2,280,803.27	\$ 2,447,676.40	2,458,000.00
PETROLEOS MEXICANOS	5.625% 01/23/2046 DD 01/23/16	\$ 43,160.00	\$ 46,457.84	52,000.00
PETROLEOS MEXICANOS	6.375% 02/04/2021 DD 08/04/16	\$ 502,311.23	\$ 484,279.00	467,000.00
PETROLEOS MEXICANOS	6.875% 08/04/2026 DD 08/04/16	\$ 1,798,180.00	\$ 1,847,962.94	1,682,000.00
PETROLEOS MEXICANOS	6.500% 01/23/2029 DD 10/23/18	\$ 130,283.54	\$ 138,864.00	132,000.00
PETROLEOS MEXICANOS 144A	6.840% 01/23/2030 DD 09/23/19	\$ 183,688.20	\$ 191,941.20	180,000.00
PETROLEOS MEXICANOS 144A	7.690% 01/23/2050 DD 09/23/19	\$ 6,027,609.56	\$ 6,230,460.06	5,709,000.00
PFENEX INC		\$ 26,750.73	\$ 55,503.90	5,055.00
PFIZER INC	7.200% 03/15/2039 DD 03/24/09	\$ 217,836.00	\$ 235,969.50	150,000.00
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	\$ 225,744.70	\$ 256,774.50	215,000.00
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	\$ 40,891.20	\$ 42,322.80	40,000.00
PFIZER INC	2.200% 12/15/2021 DD 11/21/16	\$ 188,810.70	\$ 191,862.00	190,000.00
PFIZER INC	4.000% 12/15/2036 DD 11/21/16	\$ 19,698.20	\$ 22,683.00	20,000.00
PFIZER INC	4.200% 09/15/2048 DD 09/07/18	\$ 49,905.50	\$ 58,671.00	50,000.00
PFIZER INC	3.450% 03/15/2029 DD 03/11/19	\$ 92,389.50	\$ 96,991.20	90,000.00
PFIZER INC	4.000% 03/15/2049 DD 03/11/19	\$ 61,512.00	\$ 69,070.80	60,000.00
PFIZER INC		\$ 31,770,192.66	\$ 46,132,020.84	1,177,438.00
PG&E CORP		\$ 5,384,568.05	\$ 1,243,441.04	114,392.00
PGT INNOVATIONS INC		\$ 414,812.26	\$ 403,971.54	27,094.00
PH GLATFELTER CO		\$ 724,687.22	\$ 598,593.00	32,710.00
PHASEBIO PHARMACEUTICALS INC		\$ 28,337.47	\$ 13,197.60	2,160.00
PHATHOM PHARMACEUTICALS INC		\$ 63,591.39	\$ 84,607.38	2,717.00
PHIBRO ANIMAL HEALTH CORP		\$ 117,605.25	\$ 99,121.36	3,992.00
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	\$ 259,549.23	\$ 276,368.00	200,000.00
PHILIP MORRIS INTERNATIONAL IN	2.900% 11/15/2021 DD 11/15/11	\$ 287,523.60	\$ 284,981.20	280,000.00
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	\$ 37,646.00	\$ 42,966.00	40,000.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	\$ 118,141.80	\$ 125,561.10	105,000.00
PHILIP MORRIS INTERNATIONAL IN	3.250% 11/10/2024 DD 11/10/14	\$ 171,789.70	\$ 178,535.70	170,000.00
PHILIP MORRIS INTERNATIONAL IN	1.875% 02/25/2021 DD 02/25/16	\$ 187,374.40	\$ 190,011.40	190,000.00
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	\$ 59,014.80	\$ 60,844.20	60,000.00
PHILIP MORRIS INTERNATIONAL IN		\$ 28,515,185.65	\$ 28,071,871.72	329,908.00
PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	\$ 253,500.00	\$ 211,963.50	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	\$ 245,812.50	\$ 239,145.00	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	7.750% 01/14/2031 DD 01/11/06	\$ 506,537.50	\$ 516,999.00	350,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	\$ 272,500.00	\$ 286,172.50	250,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	\$ 200,524.00	\$ 226,018.00	200,000.00
PHILLIPS 66	5.875% 05/01/2042 DD 11/01/12	\$ 236,568.36	\$ 270,238.00	200,000.00
PHILLIPS 66		\$ 5,683,311.88	\$ 10,738,475.67	96,387.00
PHILLIPS 66 PARTNERS LP	3.605% 02/15/2025 DD 02/23/15	\$ 129,728.30	\$ 136,281.60	130,000.00
PHOTRONICS INC		\$ 503,737.73	\$ 794,209.44	50,394.00
PHREESIA INC		\$ 66,461.43	\$ 65,694.24	2,466.00
PHUNWARE INC		\$ 16,482.24	\$ 10,574.34	8,886.00
PHYSICIANS REALTY TRUST		\$ 2,487,854.68	\$ 2,709,480.64	143,056.00
PICO HOLDINGS INC		\$ 207,827.08	\$ 163,008.08	14,659.00
PIEDMONT OFFICE REALTY TRUST I		\$ 1,901,600.70	\$ 2,122,896.96	95,454.00
PIERIS PHARMACEUTICALS INC		\$ 43,906.53	\$ 28,489.40	7,870.00
PILGRIM'S PRIDE CORP		\$ 336,572.17	\$ 415,676.79	12,706.00
PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	\$ 644,809.30	\$ 666,691.35	645,000.00
PILGRIM'S PRIDE CORP 144A	5.875% 09/30/2027 DD 09/29/17	\$ 712,894.34	\$ 794,718.75	735,000.00
PINE RIVER FUND LP		\$ 302,324.14	\$ 527,615.13	305,176.18
PING IDENTITY HOLDING CORP		\$ 79,461.44	\$ 77,687.10	3,197.00
PINNACLE FINANCIAL PARTNERS IN		\$ 8,057,709.82	\$ 8,977,216.00	140,269.00
PINNACLE WEST CAPITAL CORP		\$ 1,386,790.31	\$ 2,054,540.78	22,846.00
PIONEER BANCORP INC/NY		\$ 104,233.09	\$ 123,383.29	8,059.00
PIONEER NATURAL RESOURCES CO	7.500% 01/15/2020 DD 11/13/09	\$ 1,268,480.00	\$ 1,001,660.00	1,000,000.00
PIONEER NATURAL RESOURCES CO		\$ 4,826,104.14	\$ 5,433,123.41	35,893.00
PIPER SANDLER COS		\$ 717,121.47	\$ 833,374.50	10,425.00
PIRELLI & C SPA		\$ 18,445,745.24	\$ 16,786,796.68	2,909,500.00
PITNEY BOWES INC		\$ 742,481.29	\$ 328,618.29	81,543.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PJT PARTNERS INC		\$ 344,158.76	\$ 414,473.92	9,184.00
PLA ADMINISTRADORA INDUSTRIAL		\$ 404,796.36	\$ 451,679.06	274,968.00
PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	\$ 309,038.70	\$ 319,080.60	270,000.00
PLAINS ALL AMERICAN PIPELINE L	5.000% 02/01/2021 DD 01/14/11	\$ 182,371.00	\$ 179,012.75	175,000.00
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	\$ 57,369.60	\$ 61,753.80	60,000.00
PLAINS ALL AMERICAN PIPELINE L	4.500% 12/15/2026 DD 11/22/16	\$ 61,321.20	\$ 63,940.80	60,000.00
PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	\$ 1,633,248.45	\$ 1,724,357.25	1,665,000.00
PLANET FITNESS INC		\$ 5,937,137.11	\$ 15,646,729.56	209,517.00
PLANTRONICS INC		\$ 298,071.17	\$ 151,518.28	5,542.00
PLAY COMMUNICATIONS SA		\$ 751,967.52	\$ 814,279.30	88,112.00
PLAYA FUNDING 4/17 COV-LITE	TLB	\$ 302,654.90	\$ 302,275.61	303,413.41
PLAYAGS INC		\$ 3,341,065.25	\$ 2,486,528.70	204,990.00
PLEXUS CORP		\$ 1,028,401.48	\$ 1,525,489.38	19,827.00
PLUG POWER INC		\$ 71,407.84	\$ 126,245.16	39,951.00
PLURALSIGHT INC		\$ 12,128,348.62	\$ 8,705,385.93	505,833.00
PNC BANK NA	3.800% 07/25/2023 DD 07/25/13	\$ 318,516.00	\$ 315,192.00	300,000.00
PNC BANK NA	2.950% 02/23/2025 DD 02/23/15	\$ 9,754.70	\$ 10,354.70	10,000.00
PNC BANK NA	2.150% 04/29/2021 DD 04/29/16	\$ 58,915.20	\$ 60,196.80	60,000.00
PNC BANK NA	3.100% 10/25/2027 DD 10/23/17	\$ 287,040.00	\$ 312,984.00	300,000.00
PNC FINANCIAL SERVICES GROUP I	3.900% 04/29/2024 DD 04/28/14	\$ 61,482.00	\$ 63,846.00	60,000.00
PNC FINANCIAL SERVICES GROUP I	3.450% 04/23/2029 DD 04/22/19	\$ 401,784.00	\$ 426,956.00	400,000.00
PNC FINANCIAL SERVICES GROUP I	2.200% 11/01/2024 DD 11/01/19	\$ 999,670.00	\$ 1,003,720.00	1,000,000.00
PNC FINANCIAL SERVICES GROUP I		\$ 7,562,351.16	\$ 15,173,310.39	95,053.00
PNM RESOURCES INC		\$ 2,038,417.44	\$ 3,068,462.10	60,510.00
POLARIS INC		\$ 826,292.52	\$ 1,191,008.70	11,711.00
POLARITYTE INC		\$ 102,265.49	\$ 29,120.00	11,200.00
POLY PROPERTY GROUP CO LTD	HK/00119	\$ 545,727.43	\$ 438,581.59	1,058,000.00
POLYONE CORP		\$ 538,545.77	\$ 563,586.01	15,319.00
POOL CORP		\$ 718,534.07	\$ 1,633,414.58	7,691.00
POPULAR INC		\$ 498,994.19	\$ 1,128,998.75	19,217.00
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	\$ 50,962.65	\$ 66,742.50	50,000.00
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	\$ 239,546.91	\$ 275,760.00	225,000.00
PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	\$ 1,400,000.00	\$ 1,763,552.00	1,400,000.00
PORTLAND GENERAL ELECTRIC CO		\$ 2,951,556.93	\$ 3,833,107.74	68,706.00
PORTOLA PHARMACEUTICALS INC		\$ 5,567,954.64	\$ 4,039,660.20	169,165.00
POST HOLDINGS INC		\$ 1,106,909.11	\$ 1,526,854.50	13,995.00
POST HOLDINGS INC 144A	5.000% 08/15/2026 DD 08/03/16	\$ 926,055.84	\$ 977,031.25	925,000.00
POST HOLDINGS INC 144A	5.500% 03/01/2025 DD 02/14/17	\$ 791,779.02	\$ 817,050.00	780,000.00
POTBELLY CORP		\$ 112,740.48	\$ 69,427.44	16,452.00
POTLATCHDELTIC CORP		\$ 2,301,191.01	\$ 2,183,447.47	50,461.00
POWELL INDUSTRIES INC		\$ 279,301.35	\$ 338,520.90	6,910.00
POWER INTEGRATIONS INC		\$ 319,821.32	\$ 463,096.62	4,682.00
PPG INDUSTRIES INC		\$ 3,405,599.04	\$ 6,725,359.69	50,381.00
PPL CAPITAL FUNDING INC	3.400% 06/01/2023 DD 05/24/13	\$ 118,131.25	\$ 129,062.50	125,000.00
PPL CORP		\$ 4,772,594.55	\$ 5,565,095.64	155,103.00
PPL ELECTRIC UTILITIES CORP	3.000% 09/15/2021 DD 08/23/11	\$ 133,817.50	\$ 126,991.25	125,000.00
PQ GROUP HOLDINGS INC		\$ 4,381,028.32	\$ 4,377,120.40	254,780.00
PRA GROUP INC		\$ 1,239,657.93	\$ 1,243,311.30	34,251.00
PRA HEALTH SCIENCES INC		\$ 1,170,140.59	\$ 1,346,359.95	12,113.00
PRECISION BIOSCIENCES INC		\$ 78,167.98	\$ 77,339.52	5,568.00
PRECISION CASTPARTS CORP	3.250% 06/15/2025 DD 06/10/15	\$ 77,051.25	\$ 79,195.50	75,000.00
PREFERRED APARTMENT COMMUNITIE		\$ 517,567.94	\$ 462,750.12	34,741.00
PREFERRED BANK/LOS ANGELES CA		\$ 386,533.35	\$ 492,137.10	8,190.00
PREFORMED LINE PRODUCTS CO		\$ 128,042.03	\$ 145,926.30	2,418.00
PREMIER FINANCIAL BANCORP INC		\$ 138,657.83	\$ 177,028.26	9,759.00
PREMIER INC		\$ 437,116.63	\$ 445,052.12	11,749.00
PRESIDENT & FELLOWS OF HARVARD	3.150% 07/15/2046 DD 10/13/16	\$ 138,966.00	\$ 153,268.50	150,000.00
PRESTIGE BRANDS INC 144A	6.375% 03/01/2024 DD 02/19/16	\$ 727,329.55	\$ 748,800.00	720,000.00
PRESTIGE CONSUMER HEALTHCARE I		\$ 1,532,553.65	\$ 1,556,455.50	38,431.00
PREVAIL THERAPEUTICS INC		\$ 29,956.72	\$ 33,638.75	2,125.00
PRGX GLOBAL INC		\$ 28,823.49	\$ 15,252.00	3,100.00
PRICESMART INC		\$ 951,216.28	\$ 1,132,271.86	15,943.00
PRIMEENERGY RESOURCES CORP		\$ 21,593.39	\$ 25,109.16	166.00
PRIMERICA INC		\$ 952,642.85	\$ 1,036,907.52	7,942.00
PRIMO WATER CORP		\$ 82,330.75	\$ 63,095.73	5,621.00
PRIMORIS SERVICES CORP		\$ 400,262.90	\$ 349,412.64	15,711.00
PRINCIPAL FINANCIAL GROUP INC	3.100% 11/15/2026 DD 11/10/16	\$ 1,630,394.75	\$ 1,734,479.25	1,675,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PRINCIPAL FINANCIAL GROUP INC		\$ 2,089,717.57	\$ 3,089,515.00	56,173.00
PRINCIPIA BIOPHARMA INC		\$ 136,195.36	\$ 192,387.36	3,512.00
PRIORITY TECHNOLOGY HOLDINGS I		\$ 8,100.68	\$ 2,528.40	1,032.00
PROASSURANCE CORP		\$ 1,499,086.75	\$ 1,471,476.24	40,716.00
PROCTER & GAMBLE CO/THE	2.300% 02/06/2022 DD 02/06/12	\$ 271,964.40	\$ 283,794.00	280,000.00
PROCTER & GAMBLE CO/THE	2.450% 11/03/2026 DD 11/03/16	\$ 120,435.00	\$ 128,737.50	125,000.00
PROCTER & GAMBLE CO/THE		\$ 39,397,499.28	\$ 65,537,153.30	524,717.00
PROGENICS PHARMACEUTICALS INC		\$ 110,277.30	\$ 75,601.77	14,853.00
PROGRESS ENERGY INC	4.400% 01/15/2021 DD 01/21/11	\$ 49,840.00	\$ 50,977.50	50,000.00
PROGRESS RESIDENTI SFR1 F 144A	5.061% 08/17/2035 DD 02/28/19	\$ 619,978.92	\$ 638,178.40	620,000.00
PROGRESS RESIDENTI SFR1 F 144A	5.350% 08/17/2034 DD 07/26/17	\$ 175,992.88	\$ 180,857.60	176,000.00
PROGRESS RESIDENTI SFR1 F 144A	4.778% 03/17/2035 DD 02/22/18	\$ 740,673.92	\$ 751,372.56	738,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.953% 08/17/2035 DD 08/02/18	\$ 440,983.82	\$ 449,286.39	441,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.836% 12/17/2034 DD 12/01/17	\$ 270,234.85	\$ 271,924.03	269,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.837% 05/17/2036 DD 04/25/19	\$ 216,995.26	\$ 221,216.31	217,000.00
PROGRESS RESIDENTI SFR3 F 144A	5.368% 10/17/2035 DD 10/04/18	\$ 1,070,966.91	\$ 1,097,978.49	1,071,000.00
PROGRESS RESIDENTI SFR3 F 144A	3.867% 09/17/2036 DD 08/22/19	\$ 566,984.07	\$ 564,919.11	567,000.00
PROGRESS RESIDENTI SFR4 F 144A	3.684% 10/17/2036 DD 10/03/19	\$ 1,958,938.88	\$ 1,956,237.81	1,959,000.00
PROGRESS SOFTWARE CORP		\$ 224,717.06	\$ 303,315.00	7,300.00
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	\$ 49,842.00	\$ 58,523.00	50,000.00
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	\$ 50,856.50	\$ 58,192.50	50,000.00
PROGRESSIVE CORP/THE		\$ 3,467,697.25	\$ 8,874,507.27	122,593.00
PROGYNY INC		\$ 113,462.24	\$ 132,336.45	4,821.00
PROLOGIS INC		\$ 19,913,347.87	\$ 31,739,277.54	356,061.00
PROLOGIS LP	4.250% 08/15/2023 DD 08/15/13	\$ 84,496.00	\$ 85,680.00	80,000.00
PROLOGIS LP	3.750% 11/01/2025 DD 10/30/15	\$ 81,300.80	\$ 86,617.60	80,000.00
PROLOGIS PROPERTY MEXICO SA DE		\$ 372,240.01	\$ 511,941.08	230,838.00
PROOFPOINT INC		\$ 2,770,394.14	\$ 3,147,267.60	27,420.00
PROPETRO HOLDING CORP		\$ 632,223.24	\$ 373,016.25	33,157.00
PROS HOLDINGS INC		\$ 165,550.09	\$ 323,028.72	5,391.00
PROSIGHT GLOBAL INC		\$ 73,662.89	\$ 68,729.93	4,261.00
PROSPERITY BANCSHARES INC		\$ 1,384,240.01	\$ 1,530,034.87	21,283.00
PROTAGONIST THERAPEUTICS INC		\$ 86,416.06	\$ 49,350.00	7,000.00
PROTECTIVE INSURANCE CORP		\$ 182,248.87	\$ 111,632.42	6,938.00
PROTHENA CORP PLC		\$ 952,611.70	\$ 492,123.04	31,088.00
PROTO LABS INC		\$ 288,443.75	\$ 452,506.80	4,456.00
PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	\$ 1,303,005.30	\$ 1,868,935.40	1,525,312.91
PROVIDENCE SERVICE CORP/THE		\$ 74,257.49	\$ 110,725.78	1,871.00
PROVIDENT BANCORP INC		\$ 56,431.44	\$ 77,812.50	6,250.00
PROVIDENT FINANCIAL HOLDINGS I		\$ 93,840.48	\$ 97,914.90	4,471.00
PROVIDENT FINANCIAL SERVICES I		\$ 1,249,768.73	\$ 1,155,025.05	46,857.00
PROVINCE OF ALBERTA CANADA	3.300% 03/15/2028 DD 03/15/18	\$ 79,904.80	\$ 86,601.60	80,000.00
PROVINCE OF MANITOBA CANADA	3.050% 05/14/2024 DD 05/14/14	\$ 377,501.25	\$ 392,347.50	375,000.00
PROVINCE OF MANITOBA CANADA	2.600% 04/16/2024 DD 04/16/19	\$ 250,300.00	\$ 256,970.00	250,000.00
PROVINCE OF ONTARIO CANADA	2.400% 02/08/2022 DD 02/08/17	\$ 304,113.00	\$ 303,666.00	300,000.00
PROVINCE OF ONTARIO CANADA	3.400% 10/17/2023 DD 10/17/18	\$ 125,675.00	\$ 132,197.50	125,000.00
PROVINCE OF QUEBEC CANADA	7.500% 09/15/2029 DD 09/15/99	\$ 252,572.70	\$ 259,513.20	180,000.00
PROVINCE OF QUEBEC CANADA	2.750% 08/25/2021 DD 08/25/11	\$ 360,297.00	\$ 355,540.50	350,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/20/2026 DD 04/20/16	\$ 192,164.00	\$ 205,314.00	200,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/09/2024 DD 04/09/19	\$ 249,605.00	\$ 256,122.50	250,000.00
PRUDENTIAL BANCORP INC		\$ 116,731.52	\$ 125,818.70	6,790.00
PRUDENTIAL FINANCIAL INC	VAR RT 06/15/2043 DD 11/19/12	\$ 317,424.00	\$ 322,500.00	300,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 03/15/2044 DD 03/22/13	\$ 99,875.00	\$ 106,671.00	100,000.00
PRUDENTIAL FINANCIAL INC	3.905% 12/07/2047 DD 12/07/17	\$ 43,153.74	\$ 45,227.70	42,000.00
PRUDENTIAL FINANCIAL INC	5.700% 12/14/2036 DD 12/14/06	\$ 488,896.00	\$ 542,748.00	400,000.00
PRUDENTIAL FINANCIAL INC	4.500% 11/16/2021 DD 11/16/11	\$ 280,416.85	\$ 262,447.50	250,000.00
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	\$ 41,179.60	\$ 47,236.80	40,000.00
PRUDENTIAL FINANCIAL INC	3.700% 03/13/2051 DD 09/13/19	\$ 1,064,558.30	\$ 1,126,314.10	1,070,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 11/02/2020 DD 11/01/05	\$ 156,737.50	\$ 154,176.95	155,000.00
PRUDENTIAL FINANCIAL INC		\$ 5,977,237.76	\$ 8,003,614.94	85,381.00
PRUKSA HOLDING PCL		\$ 1,080,734.65	\$ 743,662.49	1,505,100.00
PS BUSINESS PARKS INC		\$ 376,246.15	\$ 541,762.82	3,286.00
PS BUSINESS PARKS INC	PFD 5.200% CUMULATIVE	\$ 524,608.47	\$ 609,090.00	23,700.00
PSEG POWER LLC	8.625% 04/15/2031 DD 10/15/01	\$ 45,389.75	\$ 48,865.47	35,000.00
PTC INC		\$ 1,170,882.00	\$ 1,701,875.25	22,725.00
PTC THERAPEUTICS INC		\$ 5,092,945.67	\$ 5,831,274.27	121,409.00
PUBLIC SERVICE ELECTRIC & GAS	2.250% 09/15/2026 DD 09/13/16	\$ 184,122.00	\$ 198,276.00	200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PUBLIC SERVICE ELECTRIC & GAS	3.600% 12/01/2047 DD 12/06/17	\$ 203,136.00	\$ 216,856.00	200,000.00
PUBLIC SERVICE ELECTRIC & GAS	3.200% 08/01/2049 DD 08/12/19	\$ 1,067,538.75	\$ 1,086,341.25	1,075,000.00
PUBLIC SERVICE ENTERPRISE GROU		\$ 3,851,537.87	\$ 6,180,173.00	104,660.00
PUBLIC STORAGE INC COM		\$ 12,228,271.71	\$ 13,222,047.52	62,087.00
PUGET SOUND ENERGY INC	3.250% 09/15/2049 DD 08/30/19	\$ 158,964.80	\$ 159,438.40	160,000.00
PULSE BIOSCIENCES INC		\$ 53,185.75	\$ 27,289.35	2,035.00
PULTEGROUP INC	5.000% 01/15/2027 DD 07/29/16	\$ 487,519.50	\$ 490,050.00	450,000.00
PULTEGROUP INC		\$ 602,356.45	\$ 2,111,263.20	54,414.00
PUMA BIOTECHNOLOGY INC		\$ 214,772.08	\$ 43,190.00	4,936.00
PURADELTA LESTARI TBK PT		\$ 439,989.81	\$ 569,190.99	26,695,300.00
PURE CYCLE CORP		\$ 24,851.04	\$ 39,343.75	3,125.00
PURE STORAGE INC		\$ 1,204,493.75	\$ 954,601.12	55,792.00
PURPLE INNOVATION INC		\$ 26,558.60	\$ 28,150.72	3,232.00
PVH CORP		\$ 1,447,153.37	\$ 1,696,279.80	16,132.00
PYXUS INTERNATIONAL INC		\$ 114,592.94	\$ 55,401.18	6,197.00
PZENA INVESTMENT MANAGEMENT IN		\$ 25,334.78	\$ 23,429.16	2,718.00
Q2 HOLDINGS INC		\$ 2,763,101.05	\$ 5,382,657.96	66,387.00
QAD INC		\$ 175,758.94	\$ 248,029.10	4,870.00
QATAR GOVERNMENT INTERNAT 144A	5.750% 01/20/2042 DD 12/05/11	\$ 301,106.25	\$ 363,071.20	265,000.00
QATAR GOVERNMENT INTERNAT 144A	4.500% 04/23/2028 DD 04/23/18	\$ 279,000.00	\$ 274,804.80	240,000.00
QATAR GOVERNMENT INTERNAT 144A	5.103% 04/23/2048 DD 04/23/18	\$ 478,054.75	\$ 579,124.59	451,000.00
QATAR GOVERNMENT INTERNAT 144A	4.000% 03/14/2029 DD 03/14/19	\$ 2,311,957.69	\$ 2,375,964.00	2,129,000.00
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048 DD 04/23/18	\$ 1,500,000.00	\$ 1,926,135.00	1,500,000.00
QATAR GOVERNMENT INTERNAT REGS	4.500% 01/20/2022	\$ 422,000.00	\$ 419,064.00	400,000.00
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048	\$ 910,582.50	\$ 1,025,991.11	799,000.00
QATAR GOVERNMENT INTERNAT REGS	4.817% 03/14/2049	\$ 1,503,797.41	\$ 1,591,425.00	1,286,000.00
QCR HOLDINGS INC		\$ 428,173.70	\$ 490,574.10	11,185.00
QEP RESOURCES INC	5.250% 05/01/2023 DD 09/12/12	\$ 960,257.98	\$ 940,500.00	950,000.00
QEP RESOURCES INC		\$ 1,304,812.20	\$ 818,163.00	181,814.00
QIAGEN NV		\$ 930,578.83	\$ 1,545,910.60	45,737.00
QISDA CORP		\$ 173,317.86	\$ 173,372.92	244,000.00
QORVO INC	5.500% 07/15/2026 DD 01/15/19	\$ 990,275.00	\$ 1,054,350.00	990,000.00
QORVO INC		\$ 1,893,338.09	\$ 2,950,382.32	25,384.00
QTS REALTY TRUST INC		\$ 6,617,704.92	\$ 6,773,438.70	124,810.00
QUAD/GRAPHICS INC		\$ 570,472.18	\$ 118,926.22	25,466.00
QUAKER CHEMICAL CORP		\$ 280,355.58	\$ 357,501.96	2,173.00
QUALCOMM INC	3.450% 05/20/2025 DD 05/20/15	\$ 84,971.10	\$ 89,903.65	85,000.00
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	\$ 79,575.90	\$ 89,165.25	75,000.00
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	\$ 155,164.25	\$ 189,919.95	155,000.00
QUALCOMM INC	2.900% 05/20/2024 DD 05/26/17	\$ 60,571.80	\$ 62,048.40	60,000.00
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	\$ 119,614.80	\$ 126,306.00	120,000.00
QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	\$ 69,930.00	\$ 80,309.60	70,000.00
QUALCOMM INC		\$ 14,414,422.10	\$ 21,390,040.05	242,435.00
QUALITAS CONTROLADORA SAB DE C		\$ 375,839.19	\$ 674,000.21	160,300.00
QUALITY HOUSES PCL		\$ 489,351.45	\$ 421,573.66	4,932,700.00
QUALYS INC		\$ 252,184.65	\$ 468,539.40	5,620.00
QUANEX BUILDING PRODUCTS CORP		\$ 481,414.78	\$ 423,771.88	24,811.00
QUANTA SERVICES INC		\$ 832,192.14	\$ 1,346,238.99	33,069.00
QUANTERIX CORP		\$ 43,600.08	\$ 49,363.07	2,089.00
QUEENSLAND TREASURY CORP REGS	5.500% 06/21/2021	\$ 2,274,915.91	\$ 2,256,362.69	3,015,000.00
QUEST DIAGNOSTICS INC	4.700% 04/01/2021 DD 03/24/11	\$ 138,961.67	\$ 129,153.75	125,000.00
QUEST DIAGNOSTICS INC		\$ 2,087,397.26	\$ 3,100,647.65	29,035.00
QUICKSILVER INC		\$ 30,426.08	\$ 47,640.00	1,588.00
QUIDEL CORP		\$ 199,394.88	\$ 435,699.21	5,807.00
QUINSTREET INC		\$ 42,118.32	\$ 111,273.08	7,268.00
QUOTIENT TECHNOLOGY INC		\$ 602,497.74	\$ 534,885.28	54,248.00
QURATE RETAIL INC		\$ 1,395,627.04	\$ 695,179.95	82,465.00
QVC INC	4.850% 04/01/2024 DD 03/18/14	\$ 101,821.00	\$ 104,800.00	100,000.00
R1 RCM INC		\$ 78,933.92	\$ 226,059.68	17,416.00
RA PHARMACEUTICALS INC		\$ 130,774.41	\$ 272,287.86	5,802.00
RADIAN GROUP INC		\$ 2,392,170.65	\$ 3,891,044.32	154,652.00
RADIANT LOGISTICS INC		\$ 27,166.28	\$ 37,764.60	6,780.00
RADIUM LIFE TECH CO LTD		\$ 255,176.70	\$ 174,433.26	448,840.00
RADIUS HEALTH INC		\$ 8,054,738.59	\$ 6,483,214.08	321,588.00
RADNET INC		\$ 52,368.79	\$ 136,740.80	6,736.00
RAFAEL HOLDINGS INC		\$ 220,917.11	\$ 138,581.12	7,768.00
RALI SERIES 2007-QO4 T QO4 A1A	VAR RT 05/25/2047 DD 05/30/07	\$ 394,207.72	\$ 412,231.67	421,612.55

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
RALPH LAUREN CORP		\$ 1,339,301.30	\$ 1,229,637.80	10,490.00
RAMACO RESOURCES INC		\$ 35,631.75	\$ 21,025.34	5,873.00
RAMBUS INC		\$ 1,119,268.59	\$ 1,164,221.68	84,517.00
RANDSTAD NV		\$ 9,059,891.18	\$ 10,644,375.96	174,187.00
RANGE RESOURCES CORP	5.000% 03/15/2023 DD 09/15/17	\$ 879,251.56	\$ 841,635.30	915,000.00
RANGE RESOURCES CORP		\$ 1,762,072.37	\$ 180,007.75	37,115.00
RAPID7 INC		\$ 7,578,180.24	\$ 13,133,552.88	234,444.00
RAPT THERAPEUTICS INC		\$ 10,609.61	\$ 10,685.07	387.00
RASC SERIES 2005-KS11 KS11 M3	VAR RT 12/25/2035 DD 11/29/05	\$ 543,192.29	\$ 552,631.41	571,030.00
RAVEN INDUSTRIES INC		\$ 157,685.08	\$ 207,035.68	6,008.00
RAYMOND JAMES FINANCIAL INC		\$ 1,250,762.76	\$ 2,300,642.82	25,717.00
RAYONIER ADVANCED MATERIALS IN		\$ 572,679.37	\$ 140,693.76	36,639.00
RAYONIER INC		\$ 830,998.03	\$ 910,990.08	27,808.00
RAYTHEON CO	7.200% 08/15/2027 DD 08/12/97	\$ 26,183.00	\$ 32,728.86	25,000.00
RAYTHEON CO		\$ 5,335,739.37	\$ 12,911,043.44	58,756.00
RBB BANCORP		\$ 318,938.97	\$ 252,981.50	11,950.00
RBC BEARINGS INC		\$ 372,505.31	\$ 636,843.48	4,022.00
RCI HOSPITALITY HOLDINGS INC		\$ 138,583.13	\$ 140,794.00	6,868.00
RE/MAX HOLDINGS INC		\$ 641,118.30	\$ 519,999.90	13,510.00
READING INTERNATIONAL INC		\$ 195,484.09	\$ 143,187.24	12,796.00
READY CAPITAL CORP		\$ 358,111.52	\$ 368,969.76	23,928.00
REALOGY 1/18 TLB	0.000% 02/08/2025 DD 01/17/18	\$ 29,475.00	\$ 29,180.25	29,475.00
REALOGY HOLDINGS CORP		\$ 622,758.77	\$ 837,658.80	86,535.00
REALPAGE INC		\$ 1,024,517.98	\$ 973,896.25	18,119.00
REALREAL INC/THE		\$ 184,822.69	\$ 203,410.35	10,791.00
REALTY INCOME CORP		\$ 14,048,450.95	\$ 15,869,032.12	215,524.00
REALTY INCOME CORP	3.250% 10/15/2022 DD 10/10/12	\$ 183,129.40	\$ 191,056.90	185,000.00
REALTY INCOME CORP	3.875% 04/15/2025 DD 04/04/18	\$ 1,243,750.00	\$ 1,348,150.00	1,250,000.00
REATA PHARMACEUTICALS INC		\$ 2,169,559.65	\$ 8,954,442.86	43,802.00
RECKITT BENCKISER GROUP PLC		\$ 13,659,629.74	\$ 20,087,377.66	247,400.00
RECRO PHARMA INC		\$ 26,081.59	\$ 63,476.79	3,463.00
RED LION HOTELS CORP		\$ 150,895.59	\$ 68,613.35	18,395.00
RED RIVER BANCSHARES INC		\$ 196,437.82	\$ 206,973.52	3,692.00
RED ROBIN GOURMET BURGERS INC		\$ 505,858.33	\$ 329,638.66	9,983.00
RED ROCK RESORTS INC		\$ 274,260.50	\$ 272,263.60	11,368.00
REDFIN CORP		\$ 307,251.92	\$ 306,212.90	14,485.00
REDWOOD TRUST INC		\$ 1,336,453.85	\$ 1,417,229.90	85,685.00
REFINITIV/THOMSON REUTERS	(F&R) 10/18 (USD) COV-LITE TLB	\$ 1,439,039.24	\$ 1,497,622.50	1,485,000.00
REGAL BELOIT CORP		\$ 485,288.12	\$ 687,105.86	8,026.00
REGENCY CENTERS CORP		\$ 5,888,383.47	\$ 6,066,671.31	96,159.00
REGENCY CENTERS LP	2.950% 09/15/2029 DD 08/20/19	\$ 101,767.00	\$ 99,943.00	100,000.00
REGENERON PHARMACEUTICALS INC		\$ 3,700,315.08	\$ 6,466,892.04	17,223.00
REGENXBIO INC		\$ 171,594.71	\$ 224,351.72	5,476.00
REGIONAL MANAGEMENT CORP		\$ 102,506.56	\$ 128,047.92	4,264.00
REGIONAL SAB DE CV		\$ 451,909.71	\$ 411,468.97	73,200.00
REGIONALCARE/LIFEPPOINT HEALTH	0.000% 11/14/2025 DD 10/30/18	\$ 1,521,917.02	\$ 1,550,906.24	1,539,743.10
REGIONS FINANCIAL CORP		\$ 1,696,499.48	\$ 3,730,789.92	217,412.00
REGIS CORP		\$ 242,763.84	\$ 305,076.64	17,072.00
REINSURANCE GROUP OF AMERICA I	4.700% 09/15/2023 DD 09/24/13	\$ 102,228.00	\$ 108,487.00	100,000.00
REINSURANCE GROUP OF AMERICA I		\$ 986,981.55	\$ 2,106,898.26	12,921.00
RELIANCE STEEL & ALUMINUM CO		\$ 807,070.24	\$ 1,558,796.16	13,016.00
RELIANT BANCORP INC		\$ 197,773.90	\$ 176,852.48	7,952.00
RENAISSANCERE HOLDINGS LTD	3.600% 04/15/2029 DD 04/02/19	\$ 307,167.00	\$ 315,873.00	300,000.00
RENAISSANCERE HOLDINGS LTD		\$ 872,672.95	\$ 1,668,522.24	8,512.00
RENASANT CORP		\$ 1,680,969.03	\$ 1,514,559.20	42,760.00
RENEWABLE ENERGY GROUP INC		\$ 305,624.44	\$ 759,720.50	28,190.00
RENT-A-CENTER INC/TX		\$ 110,677.36	\$ 232,883.00	8,075.00
REPERFORMING LOAN R R3 B3 144A	5.750% 08/25/2043 DD 10/01/02	\$ 1.00	\$ -	1.00
REPLIGEN CORP		\$ 428,420.69	\$ 797,072.50	8,617.00
REPLIMUNE GROUP INC		\$ 3,789,876.14	\$ 3,603,371.10	251,106.00
REPUBLIC BANCORP INC/KY		\$ 269,863.35	\$ 339,206.40	7,248.00
REPUBLIC FIRST BANCORP INC		\$ 198,298.40	\$ 138,700.76	33,182.00
REPUBLIC OF ANGOLA VIA AV REGS	VAR RT 07/01/2023	\$ 1,433,057.70	\$ 1,453,518.67	1,338,461.55
REPUBLIC OF ANGOLA VIA AV REGS	VAR RT 12/07/2023	\$ 234,120.00	\$ 227,570.40	240,000.00
REPUBLIC OF BELARUS INTER REGS	6.200% 02/28/2030	\$ 296,337.50	\$ 333,278.97	314,000.00
REPUBLIC OF CAMEROON INTE 144A	9.500% 11/19/2025 DD 11/19/15	\$ 186,410.23	\$ 181,585.80	162,000.00
REPUBLIC OF ITALY GOVERNMENT I	2.875% 10/17/2029 DD 10/17/19	\$ 190,514.00	\$ 189,786.00	200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
REPUBLIC OF POLAND GOVERNMENT	5.250% 10/25/2020	\$ 2,284,338.43	\$ 2,186,097.83	8,010,000.00
REPUBLIC OF POLAND GOVERNMENT	1.500% 04/25/2020	\$ 4,571,694.98	\$ 4,096,001.96	15,495,000.00
REPUBLIC OF POLAND GOVERNMENT	2.000% 04/25/2021	\$ 2,528,444.54	\$ 2,500,594.09	9,400,000.00
REPUBLIC OF POLAND GOVERNMENT	3.000% 03/17/2023 DD 09/17/12	\$ 136,633.50	\$ 154,522.50	150,000.00
REPUBLIC OF POLAND GOVERNMENT	5.000% 03/23/2022 DD 11/03/11	\$ 263,025.00	\$ 240,320.25	225,000.00
REPUBLIC OF SOUTH AFRICA GOVER	4.850% 09/30/2029 DD 09/30/19	\$ 611,847.00	\$ 620,000.00	620,000.00
REPUBLIC OF SOUTH AFRICA GOVER	5.000% 10/12/2046 DD 10/12/16	\$ 154,912.50	\$ 148,484.34	162,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.300% 06/22/2048 DD 05/22/18	\$ 925,535.20	\$ 1,026,066.00	970,000.00
REPUBLIC OF SOUTH AFRICA GOVER	5.750% 09/30/2049 DD 09/30/19	\$ 492,000.00	\$ 479,168.64	492,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.500% 02/28/2041	\$ 6,767,323.34	\$ 3,989,788.87	80,220,000.00
REPUBLIC OF SOUTH AFRICA GOVER	8.750% 02/28/2048	\$ 5,115,327.16	\$ 4,734,241.44	75,075,000.00
REPUBLIC OF SOUTH AFRICA GOVER	10.500% 12/21/2026	\$ 361,625.89	\$ 367,915.48	4,600,000.00
REPUBLIC SERVICES INC	5.250% 11/15/2021 DD 05/15/10	\$ 111,578.00	\$ 106,081.00	100,000.00
REPUBLIC SERVICES INC		\$ 1,687,134.32	\$ 4,015,782.52	44,804.00
RESIDEO FUNDING INC 144A	6.125% 11/01/2026 DD 10/19/18	\$ 926,420.93	\$ 924,885.00	918,000.00
RESIDEO TECHNOLOGIES INC		\$ 359,476.44	\$ 300,015.64	25,148.00
RESMED INC		\$ 1,260,654.35	\$ 4,604,933.55	29,715.00
RESOLUTION FDG CORP PRIN STRIP	0.000% 04/15/2030 DD 04/15/90	\$ 7,344,757.10	\$ 9,221,720.40	11,810,000.00
RESOURCES CONNECTION INC		\$ 291,050.55	\$ 282,492.67	17,299.00
RESTORBIO INC		\$ 116,632.98	\$ 15,168.20	10,180.00
RETAIL OPPORTUNITY INVESTMENTS		\$ 5,032,561.95	\$ 4,924,508.66	278,851.00
RETAIL PROPERTIES OF AMERICA I		\$ 4,117,894.14	\$ 4,419,387.00	329,805.00
RETAIL VALUE INC		\$ 402,187.56	\$ 424,745.60	11,542.00
RETROPHIN INC		\$ 138,142.27	\$ 94,373.20	6,646.00
REV GROUP INC		\$ 329,089.72	\$ 219,088.22	17,914.00
REVANCE THERAPEUTICS INC		\$ 210,212.13	\$ 192,682.56	11,872.00
REVLON 7/16 COV-LITE TLB		\$ 956,027.55	\$ 951,237.04	1,247,017.00
REVLON CONSUMER PRODUCTS CORP	6.250% 08/01/2024 DD 08/04/16	\$ 1,044,838.04	\$ 526,775.00	1,109,000.00
REVLON INC		\$ 60,046.35	\$ 44,275.14	2,067.00
REX AMERICAN RESOURCES CORP		\$ 373,200.21	\$ 351,116.64	4,284.00
REXFORD INDUSTRIAL REALTY INC		\$ 5,490,718.80	\$ 7,096,524.29	155,387.00
REXFORD INDUSTRIAL REALTY INC	PFD 5.875% CUMULATIVE	\$ 746,852.22	\$ 781,050.00	30,000.00
REXNORD CORP		\$ 1,710,150.47	\$ 2,409,639.40	73,870.00
REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	\$ 340,221.15	\$ 348,795.00	300,000.00
REYNOLDS AMERICAN INC	5.850% 08/15/2045 DD 06/12/15	\$ 171,015.40	\$ 166,415.05	145,000.00
REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	\$ 121,362.00	\$ 129,226.80	120,000.00
REYNOLDS AMERICAN INC	8.125% 05/01/2040 DD 11/01/15	\$ 1,858,425.00	\$ 2,031,495.00	1,500,000.00
REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	\$ 104,065.00	\$ 108,427.00	100,000.00
RGC RESOURCES INC		\$ 155,854.27	\$ 165,163.82	5,779.00
RH		\$ 941,466.76	\$ 2,091,659.50	9,797.00
RHYTHM PHARMACEUTICALS INC		\$ 126,505.67	\$ 108,876.32	4,742.00
RIBBON COMMUNICATIONS INC		\$ 271,537.99	\$ 136,936.30	44,173.00
RICHMOND MUTUAL BANCORPORATION		\$ 129,493.89	\$ 147,183.12	9,222.00
RICHTER GEDEON NYRT		\$ 274,017.00	\$ 300,958.43	13,822.00
RIGEL PHARMACEUTICALS INC		\$ 103,040.09	\$ 75,201.74	35,141.00
RIGNET INC		\$ 54,554.32	\$ 23,984.40	3,634.00
RIMINI STREET INC		\$ 18,111.18	\$ 12,163.80	3,135.00
RING ENERGY INC		\$ 199,337.47	\$ 81,826.80	30,995.00
RINGCENTRAL INC		\$ 1,149,940.49	\$ 2,512,339.65	14,895.00
RIO ENERGY PROJOTOS DE EN 144A	6.875% 02/01/2025 DD 02/01/18	\$ 270,091.41	\$ 179,340.00	294,000.00
RIO TINTO FINANCE USA LTD	7.125% 07/15/2028 DD 06/27/08	\$ 101,094.00	\$ 100,573.50	75,000.00
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	\$ 383,091.60	\$ 444,383.40	340,000.00
RITE AID CORP		\$ 1,570,939.13	\$ 647,048.22	41,826.00
RIVERVIEW BANCORP INC		\$ 120,030.71	\$ 139,340.12	16,972.00
RLI CORP		\$ 423,962.90	\$ 590,351.16	6,558.00
RLJ LODGING TRUST		\$ 2,730,230.40	\$ 2,294,899.48	129,509.00
RLJ LODGING TRUST	PFD 1.950% CUMULATIVE	\$ 685,950.00	\$ 772,299.00	26,900.00
RMR GROUP INC/THE		\$ 114,545.84	\$ 113,415.40	2,485.00
ROAD KING INFRASTRUCTURE LTD	HK/01098	\$ 1,266,008.58	\$ 1,170,512.59	604,000.00
ROADRUNNER TRANSPORTATION SYST		\$ 24,472.91	\$ 22,813.17	2,477.00
ROBECO RIVER ROAD FUND LTD		\$ 206,752.00	\$ 176,906.79	206.75
ROBERT HALF INTERNATIONAL INC		\$ 826,917.13	\$ 1,572,940.20	24,908.00
ROBINSONS LAND CORP		\$ 1,294,060.44	\$ 1,424,472.91	2,618,600.00
ROCHE HOLDING AG		\$ 17,793,186.39	\$ 22,828,109.67	70,400.00
ROCKET PHARMACEUTICALS INC		\$ 88,700.84	\$ 108,201.04	4,754.00
ROCKWELL AUTOMATION INC		\$ 2,392,038.69	\$ 5,089,854.38	25,114.00
ROCKWELL COLLINS INC	4.800% 12/15/2043 DD 12/16/13	\$ 115,225.00	\$ 120,208.00	100,000.00

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ROCKWELL COLLINS INC	3.500% 03/15/2027 DD 04/10/17	\$ 202,922.00	\$ 212,430.00	200,000.00
ROCKWELL MEDICAL INC		\$ 73,005.12	\$ 34,108.76	13,979.00
ROCKY BRANDS INC		\$ 152,077.57	\$ 157,038.48	5,336.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	\$ 222,819.10	\$ 254,509.50	210,000.00
ROGERS COMMUNICATIONS INC	4.300% 02/15/2048 DD 02/08/18	\$ 44,512.20	\$ 50,140.35	45,000.00
ROGERS CORP		\$ 250,836.33	\$ 381,549.07	3,059.00
ROKU INC		\$ 1,861,784.11	\$ 2,472,329.60	18,464.00
ROLLINS INC		\$ 446,285.09	\$ 974,406.60	29,385.00
ROMANIAN GOVERNMENT INTER 144A	4.625% 04/03/2049	\$ 466,806.05	\$ 577,228.42	417,000.00
ROMANIAN GOVERNMENT INTER REGS	4.125% 03/11/2039	\$ 504,793.05	\$ 515,556.03	396,000.00
ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	\$ 99,794.00	\$ 107,489.00	100,000.00
ROPER TECHNOLOGIES INC		\$ 3,165,981.51	\$ 7,734,612.05	21,835.00
ROSEHILL RESOURCES INC		\$ 9,131.53	\$ 2,118.40	1,655.00
ROSETTA STONE INC		\$ 154,472.44	\$ 242,640.64	13,376.00
ROSS STORES INC		\$ 3,152,247.35	\$ 8,820,794.14	75,767.00
ROYAL BANK OF CANADA	2.500% 01/19/2021 DD 01/19/16	\$ 497,110.00	\$ 503,600.00	500,000.00
ROYAL BANK OF CANADA	2.250% 11/01/2024 DD 10/24/19	\$ 348,696.50	\$ 351,487.50	350,000.00
ROYAL BANK OF CANADA	VAR RT 10/05/2023 DD 10/05/18	\$ 1,004,360.00	\$ 1,007,510.00	1,000,000.00
ROYAL BANK OF CANADA	2.100% 10/14/2020 DD 10/14/15	\$ 1,779,697.40	\$ 1,782,064.80	1,780,000.00
ROYAL BANK OF CANADA	VAR RT 03/22/2023 DD 03/22/18	\$ 987,500.00	\$ 1,000,500.00	1,000,000.00
ROYAL BANK OF SCOTLAND GROUP P	4.800% 04/05/2026 DD 04/05/16	\$ 194,928.00	\$ 222,232.00	200,000.00
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 05/08/2030 DD 05/08/19	\$ 300,879.00	\$ 331,500.00	300,000.00
ROYAL BANK OF SCOTLAND GROUP P	6.125% 12/15/2022 DD 12/04/12	\$ 317,337.00	\$ 328,383.00	300,000.00
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 05/18/2029 DD 05/18/18	\$ 1,850,000.00	\$ 2,092,757.00	1,850,000.00
ROYAL BANK OF SCOTLAND GROUP P	3.875% 09/12/2023 DD 09/12/16	\$ 2,503,488.00	\$ 2,724,878.00	2,600,000.00
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 03/22/2025 DD 03/22/19	\$ 1,202,408.00	\$ 1,274,940.00	1,200,000.00
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 01/27/2030 DD 09/27/18	\$ 192,862.00	\$ 230,076.00	200,000.00
ROYAL CARIBBEAN CRUISES LTD	7.500% 10/15/2027 DD 10/14/97	\$ 202,445.50	\$ 196,712.05	155,000.00
ROYAL CARIBBEAN CRUISES LTD		\$ 2,148,465.79	\$ 4,972,579.95	37,245.00
ROYAL GOLD INC		\$ 1,009,672.87	\$ 1,722,624.75	14,091.00
RPC INC		\$ 308,321.06	\$ 224,486.84	42,841.00
RPM INTERNATIONAL INC	4.250% 01/15/2048 DD 12/20/17	\$ 296,721.00	\$ 294,591.00	300,000.00
RPM INTERNATIONAL INC		\$ 931,562.65	\$ 2,118,652.76	27,601.00
RPT REALTY		\$ 988,106.77	\$ 895,496.64	59,541.00
RR DONNELLEY & SONS CO		\$ 558,945.48	\$ 211,143.30	53,454.00
RTI SURGICAL HOLDINGS INC		\$ 167,308.81	\$ 115,756.78	42,247.00
RTW RETAILWINDS INC		\$ 69,967.40	\$ 17,084.53	21,329.00
RUBICON PROJECT INC/THE		\$ 121,505.95	\$ 147,916.32	18,127.00
RUBIUS THERAPEUTICS INC		\$ 107,478.25	\$ 56,059.50	5,901.00
RUMO LUXEMBOURG SARL 144A	7.375% 02/09/2024 DD 02/09/17	\$ 72,881.32	\$ 76,502.50	71,000.00
RUSH ENTERPRISES INC		\$ 665,829.02	\$ 980,220.00	21,080.00
RUSH ENTERPRISES INC		\$ 106,905.55	\$ 155,745.60	3,408.00
RUSSIAN FOREIGN BOND - EU 144A	5.100% 03/28/2035	\$ 1,018,465.91	\$ 1,196,834.00	1,000,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.625% 04/04/2042	\$ 863,800.00	\$ 1,046,120.00	800,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.875% 09/16/2043	\$ 642,200.00	\$ 808,986.00	600,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.875% 09/16/2023	\$ 1,472,701.97	\$ 1,526,952.00	1,400,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.250% 06/23/2047	\$ 991,141.67	\$ 1,251,500.00	1,000,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.750% 05/27/2026	\$ 805,974.61	\$ 892,382.40	800,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.100% 03/28/2035	\$ 456,833.33	\$ 478,733.60	400,000.00
RUTH'S HOSPITALITY GROUP INC		\$ 78,841.02	\$ 99,792.53	4,585.00
RYDER SYSTEM INC		\$ 638,104.52	\$ 531,369.04	9,784.00
RYERSON HOLDING CORP		\$ 42,255.12	\$ 47,166.21	3,987.00
RYMAN HOSPITALITY PROPERTIES	5/17 COV-LITE TLB	\$ 321,985.51	\$ 323,595.43	321,985.51
RYMAN HOSPITALITY PROPERTIES I		\$ 444,805.17	\$ 653,156.42	7,537.00
S&P GLOBAL INC	4.400% 02/15/2026 DD 08/18/15	\$ 49,916.50	\$ 55,454.50	50,000.00
S&P GLOBAL INC		\$ 4,268,528.55	\$ 14,253,483.05	52,201.00
S&T BANCORP INC		\$ 1,009,890.19	\$ 1,160,472.87	28,803.00
SABINE PASS LIQUEFACTION LLC	VAR RT 04/15/2023 DD 10/15/13	\$ 116,408.25	\$ 114,284.10	105,000.00
SABINE PASS LIQUEFACTION LLC	VAR RT 02/01/2021 DD 02/01/14	\$ 730,900.00	\$ 688,686.30	670,000.00
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	\$ 621,501.00	\$ 624,792.00	560,000.00
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	\$ 354,018.00	\$ 360,419.20	320,000.00
SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	\$ 315,245.38	\$ 330,237.00	300,000.00
SABINE PASS LIQUEFACTION LLC	5.875% 06/30/2026 DD 12/31/16	\$ 205,511.45	\$ 212,661.20	185,000.00
SABRA HEALTH CARE LP	3.900% 10/15/2029 DD 10/07/19	\$ 338,805.60	\$ 345,960.80	344,000.00
SABRA HEALTH CARE REIT INC		\$ 3,327,279.93	\$ 3,124,069.30	146,395.00
SABRE CORP		\$ 1,451,933.31	\$ 1,326,159.12	59,098.00
SAFE BULKERS INC		\$ 99,335.34	\$ 67,280.90	39,577.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SAFEGUARD SCIENTIFICS INC		\$ 41,718.14	\$ 37,255.14	3,393.00
SAFEHOLD INC		\$ 174,723.65	\$ 316,435.60	7,852.00
SAFETY INSURANCE GROUP INC		\$ 819,286.20	\$ 1,036,983.71	11,207.00
SAGA COMMUNICATIONS INC		\$ 143,692.34	\$ 92,841.60	3,054.00
SAGE THERAPEUTICS INC		\$ 1,626,820.60	\$ 754,241.12	10,448.00
SAIA INC		\$ 602,114.40	\$ 977,294.40	10,495.00
SAILPOINT TECHNOLOGIES HOLDING		\$ 6,286,028.85	\$ 6,177,394.40	261,754.00
SALESFORCE.COM INC		\$ 11,777,092.46	\$ 28,661,396.64	176,226.00
SALLY BEAUTY HOLDINGS INC		\$ 1,443,443.30	\$ 1,682,339.75	92,183.00
SALOMON BROS COML 00-C3 CL X	VAR RT 12/18/2033 DD 12/01/00	\$ 420.41	\$ 24.98	6,460.04
SAMT CO LTD		\$ 328,101.29	\$ 340,341.14	179,311.00
SAN DIEGO GAS & ELECTRIC CO	3.600% 09/01/2023 DD 09/09/13	\$ 102,334.00	\$ 104,572.00	100,000.00
SANDERSON FARMS INC		\$ 461,567.44	\$ 929,736.72	5,276.00
SANDRIDGE ENERGY INC		\$ 351,832.39	\$ 94,301.84	22,241.00
SANDY SPRING BANCORP INC		\$ 2,783,211.75	\$ 2,870,546.40	75,780.00
SANGAMO THERAPEUTICS INC		\$ 379,856.61	\$ 321,274.08	38,384.00
SANMINA CORP		\$ 1,353,657.46	\$ 1,458,966.40	42,610.00
SANOFI	4.000% 03/29/2021 DD 03/29/11	\$ 374,636.50	\$ 359,471.00	350,000.00
SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	\$ 1,600,811.85	\$ 1,632,705.00	1,335,000.00
SANTANDER CONSUMER USA HOLDING		\$ 413,019.56	\$ 591,985.47	25,331.00
SANTANDER HOLDINGS USA IN 144A	3.244% 10/05/2026 DD 10/04/19	\$ 558,442.50	\$ 556,094.00	550,000.00
SANTANDER HOLDINGS USA INC	3.400% 01/18/2023 DD 12/18/17	\$ 498,645.00	\$ 512,675.00	500,000.00
SANTANDER UK GROUP HOLDINGS PL	3.571% 01/10/2023 DD 01/10/17	\$ 61,435.80	\$ 61,430.40	60,000.00
SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/03/2028 DD 11/03/17	\$ 2,623,438.00	\$ 2,953,776.00	2,800,000.00
SANTANDER UK GROUP HOLDINGS PL	3.125% 01/08/2021 DD 01/08/16	\$ 1,533,840.00	\$ 1,512,825.00	1,500,000.00
SANTANDER UK PLC	4.000% 03/13/2024 DD 03/13/14	\$ 20,611.00	\$ 21,380.80	20,000.00
SANTANDER UK PLC	3.400% 06/01/2021 DD 06/01/18	\$ 998,130.00	\$ 1,020,810.00	1,000,000.00
SARANA MENARA NUSANTARA TBK PT		\$ 6,492,231.86	\$ 6,461,593.70	111,432,600.00
SAREPTA THERAPEUTICS INC		\$ 1,993,722.24	\$ 1,831,335.68	14,192.00
SASOL FINANCING USA LLC	5.875% 03/27/2024 DD 09/27/18	\$ 1,749,950.00	\$ 1,840,862.00	1,700,000.00
SATSUMA PHARMACEUTICALS INC		\$ 20,464.99	\$ 22,002.24	1,118.00
SAUDI ARABIAN OIL CO 144A	3.500% 04/16/2029 DD 04/16/19	\$ 506,511.25	\$ 523,573.90	505,000.00
SAUDI ARABIAN OIL CO 144A	4.250% 04/16/2039 DD 04/16/19	\$ 557,284.82	\$ 602,042.50	562,000.00
SAUDI ARABIAN OIL CO REGS	2.875% 04/16/2024	\$ 766,742.25	\$ 764,370.26	753,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 10/26/2046 DD 10/26/16	\$ 784,120.00	\$ 885,688.00	800,000.00
SAUDI GOVERNMENT INTERNAT 144A	2.875% 03/04/2023 DD 10/04/17	\$ 2,185,392.00	\$ 2,238,676.00	2,200,000.00
SAUDI GOVERNMENT INTERNAT 144A	5.000% 04/17/2049 DD 04/17/18	\$ 3,531,486.99	\$ 4,041,490.00	3,382,000.00
SAUDI GOVERNMENT INTERNAT 144A	3.625% 03/04/2028 DD 10/04/17	\$ 608,735.00	\$ 608,994.65	577,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.625% 10/04/2047 DD 10/04/17	\$ 234,067.50	\$ 227,250.00	202,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 04/17/2030 DD 04/17/18	\$ 386,925.00	\$ 437,063.55	385,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.375% 04/16/2029 DD 01/16/19	\$ 1,482,025.08	\$ 1,623,483.12	1,448,000.00
SAUDI GOVERNMENT INTERNAT 144A	5.250% 01/16/2050 DD 01/16/19	\$ 1,143,560.00	\$ 1,123,256.16	904,000.00
SAUDI GOVERNMENT INTERNAT REGS	4.500% 10/26/2046	\$ 180,500.00	\$ 221,421.60	200,000.00
SAUDI GOVERNMENT INTERNAT REGS	5.250% 01/16/2050	\$ 327,446.00	\$ 330,515.64	266,000.00
SAUL CENTERS INC		\$ 158,507.52	\$ 136,752.98	2,591.00
SAVARA INC		\$ 55,902.89	\$ 21,118.72	4,714.00
SB ONE BANCORP		\$ 173,473.49	\$ 150,068.24	6,022.00
SBA COMMUNICATIONS CORP		\$ 5,539,205.80	\$ 9,452,350.77	39,223.00
SBA FINANCE 4/18 TLB	0.000% 04/11/2025 DD 03/27/18	\$ 794,937.50	\$ 797,258.72	794,937.50
SCANSOURCE INC		\$ 714,324.04	\$ 730,464.55	19,769.00
SCHLUMBERGER LTD		\$ 45,635,063.67	\$ 25,849,806.00	643,030.00
SCHNEIDER NATIONAL INC		\$ 279,239.32	\$ 213,639.62	9,791.00
SCHNITZER STEEL INDUSTRIES INC		\$ 517,681.42	\$ 416,689.60	19,220.00
SCHOLAR ROCK HOLDING CORP		\$ 59,572.28	\$ 42,900.90	3,255.00
SCHOLASTIC CORP		\$ 989,607.86	\$ 863,164.05	22,449.00
SCHWEITZER-MAUDUIT INTERNATION		\$ 951,905.85	\$ 987,100.92	23,508.00
SCIENCE APPLICATIONS INTERNATI		\$ 767,420.88	\$ 833,303.52	9,576.00
SCIENTIFIC GAMES CORP		\$ 163,099.22	\$ 243,831.90	9,105.00
SCORPIO BULKERS INC		\$ 195,023.10	\$ 219,962.47	34,531.00
SCORPIO TANKERS INC		\$ 985,086.95	\$ 1,322,650.14	33,621.00
SCOTTS MIRACLE-GRO CO/THE		\$ 480,235.08	\$ 822,788.82	7,749.00
SCULPTOR CAPITAL MANAGEMENT IN		\$ 177,684.16	\$ 170,214.20	7,702.00
SEABOARD CORP		\$ 216,439.58	\$ 238,030.80	56.00
SEACOAST BANKING CORP OF FLORI		\$ 718,022.98	\$ 1,018,103.28	33,304.00
SEACOR HOLDINGS INC		\$ 484,981.78	\$ 582,697.60	13,504.00
SEACOR MARINE HOLDINGS INC		\$ 310,891.75	\$ 205,291.73	14,887.00
SEADRILL LTD		\$ 181,169.35	\$ 109,931.20	43,280.00

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SEAGATE HDD CAYMAN	4.750% 06/01/2023 DD 05/22/13	\$ 144,135.00	\$ 159,498.00	150,000.00
SEAGATE HDD CAYMAN	4.750% 01/01/2025 DD 05/28/14	\$ 296,772.00	\$ 320,736.00	300,000.00
SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	\$ 2,279,364.56	\$ 2,715,300.70	2,555,000.00
SEALED AIR CORP		\$ 905,494.16	\$ 1,241,341.78	31,166.00
SEASPINE HOLDINGS CORP		\$ 158,991.18	\$ 140,901.32	11,732.00
SEATTLE GENETICS INC		\$ 1,150,090.34	\$ 2,735,384.40	23,940.00
SEAWORLD ENTERTAINMENT INC		\$ 5,093,176.61	\$ 8,668,118.76	273,356.00
SEBANG GLOBAL BATTERY CO LTD		\$ 445,442.78	\$ 380,402.14	11,794.00
SECUREWORKS CORP		\$ 64,640.73	\$ 98,144.06	5,891.00
SEEGENE INC		\$ 444,442.59	\$ 486,790.06	18,367.00
SEI INVESTMENTS CO		\$ 888,444.86	\$ 1,787,014.68	27,291.00
SELCUK ECZA DEPOSU TICARET VE		\$ 463,566.99	\$ 598,895.77	584,267.00
SELECT BANCORP INC		\$ 162,698.75	\$ 159,666.30	12,981.00
SELECT ENERGY SERVICES INC		\$ 589,772.83	\$ 407,976.64	43,963.00
SELECT INTERIOR CONCEPTS INC		\$ 143,670.82	\$ 110,873.67	12,333.00
SELECT MEDICAL HOLDINGS CORP		\$ 241,272.10	\$ 420,866.88	18,032.00
SELECTIVE INSURANCE GROUP INC		\$ 1,263,305.86	\$ 1,887,837.21	28,959.00
SEMPRA ENERGY	4.000% 02/01/2048 DD 01/12/18	\$ 49,859.00	\$ 52,555.50	50,000.00
SEMPRA ENERGY	2.400% 03/15/2020 DD 03/13/15	\$ 1,007,460.00	\$ 1,000,060.00	1,000,000.00
SEMPRA ENERGY		\$ 4,879,338.73	\$ 8,906,115.12	58,794.00
SEMTECH CORP		\$ 491,161.48	\$ 736,420.90	13,921.00
SENECA FOODS CORP		\$ 182,902.33	\$ 206,805.30	5,070.00
SENEGAL GOVERNMENT INTERN 144A	6.250% 05/23/2033 DD 05/23/17	\$ 129,673.58	\$ 146,015.33	139,000.00
SENEGAL GOVERNMENT INTERN REGS	6.750% 03/13/2048	\$ 315,062.50	\$ 356,892.15	355,000.00
SENIOR HOUSING PROPERTIES TRUS		\$ 3,147,932.98	\$ 3,161,353.92	374,568.00
SENSATA TECHNOLOGIES HOLDING P		\$ 1,459,233.50	\$ 1,879,739.78	34,894.00
SENSEONICS HOLDINGS INC		\$ 2,476,085.13	\$ 765,869.43	836,102.00
SENSEONICS WTS 11/20 SER D	NON-DISCRET	\$ 81,596.00	\$ 5,711.72	81,596.00
SENSEONICS WTS 7/21 SER D	NON-DISCRET	\$ 22,682.00	\$ 3,402.30	22,682.00
SENSIENT TECHNOLOGIES CORP		\$ 1,395,045.27	\$ 1,258,023.15	19,035.00
SERES THERAPEUTICS INC		\$ 46,639.58	\$ 20,020.35	5,803.00
SERITAGE GROWTH PROPERTIES		\$ 1,110,699.39	\$ 958,272.72	23,909.00
SERVICE CORP INTERNATIONAL/US		\$ 613,955.43	\$ 1,674,111.10	36,370.00
SERVICE PROPERTIES TRUST	5.000% 08/15/2022 DD 08/16/12	\$ 133,380.00	\$ 131,515.00	125,000.00
SERVICE PROPERTIES TRUST	3.950% 01/15/2028 DD 10/26/17	\$ 292,278.00	\$ 292,737.00	300,000.00
SERVICE PROPERTIES TRUST	4.500% 06/15/2023 DD 06/06/13	\$ 1,184,460.00	\$ 1,247,568.00	1,200,000.00
SERVICE PROPERTIES TRUST		\$ 932,363.85	\$ 891,232.23	36,631.00
SERVICEMASTER GLOBAL HOLDINGS		\$ 624,298.30	\$ 1,045,211.76	27,036.00
SERVICENOW INC		\$ 4,935,595.51	\$ 20,314,335.60	71,955.00
SERVISFIRST BANCSHARES INC		\$ 439,524.74	\$ 485,393.76	12,882.00
SESI LLC	7.750% 09/15/2024 DD 03/15/18	\$ 852,268.60	\$ 581,875.00	875,000.00
SFL CORP LTD		\$ 875,733.98	\$ 900,971.10	61,965.00
SG COMMERCIAL MORT PREZ F 144A	VAR RT 09/15/2039 DD 10/01/19	\$ 753,977.67	\$ 740,386.01	821,000.00
SGS SA		\$ 8,998,974.14	\$ 9,581,762.79	3,500.00
SGSP AUSTRALIA ASSETS PTY REGS	3.500% 07/07/2027	\$ 2,199,758.00	\$ 2,290,137.89	2,200,000.00
SHAKE SHACK INC		\$ 229,960.30	\$ 285,638.15	4,795.00
SHARJAH SUKUK PROGRAM LTD REGS	3.854% 04/03/2026	\$ 327,050.00	\$ 326,662.50	310,000.00
SHARPSRING INC		\$ 23,932.98	\$ 23,433.21	2,043.00
SHELL INTERNATIONAL FINANCE BV	2.375% 08/21/2022 DD 08/21/12	\$ 58,302.60	\$ 60,835.20	60,000.00
SHELL INTERNATIONAL FINANCE BV	3.400% 08/12/2023 DD 08/12/13	\$ 71,066.10	\$ 73,410.40	70,000.00
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	\$ 114,613.80	\$ 128,050.65	105,000.00
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	\$ 151,056.00	\$ 175,516.50	150,000.00
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	\$ 208,063.40	\$ 238,764.00	200,000.00
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	\$ 112,966.00	\$ 136,753.20	120,000.00
SHELL INTERNATIONAL FINANCE BV	1.875% 05/10/2021 DD 05/10/16	\$ 168,252.90	\$ 170,198.90	170,000.00
SHELL INTERNATIONAL FINANCE BV	2.875% 05/10/2026 DD 05/10/16	\$ 28,520.10	\$ 31,131.00	30,000.00
SHELL INTERNATIONAL FINANCE BV	2.500% 09/12/2026 DD 09/12/16	\$ 279,777.00	\$ 294,851.70	290,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 11/07/2029 DD 11/07/19	\$ 297,882.00	\$ 297,570.00	300,000.00
SHELL INTERNATIONAL FINANCE BV	3.125% 11/07/2049 DD 11/07/19	\$ 246,165.00	\$ 246,947.50	250,000.00
SHENANDOAH TELECOMMUNICATIONS		\$ 223,982.18	\$ 326,888.16	7,856.00
SHERWIN-WILLIAMS CO/THE	3.450% 08/01/2025 DD 07/31/15	\$ 357,840.00	\$ 379,119.60	360,000.00
SHERWIN-WILLIAMS CO/THE	4.500% 06/01/2047 DD 05/16/17	\$ 124,705.80	\$ 136,401.60	120,000.00
SHERWIN-WILLIAMS CO/THE	4.200% 01/15/2022 DD 07/15/17	\$ 213,286.00	\$ 207,804.00	200,000.00
SHERWIN-WILLIAMS CO/THE		\$ 3,330,727.35	\$ 10,264,468.60	17,590.00
SHIN-ETSU CHEMICAL CO LTD		\$ 12,885,172.68	\$ 22,749,481.58	205,000.00
SHINKONG INSURANCE CO LTD		\$ 427,988.88	\$ 474,886.74	368,800.00
SHIRE ACQUISITIONS INVESTMENTS	2.400% 09/23/2021 DD 09/23/16	\$ 118,974.00	\$ 120,682.80	120,000.00

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SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	\$ 120,339.25	\$ 128,825.00	125,000.00
SHIRE ACQUISITIONS INVESTMENTS	2.875% 09/23/2023 DD 09/23/16	\$ 384,852.00	\$ 407,608.00	400,000.00
SHOCKWAVE MEDICAL INC		\$ 191,968.48	\$ 175,152.96	3,988.00
SHOE CARNIVAL INC		\$ 210,376.80	\$ 275,126.40	7,380.00
SHORE BANCSHARES INC		\$ 146,195.07	\$ 179,155.20	10,320.00
SHORT TERM INVESTMENT FUNDS		\$ 13.84	\$ 13.84	13.84
SHOTSPOTTER INC		\$ 51,808.12	\$ 32,767.50	1,285.00
SHUI ON LAND LTD	HK/00272	\$ 744,688.64	\$ 634,024.23	2,889,000.00
SHUTTERSTOCK INC		\$ 153,614.02	\$ 135,200.64	3,153.00
SIAM FUTURE DEVELOPMENT PCL		\$ 295,588.33	\$ 256,533.89	1,449,840.00
SI-BONE INC		\$ 51,331.63	\$ 54,975.50	2,557.00
SIEBERT FINANCIAL CORP		\$ 11,214.34	\$ 9,644.75	1,115.00
SIENTRA INC		\$ 89,048.92	\$ 88,273.56	9,874.00
SIERRA BANCORP		\$ 235,780.44	\$ 306,342.40	10,520.00
SIGA TECHNOLOGIES INC		\$ 59,649.49	\$ 42,114.33	8,829.00
SIGMA FINANCE CORP	VAR RT 03/09/2009	\$ 328.00	\$ 264.26	392,030.77
SIGMA FINANCE INC 144A	VAR RT 03/12/2009 DD 03/12/07	\$ 5,560.38	-	8,896,607.65
SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	\$ 7,784.02	-	6,227,219.96
SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	\$ 1,778.46	-	1,422,772.56
SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	\$ 2,224.17	-	3,558,658.07
SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	\$ 1,667.85	\$ 1,667.85	2,668,561.88
SIGNATURE AVIATION PLC		\$ 2,854,245.40	\$ 2,782,467.17	662,160.00
SIGNATURE AVIATION US HOL 144A	4.000% 03/01/2028 DD 11/01/19	\$ 370,000.00	\$ 364,931.00	370,000.00
SIGNATURE BANK/NEW YORK NY		\$ 1,083,201.53	\$ 1,433,721.95	10,495.00
SIGNET JEWELERS LTD		\$ 2,255,262.97	\$ 868,969.54	39,971.00
SILGAN HOLDINGS INC		\$ 390,053.26	\$ 526,370.88	16,936.00
SILICON LABORATORIES INC		\$ 512,345.13	\$ 822,298.20	7,090.00
SILK ROAD MEDICAL INC		\$ 108,695.73	\$ 104,584.20	2,590.00
SILVERBOW RESOURCES INC		\$ 133,373.01	\$ 50,450.40	5,096.00
SILVERCREST ASSET MANAGEMENT G		\$ 18,938.62	\$ 17,284.92	1,374.00
SILVERGATE CAPITAL CORP		\$ 30,171.79	\$ 30,181.27	1,897.00
SIMMONS FIRST NATIONAL CORP		\$ 2,085,753.87	\$ 1,923,977.43	71,817.00
SIMON PPTY GROUP INC NEW COM		\$ 19,475,130.94	\$ 18,574,120.32	124,692.00
SIMON PROPERTY GROUP LP	4.250% 10/01/2044 DD 09/10/14	\$ 249,025.00	\$ 283,180.00	250,000.00
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	\$ 73,947.00	\$ 85,812.00	75,000.00
SIMON PROPERTY GROUP LP	2.625% 06/15/2022 DD 06/01/17	\$ 201,040.00	\$ 203,160.00	200,000.00
SIMON PROPERTY GROUP LP	3.250% 09/13/2049 DD 09/13/19	\$ 57,790.80	\$ 58,382.40	60,000.00
SIMON PROPERTY GROUP LP	2.000% 09/13/2024 DD 09/13/19	\$ 999,010.00	\$ 995,210.00	1,000,000.00
SIMON PROPERTY GROUP LP	3.375% 10/01/2024 DD 09/10/14	\$ 1,197,648.00	\$ 1,263,888.00	1,200,000.00
SIMPLO TECHNOLOGY CO LTD		\$ 272,838.81	\$ 272,909.23	27,000.00
SIMPLY GOOD FOODS CO/THE		\$ 8,811,182.29	\$ 14,875,590.26	521,219.00
SIMPSON MANUFACTURING CO INC		\$ 371,654.25	\$ 593,300.85	7,395.00
SIMULATIONS PLUS INC		\$ 28,877.13	\$ 55,669.05	1,915.00
SINCLAIR BROADCAST GROUP INC		\$ 574,162.78	\$ 356,938.04	10,706.00
SINMAG EQUIPMENT CORP		\$ 465,207.91	\$ 329,831.37	84,870.00
SINO-AMERICAN SILICON PRODUCTS		\$ 1,703,917.74	\$ 2,132,757.83	643,196.00
SINON CORP		\$ 371,855.84	\$ 408,179.60	644,000.00
SINOPEC GROUP OVERSEAS DE 144A	2.500% 08/08/2024 DD 08/08/19	\$ 2,517,992.88	\$ 2,531,546.76	2,524,000.00
SINOPEC GROUP OVERSEAS DE REGS	4.250% 09/12/2028 DD 09/12/18	\$ 776,842.22	\$ 812,903.63	737,000.00
SINOPEC GROUP OVERSEAS DE REGS	3.625% 04/12/2027 DD 04/12/17	\$ 1,685,536.76	\$ 1,770,036.80	1,688,000.00
SIRIUS XM HOLDINGS INC		\$ 1,031,879.70	\$ 2,232,587.50	312,250.00
SIRIUS XM RADIO INC 144A	5.000% 08/01/2027 DD 07/05/17	\$ 1,735,079.96	\$ 1,846,250.00	1,750,000.00
SIRIUS XM RADIO INC 144A	4.625% 07/15/2024 DD 07/02/19	\$ 535,000.00	\$ 561,750.00	535,000.00
SITE CENTERS CORP	4.625% 07/15/2022 DD 06/22/12	\$ 24,526.00	\$ 26,075.75	25,000.00
SITE CENTERS CORP		\$ 1,153,242.93	\$ 527,881.04	37,652.00
SITE CENTERS CORP	PFD 6.250% CUMULATIVE	\$ 637,000.00	\$ 646,172.80	25,480.00
SITEONE LANDSCAPE SUPPLY INC		\$ 374,449.45	\$ 609,893.20	6,728.00
SITRONIX TECHNOLOGY CORP		\$ 229,166.20	\$ 212,329.45	38,000.00
SIX FLAGS ENTERTAINMENT CORP		\$ 817,120.03	\$ 696,723.95	15,445.00
SJW GROUP		\$ 567,040.12	\$ 702,143.86	9,881.00
SK NETWORKS CO LTD		\$ 232,336.92	\$ 230,372.99	44,851.00
SKANDINAVISKA ENSKILDA BANKEN	2.625% 03/15/2021 DD 03/15/16	\$ 79,553.60	\$ 80,504.00	80,000.00
SKANDINAVISKA ENSKILDA BANKEN	1.875% 09/13/2021 DD 09/13/16	\$ 9,613.40	\$ 9,973.60	10,000.00
SKANDINAVISKA ENSKILDA BANKEN	2.800% 03/11/2022 DD 03/14/17	\$ 1,494,540.00	\$ 1,523,160.00	1,500,000.00
SKECHERS U.S.A. INC		\$ 909,972.57	\$ 1,169,498.82	27,078.00
SKYLINE CHAMPION CORP		\$ 238,432.14	\$ 265,646.00	8,380.00
SKYWEST INC		\$ 1,435,861.99	\$ 2,437,520.45	37,715.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SKYWORKS SOLUTIONS INC		\$ 1,505,639.36	\$ 4,290,998.24	35,498.00
SL GREEN OPERATING PARTNERSHIP	3.250% 10/15/2022 DD 10/05/17	\$ 300,240.00	\$ 307,407.00	300,000.00
SL GREEN REALTY CORP		\$ 1,363,298.40	\$ 1,475,041.52	16,054.00
SLEEP NUMBER CORP		\$ 160,956.36	\$ 296,326.32	6,018.00
SLH PROXY SHORT EXPOSURE	LBOPNTL8	\$ (84,028.01)	\$ (84,028.01)	(84,028.01)
SLM CORP		\$ 543,547.58	\$ 702,624.78	78,858.00
SM ENERGY CO	6.125% 11/15/2022 DD 05/15/15	\$ 720,650.22	\$ 767,600.00	760,000.00
SM ENERGY CO		\$ 1,060,370.49	\$ 955,995.72	85,053.00
SMART GLOBAL HOLDINGS INC		\$ 233,808.51	\$ 367,562.72	9,688.00
SMART SAND INC		\$ 129,212.38	\$ 37,472.40	14,870.00
SMARTFINANCIAL INC		\$ 235,276.78	\$ 233,965.08	9,897.00
SMARTSHEET INC		\$ 7,756,101.81	\$ 8,340,431.16	185,673.00
SMC CORP/JAPAN		\$ 9,640,602.07	\$ 14,252,881.93	30,800.00
SNAP-ON INC		\$ 1,137,464.79	\$ 1,975,034.60	11,659.00
SNC FORMER PCL		\$ 238,313.12	\$ 181,346.24	543,200.00
SOFT-WORLD INTERNATIONAL CORP		\$ 454,997.79	\$ 494,032.08	178,000.00
SOLARIS OILFIELD INFRASTRUCTUR		\$ 73,493.96	\$ 68,978.00	4,927.00
SOLARWINDS CORP		\$ 73,171.18	\$ 95,384.10	5,142.00
SOLID BIOSCIENCES INC		\$ 122,772.30	\$ 59,683.40	13,412.00
SOLITON INC		\$ 17,721.57	\$ 15,284.16	1,392.00
SOMBOON ADVANCE TECHNOLOGY PCL		\$ 420,864.80	\$ 339,459.34	651,800.00
SONIC AUTOMOTIVE INC		\$ 378,906.69	\$ 571,547.00	18,437.00
SONIM TECHNOLOGIES INC		\$ 7,217.46	\$ 2,058.21	567.00
SONOCO PRODUCTS CO		\$ 874,268.23	\$ 1,257,174.68	20,369.00
SONOS INC		\$ 136,080.93	\$ 180,411.00	11,550.00
SORRENTO THERAPEUTICS INC		\$ 122,362.12	\$ 69,688.84	20,618.00
SOUTH JERSEY INDUSTRIES INC		\$ 2,019,432.25	\$ 2,076,882.52	62,974.00
SOUTH PLAINS FINANCIAL INC		\$ 122,075.10	\$ 132,754.07	6,361.00
SOUTH STATE CORP		\$ 2,115,917.48	\$ 2,223,055.50	25,626.00
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	\$ 277,491.50	\$ 312,015.00	275,000.00
SOUTHERN CALIFORNIA EDISON CO	4.875% 03/01/2049 DD 03/15/19	\$ 104,146.00	\$ 118,637.00	100,000.00
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	\$ 52,158.50	\$ 52,406.00	50,000.00
SOUTHERN CO GAS CAPITAL CORP	4.400% 05/30/2047 DD 05/09/17	\$ 304,416.00	\$ 332,082.00	300,000.00
SOUTHERN CO/THE	3.250% 07/01/2026 DD 05/24/16	\$ 285,560.50	\$ 302,148.10	290,000.00
SOUTHERN CO/THE		\$ 10,403,108.10	\$ 14,025,020.10	220,173.00
SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	\$ 344,908.60	\$ 413,986.40	310,000.00
SOUTHERN COPPER CORP	3.500% 11/08/2022 DD 11/08/12	\$ 73,131.90	\$ 77,400.00	75,000.00
SOUTHERN COPPER CORP		\$ 520,759.79	\$ 718,081.92	16,904.00
SOUTHERN FIRST BANCSHARES INC		\$ 176,772.90	\$ 219,545.83	5,167.00
SOUTHERN GAS CORRIDOR CJS 144A	6.875% 03/24/2026 DD 03/24/16	\$ 651,557.50	\$ 652,516.24	551,000.00
SOUTHERN GAS CORRIDOR CJS REGS	6.875% 03/24/2026	\$ 572,958.75	\$ 571,987.92	483,000.00
SOUTHERN MISSOURI BANCORP INC		\$ 169,943.88	\$ 213,818.64	5,574.00
SOUTHERN NATIONAL BANCORP OF V		\$ 241,135.33	\$ 246,852.30	15,098.00
SOUTHSIDE BANCSHARES INC		\$ 883,294.75	\$ 907,887.30	24,445.00
SOUTHWEST AIRLINES CO		\$ 2,401,689.48	\$ 5,583,205.38	103,431.00
SOUTHWEST GAS HOLDINGS INC		\$ 2,848,723.05	\$ 2,866,424.07	37,731.00
SOUTHWESTERN ENERGY CO	VAR RT 01/23/2025 DD 01/23/15	\$ 781,608.42	\$ 724,588.00	790,000.00
SOUTHWESTERN ENERGY CO		\$ 2,213,266.11	\$ 1,000,094.04	413,262.00
SP PLUS CORP		\$ 553,601.76	\$ 739,894.34	17,438.00
SPAIN GOVERNMENT INFLATIO 144A	1.800% 11/30/2024	\$ 122,670.70	\$ 121,302.10	94,584.60
SPAIN GOVERNMENT INFLATIO 144A	1.000% 11/30/2030	\$ 1,475,050.28	\$ 1,506,171.30	1,137,144.30
SPARK ENERGY INC		\$ 24,935.30	\$ 15,626.39	1,693.00
SPARTAN MOTORS INC		\$ 120,276.91	\$ 204,484.80	11,310.00
SPARTANNASH CO		\$ 972,002.97	\$ 392,525.60	27,565.00
SPCG PCL		\$ 670,607.65	\$ 689,742.03	1,054,100.00
SPECTRA ENERGY PARTNERS LP	5.950% 09/25/2043 DD 09/25/13	\$ 430,868.70	\$ 465,045.60	370,000.00
SPECTRUM BRANDS HOLDINGS INC		\$ 976,649.31	\$ 708,925.83	11,027.00
SPECTRUM BRANDS INC	5.750% 07/15/2025 DD 01/15/16	\$ 709,193.06	\$ 746,295.55	715,000.00
SPECTRUM PHARMACEUTICALS INC		\$ 190,365.22	\$ 85,012.20	23,355.00
SPERO THERAPEUTICS INC		\$ 91,792.31	\$ 69,651.06	7,244.00
SPIRE INC		\$ 2,523,197.21	\$ 3,155,782.80	37,880.00
SPIRIT AEROSYSTEMS HOLDINGS IN		\$ 954,506.24	\$ 1,646,286.32	22,589.00
SPIRIT AIRLINES INC		\$ 800,731.50	\$ 821,477.49	20,379.00
SPIRIT OF TEXAS BANCSHARES INC		\$ 228,655.72	\$ 246,192.00	10,704.00
SPIRIT REALTY CAPITAL INC		\$ 946,881.07	\$ 945,977.30	19,235.00
SPIRIT REALTY CAPITAL INC	PFD 6.000% CUMULATIVE	\$ 564,424.84	\$ 635,910.00	24,600.00
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	\$ 198,756.00	\$ 214,952.00	200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SPLUNK INC		\$ 1,871,082.76	\$ 4,749,805.78	31,714.00
SPOK HOLDINGS INC		\$ 242,572.15	\$ 166,707.13	13,631.00
SPORTSMAN'S WAREHOUSE HOLDINGS		\$ 140,849.18	\$ 255,771.56	31,852.00
SPOTIFY TECHNOLOGY SA		\$ 3,661,517.62	\$ 3,740,095.95	25,009.00
SPRINGLEAF FINANCE CORP	7.125% 03/15/2026 DD 05/11/18	\$ 1,129,989.75	\$ 1,150,419.00	995,000.00
SPRINGLEAF FINANCE CORP	6.125% 03/15/2024 DD 02/22/19	\$ 2,251,750.00	\$ 2,409,000.00	2,200,000.00
SPRINGWORKS THERAPEUTICS INC		\$ 95,841.77	\$ 101,498.13	2,637.00
SPRINT CORP	7.625% 02/15/2025 DD 02/24/15	\$ 2,765,475.00	\$ 2,776,295.50	2,530,000.00
SPRINT CORP		\$ 935,158.68	\$ 737,663.06	141,586.00
SPRINT SPECTRUM CO LLC / 144A	VAR RT 03/20/2023 DD 10/27/16	\$ 219,296.87	\$ 220,696.88	218,750.00
SPROUTS FARMERS MARKET INC		\$ 793,211.13	\$ 550,410.75	28,445.00
SPS COMMERCE INC		\$ 204,116.83	\$ 316,669.88	5,714.00
SPX CORP		\$ 347,823.54	\$ 612,137.28	12,031.00
SPX FLOW INC		\$ 1,089,275.10	\$ 1,561,689.72	31,956.00
SPX FLOW INC 144A	5.625% 08/15/2024 DD 08/10/16	\$ 1,599,514.85	\$ 1,639,968.75	1,575,000.00
SQUARE INC		\$ 2,504,465.12	\$ 4,439,007.36	70,956.00
SRC ENERGY INC		\$ 1,030,838.07	\$ 761,025.80	184,715.00
SRI LANKA GOVERNMENT INTE 144A	5.750% 04/18/2023 DD 04/18/18	\$ 675,000.00	\$ 666,549.00	675,000.00
SRI LANKA GOVERNMENT INTE 144A	6.750% 04/18/2028 DD 04/18/18	\$ 637,000.00	\$ 609,889.28	637,000.00
SRI LANKA GOVERNMENT INTE 144A	6.850% 03/14/2024 DD 03/14/19	\$ 308,288.00	\$ 311,831.52	308,000.00
SRI LANKA GOVERNMENT INTE 144A	7.850% 03/14/2029 DD 03/14/19	\$ 618,825.00	\$ 602,318.50	595,000.00
SRI LANKA GOVERNMENT INTE REGS	6.200% 05/11/2027 DD 05/11/17	\$ 73,465.04	\$ 74,992.00	80,000.00
SS&C TECHNOLOGIES HOLDINGS INC		\$ 1,736,289.20	\$ 2,733,343.80	44,517.00
SS&C TECHNOLOGIES INC 144A	5.500% 09/30/2027 DD 03/28/19	\$ 1,031,468.75	\$ 1,099,525.00	1,030,000.00
SSI GROUP INC		\$ 472,054.44	\$ 421,514.86	7,679,000.00
ST JOE CO/THE		\$ 488,685.79	\$ 504,078.60	25,420.00
STAAR SURGICAL CO		\$ 104,796.90	\$ 258,956.71	7,363.00
STAG INDUSTRIAL INC		\$ 5,941,355.23	\$ 6,483,878.17	205,381.00
STAMPS.COM INC		\$ 815,669.04	\$ 1,064,629.44	12,747.00
STANDARD LIFE ABERDEEN PLC		\$ 11,651,209.59	\$ 10,103,698.05	2,324,557.00
STANDARD MOTOR PRODUCTS INC		\$ 671,324.98	\$ 706,814.82	13,281.00
STANDEX INTERNATIONAL CORP		\$ 757,829.52	\$ 764,061.15	9,629.00
STANLEY BLACK & DECKER INC	3.400% 12/01/2021 DD 11/22/11	\$ 94,326.30	\$ 91,945.80	90,000.00
STANLEY BLACK & DECKER INC		\$ 2,981,602.30	\$ 5,322,574.36	32,114.00
STARBUCKS CORP	3.850% 10/01/2023 DD 09/06/13	\$ 97,203.60	\$ 95,474.70	90,000.00
STARBUCKS CORP	2.100% 02/04/2021 DD 02/04/16	\$ 79,452.00	\$ 80,199.20	80,000.00
STARBUCKS CORP	4.500% 11/15/2048 DD 08/10/18	\$ 45,045.90	\$ 52,431.30	45,000.00
STARBUCKS CORP	4.450% 08/15/2049 DD 05/13/19	\$ 50,967.50	\$ 57,999.50	50,000.00
STARBUCKS CORP		\$ 26,359,919.89	\$ 49,908,315.52	567,656.00
STARTEK INC		\$ 101,162.92	\$ 98,816.34	12,383.00
STARWOOD PROPERTY TRUST INC		\$ 1,296,899.08	\$ 1,393,999.64	56,074.00
STARWOOD WAYPOINT HOM 1 E 144A	VAR RT 01/17/2035 DD 09/29/17	\$ 713,051.90	\$ 720,540.00	720,000.00
STARWOOD WAYPOINT HOM 1 F 144A	VAR RT 01/17/2035 DD 09/29/17	\$ 960,000.00	\$ 960,700.80	960,000.00
STATE AUTO FINANCIAL CORP		\$ 319,798.86	\$ 384,927.18	12,409.00
STATE OIL CO OF THE AZERB REGS	6.950% 03/18/2030	\$ 301,050.00	\$ 331,243.56	270,000.00
STATE PUBLIC SCH BLDG AUTH PA	5.000% 09/15/2027 DD 10/06/10	\$ 166,905.00	\$ 173,122.50	150,000.00
STATE STREET CORP	4.375% 03/07/2021 DD 03/07/11	\$ 63,795.60	\$ 61,777.20	60,000.00
STATE STREET CORP	3.100% 05/15/2023 DD 05/15/13	\$ 1,551,940.00	\$ 1,625,274.00	1,575,000.00
STATE STREET CORP	3.700% 11/20/2023 DD 11/19/13	\$ 10,325.70	\$ 10,657.80	10,000.00
STATE STREET CORP	3.550% 08/18/2025 DD 08/18/15	\$ 65,271.05	\$ 69,914.00	65,000.00
STATE STREET CORP	2.650% 05/19/2026 DD 05/19/16	\$ 88,295.40	\$ 91,612.80	90,000.00
STATE STREET CORP	VAR RT 11/01/2034 DD 11/01/19	\$ 220,000.00	\$ 220,860.20	220,000.00
STATE STREET CORP		\$ 4,383,069.71	\$ 6,179,371.10	78,121.00
STATION CASINOS LLC 144A	5.000% 10/01/2025 DD 09/21/17	\$ 987,212.50	\$ 1,022,587.50	1,005,000.00
STEEL DYNAMICS INC		\$ 991,531.90	\$ 1,633,137.08	47,977.00
STEELCASE INC		\$ 800,182.01	\$ 1,108,318.20	54,170.00
STEMLINE THERAPEUTICS INC		\$ 97,432.69	\$ 83,955.74	7,898.00
STEPAN CO		\$ 1,127,719.58	\$ 1,471,755.48	14,367.00
STERICYCLE INC		\$ 1,400,000.58	\$ 1,113,994.98	17,458.00
STERIS PLC		\$ 1,452,408.60	\$ 2,628,940.16	17,248.00
STERLING BANCORP INC/MI		\$ 141,255.24	\$ 98,479.80	12,158.00
STERLING BANCORP/DE		\$ 1,115,039.25	\$ 969,279.48	45,981.00
STERLING CONSTRUCTION CO INC		\$ 194,819.03	\$ 234,995.20	16,690.00
STEVEN MADDEN LTD		\$ 6,357,686.91	\$ 10,703,167.53	248,853.00
STEWART INFORMATION SERVICES C		\$ 815,672.10	\$ 726,551.48	17,812.00
STHREE PLC		\$ 7,276,316.35	\$ 7,617,325.58	1,517,153.00
STIFEL FINANCIAL CORP		\$ 2,582,040.81	\$ 3,075,622.15	50,711.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
STITCH FIX INC		\$ 4,125,578.57	\$ 3,493,737.30	136,155.00
STOCK YARDS BANCORP INC		\$ 542,115.87	\$ 529,468.70	12,895.00
STOKE THERAPEUTICS INC		\$ 62,200.19	\$ 73,603.68	2,599.00
STONERIDGE INC		\$ 502,647.60	\$ 551,479.88	18,809.00
STORE CAPITAL CORP		\$ 3,814,012.95	\$ 4,881,679.88	131,087.00
STRATASYS LTD		\$ 759,123.52	\$ 795,489.71	39,332.00
STRATEGIC EDUCATION INC		\$ 327,696.50	\$ 556,150.00	3,500.00
STRATUS PROPERTIES INC		\$ 129,930.00	\$ 134,174.38	4,331.00
STRONGBRIDGE BIOPHARMA PLC		\$ 87,071.04	\$ 58,143.80	27,820.00
STRUCTURED ADJUSTABLE R 12 7A1	VAR RT 09/25/2034 DD 08/01/04	\$ 6,748.93	\$ 6,930.03	6,806.36
STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	\$ 34,270.10	\$ 36,270.14	36,350.12
STRUCTURED ASSET INVESTME 8 A4	VAR RT 09/25/2034 DD 08/25/04	\$ 1,970,935.96	\$ 1,979,940.29	1,983,331.79
STRUCTURED CREDIT MASTER FUND		\$ 124,864,747.81	\$ 335,678,084.76	124,721.83
STRYKER CORP	3.375% 05/15/2024 DD 05/01/14	\$ 112,873.20	\$ 115,588.00	110,000.00
STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	\$ 229,718.25	\$ 238,518.00	225,000.00
STRYKER CORP	2.625% 03/15/2021 DD 03/10/16	\$ 85,991.35	\$ 85,723.35	85,000.00
STRYKER CORP		\$ 16,079,301.49	\$ 40,216,106.40	191,560.00
STURM RUGER & CO INC		\$ 186,860.34	\$ 163,899.55	3,485.00
SUGI HOLDINGS CO LTD		\$ 10,556,056.58	\$ 12,322,980.92	232,500.00
SULZER AG		\$ 10,817,063.82	\$ 11,248,907.93	100,860.00
SUMITOMO MITSUI BANKING CORP	3.000% 01/18/2023 DD 01/18/13	\$ 98,961.00	\$ 102,275.00	100,000.00
SUMITOMO MITSUI BANKING CORP	3.950% 07/19/2023 DD 07/19/13	\$ 421,028.00	\$ 422,028.00	400,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.934% 03/09/2021 DD 03/09/16	\$ 176,596.00	\$ 176,888.25	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	\$ 179,301.50	\$ 187,125.75	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.446% 01/11/2027 DD 01/12/17	\$ 489,710.00	\$ 523,635.00	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.364% 07/12/2027 DD 07/12/17	\$ 508,155.00	\$ 522,140.00	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.778% 10/18/2022 DD 10/18/17	\$ 199,972.00	\$ 203,722.00	200,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.040% 07/16/2029 DD 07/16/19	\$ 200,186.00	\$ 204,096.00	200,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.442% 10/19/2021 DD 10/19/16	\$ 1,173,324.00	\$ 1,209,480.00	1,200,000.00
SUMMIT FINANCIAL GROUP INC		\$ 206,737.57	\$ 229,777.38	8,482.00
SUMMIT HOTEL PROPERTIES INC		\$ 1,142,766.79	\$ 979,709.62	79,393.00
SUMMIT MATERIALS INC		\$ 1,499,625.26	\$ 1,759,255.10	73,609.00
SUN COMMUNITIES INC		\$ 7,198,224.42	\$ 11,400,695.40	75,954.00
SUNCOKE ENERGY INC		\$ 623,212.07	\$ 360,760.61	57,907.00
SUNCOR ENERGY INC	3.600% 12/01/2024 DD 11/25/14	\$ 257,185.00	\$ 265,337.50	250,000.00
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	\$ 50,729.50	\$ 54,578.50	50,000.00
SUNNOVA ENERGY INTERNATIONAL I		\$ 74,371.96	\$ 79,671.24	7,139.00
SUNOCO LOGISTICS PARTNERS OPER	4.950% 01/15/2043 DD 01/10/13	\$ 49,275.50	\$ 49,522.50	50,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.300% 04/01/2044 DD 04/03/14	\$ 1,999,600.00	\$ 2,181,876.50	2,050,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.350% 05/15/2045 DD 11/17/14	\$ 1,037,661.10	\$ 1,123,845.25	1,045,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.400% 10/01/2047 DD 09/21/17	\$ 91,888.20	\$ 97,855.20	90,000.00
SUNPOWER CORP		\$ 465,676.08	\$ 375,671.40	48,163.00
SUNRUN INC		\$ 166,988.07	\$ 260,069.92	18,832.00
SUNSTONE HOTEL INVESTORS INC		\$ 2,384,367.99	\$ 2,390,648.64	171,742.00
SUPALAI PCL		\$ 507,958.48	\$ 418,729.88	700,700.00
SUPERIOR GROUP OF COS INC		\$ 115,401.68	\$ 88,876.56	6,564.00
SUPERNUS PHARMACEUTICALS INC		\$ 208,052.80	\$ 191,847.36	8,088.00
SURGERY PARTNERS INC		\$ 242,342.44	\$ 255,834.01	16,342.00
SURINAME GOVERNMENT INTER REGS	9.250% 10/26/2026 DD 10/26/16	\$ 177,158.25	\$ 149,935.00	191,000.00
SURMODICS INC		\$ 62,383.46	\$ 89,654.52	2,164.00
SUTRO BIOPHARMA INC		\$ 80,689.34	\$ 79,453.00	7,223.00
SUZANO AUSTRIA GMBH	5.000% 01/15/2030 DD 05/29/19	\$ 294,870.00	\$ 315,366.00	300,000.00
SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	\$ 123,991.25	\$ 130,973.75	125,000.00
SVB FINANCIAL GROUP		\$ 1,015,624.41	\$ 2,696,671.68	10,742.00
SVMK INC		\$ 5,062,787.16	\$ 6,038,094.30	337,890.00
SWAP COLLATERAL WITH CITIBANK		\$ (210,000.00)	\$ (210,000.00)	(210,000.00)
SWAP COLLATERAL WITH HSBC		\$ 80,000.00	\$ 80,000.00	80,000.00
SWAP COLLATERAL WITH JP MORGAN		\$ 30,000.00	\$ 30,000.00	30,000.00
SWITCH INC		\$ 138,823.58	\$ 120,338.40	8,120.00
SYARIKAT TAKAFUL MALAYSIA KELU		\$ 284,350.40	\$ 422,082.87	302,900.00
SYDNEY AIRPORT FINANCE CO 144A	3.625% 04/28/2026 DD 04/28/16	\$ 489,495.00	\$ 524,105.00	500,000.00
SYKES ENTERPRISES INC		\$ 829,623.82	\$ 1,094,904.00	29,600.00
SYNALLOY CORP		\$ 130,015.44	\$ 80,377.66	6,226.00
SYNAPTICS INC		\$ 1,293,834.23	\$ 1,688,644.75	25,675.00
SYNCHRONOSS TECHNOLOGIES INC		\$ 223,565.09	\$ 134,059.25	28,223.00
SYNCHRONY CREDIT CARD MAST 1 A	2.970% 03/15/2024 DD 03/20/18	\$ 797,406.25	\$ 809,584.00	800,000.00
SYNCHRONY CREDIT CARD MAST 2 A	2.210% 05/15/2024 DD 05/26/16	\$ 248,437.50	\$ 251,022.50	250,000.00

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SYNCHRONY FINANCIAL	4.250% 08/15/2024 DD 08/11/14	\$ 30,464.10	\$ 32,020.50	30,000.00
SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	\$ 1,395,027.90	\$ 1,456,663.50	1,350,000.00
SYNCHRONY FINANCIAL	3.950% 12/01/2027 DD 12/01/17	\$ 693,255.00	\$ 788,302.50	750,000.00
SYNCHRONY FINANCIAL		\$ 4,458,266.56	\$ 5,259,440.55	146,055.00
SYNDAX PHARMACEUTICALS INC		\$ 35,384.76	\$ 28,148.68	3,206.00
SYNEOS HEALTH INC		\$ 2,196,691.57	\$ 2,666,977.95	44,842.00
SYNGEN BIOTECH CO LTD		\$ 250,213.80	\$ 215,581.94	55,000.00
SYNGENTA FINANCE NV 144A	4.892% 04/24/2025 DD 04/24/18	\$ 983,890.00	\$ 1,070,510.00	1,000,000.00
SYNLOGIC INC		\$ 121,680.31	\$ 29,884.14	11,583.00
SYNNEX CORP		\$ 1,026,511.09	\$ 1,284,007.20	9,969.00
SYNOPSIS INC		\$ 1,248,995.50	\$ 4,353,340.80	31,274.00
SYNOVUS FINANCIAL CORP		\$ 885,575.87	\$ 1,377,919.20	35,151.00
SYNTHORX INC		\$ 45,992.63	\$ 176,891.59	2,531.00
SYROS PHARMACEUTICALS INC		\$ 67,874.79	\$ 38,212.30	5,530.00
SYSCO CORP	2.600% 06/12/2022 DD 06/12/12	\$ 99,707.00	\$ 101,391.00	100,000.00
SYSCO CORP	3.750% 10/01/2025 DD 09/28/15	\$ 264,789.45	\$ 274,316.25	255,000.00
SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	\$ 294,702.05	\$ 311,095.20	295,000.00
SYSCO CORP		\$ 4,086,594.52	\$ 8,710,623.74	101,831.00
SYSTEMAX INC		\$ 39,135.88	\$ 91,205.00	3,625.00
T ROWE PRICE GROUP INC		\$ 3,143,891.68	\$ 5,777,287.28	47,417.00
T3EX GLOBAL HOLDINGS CORP		\$ 423,635.38	\$ 380,580.21	472,408.00
TABERNA PFD FDG III LTD	VAR RT 02/05/2036 DD 09/29/05	\$ 505,841.49	\$ 37.94	505,841.49
TABERNA PFD FDG III LTD SEC NT	VAR RT 02/05/2036 DD 09/29/05	\$ 1,569,497.84	\$ 117.71	1,569,497.84
TABERNA PREFERRED F 6A F1 144A	VAR RT 12/05/2036 DD 06/27/06	\$ 3,185,399.29	\$ 242.68	3,235,794.86
TABULA RASA HEALTHCARE INC		\$ 4,457,506.88	\$ 6,063,824.20	124,565.00
TACTILE SYSTEMS TECHNOLOGY INC		\$ 112,165.55	\$ 206,648.11	3,061.00
TAEKWANG INDUSTRIAL CO LTD		\$ 751,150.88	\$ 670,949.66	732.00
TAILORED BRANDS INC		\$ 157,026.81	\$ 45,121.86	10,899.00
TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$ 13,967,419.50	\$ 33,942,020.00	584,200.00
TAIWAN STYRENE MONOMER		\$ 1,139,727.78	\$ 1,004,359.43	1,440,559.00
TAKEDA PHARMACEUTICAL CO LTD	4.400% 11/26/2023 DD 11/26/19	\$ 214,844.00	\$ 214,784.00	200,000.00
TAKEDA PHARMACEUTICAL CO LTD	5.000% 11/26/2028 DD 11/26/19	\$ 233,598.00	\$ 233,018.00	200,000.00
TAKE-TWO INTERACTIVE SOFTWARE		\$ 1,844,108.97	\$ 2,883,716.22	23,554.00
TALOS ENERGY INC		\$ 293,258.12	\$ 472,480.65	15,671.00
TANDEM DIABETES CARE INC		\$ 3,123,759.34	\$ 7,621,853.82	127,862.00
TANGER FACTORY OUTLET CENTERS		\$ 353,612.38	\$ 220,891.08	14,996.00
TAPESTRY INC	4.125% 07/15/2027 DD 06/20/17	\$ 753,120.00	\$ 766,642.50	750,000.00
TAPESTRY INC		\$ 3,225,283.19	\$ 1,623,243.39	60,187.00
TARGA RESOURCES CORP		\$ 2,493,628.14	\$ 1,900,799.82	46,554.00
TARGA RESOURCES PARTNERS 144A	6.500% 07/15/2027 DD 01/17/19	\$ 2,676,278.13	\$ 2,868,900.00	2,620,000.00
TARGET CORP	2.900% 01/15/2022 DD 01/12/12	\$ 309,067.61	\$ 306,957.00	300,000.00
TARGET CORP	4.000% 07/01/2042 DD 06/26/12	\$ 140,769.00	\$ 171,589.50	150,000.00
TARGET CORP	3.500% 07/01/2024 DD 06/26/14	\$ 94,255.20	\$ 96,336.90	90,000.00
TARGET CORP	2.500% 04/15/2026 DD 04/11/16	\$ 18,448.80	\$ 20,503.00	20,000.00
TARGET CORP	3.625% 04/15/2046 DD 04/11/16	\$ 1,392,813.76	\$ 1,619,134.80	1,480,000.00
TARGET CORP		\$ 6,552,119.48	\$ 13,444,357.02	104,862.00
TARGET HOSPITALITY CORP		\$ 47,308.30	\$ 25,995.00	5,199.00
TAUBMAN CENTERS INC		\$ 4,157,159.24	\$ 2,498,827.66	80,374.00
TAUBMAN CENTERS INC	PFD 6.500% CUMULATIVE	\$ 452,025.00	\$ 469,201.95	18,081.00
TAYLOR MORRISON HOME CORP		\$ 6,809,037.48	\$ 6,133,456.94	280,579.00
TBA CASH COLL SAL	VAR RT 01/01/2049 DD 07/01/08	\$ (2,000.00)	\$ (2,000.00)	(2,000.00)
TCEH ESCROW CLAIM	0.000% 12/31/2034 DD 10/03/16	\$ 2,466,433.15	\$ 0.03	3,145,028.82
TCF FINANCIAL CORP		\$ 992,990.28	\$ 1,492,311.60	31,887.00
TCR2 THERAPEUTICS INC		\$ 142,757.76	\$ 119,195.16	8,347.00
TD AMERITRADE HOLDING CORP	2.950% 04/01/2022 DD 03/09/15	\$ 126,321.25	\$ 127,787.50	125,000.00
TD AMERITRADE HOLDING CORP		\$ 1,870,995.23	\$ 2,885,134.70	58,051.00
TEAM INC		\$ 579,780.21	\$ 367,006.57	22,981.00
TECH DATA CORP		\$ 2,310,977.31	\$ 3,892,565.20	27,107.00
TECHTARGET INC		\$ 39,258.35	\$ 94,899.60	3,636.00
TEEKAY CORP		\$ 360,836.06	\$ 273,985.32	51,501.00
TEEKAY TANKERS LTD		\$ 297,628.65	\$ 438,459.24	18,292.00
TEGNA INC		\$ 1,910,128.02	\$ 2,771,508.02	166,058.00
TEHMAG FOODS CORP		\$ 219,377.16	\$ 276,972.34	37,400.00
TEJON RANCH CO		\$ 360,685.24	\$ 253,730.44	15,878.00
TEKFEN HOLDING AS		\$ 1,401,171.08	\$ 1,611,569.15	496,400.00
TELADOC HEALTH INC		\$ 2,225,885.69	\$ 6,077,234.80	72,590.00
TELARIA INC		\$ 31,865.02	\$ 63,511.29	7,209.00

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TELEDYNE TECHNOLOGIES INC		\$ 925,783.60	\$ 2,559,197.90	7,385.00
TELEFLEX INC		\$ 1,108,291.40	\$ 3,623,611.44	9,626.00
TELEFONICA EMISIONES SA	7.045% 06/20/2036 DD 06/20/06	\$ 27,735.00	\$ 34,993.50	25,000.00
TELEFONICA EMISIONES SA	4.570% 04/27/2023 DD 04/29/13	\$ 73,947.30	\$ 75,329.80	70,000.00
TELEFONICA EMISIONES SA	4.103% 03/08/2027 DD 03/08/17	\$ 297,873.70	\$ 313,930.80	290,000.00
TELEFONICA EMISIONES SA	5.213% 03/08/2047 DD 03/08/17	\$ 258,383.70	\$ 284,858.40	240,000.00
TELENAV INC		\$ 93,165.27	\$ 74,217.06	15,271.00
TELENET FINANCE LUXEMBOUR 144A	5.500% 03/01/2028	\$ 1,356,000.00	\$ 1,494,500.00	1,400,000.00
TELEPHONE & DATA SYSTEMS INC		\$ 549,815.73	\$ 551,424.12	21,684.00
TELLURIAN INC		\$ 142,852.95	\$ 110,197.36	15,137.00
TEMPUR SEALY INTERNATIONAL INC		\$ 488,914.49	\$ 803,912.04	9,234.00
TENABLE HOLDINGS INC		\$ 200,380.03	\$ 149,534.36	6,241.00
TENET HEALTHCARE CORP	4.625% 07/15/2024 DD 06/14/17	\$ 1,435,523.09	\$ 1,474,200.00	1,440,000.00
TENET HEALTHCARE CORP		\$ 432,994.01	\$ 808,289.62	21,254.00
TENET HEALTHCARE CORP 144A	6.250% 02/01/2027 DD 02/05/19	\$ 1,246,550.00	\$ 1,329,168.75	1,235,000.00
TENET HEALTHCARE CORP 144A	4.875% 01/01/2026 DD 08/26/19	\$ 805,000.00	\$ 843,157.00	805,000.00
TENNANT CO		\$ 215,739.53	\$ 233,526.24	2,997.00
TENNECO INC		\$ 987,594.52	\$ 511,148.90	39,019.00
TENNESSEE VALLEY AUTH BD	5.375% 04/01/2056 DD 04/01/06	\$ 205,084.50	\$ 227,863.50	150,000.00
TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	\$ 67,648.88	\$ 89,587.55	65,000.00
TENNESSEE VALLEY AUTH BD	3.875% 02/15/2021 DD 02/08/11	\$ 50,046.75	\$ 46,000.35	45,000.00
TENNESSEE VALLEY AUTH BD	1.875% 08/15/2022 DD 08/09/12	\$ 268,815.00	\$ 301,212.00	300,000.00
TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	\$ 210,897.50	\$ 280,527.50	250,000.00
TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	\$ 239,772.70	\$ 240,874.40	230,000.00
TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	\$ 100,680.00	\$ 130,171.00	100,000.00
TERADATA CORP		\$ 1,281,316.25	\$ 721,290.88	26,944.00
TERADYNE INC		\$ 690,007.37	\$ 2,566,330.65	37,635.00
TEREX CORP		\$ 611,576.04	\$ 582,496.80	19,560.00
TERRAFORM POWER INC		\$ 336,716.80	\$ 395,169.03	25,677.00
TERRENO REALTY CORP		\$ 1,539,313.14	\$ 2,520,000.44	46,546.00
TERRIER MEDIA BUYER INC 144A	8.875% 12/15/2027 DD 12/17/19	\$ 562,000.00	\$ 594,315.00	562,000.00
TERRITORIAL BANCORP INC		\$ 190,490.95	\$ 187,527.34	6,061.00
TESLA INC		\$ 5,529,368.43	\$ 12,563,286.56	30,032.00
TESSCO TECHNOLOGIES INC		\$ 84,686.91	\$ 53,205.24	4,742.00
TETRA TECH INC		\$ 6,366,634.14	\$ 13,106,056.08	152,113.00
TETRA TECHNOLOGIES INC		\$ 235,569.41	\$ 181,907.60	92,810.00
TEVA PHARMACEUTICAL FINANCE NE	4.100% 10/01/2046 DD 07/21/16	\$ 855,540.00	\$ 720,000.00	1,000,000.00
TEXAS CAPITAL BANCSHARES INC		\$ 971,206.60	\$ 580,984.18	10,234.00
TEXAS INSTRUMENTS INC	1.850% 05/15/2022 DD 05/06/16	\$ 98,469.00	\$ 99,928.00	100,000.00
TEXAS INSTRUMENTS INC		\$ 9,600,712.09	\$ 25,415,018.74	198,106.00
TEXAS ROADHOUSE INC		\$ 518,375.00	\$ 616,478.72	10,946.00
TEXAS ST	5.517% 04/01/2039 DD 08/26/09	\$ 57,961.50	\$ 67,496.50	50,000.00
TEXTAINER GROUP HOLDINGS LTD		\$ 407,897.24	\$ 400,543.29	37,399.00
TEXTRON INC	3.375% 03/01/2028 DD 09/13/17	\$ 299,634.00	\$ 308,061.00	300,000.00
TEXTRON INC		\$ 1,501,238.56	\$ 2,205,514.60	49,451.00
TFS FINANCIAL CORP		\$ 78,365.35	\$ 173,479.20	8,815.00
TG THERAPEUTICS INC		\$ 149,182.06	\$ 205,605.30	18,523.00
THAI VEGETABLE OIL PCL		\$ 286,663.17	\$ 299,661.98	326,400.00
THERAPEUTICSMD INC		\$ 239,929.12	\$ 114,841.10	47,455.00
THERAVANCE BIOPHARMA INC		\$ 220,326.12	\$ 183,715.44	7,096.00
THERMO FISHER SCIENTIFIC INC	4.150% 02/01/2024 DD 12/11/13	\$ 64,280.40	\$ 64,298.40	60,000.00
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	\$ 127,757.50	\$ 160,153.75	125,000.00
THERMO FISHER SCIENTIFIC INC	2.950% 09/19/2026 DD 09/19/16	\$ 88,844.40	\$ 92,556.00	90,000.00
THERMO FISHER SCIENTIFIC INC		\$ 8,759,206.42	\$ 27,435,596.37	84,451.00
THERMON GROUP HOLDINGS INC		\$ 395,553.73	\$ 512,308.80	19,116.00
THIRD POINT REINSURANCE LTD		\$ 739,447.33	\$ 595,631.88	56,619.00
THOR INDUSTRIES INC		\$ 550,452.26	\$ 825,361.90	11,110.00
TIAA SEASONED COMMERCIAL C4 AJ	VAR RT 08/15/2039 DD 07/10/07	\$ 359.44	\$ 394.32	394.44
TIAA SEASONED COMMERCIAL C4 F	VAR RT 08/15/2039 DD 07/10/07	\$ 2,068,000.00	\$ 2,715,091.75	2,765,000.00
TIANNENG POWER INTERNATIONAL L	HK/00819	\$ 659,418.50	\$ 739,746.91	972,000.00
TIANYUN INTERNATIONAL HOLDINGS	HK/06836	\$ 466,286.60	\$ 356,528.66	2,778,000.00
TIDEWATER INC		\$ 794,382.49	\$ 568,798.56	29,502.00
TIFFANY & CO		\$ 1,836,343.53	\$ 3,259,188.90	24,386.00
TILLY'S INC		\$ 2,742,199.03	\$ 2,234,277.50	182,390.00
TIMBERLAND BANCORP INC/WA		\$ 146,390.86	\$ 172,402.78	5,797.00
TIME WARNER CABLE LLC	7.300% 07/01/2038 DD 06/19/08	\$ 214,570.62	\$ 241,330.65	185,000.00
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	\$ 431,980.50	\$ 442,225.00	350,000.00

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TIME WARNER CABLE LLC	4.000% 09/01/2021 DD 09/12/11	\$ 108,284.00	\$ 102,332.00	100,000.00
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	\$ 46,302.75	\$ 50,269.95	45,000.00
TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	\$ 1,385,687.86	\$ 1,484,578.57	1,279,434.10
TIMKEN CO/THE		\$ 544,997.39	\$ 898,482.36	15,956.00
TIMKENSTEEL CORP		\$ 413,267.78	\$ 242,378.82	30,837.00
TIPTREE INC		\$ 136,884.42	\$ 174,090.18	21,387.00
TITAN CEMENT INTERNATIONAL SA		\$ 3,766,524.81	\$ 3,580,052.33	166,982.00
TITAN INTERNATIONAL INC		\$ 418,900.98	\$ 130,374.30	36,015.00
TITAN MACHINERY INC		\$ 186,417.92	\$ 211,427.90	14,305.00
TIVITY HEALTH INC		\$ 667,919.33	\$ 742,022.85	36,472.00
TIVO CORP		\$ 1,761,422.14	\$ 792,829.12	93,494.00
TJX COS INC/THE		\$ 15,693,722.81	\$ 51,954,000.08	850,868.00
T-MOBILE US INC		\$ 2,734,422.93	\$ 5,283,861.18	67,379.00
T-MOBILE USA INC	6.500% 01/15/2026 DD 11/05/15	\$ 783,218.23	\$ 809,518.55	755,000.00
T-MOBILE USA INC	5.375% 04/15/2027 DD 03/16/17	\$ 1,183,006.93	\$ 1,246,050.00	1,170,000.00
T-MOBILE USA INC	0.000% 01/15/2026	\$ 980,000.00	\$ 0.01	980,000.00
TOCAGEN INC		\$ 36,809.68	\$ 1,632.05	3,062.00
TOLL BROTHERS INC		\$ 696,603.67	\$ 1,121,017.23	28,373.00
TOMPKINS FINANCIAL CORP		\$ 949,576.26	\$ 1,023,061.50	11,181.00
TOOTSIE ROLL INDUSTRIES INC		\$ 132,033.13	\$ 131,439.00	3,850.00
TOPBI INTERNATIONAL HOLDINGS L		\$ 909,290.69	\$ 966,739.05	306,666.00
TOPBUILD CORP		\$ 222,865.52	\$ 575,392.56	5,582.00
TOPBUILD CORP 144A	5.625% 05/01/2026 DD 04/25/18	\$ 1,040,643.75	\$ 1,102,475.00	1,055,000.00
TOPKEY CORP		\$ 287,255.39	\$ 456,049.63	98,000.00
TORO CO/THE		\$ 800,652.55	\$ 1,784,448.66	22,398.00
TORONTO-DOMINION BANK/THE	3.250% 06/11/2021 DD 06/12/18	\$ 100,066.00	\$ 102,132.00	100,000.00
TORONTO-DOMINION BANK/THE	VAR RT 04/07/2021 DD 04/07/16	\$ 700,000.00	\$ 707,441.00	700,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.875% 02/17/2022 DD 02/17/12	\$ 50,090.00	\$ 51,091.50	50,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.750% 06/19/2021 DD 06/23/14	\$ 30,161.40	\$ 30,405.00	30,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.829% 01/10/2030 DD 07/10/19	\$ 160,835.20	\$ 164,475.20	160,000.00
TOTAL CAPITAL INTERNATIONAL SA	3.461% 07/12/2049 DD 07/10/19	\$ 49,722.00	\$ 52,608.00	50,000.00
TOWD POINT MORTGA HY3 A1A 144A	VAR RT 10/25/2059 DD 10/30/19	\$ 1,620,674.92	\$ 1,620,692.57	1,618,717.73
TOWD POINT MORTGAG HY2 A1 144A	VAR RT 05/25/2058 DD 04/30/19	\$ 1,545,636.21	\$ 1,547,632.21	1,542,495.70
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 10/25/2059 DD 10/01/19	\$ 6,500,349.79	\$ 6,474,952.78	6,437,934.66
TOWER BERSAMA INFRASTRUCTURE T		\$ 6,982,009.77	\$ 7,695,670.05	86,858,000.00
TOWNE BANK/PORTSMOUTH VA		\$ 1,556,387.88	\$ 1,417,122.98	50,939.00
TOYOTA AUTO RECEIVABLES 2 A A4	2.100% 09/15/2022 DD 03/15/17	\$ 2,621,710.00	\$ 2,602,470.00	2,600,000.00
TOYOTA AUTO RECEIVABLES 2 C A4	1.320% 11/15/2021 DD 08/10/16	\$ 371,642.70	\$ 375,748.26	376,376.81
TOYOTA INDUSTRIES CORP 144A	3.110% 03/12/2022 DD 03/12/19	\$ 402,324.00	\$ 407,348.00	400,000.00
TOYOTA MOTOR CORP	3.669% 07/20/2028 DD 07/20/18	\$ 200,130.00	\$ 219,668.00	200,000.00
TOYOTA MOTOR CREDIT CORP	3.400% 09/15/2021 DD 09/15/11	\$ 41,235.60	\$ 41,038.40	40,000.00
TOYOTA MOTOR CREDIT CORP	3.300% 01/12/2022 DD 01/12/12	\$ 250,089.60	\$ 236,575.70	230,000.00
TOYOTA MOTOR CREDIT CORP	3.200% 01/11/2027 DD 01/09/17	\$ 9,893.20	\$ 10,580.80	10,000.00
TOYOTA MOTOR CREDIT CORP	2.150% 09/08/2022 DD 09/08/17	\$ 492,255.00	\$ 503,895.00	500,000.00
TOYOTA MOTOR CREDIT CORP	2.000% 10/07/2024 DD 10/07/19	\$ 169,847.00	\$ 170,023.80	170,000.00
TOYOTA MOTOR CREDIT CORP	2.950% 04/13/2021 DD 04/13/18	\$ 999,600.00	\$ 1,015,080.00	1,000,000.00
TPG RE FINANCE TRUST INC		\$ 746,936.89	\$ 766,733.02	37,826.00
TPI COMPOSITES INC		\$ 109,474.70	\$ 88,996.08	4,808.00
TRACTOR SUPPLY CO		\$ 1,358,099.43	\$ 2,421,497.60	25,915.00
TRADE DESK INC/THE		\$ 1,945,494.76	\$ 2,200,336.60	8,470.00
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	\$ 347,437.50	\$ 347,853.00	300,000.00
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	\$ 107,915.00	\$ 114,068.00	100,000.00
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	\$ 64,556.18	\$ 75,029.00	50,000.00
TRANSCANADA PIPELINES LTD	6.200% 10/15/2037 DD 10/05/07	\$ 122,901.00	\$ 130,492.00	100,000.00
TRANSCAT INC		\$ 27,456.46	\$ 34,185.78	1,073.00
TRANSCONTINENTAL REALTY INVEST		\$ 30,115.51	\$ 45,862.00	1,150.00
TRANSDIGM GROUP INC		\$ 1,713,359.81	\$ 5,686,240.00	10,154.00
TRANSDIGM INC 144A	6.250% 03/15/2026 DD 02/13/19	\$ 2,009,107.77	\$ 2,127,328.65	1,965,000.00
TRANSENTERIX INC		\$ 184,276.09	\$ 8,065.32	5,486.61
TRANSLATE BIO INC		\$ 51,290.29	\$ 45,632.84	5,606.00
TRANSMEDICS GROUP INC		\$ 2,799,253.69	\$ 2,766,715.40	145,540.00
TRANSOCEAN LTD		\$ 1,102,786.04	\$ 721,952.80	104,935.00
TRANSUNION		\$ 1,636,122.33	\$ 3,248,471.45	37,945.00
TRAVELERS COS INC/THE	6.250% 06/15/2037 DD 05/29/07	\$ 60,520.50	\$ 69,826.00	50,000.00
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	\$ 99,306.00	\$ 121,266.00	100,000.00
TRAVELERS COS INC/THE		\$ 4,460,778.62	\$ 7,579,086.90	55,342.00
TRAVELZOO		\$ 11,985.26	\$ 7,704.00	720.00

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TRAVIS PERKINS PLC		\$ 12,007,359.47	\$ 13,924,078.97	656,100.00
TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	\$1,621,731,967.26	\$ 1,621,731,967.26	1,621,731,967.26
TRECTORA RESOURCES		\$ 181,702.19	\$ 108,343.95	15,153.00
TREDEGAR CORP		\$ 416,352.39	\$ 445,390.80	19,928.00
TREEHOUSE FOODS INC		\$ 1,086,858.26	\$ 602,224.50	12,417.00
TREX CO INC		\$ 7,177,805.89	\$ 18,644,797.08	207,441.00
TRI POINTE GROUP INC		\$ 1,278,194.06	\$ 1,654,767.38	106,211.00
TRIBUNE PUBLISHING CO		\$ 120,159.22	\$ 175,304.36	13,321.00
TRICIDA INC		\$ 124,485.89	\$ 139,034.16	3,684.00
TRICO BANCSHARES		\$ 651,330.47	\$ 833,095.34	20,414.00
TRICON AMERICAN HO SFR1 F 144A	3.745% 03/17/2038 DD 09/26/19	\$ 936,967.04	\$ 937,646.53	937,000.00
TRICON AMERICAN HO SFR1 F 144A	5.769% 11/17/2033 DD 10/25/16	\$ 840,130.05	\$ 843,541.56	828,000.00
TRICON AMERICAN HO SFR1 F 144A	5.151% 09/17/2034 DD 08/23/17	\$ 1,715,817.09	\$ 1,761,628.44	1,716,000.00
TRICON AMERICAN HO SFR1 F 144A	4.960% 05/17/2037 DD 04/18/18	\$ 1,432,931.17	\$ 1,475,293.15	1,415,000.00
TRICON AMERICAN HO SFR2 F 144A	5.104% 01/17/2036 DD 12/20/17	\$ 208,948.30	\$ 217,070.70	210,000.00
TRIMAS CORP		\$ 773,213.22	\$ 1,091,466.09	34,749.00
TRIMBLE INC		\$ 1,264,762.64	\$ 2,117,268.34	50,786.00
TRINET GROUP INC		\$ 9,681,326.87	\$ 10,202,197.59	180,219.00
TRINITY INDUSTRIES INC	4.550% 10/01/2024 DD 09/25/14	\$ 652,697.50	\$ 671,775.00	650,000.00
TRINITY INDUSTRIES INC		\$ 451,943.72	\$ 623,655.40	28,156.00
TRINSEO SA		\$ 1,572,646.36	\$ 1,122,290.81	30,161.00
TRIPADVISOR INC		\$ 876,230.82	\$ 606,840.50	19,975.00
TRIPLE D ASSOCIATES INC PFD A		\$ 115,789.00	\$ -	115,789.00
TRIPLE-S MANAGEMENT CORP		\$ 398,491.42	\$ 323,870.84	17,516.00
TRISTATE CAPITAL HOLDINGS INC		\$ 311,358.94	\$ 388,743.96	14,883.00
TRITON INTERNATIONAL LTD/BERMU		\$ 967,028.28	\$ 1,663,194.60	41,373.00
TRIUMPH BANCORP INC		\$ 328,546.74	\$ 433,808.20	11,410.00
TRIUMPH GROUP INC		\$ 812,133.33	\$ 766,969.77	30,351.00
TRONOX HOLDINGS PLC		\$ 661,552.71	\$ 522,350.80	45,740.00
TRUEBLUE INC		\$ 624,470.34	\$ 731,953.32	30,422.00
TRUECAR INC		\$ 240,349.60	\$ 116,669.50	24,562.00
TRUIST BANK	2.150% 12/06/2024 DD 12/06/19	\$ 249,790.00	\$ 249,605.00	250,000.00
TRUIST BANK	2.800% 05/17/2022 DD 05/17/19	\$ 300,918.00	\$ 305,706.00	300,000.00
TRUIST BANK	VAR RT 05/17/2022 DD 05/17/19	\$ 2,250,000.00	\$ 2,260,755.00	2,250,000.00
TRUIST FINANCIAL CORP	3.700% 06/05/2025 DD 06/05/18	\$ 99,417.00	\$ 107,341.00	100,000.00
TRUIST FINANCIAL CORP	2.500% 08/01/2024 DD 07/29/19	\$ 199,832.00	\$ 202,634.00	200,000.00
TRUIST FINANCIAL CORP	2.900% 03/03/2021 DD 03/03/16	\$ 45,972.45	\$ 45,470.70	45,000.00
TRUIST FINANCIAL CORP	2.050% 05/10/2021 DD 05/10/16	\$ 2,003,180.00	\$ 2,004,220.00	2,000,000.00
TRUIST FINANCIAL CORP		\$ 8,211,696.00	\$ 15,878,804.48	281,939.00
TRUPANION INC		\$ 111,522.56	\$ 179,882.92	4,802.00
TRUSTCO BANK CORP NY		\$ 592,692.69	\$ 633,248.13	73,039.00
TRUSTEES OF THE UNIVERSITY OF	4.674% 09/01/2112 DD 04/05/12	\$ 45,019.20	\$ 52,047.60	40,000.00
TRUSTMARK CORP		\$ 1,631,840.08	\$ 1,691,611.18	49,018.00
TTEC HOLDINGS INC		\$ 67,175.60	\$ 91,046.76	2,298.00
TTM TECHNOLOGIES INC		\$ 1,067,141.99	\$ 1,139,856.90	75,738.00
TUCOWS INC		\$ 88,999.98	\$ 93,658.48	1,516.00
TULLOW OIL PLC 144A	7.000% 03/01/2025 DD 03/23/18	\$ 403,585.00	\$ 340,095.28	404,000.00
TUPPERWARE BRANDS CORP		\$ 1,507,851.40	\$ 316,087.20	36,840.00
TURKEY GOVERNMENT INTERNATIONA	7.375% 02/05/2025 DD 01/24/05	\$ 1,898,859.83	\$ 1,942,365.57	1,779,000.00
TURKEY GOVERNMENT INTERNATIONA	6.875% 03/17/2036 DD 01/17/06	\$ 890,677.50	\$ 924,546.56	896,000.00
TURKEY GOVERNMENT INTERNATIONA	6.000% 01/14/2041 DD 01/12/11	\$ 435,451.12	\$ 376,812.00	405,000.00
TURKEY GOVERNMENT INTERNATIONA	6.250% 09/26/2022 DD 01/26/12	\$ 918,000.00	\$ 887,578.50	850,000.00
TURKEY GOVERNMENT INTERNATIONA	5.750% 03/22/2024 DD 01/29/14	\$ 786,000.00	\$ 817,632.00	800,000.00
TURKEY GOVERNMENT INTERNATIONA	6.000% 03/25/2027 DD 01/23/17	\$ 2,071,413.01	\$ 2,153,829.34	2,126,000.00
TURKEY GOVERNMENT INTERNATIONA	5.750% 05/11/2047 DD 05/11/17	\$ 928,587.62	\$ 976,552.08	1,103,000.00
TURKEY GOVERNMENT INTERNATIONA	6.125% 10/24/2028 DD 04/24/18	\$ 911,767.43	\$ 1,015,226.57	1,003,000.00
TURKEY GOVERNMENT INTERNATIONA	7.625% 04/26/2029 DD 01/16/19	\$ 143,000.00	\$ 143,564.20	130,000.00
TURNING POINT BRANDS INC		\$ 28,343.73	\$ 37,952.20	1,327.00
TURNING POINT THERAPEUTICS INC		\$ 272,011.26	\$ 297,870.78	4,782.00
TUTOR PERINI CORP		\$ 6,377,040.85	\$ 3,172,896.36	246,726.00
TWDC ENTERPRISES 18 CORP	3.750% 06/01/2021 DD 05/23/11	\$ 53,695.00	\$ 51,400.00	50,000.00
TWDC ENTERPRISES 18 CORP	4.125% 06/01/2044 DD 06/02/14	\$ 172,307.00	\$ 200,724.10	170,000.00
TWDC ENTERPRISES 18 CORP	3.150% 09/17/2025 DD 09/17/15	\$ 55,388.85	\$ 58,457.85	55,000.00
TWILIO INC		\$ 2,079,997.81	\$ 2,454,444.72	24,974.00
TWIN DISC INC		\$ 137,538.89	\$ 93,295.32	8,466.00
TWIN RIVER WORLDWIDE HOLDINGS		\$ 86,389.93	\$ 75,513.60	2,944.00
TWIST BIOSCIENCE CORP		\$ 2,385,751.12	\$ 2,274,930.00	108,330.00

SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
TWITTER INC		\$ 5,080,037.53	\$ 5,158,319.30	160,946.00
TWITTER INC 144A	3.875% 12/15/2027 DD 12/09/19	\$ 495,235.00	\$ 493,743.12	494,000.00
TWO HARBORS INVESTMENT CORP		\$ 930,053.10	\$ 743,880.22	50,881.00
TYLER TECHNOLOGIES INC		\$ 1,277,370.53	\$ 2,414,260.94	8,047.00
TYME TECHNOLOGIES INC		\$ 35,807.95	\$ 13,869.80	9,907.00
TYSON FOODS INC	4.500% 06/15/2022 DD 06/13/12	\$ 108,167.00	\$ 105,296.00	100,000.00
TYSON FOODS INC	3.550% 06/02/2027 DD 06/02/17	\$ 61,130.40	\$ 63,797.40	60,000.00
TYSON FOODS INC	4.550% 06/02/2047 DD 06/02/17	\$ 270,853.50	\$ 286,232.50	250,000.00
TYSON FOODS INC	4.350% 03/01/2029 DD 02/19/19	\$ 100,484.00	\$ 113,360.00	100,000.00
TYSON FOODS INC		\$ 2,628,481.68	\$ 5,530,680.00	60,750.00
U S TREASURY BD PRIN STRIP	0.000% 05/15/2044 DD 05/15/14	\$ 881,666.50	\$ 1,054,101.00	1,900,000.00
U S TREASURY BD PRIN STRIP	0.000% 08/15/2044 DD 08/15/14	\$ 367,120.00	\$ 441,216.00	800,000.00
U S TREASURY BOND	8.125% 08/15/2021 DD 08/15/91	\$ 769,216.80	\$ 662,484.00	600,000.00
U S TREASURY BOND	7.625% 11/15/2022 DD 11/15/92	\$ 36,812.67	\$ 29,222.75	25,000.00
U S TREASURY BOND	7.500% 11/15/2024 DD 05/15/94	\$ 713,326.11	\$ 723,945.60	570,000.00
U S TREASURY BOND	7.625% 02/15/2025 DD 02/15/95	\$ 1,953,111.47	\$ 1,933,830.00	1,500,000.00
U S TREASURY BOND	6.875% 08/15/2025 DD 08/15/95	\$ 56,368.72	\$ 48,476.60	38,000.00
U S TREASURY BOND	6.000% 02/15/2026 DD 02/15/96	\$ 665,623.41	\$ 622,580.00	500,000.00
U S TREASURY BOND	6.750% 08/15/2026 DD 08/15/96	\$ 275,729.80	\$ 261,962.00	200,000.00
U S TREASURY BOND	6.375% 08/15/2027 DD 08/15/97	\$ 1,328,871.19	\$ 1,323,360.00	1,000,000.00
U S TREASURY BOND	6.125% 11/15/2027 DD 11/15/97	\$ 1,698,848.96	\$ 1,708,642.00	1,300,000.00
U S TREASURY BOND	5.500% 08/15/2028 DD 08/15/98	\$ 488,880.65	\$ 500,926.97	389,000.00
U S TREASURY BOND	5.250% 11/15/2028 DD 11/15/98	\$ 50,544,001.78	\$ 53,251,110.00	41,800,000.00
U S TREASURY BOND	5.250% 02/15/2029 DD 02/15/99	\$ 1,084,134.57	\$ 1,113,225.90	870,000.00
U S TREASURY BOND	6.125% 08/15/2029 DD 08/15/99	\$ 693,849.66	\$ 685,840.00	500,000.00
U S TREASURY BOND	6.250% 05/15/2030 DD 11/15/99	\$ 183,427.47	\$ 182,939.90	130,000.00
U S TREASURY BOND	5.375% 02/15/2031 DD 02/15/01	\$ 1,888,402.32	\$ 1,923,304.88	1,432,000.00
U S TREASURY BOND	5.000% 05/15/2037 DD 05/15/07	\$ 1,450,504.39	\$ 1,523,608.25	1,075,000.00
U S TREASURY BOND	4.375% 02/15/2038 DD 02/15/08	\$ 276,773.57	\$ 306,366.90	230,000.00
U S TREASURY BOND	4.500% 05/15/2038 DD 05/15/08	\$ 600,687.35	\$ 608,922.00	450,000.00
U S TREASURY BOND	3.500% 02/15/2039 DD 02/15/09	\$ 1,261,360.89	\$ 1,362,397.25	1,135,000.00
U S TREASURY BOND	4.250% 05/15/2039 DD 05/15/09	\$ 995,195.12	\$ 1,041,259.50	790,000.00
U S TREASURY BOND	4.500% 08/15/2039 DD 08/15/09	\$ 924,927.99	\$ 994,927.32	732,000.00
U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09	\$ 881,680.85	\$ 938,301.00	700,000.00
U S TREASURY BOND	4.625% 02/15/2040 DD 02/15/10	\$ 2,105,442.14	\$ 2,257,175.10	1,630,000.00
U S TREASURY BOND	4.375% 05/15/2040 DD 05/15/10	\$ 1,156,286.84	\$ 1,203,667.60	895,000.00
U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10	\$ 2,861,884.05	\$ 3,093,223.00	2,450,000.00
U S TREASURY BOND	4.250% 11/15/2040 DD 11/15/10	\$ 1,501,725.30	\$ 1,524,509.00	1,150,000.00
U S TREASURY BOND	4.750% 02/15/2041 DD 02/15/11	\$ 601,951.60	\$ 635,854.50	450,000.00
U S TREASURY BOND	3.750% 08/15/2041 DD 08/15/11	\$ 1,265,326.80	\$ 1,343,250.00	1,080,000.00
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	\$ 1,169,165.74	\$ 1,216,033.60	1,070,000.00
U S TREASURY BOND	3.125% 02/15/2042 DD 02/15/12	\$ 930,931.84	\$ 909,248.00	800,000.00
U S TREASURY BOND	3.000% 05/15/2042 DD 05/15/12	\$ 573,302.78	\$ 557,365.00	500,000.00
U S TREASURY BOND	2.750% 08/15/2042 DD 08/15/12	\$ 337,789.47	\$ 369,219.00	345,000.00
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	\$ 2,730,389.86	\$ 2,896,070.60	2,708,000.00
U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	\$ 1,275,513.35	\$ 1,353,511.95	1,191,000.00
U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$ 4,918,480.11	\$ 5,124,721.44	4,694,000.00
U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13	\$ 2,414,791.01	\$ 2,469,948.30	2,010,000.00
U S TREASURY BOND	3.750% 11/15/2043 DD 11/15/13	\$ 5,405,408.91	\$ 5,513,596.00	4,400,000.00
U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14	\$ 2,084,364.55	\$ 2,380,392.85	1,933,000.00
U S TREASURY BOND	3.375% 05/15/2044 DD 05/15/14	\$ 8,704,171.72	\$ 9,867,020.80	8,320,000.00
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	\$ 23,202,168.81	\$ 25,622,399.00	22,475,000.00
U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14	\$ 21,838,599.64	\$ 21,424,352.63	19,177,000.00
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	\$ 2,218,763.13	\$ 2,285,801.55	2,235,000.00
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	\$ 2,739,659.88	\$ 3,021,165.00	2,700,000.00
U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15	\$ 2,687,384.88	\$ 2,920,040.50	2,665,000.00
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	\$ 723,762.22	\$ 807,357.60	720,000.00
U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16	\$ 1,918,451.94	\$ 2,057,194.80	2,010,000.00
U S TREASURY BOND	2.500% 05/15/2046 DD 05/15/16	\$ 3,879,491.35	\$ 3,965,985.00	3,875,000.00
U S TREASURY BOND	2.250% 08/15/2046 DD 08/15/16	\$ 2,190,464.84	\$ 2,426,007.00	2,490,000.00
U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16	\$ 1,766,476.74	\$ 1,995,792.15	1,815,000.00
U S TREASURY BOND	3.000% 02/15/2047 DD 02/15/17	\$ 2,770,531.55	\$ 3,035,459.35	2,695,000.00
U S TREASURY BOND	3.000% 05/15/2047 DD 05/15/17	\$ 2,857,584.40	\$ 3,069,140.25	2,725,000.00
U S TREASURY BOND	2.750% 08/15/2047 DD 08/15/17	\$ 6,320,713.74	\$ 6,870,016.80	6,390,000.00
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	\$ 1,707,239.40	\$ 1,913,713.60	1,780,000.00
U S TREASURY BOND	3.000% 02/15/2048 DD 02/15/18	\$ 1,504,065.67	\$ 1,718,720.75	1,525,000.00
U S TREASURY BOND	3.125% 05/15/2048 DD 05/15/18	\$ 2,346,659.39	\$ 2,597,355.00	2,250,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY BOND	3.000% 08/15/2048 DD 08/15/18	\$ 2,487,755.42	\$ 2,907,432.50	2,575,000.00
U S TREASURY BOND	3.375% 11/15/2048 DD 11/15/18	\$ 2,451,698.42	\$ 2,830,674.60	2,340,000.00
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	\$ 9,192,178.98	\$ 10,100,633.70	8,930,000.00
U S TREASURY BOND	2.875% 05/15/2049 DD 05/15/19	\$ 7,748,939.50	\$ 7,537,464.00	6,820,000.00
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	\$ 8,989,336.49	\$ 8,628,824.70	8,870,000.00
U S TREASURY BOND	2.375% 11/15/2049 DD 11/15/19	\$ 1,549,216.02	\$ 1,514,227.35	1,515,000.00
U S TREASURY NOTE	1.500% 08/15/2026 DD 08/15/16	\$ 1,844,871.89	\$ 1,917,190.30	1,955,000.00
U S TREASURY NOTE	1.375% 08/31/2023 DD 08/31/16	\$ 842,944.42	\$ 891,702.00	900,000.00
U S TREASURY NOTE	1.125% 08/31/2021 DD 08/31/16	\$ 1,836,495.34	\$ 1,875,465.90	1,890,000.00
U S TREASURY NOTE	2.125% 07/31/2024 DD 07/31/17	\$ 16,644,128.17	\$ 16,611,937.75	16,295,000.00
U S TREASURY NOTE	1.875% 07/31/2022 DD 07/31/17	\$ 1,903,791.52	\$ 1,913,433.00	1,900,000.00
U S TREASURY NOTE	2.250% 08/15/2027 DD 08/15/17	\$ 2,795,951.40	\$ 3,008,538.00	2,925,000.00
U S TREASURY NOTE	1.625% 08/31/2022 DD 08/31/17	\$ 2,061,902.64	\$ 2,071,697.40	2,070,000.00
U S TREASURY NOTE	1.875% 08/31/2024 DD 08/31/17	\$ 2,150,075.33	\$ 2,163,511.35	2,145,000.00
U S TREASURY NOTE	1.875% 09/30/2022 DD 09/30/17	\$ 2,084,910.85	\$ 2,105,925.80	2,090,000.00
U S TREASURY NOTE	2.125% 09/30/2024 DD 09/30/17	\$ 1,691,815.94	\$ 1,672,800.00	1,640,000.00
U S TREASURY NOTE	2.000% 10/31/2022 DD 10/31/17	\$ 1,899,041.52	\$ 1,920,862.00	1,900,000.00
U S TREASURY NOTE	2.250% 10/31/2024 DD 10/31/17	\$ 2,152,570.96	\$ 2,210,370.18	2,154,000.00
U S TREASURY NOTE	2.250% 11/15/2027 DD 11/15/17	\$ 134,388,447.16	\$ 143,513,659.80	139,545,000.00
U S TREASURY NOTE	2.125% 11/30/2024 DD 11/30/17	\$ 604,806.89	\$ 612,258.00	600,000.00
U S TREASURY NOTE	2.250% 12/31/2024 DD 12/31/17	\$ 124,346.20	\$ 128,330.00	125,000.00
U S TREASURY NOTE	2.375% 01/31/2023 DD 01/31/18	\$ 2,050,729.38	\$ 2,111,875.50	2,065,000.00
U S TREASURY NOTE	2.500% 01/31/2025 DD 01/31/18	\$ 1,829,573.81	\$ 1,922,557.00	1,850,000.00
U S TREASURY NOTE	2.750% 02/15/2028 DD 02/15/18	\$ 3,378,196.18	\$ 3,619,511.35	3,395,000.00
U S TREASURY NOTE	2.750% 02/28/2025 DD 02/28/18	\$ 1,709,245.53	\$ 1,803,699.80	1,715,000.00
U S TREASURY NOTE	2.625% 02/28/2023 DD 02/28/18	\$ 2,127,594.24	\$ 2,195,902.20	2,130,000.00
U S TREASURY NOTE	2.375% 03/15/2021 DD 03/15/18	\$ 2,927,791.41	\$ 2,940,389.65	2,915,000.00
U S TREASURY NOTE	2.500% 03/31/2023 DD 03/31/18	\$ 2,113,382.10	\$ 2,178,787.60	2,120,000.00
U S TREASURY NOTE	2.625% 03/31/2025 DD 03/31/18	\$ 35,242,566.67	\$ 35,095,174.50	33,555,000.00
U S TREASURY NOTE	2.375% 04/15/2021 DD 04/15/18	\$ 1,792,808.20	\$ 1,822,418.25	1,805,000.00
U S TREASURY NOTE	2.750% 04/30/2023 DD 04/30/18	\$ 2,106,298.08	\$ 2,186,403.10	2,110,000.00
U S TREASURY NOTE	2.875% 04/30/2025 DD 04/30/18	\$ 1,747,272.63	\$ 1,853,162.50	1,750,000.00
U S TREASURY NOTE	2.875% 05/15/2028 DD 05/15/18	\$ 11,252,988.96	\$ 12,332,451.50	11,450,000.00
U S TREASURY NOTE	2.625% 05/15/2021 DD 05/15/18	\$ 2,000,207.88	\$ 2,027,500.00	2,000,000.00
U S TREASURY NOTE	2.875% 05/31/2025 DD 05/31/18	\$ 1,144,534.03	\$ 1,207,556.40	1,140,000.00
U S TREASURY NOTE	2.750% 05/31/2023 DD 05/31/18	\$ 1,656,193.03	\$ 1,710,852.00	1,650,000.00
U S TREASURY NOTE	2.625% 06/15/2021 DD 06/15/18	\$ 1,605,318.85	\$ 1,628,320.65	1,605,000.00
U S TREASURY NOTE	2.625% 06/30/2023 DD 06/30/18	\$ 1,800,885.36	\$ 1,871,322.30	1,810,000.00
U S TREASURY NOTE	2.875% 08/15/2028 DD 08/15/18	\$ 17,169,354.52	\$ 17,391,135.00	16,125,000.00
U S TREASURY NOTE	2.750% 08/15/2021 DD 08/15/18	\$ 1,702,794.76	\$ 1,731,008.00	1,700,000.00
U S TREASURY NOTE	2.750% 08/31/2023 DD 08/31/18	\$ 1,851,379.24	\$ 1,922,409.00	1,850,000.00
U S TREASURY NOTE	2.750% 08/31/2025 DD 08/31/18	\$ 2,364,345.86	\$ 2,487,959.20	2,360,000.00
U S TREASURY NOTE	2.750% 09/15/2021 DD 09/15/18	\$ 2,364,899.45	\$ 2,389,977.10	2,345,000.00
U S TREASURY NOTE	3.000% 09/30/2025 DD 09/30/18	\$ 5,443,497.39	\$ 5,816,349.00	5,445,000.00
U S TREASURY NOTE	2.875% 09/30/2023 DD 09/30/18	\$ 1,300,671.37	\$ 1,362,955.05	1,305,000.00
U S TREASURY NOTE	2.875% 10/15/2021 DD 10/15/18	\$ 1,782,216.92	\$ 1,825,019.70	1,785,000.00
U S TREASURY NOTE	3.000% 10/31/2025 DD 10/31/18	\$ 1,030,233.44	\$ 1,106,197.65	1,035,000.00
U S TREASURY NOTE	2.875% 10/31/2023 DD 10/31/18	\$ 1,716,313.40	\$ 1,802,970.00	1,725,000.00
U S TREASURY NOTE	2.875% 11/15/2021 DD 11/15/18	\$ 1,837,371.58	\$ 1,878,287.65	1,835,000.00
U S TREASURY NOTE	3.125% 11/15/2028 DD 11/15/18	\$ 192,566,954.90	\$ 202,867,782.60	184,380,000.00
U S TREASURY NOTE	2.875% 11/30/2025 DD 11/30/18	\$ 2,437,417.30	\$ 2,597,714.70	2,445,000.00
U S TREASURY NOTE	2.875% 11/30/2023 DD 11/30/18	\$ 1,982,791.01	\$ 2,071,040.40	1,980,000.00
U S TREASURY NOTE	2.625% 12/15/2021 DD 12/15/18	\$ 1,884,015.07	\$ 1,912,200.00	1,875,000.00
U S TREASURY NOTE	2.625% 12/31/2025 DD 12/31/18	\$ 1,584,388.35	\$ 1,657,088.20	1,580,000.00
U S TREASURY NOTE	2.625% 12/31/2023 DD 12/31/18	\$ 2,036,951.12	\$ 2,100,552.75	2,025,000.00
U S TREASURY NOTE	2.500% 01/31/2024 DD 01/31/19	\$ 2,021,224.91	\$ 2,081,353.95	2,015,000.00
U S TREASURY NOTE	2.625% 01/31/2026 DD 01/31/19	\$ 1,581,229.33	\$ 1,646,851.50	1,570,000.00
U S TREASURY NOTE	2.625% 02/15/2029 DD 02/15/19	\$ 6,637,785.17	\$ 6,723,887.00	6,340,000.00
U S TREASURY NOTE	2.500% 02/15/2022 DD 02/15/19	\$ 1,420,664.70	\$ 1,441,856.70	1,415,000.00
U S TREASURY NOTE	2.500% 02/28/2021 DD 02/28/19	\$ 1,639,685.18	\$ 1,656,022.80	1,640,000.00
U S TREASURY NOTE	2.500% 02/28/2026 DD 02/28/19	\$ 7,155,263.83	\$ 7,513,901.50	7,210,000.00
U S TREASURY NOTE	2.375% 02/29/2024 DD 02/28/19	\$ 1,997,758.30	\$ 2,067,325.20	2,010,000.00
U S TREASURY NOTE	2.375% 03/15/2022 DD 03/15/19	\$ 2,051,456.05	\$ 2,075,312.40	2,040,000.00
U S TREASURY NOTE	2.250% 03/31/2026 DD 03/31/19	\$ 6,876,443.00	\$ 6,956,716.60	6,770,000.00
U S TREASURY NOTE	2.250% 04/15/2022 DD 04/15/19	\$ 1,170,369.54	\$ 1,187,187.30	1,170,000.00
U S TREASURY NOTE	2.250% 04/30/2024 DD 04/30/19	\$ 2,002,187.19	\$ 2,053,240.30	2,005,000.00
U S TREASURY NOTE	2.375% 04/30/2026 DD 04/30/19	\$ 7,458,639.07	\$ 7,727,991.95	7,465,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY NOTE	2.375% 05/15/2029 DD 05/15/19	\$ 2,894,332.35	\$ 2,860,330.00	2,750,000.00
U S TREASURY NOTE	2.125% 05/15/2022 DD 05/15/19	\$ 50,336.10	\$ 50,617.00	50,000.00
U S TREASURY NOTE	2.125% 05/31/2021 DD 05/31/19	\$ 778,065.10	\$ 780,603.25	775,000.00
U S TREASURY NOTE	2.125% 05/31/2026 DD 05/31/19	\$ 473,953.99	\$ 479,494.00	470,000.00
U S TREASURY NOTE	1.750% 06/15/2022 DD 06/15/19	\$ 1,252,631.14	\$ 1,255,025.00	1,250,000.00
U S TREASURY NOTE	1.750% 06/30/2024 DD 06/30/19	\$ 999,690.85	\$ 1,003,160.00	1,000,000.00
U S TREASURY NOTE	1.625% 06/30/2021 DD 06/30/19	\$ 1,999,147.33	\$ 2,000,780.00	2,000,000.00
U S TREASURY NOTE	1.875% 06/30/2026 DD 06/30/19	\$ 1,000,589.94	\$ 1,004,960.00	1,000,000.00
U S TREASURY NOTE	1.750% 07/15/2022 DD 07/15/19	\$ 1,839,600.91	\$ 1,852,140.15	1,845,000.00
U S TREASURY NOTE	1.750% 07/31/2021 DD 07/31/19	\$ 1,934,626.03	\$ 1,944,694.80	1,940,000.00
U S TREASURY NOTE	2.125% 01/31/2021 DD 01/31/14	\$ 509,510.00	\$ 502,615.00	500,000.00
U S TREASURY NOTE	2.750% 02/15/2024 DD 02/15/14	\$ 1,412,945.09	\$ 1,412,343.86	1,354,000.00
U S TREASURY NOTE	2.000% 02/28/2021 DD 02/28/14	\$ 1,509,885.90	\$ 1,506,150.00	1,500,000.00
U S TREASURY NOTE	2.250% 03/31/2021 DD 03/31/14	\$ 999,573.66	\$ 1,007,620.00	1,000,000.00
U S TREASURY NOTE	2.375% 08/15/2024 DD 08/15/14	\$ 3,891,335.21	\$ 3,973,078.65	3,855,000.00
U S TREASURY NOTE	2.000% 08/31/2021 DD 08/31/14	\$ 1,928,869.52	\$ 1,912,540.00	1,900,000.00
U S TREASURY NOTE	2.125% 09/30/2021 DD 09/30/14	\$ 1,418,082.83	\$ 1,417,574.75	1,405,000.00
U S TREASURY NOTE	2.000% 10/31/2021 DD 10/31/14	\$ 2,335,215.83	\$ 2,317,158.00	2,300,000.00
U S TREASURY NOTE	2.250% 11/15/2024 DD 11/15/14	\$ 3,730,051.66	\$ 3,827,763.30	3,730,000.00
U S TREASURY NOTE	1.875% 11/30/2021 DD 11/30/14	\$ 1,299,682.16	\$ 1,307,566.00	1,300,000.00
U S TREASURY NOTE	2.125% 12/31/2021 DD 12/31/14	\$ 1,135,386.87	\$ 1,126,718.65	1,115,000.00
U S TREASURY NOTE	1.500% 01/31/2022 DD 01/31/15	\$ 2,934,828.80	\$ 2,940,641.40	2,945,000.00
U S TREASURY NOTE	2.000% 02/15/2025 DD 02/15/15	\$ 3,082,651.21	\$ 3,195,517.50	3,150,000.00
U S TREASURY NOTE	1.750% 02/28/2022 DD 02/28/15	\$ 1,120,886.70	\$ 1,139,256.25	1,135,000.00
U S TREASURY NOTE	1.750% 03/31/2022 DD 03/31/15	\$ 1,540,796.33	\$ 1,565,850.00	1,560,000.00
U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	\$ 3,199,780.70	\$ 3,294,557.50	3,250,000.00
U S TREASURY NOTE	1.875% 08/31/2022 DD 08/31/15	\$ 2,282,180.33	\$ 2,316,882.00	2,300,000.00
U S TREASURY NOTE	1.750% 09/30/2022 DD 09/30/15	\$ 1,398,983.02	\$ 1,425,708.40	1,420,000.00
U S TREASURY NOTE	1.875% 10/31/2022 DD 10/31/15	\$ 1,522,613.49	\$ 1,505,145.24	1,494,000.00
U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	\$ 3,043,519.49	\$ 3,066,281.55	2,985,000.00
U S TREASURY NOTE	2.000% 11/30/2022 DD 11/30/15	\$ 1,557,345.28	\$ 1,618,064.00	1,600,000.00
U S TREASURY NOTE	2.125% 12/31/2022 DD 12/31/15	\$ 979,183.04	\$ 1,015,230.00	1,000,000.00
U S TREASURY NOTE	1.750% 01/31/2023 DD 01/31/16	\$ 1,919,807.86	\$ 1,927,948.80	1,920,000.00
U S TREASURY NOTE	1.625% 02/15/2026 DD 02/15/16	\$ 2,708,459.26	\$ 2,871,535.37	2,897,000.00
U S TREASURY NOTE	1.500% 02/28/2023 DD 02/29/16	\$ 2,051,441.26	\$ 2,087,709.40	2,095,000.00
U S TREASURY NOTE	3.625% 02/15/2021 DD 02/15/11	\$ 2,315,728.42	\$ 2,258,354.80	2,210,000.00
U S TREASURY NOTE	1.500% 03/31/2023 DD 03/31/16	\$ 2,199,551.50	\$ 2,266,741.75	2,275,000.00
U S TREASURY NOTE	1.250% 03/31/2021 DD 03/31/16	\$ 2,951,367.21	\$ 2,986,290.00	3,000,000.00
U S TREASURY NOTE	1.375% 04/30/2021 DD 04/30/16	\$ 2,440,978.27	\$ 2,492,375.00	2,500,000.00
U S TREASURY NOTE	3.125% 05/15/2021 DD 05/15/11	\$ 2,713,824.64	\$ 2,671,485.74	2,618,000.00
U S TREASURY NOTE	1.625% 04/30/2023 DD 04/30/16	\$ 943,703.73	\$ 979,921.60	980,000.00
U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	\$ 2,117,802.17	\$ 2,197,533.60	2,220,000.00
U S TREASURY NOTE	1.625% 05/31/2023 DD 05/31/16	\$ 2,132,378.85	\$ 2,210,088.40	2,210,000.00
U S TREASURY NOTE	1.375% 05/31/2021 DD 05/31/16	\$ 2,460,173.09	\$ 2,492,375.00	2,500,000.00
U S TREASURY NOTE	2.125% 08/15/2021 DD 08/15/11	\$ 3,686,937.78	\$ 3,695,639.40	3,665,000.00
U S TREASURY NOTE	2.000% 11/15/2021 DD 11/15/11	\$ 1,492,972.85	\$ 1,485,629.86	1,474,000.00
U S TREASURY NOTE	1.125% 06/30/2021 DD 06/30/16	\$ 1,749,291.87	\$ 1,757,627.70	1,770,000.00
U S TREASURY NOTE	1.375% 06/30/2023 DD 06/30/16	\$ 1,016,100.02	\$ 1,055,723.85	1,065,000.00
U S TREASURY NOTE	1.125% 07/31/2021 DD 07/31/16	\$ 2,542,820.21	\$ 2,570,678.60	2,590,000.00
U S TREASURY NOTE	1.250% 07/31/2023 DD 07/31/16	\$ 1,684,816.25	\$ 1,795,612.00	1,820,000.00
U S TREASURY NOTE	2.000% 02/15/2022 DD 02/15/12	\$ 1,691,224.00	\$ 1,689,271.00	1,675,000.00
U S TREASURY NOTE	1.750% 05/15/2022 DD 05/15/12	\$ 2,696,484.21	\$ 2,699,872.30	2,690,000.00
U S TREASURY NOTE	1.375% 09/30/2023 DD 09/30/16	\$ 1,043,265.49	\$ 1,113,795.00	1,125,000.00
U S TREASURY NOTE	1.125% 09/30/2021 DD 09/30/16	\$ 2,541,729.32	\$ 2,579,070.00	2,600,000.00
U S TREASURY NOTE	1.250% 10/31/2021 DD 10/31/16	\$ 2,266,811.56	\$ 2,306,033.60	2,320,000.00
U S TREASURY NOTE	1.625% 08/15/2022 DD 08/15/12	\$ 882,530.18	\$ 895,841.30	895,000.00
U S TREASURY NOTE	1.625% 11/15/2022 DD 11/15/12	\$ 1,606,517.31	\$ 1,646,217.30	1,645,000.00
U S TREASURY NOTE	2.000% 11/15/2026 DD 11/15/16	\$ 3,448,538.26	\$ 3,586,122.00	3,545,000.00
U S TREASURY NOTE	2.125% 11/30/2023 DD 11/30/16	\$ 2,204,862.07	\$ 2,310,428.70	2,270,000.00
U S TREASURY NOTE	1.750% 11/30/2021 DD 11/30/16	\$ 2,699,987.00	\$ 2,708,343.00	2,700,000.00
U S TREASURY NOTE	2.000% 12/31/2021 DD 12/31/16	\$ 2,039,949.52	\$ 2,046,260.30	2,030,000.00
U S TREASURY NOTE	2.000% 02/15/2023 DD 02/15/13	\$ 2,899,386.08	\$ 2,926,905.96	2,893,000.00
U S TREASURY NOTE	2.250% 12/31/2023 DD 12/31/16	\$ 1,075,960.28	\$ 1,130,160.85	1,105,000.00
U S TREASURY NOTE	1.875% 01/31/2022 DD 01/31/17	\$ 1,693,643.06	\$ 1,704,932.70	1,695,000.00
U S TREASURY NOTE	2.250% 01/31/2024 DD 01/31/17	\$ 1,423,856.94	\$ 1,436,516.64	1,404,000.00
U S TREASURY NOTE	2.250% 02/15/2027 DD 02/15/17	\$ 5,650,094.17	\$ 5,937,219.75	5,775,000.00
U S TREASURY NOTE	1.750% 05/15/2023 DD 05/15/13	\$ 1,325,235.61	\$ 1,370,282.55	1,365,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$ 2,459,098.63	\$ 2,420,406.00	2,350,000.00
U S TREASURY NOTE	2.125% 02/29/2024 DD 02/28/17	\$ 991,566.50	\$ 1,018,560.00	1,000,000.00
U S TREASURY NOTE	1.875% 02/28/2022 DD 02/28/17	\$ 1,764,010.99	\$ 1,785,880.75	1,775,000.00
U S TREASURY NOTE	2.125% 03/31/2024 DD 03/31/17	\$ 2,182,611.37	\$ 2,235,805.05	2,195,000.00
U S TREASURY NOTE	1.875% 03/31/2022 DD 03/31/17	\$ 1,196,863.40	\$ 1,207,644.00	1,200,000.00
U S TREASURY NOTE	2.750% 11/15/2023 DD 11/15/13	\$ 2,782,826.93	\$ 2,803,969.08	2,694,000.00
U S TREASURY NOTE	2.250% 04/30/2021 DD 04/30/14	\$ 2,132,292.88	\$ 2,127,808.40	2,110,000.00
U S TREASURY NOTE	2.500% 05/15/2024 DD 05/15/14	\$ 3,755,487.24	\$ 3,802,632.75	3,675,000.00
U S TREASURY NOTE	2.000% 05/31/2021 DD 05/31/14	\$ 1,600,298.71	\$ 1,588,705.80	1,580,000.00
U S TREASURY NOTE	2.125% 06/30/2021 DD 06/30/14	\$ 1,733,814.33	\$ 1,713,413.00	1,700,000.00
U S TREASURY NOTE	2.250% 07/31/2021 DD 07/31/14	\$ 1,852,328.24	\$ 1,821,174.24	1,803,000.00
U S TREASURY NOTE	1.750% 04/30/2022 DD 04/30/15	\$ 2,573,466.36	\$ 2,609,750.00	2,600,000.00
U S TREASURY NOTE	1.875% 04/30/2022 DD 04/30/17	\$ 2,736,226.98	\$ 2,742,658.00	2,725,000.00
U S TREASURY NOTE	2.000% 04/30/2024 DD 04/30/17	\$ 2,807,122.73	\$ 2,889,073.50	2,850,000.00
U S TREASURY NOTE	2.375% 05/15/2027 DD 05/15/17	\$ 2,036,570.55	\$ 2,095,366.20	2,020,000.00
U S TREASURY NOTE	2.125% 05/15/2025 DD 05/15/15	\$ 3,781,227.59	\$ 3,878,394.00	3,800,000.00
U S TREASURY NOTE	1.875% 05/31/2022 DD 05/31/15	\$ 1,272,650.76	\$ 1,288,806.40	1,280,000.00
U S TREASURY NOTE	2.125% 06/30/2022 DD 06/30/15	\$ 1,221,043.87	\$ 1,220,906.00	1,205,000.00
U S TREASURY NOTE	2.000% 07/31/2022 DD 07/31/15	\$ 795,987.01	\$ 798,144.90	790,000.00
U S TREASURY NOTE	1.750% 05/31/2022 DD 05/31/17	\$ 830,177.01	\$ 833,245.30	830,000.00
U S TREASURY NOTE	2.000% 05/31/2024 DD 05/31/17	\$ 590,130.29	\$ 603,252.65	595,000.00
U S TREASURY NOTE	1.750% 06/30/2022 DD 06/30/17	\$ 1,987,196.00	\$ 2,008,280.00	2,000,000.00
U S TREASURY NOTE	2.750% 06/30/2025 DD 06/30/18	\$ 1,498,421.65	\$ 1,585,306.80	1,505,000.00
U S TREASURY NOTE	2.625% 07/15/2021 DD 07/15/18	\$ 2,058,180.35	\$ 2,094,064.10	2,062,000.00
U S TREASURY NOTE	2.750% 07/31/2023 DD 07/31/18	\$ 1,795,690.73	\$ 1,873,345.76	1,804,000.00
U S TREASURY NOTE	2.875% 07/31/2025 DD 07/31/18	\$ 101,673.69	\$ 108,163.86	102,000.00
U S TREASURY NOTE	1.750% 07/31/2024 DD 07/31/19	\$ 1,493,559.71	\$ 1,504,800.00	1,500,000.00
U S TREASURY NOTE	1.875% 07/31/2026 DD 07/31/19	\$ 1,549,782.39	\$ 1,561,875.55	1,555,000.00
U S TREASURY NOTE	1.500% 08/15/2022 DD 08/15/19	\$ 1,843,959.29	\$ 1,835,970.40	1,840,000.00
U S TREASURY NOTE	1.625% 08/15/2029 DD 08/15/19	\$ 11,826,932.53	\$ 11,660,521.60	11,960,000.00
U S TREASURY NOTE	1.500% 08/31/2021 DD 08/31/19	\$ 2,199,835.50	\$ 2,196,568.00	2,200,000.00
U S TREASURY NOTE	1.375% 08/31/2026 DD 08/31/19	\$ 1,542,135.11	\$ 1,507,855.50	1,550,000.00
U S TREASURY NOTE	1.250% 08/31/2024 DD 08/31/19	\$ 15,746,988.63	\$ 15,763,063.00	16,070,000.00
U S TREASURY NOTE	1.500% 09/15/2022 DD 09/15/19	\$ 1,826,717.85	\$ 1,825,791.00	1,830,000.00
U S TREASURY NOTE	1.625% 09/30/2026 DD 09/30/19	\$ 1,540,487.41	\$ 1,521,658.60	1,540,000.00
U S TREASURY NOTE	1.500% 09/30/2024 DD 09/30/19	\$ 5,673,953.17	\$ 5,652,576.00	5,700,000.00
U S TREASURY NOTE	1.500% 09/30/2021 DD 09/30/19	\$ 1,995,319.20	\$ 1,996,960.00	2,000,000.00
U S TREASURY NOTE	1.375% 10/15/2022 DD 10/15/19	\$ 2,488,680.25	\$ 2,484,775.00	2,500,000.00
U S TREASURY NOTE	1.500% 10/31/2024 DD 10/31/19	\$ 2,621,504.89	\$ 2,603,160.00	2,625,000.00
U S TREASURY NOTE	1.500% 10/31/2021 DD 10/31/19	\$ 2,348,814.51	\$ 2,346,780.50	2,350,000.00
U S TREASURY NOTE	1.625% 10/31/2026 DD 10/31/19	\$ 5,654,425.32	\$ 5,574,663.30	5,645,000.00
U S TREASURY NOTE	1.750% 11/15/2029 DD 11/15/19	\$ 114,740,659.25	\$ 113,848,350.00	115,500,000.00
U S TREASURY NOTE	1.500% 11/30/2021 DD 11/30/19	\$ 2,994,150.68	\$ 2,996,010.00	3,000,000.00
U S TREASURY NOTE	1.625% 11/30/2026 DD 11/30/19	\$ 1,534,625.71	\$ 1,525,440.30	1,545,000.00
U S TREASURY NOTE	1.500% 11/30/2024 DD 11/30/19	\$ 1,292,590.29	\$ 1,289,483.00	1,300,000.00
U S TREASURY NOTE	1.625% 12/15/2022 DD 12/15/19	\$ 1,831,936.21	\$ 1,831,793.40	1,830,000.00
U S TREASURY NOTE	1.750% 12/31/2026 DD 12/31/19	\$ 5,615,662.43	\$ 5,618,299.15	5,645,000.00
U S TREASURY NOTE	1.750% 12/31/2024 DD 12/31/19	\$ 1,981,641.38	\$ 1,981,241.00	1,975,000.00
U S TREASURY NOTE	1.625% 12/31/2021 DD 12/31/19	\$ 1,932,569.75	\$ 1,932,412.50	1,930,000.00
U S TREASURY NOTE	2.000% 06/30/2024 DD 06/30/17	\$ 2,283,648.44	\$ 2,331,901.00	2,300,000.00
U S TREASURY NOTE	VAR RT 04/30/2021 DD 04/30/19	\$ 34,320,957.37	\$ 34,316,115.75	34,335,000.00
U S TREASURY NOTE	VAR RT 07/31/2021 DD 07/31/19	\$ 27,722,057.47	\$ 27,741,923.90	27,730,000.00
U S TREASURY NOTE	VAR RT 10/31/2021 DD 10/31/19	\$ 10,724,691.41	\$ 10,722,984.40	10,705,000.00
UBER TECHNOLOGIES INC		\$ 6,683,270.08	\$ 5,979,435.18	201,057.00
UBIQUITI INC		\$ 151,106.20	\$ 342,809.72	1,814.00
UBS COMMERCIAL MORTG C1 D 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 1,320,425.80	\$ 1,235,745.00	1,260,000.00
UBS COMMERCIAL MORTG C1 E 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 555,933.75	\$ 546,354.84	642,000.00
UBS COMMERCIAL MORTG C1 F 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 661,204.33	\$ 360,302.33	861,000.00
UBS GROUP AG 144A	VAR RT 08/13/2030 DD 08/13/19	\$ 1,200,000.00	\$ 1,220,724.00	1,200,000.00
UBS GROUP AG 144A	4.125% 09/24/2025 DD 09/24/15	\$ 199,626.00	\$ 217,610.00	200,000.00
UBS GROUP AG 144A	4.125% 04/15/2026 DD 04/05/16	\$ 1,010,830.00	\$ 1,087,580.00	1,000,000.00
UBS-BAMLL TRUST WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	\$ 769,000.90	\$ 833,998.17	849,000.00
UBS-BARCLAYS COMMERCIAL C4 A5	2.850% 12/10/2045 DD 12/01/12	\$ 351,380.86	\$ 355,729.50	350,000.00
UBS-BARCLAYS COMMERCIAL C5 A4	3.185% 03/10/2046 DD 02/01/13	\$ 513,950.00	\$ 512,870.00	500,000.00
UDR INC		\$ 10,627,296.08	\$ 11,072,523.30	237,099.00
UDR INC	3.000% 08/15/2031 DD 08/15/19	\$ 102,328.00	\$ 100,196.00	100,000.00
UDR INC	2.950% 09/01/2026 DD 08/23/16	\$ 300,000.00	\$ 305,460.00	300,000.00

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UFP TECHNOLOGIES INC		\$ 134,881.32	\$ 239,963.57	4,837.00
UGI CORP		\$ 1,701,451.72	\$ 2,164,925.24	47,939.00
UKRAINE GOVERNMENT INTERN 144A	6.750% 06/20/2026	\$ 736,521.77	\$ 791,216.25	628,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2026 DD 09/01/15	\$ 118,175.35	\$ 130,063.43	119,000.00
UKRAINE GOVERNMENT INTERN 144A	8.994% 02/01/2024 DD 11/01/18	\$ 471,201.90	\$ 562,815.00	500,000.00
UKRAINE GOVERNMENT INTERN REGS	9.750% 11/01/2028	\$ 317,392.60	\$ 337,770.00	278,000.00
UKRAINE GOVERNMENT INTERN REGS	7.750% 09/01/2026	\$ 103,625.00	\$ 109,297.20	100,000.00
UKREXIMBANK VIA BIZ FINAN REGS	9.625% 04/27/2022	\$ 122,485.94	\$ 123,513.00	117,916.67
ULTA BEAUTY INC		\$ 1,858,134.70	\$ 3,020,213.34	11,931.00
ULTRA CLEAN HOLDINGS INC		\$ 479,507.78	\$ 706,118.42	30,086.00
ULTRAGENYX PHARMACEUTICAL INC		\$ 676,644.29	\$ 384,304.58	8,998.00
UMB FINANCIAL CORP		\$ 2,509,486.95	\$ 2,325,454.56	33,879.00
UMH PROPERTIES INC		\$ 134,405.61	\$ 155,900.03	9,911.00
UMH PROPERTIES INC	PFD 6.750% CUMULATIVE	\$ 398,208.51	\$ 416,320.00	16,000.00
UMPQUA HOLDINGS CORP		\$ 1,064,097.12	\$ 800,447.10	45,223.00
UNDER ARMOUR INC		\$ 791,787.10	\$ 837,777.60	38,786.00
UNDER ARMOUR INC		\$ 708,810.43	\$ 753,486.30	39,285.00
UNICREDIT SPA 144A	7.830% 12/04/2023 DD 12/04/18	\$ 1,200,000.00	\$ 1,398,288.00	1,200,000.00
UNIFI INC		\$ 348,801.03	\$ 288,039.78	11,403.00
UNIFIRST CORP/MA		\$ 1,703,962.57	\$ 2,337,312.56	11,572.00
UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	\$ 57,961.55	\$ 75,195.60	55,000.00
UNILEVER CAPITAL CORP	4.250% 02/10/2021 DD 02/10/11	\$ 74,544.40	\$ 71,877.40	70,000.00
UNILEVER CAPITAL CORP	2.000% 07/28/2026 DD 07/28/16	\$ 388,214.40	\$ 416,295.60	420,000.00
UNILEVER CAPITAL CORP	2.200% 05/05/2022 DD 05/05/17	\$ 289,215.00	\$ 302,181.00	300,000.00
UNILEVER CAPITAL CORP	2.750% 03/22/2021 DD 03/22/18	\$ 99,670.00	\$ 101,200.00	100,000.00
UNILEVER CAPITAL CORP	3.125% 03/22/2023 DD 03/22/18	\$ 99,447.00	\$ 103,392.00	100,000.00
UNION BANKSHARES INC/MORRISVIL		\$ 93,078.05	\$ 88,184.32	2,432.00
UNION ELECTRIC CO	3.500% 04/15/2024 DD 04/04/14	\$ 339,228.50	\$ 341,809.00	325,000.00
UNION PACIFIC CORP	4.163% 07/15/2022 DD 06/23/11	\$ 286,730.60	\$ 278,520.30	265,000.00
UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	\$ 122,420.40	\$ 130,628.40	120,000.00
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	\$ 102,624.00	\$ 106,238.00	100,000.00
UNION PACIFIC CORP	3.950% 09/10/2028 DD 06/08/18	\$ 89,992.80	\$ 99,450.90	90,000.00
UNION PACIFIC CORP	3.150% 03/01/2024 DD 02/19/19	\$ 999,710.00	\$ 1,041,090.00	1,000,000.00
UNION PACIFIC CORP	3.700% 03/01/2029 DD 02/19/19	\$ 199,962.00	\$ 218,646.00	200,000.00
UNION PACIFIC CORP	4.300% 03/01/2049 DD 02/19/19	\$ 98,949.00	\$ 115,556.00	100,000.00
UNION PACIFIC CORP		\$ 11,083,358.24	\$ 26,648,988.37	147,403.00
UNION PACIFIC CORP 144A	3.839% 03/20/2060 DD 11/20/19	\$ 126,729.90	\$ 126,828.75	125,000.00
UNISYS CORP		\$ 238,628.22	\$ 204,146.18	17,213.00
UNIT CORP	6.625% 05/15/2021 DD 05/18/11	\$ 778,975.00	\$ 429,000.00	780,000.00
UNIT CORP		\$ 827,449.48	\$ 27,709.85	39,813.00
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	\$ 184,869.13	\$ 201,649.42	188,161.97
UNITED AIRLINES HOLDINGS INC		\$ 1,864,760.21	\$ 4,492,325.73	50,997.00
UNITED BANKSHARES INC/WV		\$ 3,254,290.60	\$ 2,878,507.62	74,457.00
UNITED COMMUNITY BANKS INC/GA		\$ 1,516,690.82	\$ 1,738,729.28	56,306.00
UNITED COMMUNITY FINANCIAL COR		\$ 262,028.44	\$ 370,566.46	31,781.00
UNITED FIRE GROUP INC		\$ 685,951.77	\$ 654,987.94	14,978.00
UNITED INSURANCE HOLDINGS CORP		\$ 215,360.93	\$ 194,420.98	15,418.00
UNITED KINGDOM GILT INFLA REGS	4.125% 07/22/2030	\$ 1,175,984.48	\$ 1,193,301.95	240,000.00
UNITED KINGDOM GILT INFLA REGS	2.000% 01/26/2035	\$ 78,373.92	\$ 94,672.70	25,000.00
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2055	\$ 2,194,859.07	\$ 3,231,184.84	982,169.50
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2027	\$ 1,618,655.72	\$ 1,607,252.34	920,341.35
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2032	\$ 1,197,543.96	\$ 1,220,146.43	601,884.00
UNITED KINGDOM GILT INFLA REGS	0.625% 03/22/2040	\$ 4,225,151.96	\$ 4,412,435.89	2,032,054.35
UNITED KINGDOM GILT INFLA REGS	0.625% 11/22/2042	\$ 1,901,583.07	\$ 2,020,195.04	881,656.95
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2029	\$ 2,365,803.09	\$ 2,401,052.48	1,443,411.40
UNITED KINGDOM GILT INFLA REGS	0.500% 03/22/2050	\$ 564,275.59	\$ 805,095.52	319,816.20
UNITED KINGDOM GILT INFLA REGS	0.750% 03/22/2034	\$ 3,164,603.35	\$ 3,313,878.00	1,682,016.65
UNITED KINGDOM GILT INFLA REGS	0.375% 03/22/2062	\$ 4,219,443.07	\$ 4,533,578.21	1,527,035.20
UNITED KINGDOM GILT INFLA REGS	0.250% 03/22/2052	\$ 1,964,347.23	\$ 2,735,426.52	1,109,842.75
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2044	\$ 957,725.27	\$ 1,069,054.48	503,155.80
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2024	\$ 1,066,596.69	\$ 948,254.55	646,920.00
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2068	\$ 265,829.71	\$ 508,185.89	162,829.80
UNITED KINGDOM GILT INFLA REGS	0.125% 08/10/2041	\$ 1,830,541.52	\$ 1,847,437.53	902,198.70
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2046	\$ 927,750.36	\$ 934,450.41	428,096.59
UNITED KINGDOM GILT INFLA REGS	0.125% 11/22/2036	\$ 1,281,230.07	\$ 1,368,642.69	714,822.40
UNITED KINGDOM GILT INFLA REGS	0.125% 08/10/2028	\$ 1,817,187.74	\$ 1,878,877.76	1,144,066.00
UNITED NATURAL FOODS INC		\$ 1,774,329.53	\$ 358,634.40	40,940.00

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UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	\$ 88,851.00	\$ 104,483.25	75,000.00
UNITED PARCEL SERVICE INC	2.450% 10/01/2022 DD 09/27/12	\$ 198,614.00	\$ 203,206.00	200,000.00
UNITED PARCEL SERVICE INC	2.350% 05/16/2022 DD 05/16/17	\$ 404,636.00	\$ 404,480.00	400,000.00
UNITED PARCEL SERVICE INC	3.050% 11/15/2027 DD 11/14/17	\$ 95,500.00	\$ 105,196.00	100,000.00
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	\$ 71,908.90	\$ 75,436.90	70,000.00
UNITED PARCEL SERVICE INC		\$ 13,406,841.10	\$ 17,350,164.96	148,216.00
UNITED RENTALS INC		\$ 905,586.36	\$ 2,700,173.07	16,191.00
UNITED RENTALS NORTH AMERICA I	6.500% 12/15/2026 DD 10/30/18	\$ 1,277,458.41	\$ 1,395,806.20	1,270,000.00
UNITED SECURITY BANCSHARES/FRE		\$ 106,433.88	\$ 114,510.56	10,672.00
UNITED STATES CELLULAR CORP		\$ 104,502.06	\$ 87,459.22	2,414.00
UNITED STATES LIME & MINERALS		\$ 111,733.24	\$ 137,436.60	1,522.00
UNITED STATES STEEL CORP		\$ 1,024,516.49	\$ 394,306.78	34,558.00
UNITED TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	\$ 287,950.88	\$ 329,703.00	275,000.00
UNITED TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15	\$ 61,494.60	\$ 68,821.20	60,000.00
UNITED TECHNOLOGIES CORP	1.950% 11/01/2021 DD 11/01/16	\$ 148,090.50	\$ 150,327.00	150,000.00
UNITED TECHNOLOGIES CORP	2.650% 11/01/2026 DD 11/01/16	\$ 18,975.20	\$ 20,477.00	20,000.00
UNITED TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	\$ 321,783.60	\$ 359,624.10	330,000.00
UNITED TECHNOLOGIES CORP	2.300% 05/04/2022 DD 05/04/17	\$ 200,228.00	\$ 201,676.00	200,000.00
UNITED TECHNOLOGIES CORP	4.625% 11/16/2048 DD 08/16/18	\$ 92,270.70	\$ 112,786.20	90,000.00
UNITED TECHNOLOGIES CORP	4.125% 11/16/2028 DD 08/16/18	\$ 181,213.20	\$ 202,516.20	180,000.00
UNITED TECHNOLOGIES CORP	3.650% 08/16/2023 DD 08/16/18	\$ 195,807.30	\$ 205,609.95	195,000.00
UNITED TECHNOLOGIES CORP		\$ 16,055,497.25	\$ 25,745,241.60	171,910.00
UNITED THERAPEUTICS CORP		\$ 665,599.07	\$ 724,105.68	8,221.00
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	\$ 270,870.00	\$ 298,217.50	250,000.00
UNITEDHEALTH GROUP INC	3.350% 07/15/2022 DD 07/23/15	\$ 482,269.10	\$ 476,477.20	460,000.00
UNITEDHEALTH GROUP INC	3.750% 07/15/2025 DD 07/23/15	\$ 200,187.10	\$ 205,249.40	190,000.00
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	\$ 302,115.60	\$ 327,974.40	270,000.00
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	\$ 131,657.55	\$ 153,930.00	125,000.00
UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16	\$ 234,498.10	\$ 246,624.40	230,000.00
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	\$ 115,998.10	\$ 126,297.60	110,000.00
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	\$ 98,442.00	\$ 107,638.00	100,000.00
UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	\$ 69,471.50	\$ 81,372.90	70,000.00
UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	\$ 56,416.25	\$ 65,784.95	55,000.00
UNITEDHEALTH GROUP INC	3.875% 08/15/2059 DD 07/25/19	\$ 200,560.00	\$ 216,008.00	200,000.00
UNITEDHEALTH GROUP INC		\$ 20,855,513.76	\$ 58,981,501.38	200,631.00
UNITI GROUP INC		\$ 285,572.47	\$ 247,227.73	30,113.00
UNITIL CORP		\$ 483,579.27	\$ 681,194.58	11,019.00
UNITY BANCORP INC		\$ 91,485.30	\$ 122,532.53	5,429.00
UNITY BIOTECHNOLOGY INC		\$ 104,113.25	\$ 60,427.01	8,381.00
UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	\$ 155,506.25	\$ 165,665.00	125,000.00
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	\$ 161,970.00	\$ 181,191.00	150,000.00
UNIV OF CALIFORNIA CA REVENUES	3.063% 07/01/2025 DD 05/18/17	\$ 204,604.00	\$ 209,430.00	200,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	\$ 59,107.50	\$ 72,198.50	50,000.00
UNIVAR SOLUTIONS INC		\$ 975,475.73	\$ 869,779.68	35,882.00
UNIVERSAL CORP/VA		\$ 1,058,123.66	\$ 1,063,256.04	18,634.00
UNIVERSAL DISPLAY CORP		\$ 1,034,969.19	\$ 1,815,888.84	8,812.00
UNIVERSAL ELECTRONICS INC		\$ 179,680.82	\$ 161,431.14	3,089.00
UNIVERSAL FOREST PRODUCTS INC		\$ 466,662.48	\$ 669,564.90	14,037.00
UNIVERSAL HEALTH REALTY INCOME		\$ 181,364.41	\$ 340,226.64	2,899.00
UNIVERSAL HEALTH SERVICES INC		\$ 1,237,160.08	\$ 2,446,853.76	17,056.00
UNIVERSAL INSURANCE HOLDINGS I		\$ 460,306.20	\$ 472,891.05	16,895.00
UNIVERSAL LOGISTICS HOLDINGS I		\$ 22,027.54	\$ 27,207.60	1,435.00
UNIVERSITY OF SOUTHERN CALIFOR	3.028% 10/01/2039 DD 08/22/16	\$ 367,437.85	\$ 402,136.00	400,000.00
UNIVEST FINANCIAL CORP		\$ 597,742.52	\$ 583,107.72	21,774.00
UNUM GROUP	4.000% 03/15/2024 DD 03/14/14	\$ 100,833.00	\$ 105,670.00	100,000.00
UNUM GROUP	5.750% 08/15/2042 DD 08/23/12	\$ 769,875.85	\$ 847,672.50	750,000.00
UNUM GROUP	4.000% 06/15/2029 DD 06/13/19	\$ 783,217.50	\$ 787,755.00	750,000.00
UNUM GROUP		\$ 1,400,348.10	\$ 1,359,060.12	46,607.00
UPCB FINANCE IV LTD 144A	5.375% 01/15/2025 DD 04/15/15	\$ 872,062.50	\$ 894,360.00	870,000.00
UPLAND SOFTWARE INC		\$ 127,041.20	\$ 134,840.96	3,776.00
UPWORK INC		\$ 157,839.16	\$ 101,770.46	9,538.00
URANIUM ENERGY CORP		\$ 49,210.89	\$ 28,763.78	31,299.00
URBAN EDGE PROPERTIES		\$ 1,954,916.89	\$ 1,682,105.18	87,701.00
URBAN OUTFITTERS INC		\$ 5,074,366.63	\$ 4,400,212.04	158,452.00
UROGEN PHARMA LTD		\$ 111,917.85	\$ 104,581.58	3,134.00
URSTADT BIDDLE PROPERTIES INC		\$ 452,060.06	\$ 559,098.72	22,508.00
URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	\$ 335,687.50	\$ 351,650.00	325,000.00

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URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	\$ 492,000.00	\$ 551,862.00	460,000.00
URUGUAY GOVERNMENT INTERNATION	4.975% 04/20/2055 DD 04/20/18	\$ 101,419.50	\$ 123,721.50	105,000.00
US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	\$ 747,620.44	\$ 747,203.33	672,774.31
US AUTO PARTS NETWORK INC		\$ 657,900.00	\$ 374,000.00	170,000.00
US BANCORP	3.700% 01/30/2024 DD 01/30/14	\$ 286,776.70	\$ 297,273.20	280,000.00
US BANCORP	3.600% 09/11/2024 DD 09/11/14	\$ 57,160.90	\$ 58,477.10	55,000.00
US BANCORP	2.625% 01/24/2022 DD 01/24/17	\$ 116,156.70	\$ 116,823.90	115,000.00
US BANCORP	2.950% 07/15/2022 DD 07/23/12	\$ 306,951.00	\$ 307,005.00	300,000.00
US BANCORP		\$ 10,995,551.35	\$ 17,949,098.86	302,734.00
US BANK NA/CINCINNATI OH	2.800% 01/27/2025 DD 01/27/15	\$ 77,583.20	\$ 82,729.60	80,000.00
US BANK NA/CINCINNATI OH	1.950% 01/09/2023 DD 12/09/19	\$ 1,748,530.00	\$ 1,748,477.50	1,750,000.00
US CONCRETE INC	6.375% 06/01/2024 DD 06/07/16	\$ 1,173,469.81	\$ 1,215,968.75	1,165,000.00
US CONCRETE INC		\$ 149,814.48	\$ 108,982.56	2,616.00
US ECOLOGY INC		\$ 182,948.92	\$ 226,254.37	3,907.00
US FOODS HOLDING CORP		\$ 1,300,077.13	\$ 1,853,339.27	44,243.00
US PHYSICAL THERAPY INC		\$ 142,736.84	\$ 235,789.70	2,062.00
US SILICA HOLDINGS INC		\$ 1,474,417.59	\$ 343,981.80	55,932.00
US TREAS-CPI INFLAT	3.625% 04/15/2028 DD 04/15/98	\$ 28,983,754.57	\$ 29,469,154.28	23,037,535.20
US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	\$ 13,987,613.61	\$ 13,999,525.00	10,492,272.93
US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	\$ 13,039,996.07	\$ 13,375,046.61	9,742,185.60
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	\$ 44,910,193.61	\$ 44,715,298.63	40,121,758.50
US TREAS-CPI INFLAT	2.000% 001/15/2026 DD 01/15/06	\$ 20,118,411.55	\$ 20,147,076.95	18,125,209.80
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	\$ 26,380,704.90	\$ 27,060,412.65	24,088,387.41
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	\$ 3,831,215.24	\$ 3,801,746.25	3,154,557.28
US TREAS-CPI INFLAT	2.125% 02/15/2040 DD 02/15/10	\$ 1,175,048.52	\$ 1,221,499.26	934,589.60
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	\$ 12,252,496.23	\$ 12,751,168.90	9,681,319.35
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	\$ 6,474,662.95	\$ 7,102,385.46	6,838,554.05
US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	\$ 8,522,956.09	\$ 9,211,108.80	9,108,456.49
US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	\$ 15,630,042.41	\$ 17,077,336.56	14,481,769.09
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	\$ 7,563,497.41	\$ 8,340,367.79	8,042,707.20
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	\$ 30,018,583.38	\$ 33,632,851.87	30,584,495.23
US TREAS-CPI INFLAT	0.875% 02/15/2047 DD 02/15/17	\$ 12,221,071.89	\$ 12,930,523.06	12,067,233.20
US TREAS-CPI INFLAT	1.000% 02/15/2048 DD 02/15/18	\$ 4,294,062.56	\$ 4,272,066.28	3,860,986.99
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	\$ 38,746,970.46	\$ 40,257,661.60	39,467,134.89
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	\$ 7,774,638.53	\$ 7,892,553.94	7,693,747.51
US TREAS-CPI INFLAT	0.625% 004/15/2023 DD 04/15/18	\$ 26,348,956.37	\$ 26,947,154.58	26,536,371.55
US TREAS-CPI INFLAT	0.875% 01/15/2029 DD 01/15/19	\$ 18,683,272.34	\$ 18,997,946.00	17,890,522.65
US TREAS-CPI INFLAT	0.500% 04/15/2024 DD 04/15/19	\$ 11,470,032.06	\$ 11,570,555.07	11,386,436.39
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	\$ 42,803,532.97	\$ 42,737,601.64	42,327,029.45
US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	\$ 23,600,734.11	\$ 23,723,131.75	23,231,324.61
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	\$ 40,176,897.78	\$ 41,021,077.95	40,660,017.00
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	\$ 55,095,726.40	\$ 55,935,967.55	54,273,041.55
US TREAS-CPI INFLAT	1.125% 01/15/2021 DD 01/15/11	\$ 8,404,213.65	\$ 8,411,485.20	8,334,309.50
US TREAS-CPI INFLAT	0.125% 04/15/2021 DD 04/15/16	\$ 23,108,667.45	\$ 23,051,510.37	23,099,094.51
US TREAS-CPI INFLAT	0.625% 07/15/2021 DD 07/15/11	\$ 14,062,468.94	\$ 14,068,072.46	13,911,980.05
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	\$ 8,622,171.69	\$ 8,679,907.64	8,652,651.80
US TREAS-CPI INFLAT	0.125% 01/15/2022 DD 01/15/12	\$ 25,463,157.80	\$ 25,624,183.48	25,637,771.50
US TREAS-CPI INFLAT	0.125% 07/15/2022 DD 07/15/12	\$ 49,815,964.29	\$ 50,059,381.72	49,851,004.52
US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	\$ 20,285,421.86	\$ 20,549,835.86	20,551,891.05
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	\$ 28,277,514.64	\$ 28,706,832.70	28,277,857.60
US TREAS-CPI INFLAT	0.375% 07/15/2023 DD 07/15/13	\$ 7,995,966.00	\$ 8,060,216.23	7,950,342.50
US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	\$ 29,496,087.86	\$ 30,263,346.65	30,084,344.80
US TREAS-CPI INFLAT	0.125% 04/15/2022 DD 04/15/17	\$ 29,930,807.25	\$ 30,238,289.21	30,283,108.21
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	\$ 19,543,712.72	\$ 20,190,041.64	19,786,980.84
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	\$ 6,462,387.35	\$ 6,646,596.94	6,317,937.81
US TREAS-CPI INFLAT	0.125% 10/15/2024 DD 10/15/19	\$ 10,018,415.48	\$ 10,031,989.98	9,974,536.65
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	\$ 6,221,173.59	\$ 5,596,766.63	4,848,876.00
US TREAS-CPI INFLAT	1.000% 02/15/2049 DD 02/15/19	\$ 9,411,466.97	\$ 9,233,819.78	8,310,146.95
US TREAS-CPI INFLAT	1.250% 07/15/2020 DD 07/15/10	\$ 11,188,866.45	\$ 11,191,514.03	11,085,536.30
US WELL SERVICES INC		\$ 26,817.87	\$ 10,245.69	5,421.00
US XPRESS ENTERPRISES INC		\$ 164,287.37	\$ 86,450.61	17,187.00
USA TECHNOLOGIES INC		\$ 2,737,032.66	\$ 2,616,048.00	353,520.00
USANA HEALTH SCIENCES INC		\$ 155,601.08	\$ 170,374.95	2,169.00
UTAH MEDICAL PRODUCTS INC		\$ 60,811.61	\$ 95,059.90	881.00
UTAH ST	3.539% 07/01/2025 DD 09/30/10	\$ 100,701.00	\$ 105,012.00	100,000.00
VAIL RESORTS INC		\$ 1,191,448.78	\$ 1,944,061.98	8,106.00
VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	\$ 20,480.60	\$ 26,000.00	20,000.00

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VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	\$ 185,134.50	\$ 208,363.50	150,000.00
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	\$ 78,182.50	\$ 92,621.90	70,000.00
VALERO ENERGY CORP	3.400% 09/15/2026 DD 09/12/16	\$ 75,098.40	\$ 83,857.60	80,000.00
VALERO ENERGY CORP	4.000% 04/01/2029 DD 03/25/19	\$ 744,247.50	\$ 809,152.50	750,000.00
VALERO ENERGY CORP		\$ 3,335,349.13	\$ 8,140,338.95	86,923.00
VALHI INC		\$ 44,702.53	\$ 31,148.59	16,657.00
VALLEY NATIONAL BANCORP		\$ 3,371,870.33	\$ 3,387,390.90	295,842.00
VALMONT INDUSTRIES INC		\$ 520,961.02	\$ 754,142.30	5,035.00
VALUE LINE INC		\$ 5,645.39	\$ 8,846.46	306.00
VALVOLINE INC		\$ 642,071.16	\$ 928,187.73	43,353.00
VANDA PHARMACEUTICALS INC		\$ 1,549,081.06	\$ 1,503,730.35	91,635.00
VAPOTHERM INC		\$ 28,488.20	\$ 28,040.96	2,306.00
VAR MARGIN ON SWAPS		(796,912.61)	(796,912.61)	-
VAREX IMAGING CORP		\$ 3,269,198.63	\$ 3,361,971.80	112,780.00
VARIAN MEDICAL SYSTEMS INC		\$ 1,280,785.21	\$ 2,748,177.52	19,352.00
VARONIS SYSTEMS INC		\$ 5,582,205.69	\$ 12,989,925.89	167,159.00
VBI VACCINES INC		\$ 15,456.87	\$ 18,231.18	13,211.00
VB-S1 ISSUER LLC 1A F 144A	5.250% 02/15/2048 DD 02/21/18	\$ 704,447.50	\$ 700,022.40	704,000.00
VECTOR GROUP LTD		\$ 398,056.31	\$ 303,591.47	22,673.00
VECTRUS INC		\$ 201,804.30	\$ 434,018.42	8,467.00
VEECO INSTRUMENTS INC		\$ 932,734.23	\$ 537,559.12	36,606.00
VEEVA SYSTEMS INC		\$ 1,243,991.24	\$ 3,810,338.74	27,089.00
VENEZUELA GOVERNMENT INTE REGS	7.750% 10/13/2019 DD 10/13/09	\$ 1,957,516.09	\$ 546,198.75	4,855,100.00
VENTAS INC		\$ 14,373,526.29	\$ 14,287,589.78	247,447.00
VENTAS REALTY LP	3.750% 05/01/2024 DD 04/17/14	\$ 183,040.20	\$ 189,082.80	180,000.00
VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	\$ 533,753.45	\$ 558,759.35	535,000.00
VENTAS REALTY LP	4.000% 03/01/2028 DD 02/23/18	\$ 39,768.00	\$ 42,903.20	40,000.00
VENTAS REALTY LP	3.000% 01/15/2030 DD 08/21/19	\$ 100,963.00	\$ 99,147.00	100,000.00
VERA BRADLEY INC		\$ 191,734.24	\$ 187,572.80	15,896.00
VERACYTE INC		\$ 133,881.67	\$ 219,311.60	7,855.00
VEREIT INC		\$ 7,275,214.58	\$ 7,895,358.24	854,476.00
VERICEL CORP		\$ 3,309,069.11	\$ 3,360,444.60	193,129.00
VERINT SYSTEMS INC		\$ 511,175.56	\$ 721,672.96	13,036.00
VERISIGN INC		\$ 1,553,211.66	\$ 4,258,228.00	22,100.00
VERISK ANALYTICS INC	4.000% 06/15/2025 DD 05/15/15	\$ 104,381.00	\$ 107,686.00	100,000.00
VERISK ANALYTICS INC		\$ 2,095,719.04	\$ 4,910,299.20	32,880.00
VERITAS MEZZANINE		\$ 3,013,180.55	\$ 2,955,025.00	2,890,000.00
VERITEX HOLDINGS INC		\$ 701,047.17	\$ 879,201.66	30,182.00
VERITIV CORP		\$ 390,636.45	\$ 187,907.51	9,553.00
VERIZON COMMUNICATIONS INC	5.150% 09/15/2023 DD 09/18/13	\$ 477,327.35	\$ 483,680.85	435,000.00
VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	\$ 286,470.05	\$ 335,178.00	270,000.00
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	\$ 74,475.20	\$ 92,740.80	80,000.00
VERIZON COMMUNICATIONS INC	3.500% 11/01/2024 DD 10/29/14	\$ 1,824,151.20	\$ 1,887,636.60	1,780,000.00
VERIZON COMMUNICATIONS INC	2.946% 03/15/2022 DD 02/03/17	\$ 423,050.70	\$ 429,613.80	420,000.00
VERIZON COMMUNICATIONS INC	4.812% 03/15/2039 DD 02/03/17	\$ 86,115.15	\$ 102,609.45	85,000.00
VERIZON COMMUNICATIONS INC	5.012% 04/15/2049 DD 02/03/17	\$ 413,911.80	\$ 538,490.40	420,000.00
VERIZON COMMUNICATIONS INC	4.125% 03/16/2027 DD 03/16/17	\$ 2,560,008.90	\$ 2,764,497.60	2,490,000.00
VERIZON COMMUNICATIONS INC	4.500% 08/10/2033 DD 08/10/17	\$ 161,870.40	\$ 186,769.60	160,000.00
VERIZON COMMUNICATIONS INC	3.376% 02/15/2025 DD 08/16/17	\$ 224,196.44	\$ 237,285.44	224,000.00
VERIZON COMMUNICATIONS INC	4.329% 09/21/2028 DD 06/21/18	\$ 509,840.00	\$ 567,485.00	500,000.00
VERIZON COMMUNICATIONS INC	4.016% 12/03/2029 DD 06/03/19	\$ 4,016,860.93	\$ 4,418,869.00	3,964,000.00
VERIZON COMMUNICATIONS INC	5.500% 03/16/2047 DD 03/16/17	\$ 2,146,040.00	\$ 2,715,760.00	2,000,000.00
VERIZON COMMUNICATIONS INC		\$ 39,866,371.05	\$ 53,942,356.00	878,540.00
VERRA MOBILITY CORP		\$ 280,009.75	\$ 292,488.93	20,907.00
VERRICA PHARMACEUTICALS INC		\$ 87,564.96	\$ 111,055.21	6,989.00
VERSO CORP		\$ 137,431.84	\$ 450,786.06	25,002.00
VERTEX PHARMACEUTICALS INC		\$ 4,124,458.94	\$ 11,911,317.90	54,402.00
VF CORP		\$ 2,603,458.06	\$ 6,489,261.24	65,114.00
VIACOMCBS INC	3.700% 08/15/2024 DD 08/19/14	\$ 258,305.00	\$ 264,557.50	250,000.00
VIACOMCBS INC	4.000% 01/15/2026 DD 07/10/15	\$ 46,764.00	\$ 48,217.50	45,000.00
VIACOMCBS INC	2.900% 06/01/2023 DD 12/01/18	\$ 98,667.00	\$ 102,088.00	100,000.00
VIACOMCBS INC	7.875% 07/30/2030 DD 08/01/00	\$ 139,681.00	\$ 140,223.00	100,000.00
VIACOMCBS INC	6.875% 04/30/2036 DD 04/12/06	\$ 165,482.40	\$ 194,160.80	145,000.00
VIACOMCBS INC	3.875% 12/15/2021 DD 12/12/11	\$ 367,331.30	\$ 362,113.50	350,000.00
VIACOMCBS INC	4.375% 03/15/2043 DD 03/15/13	\$ 1,468,451.40	\$ 1,654,005.60	1,560,000.00
VIACOMCBS INC		\$ 95,656.39	\$ 57,568.21	1,283.00
VIACOMCBS INC		\$ 5,931,695.06	\$ 4,827,893.04	115,032.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
VIAD CORP		\$ 151,492.36	\$ 222,345.00	3,294.00
VIASAT INC		\$ 837,941.76	\$ 758,885.76	10,368.00
VIASAT INC 144A	5.625% 04/15/2027 DD 03/27/19	\$ 1,139,425.00	\$ 1,193,050.00	1,115,000.00
VIAVI SOLUTIONS INC		\$ 7,933,831.40	\$ 8,555,460.00	570,364.00
VICI PROPERTIES INC		\$ 5,852,558.47	\$ 6,844,615.05	267,891.00
VICI PROPERTIES LP / VICI 144A	4.625% 12/01/2029 DD 11/26/19	\$ 345,000.00	\$ 359,662.50	345,000.00
VICOR CORP		\$ 2,161,695.32	\$ 2,412,947.84	51,647.00
VIELA BIO INC		\$ 40,632.24	\$ 37,439.85	1,379.00
VIEWRAY INC		\$ 84,571.69	\$ 46,947.50	11,125.00
VIKING THERAPEUTICS INC		\$ 404,498.01	\$ 357,788.24	44,612.00
VILLAGE SUPER MARKET INC		\$ 206,411.18	\$ 147,041.60	6,338.00
VINCE HOLDING CORP		\$ 33,065.76	\$ 43,015.35	2,485.00
VIPER ENERGY PARTNERS LP		\$ 4,231,499.32	\$ 3,266,290.98	132,453.00
VIR BIOTECHNOLOGY INC		\$ 22,322.30	\$ 22,886.50	1,820.00
VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	\$ 149,769.47	\$ 155,432.85	115,000.00
VIRGINIA ELECTRIC & POWER CO	3.450% 09/01/2022 DD 09/01/10	\$ 135,457.40	\$ 134,330.30	130,000.00
VIRGINIA ELECTRIC & POWER CO	4.000% 01/15/2043 DD 01/08/13	\$ 252,163.00	\$ 276,437.50	250,000.00
VIRGINIA ELECTRIC & POWER CO	2.750% 03/15/2023 DD 03/14/13	\$ 150,805.50	\$ 152,761.50	150,000.00
VIRGINIA ELECTRIC & POWER CO	8.875% 11/15/2038 DD 11/06/08	\$ 249,987.50	\$ 422,220.00	250,000.00
VIRNETX HOLDING CORP		\$ 35,425.85	\$ 36,924.60	9,717.00
VIRTU FINANCIAL INC		\$ 240,098.60	\$ 128,831.43	8,057.00
VIRTUS INVESTMENT PARTNERS INC		\$ 528,698.22	\$ 571,597.12	4,696.00
VIRTUSA CORP		\$ 118,690.48	\$ 216,088.11	4,767.00
VISA INC	2.800% 12/14/2022 DD 12/14/15	\$ 61,482.00	\$ 61,744.20	60,000.00
VISA INC	3.150% 12/14/2025 DD 12/14/15	\$ 187,396.00	\$ 195,593.10	185,000.00
VISA INC	4.150% 12/14/2035 DD 12/14/15	\$ 41,126.00	\$ 47,184.00	40,000.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	\$ 163,811.10	\$ 196,689.60	160,000.00
VISA INC	3.650% 09/15/2047 DD 09/11/17	\$ 45,348.75	\$ 50,418.45	45,000.00
VISA INC		\$ 20,324,940.87	\$ 68,341,296.90	363,711.00
VISHAY INTERTECHNOLOGY INC		\$ 1,581,251.97	\$ 2,156,400.23	101,287.00
VISHAY PRECISION GROUP INC		\$ 69,235.16	\$ 115,736.00	3,404.00
VISTA LAND & LIFESCAPES INC		\$ 470,650.66	\$ 514,534.57	3,371,100.00
VISTA OUTDOOR INC		\$ 949,384.80	\$ 329,134.96	44,002.00
VISTEON CORP		\$ 1,251,133.34	\$ 1,844,973.13	21,307.00
VISTRA ENERGY CORP		\$ 1,712,304.24	\$ 2,006,774.11	87,289.00
VISTRA ENERGY CORP 144A	8.000% 01/15/2025 DD 10/11/16	\$ 904,866.89	\$ 995,587.50	955,000.00
VISTRA OPERATIONS CO LLC 144A	5.625% 02/15/2027 DD 02/06/19	\$ 1,453,731.25	\$ 1,527,937.50	1,450,000.00
VISTRA OPERATIONS CO LLC 144A	5.000% 07/31/2027 DD 06/21/19	\$ 445,650.00	\$ 465,016.10	445,000.00
VIVINT SOLAR INC		\$ 30,557.82	\$ 50,696.58	6,983.00
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	\$ 2,511,925.00	\$ 2,617,050.00	2,500,000.00
VMWARE INC		\$ 1,629,071.01	\$ 2,536,410.90	16,710.00
VOCERA COMMUNICATIONS INC		\$ 3,703,811.06	\$ 2,430,788.40	117,090.00
VODAFONE GROUP PLC	7.875% 02/15/2030 DD 08/15/00	\$ 43,840.30	\$ 48,691.85	35,000.00
VODAFONE GROUP PLC	4.375% 02/19/2043 DD 02/19/13	\$ 473,196.50	\$ 590,689.00	550,000.00
VODAFONE GROUP PLC	3.750% 01/16/2024 DD 05/30/18	\$ 250,352.50	\$ 264,452.50	250,000.00
VODAFONE GROUP PLC	4.125% 05/30/2025 DD 05/30/18	\$ 251,102.50	\$ 271,567.50	250,000.00
VODAFONE GROUP PLC	4.375% 05/30/2028 DD 05/30/18	\$ 199,082.00	\$ 221,752.00	200,000.00
VODAFONE GROUP PLC	5.125% 06/19/2059 DD 06/19/19	\$ 104,652.00	\$ 117,569.00	100,000.00
VODAFONE GROUP PLC	4.250% 09/17/2050 DD 09/17/19	\$ 70,588.70	\$ 73,066.00	70,000.00
VOLKSWAGEN GROUP OF AMERI 144A	3.875% 11/13/2020 DD 11/13/18	\$ 1,199,088.00	\$ 1,219,596.00	1,200,000.00
VOLKSWAGEN GROUP OF AMERI 144A	4.000% 11/12/2021 DD 11/13/18	\$ 100,096.00	\$ 103,428.00	100,000.00
VONAGE HOLDINGS CORP		\$ 2,569,778.73	\$ 2,610,098.40	352,240.00
VORNADO DP LLC TRUS VNO D 144A	6.356% 09/13/2028 DD 08/18/10	\$ 719,996.40	\$ 725,796.00	720,000.00
VORNADO REALTY TRUST		\$ 2,267,717.70	\$ 2,323,842.50	34,945.00
VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	\$ 322,886.40	\$ 338,086.40	320,000.00
VOYA FINANCIAL INC	4.800% 06/15/2046 DD 06/13/16	\$ 1,511,835.00	\$ 1,719,240.00	1,500,000.00
VOYA FINANCIAL INC		\$ 1,165,364.47	\$ 1,876,720.48	30,776.00
VOYAGER THERAPEUTICS INC		\$ 66,575.56	\$ 53,916.75	3,865.00
VSE CORP		\$ 241,381.57	\$ 238,548.84	6,271.00
VULCAN MATERIALS CO		\$ 2,076,236.12	\$ 3,971,100.21	27,579.00
W&T OFFSHORE INC		\$ 176,508.41	\$ 396,205.60	71,260.00
WABASH NATIONAL CORP		\$ 551,066.39	\$ 600,527.20	40,880.00
WABCO HOLDINGS INC		\$ 667,189.63	\$ 1,517,600.00	11,200.00
WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05	\$ 284,497.50	\$ 319,042.50	250,000.00
WADDELL & REED FINANCIAL INC		\$ 1,018,077.23	\$ 893,483.36	53,438.00
WAIR HOLDINGS INC		\$ 205,191.25	\$ 10,539.06	32,730.00
WAJAX CORP		\$ 2,915,612.50	\$ 1,530,503.18	134,100.00

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WALGREENS BOOTS ALLIANCE INC	4.500% 11/18/2034 DD 11/18/14	\$ 105,846.00	\$ 104,329.00	100,000.00
WALGREENS BOOTS ALLIANCE INC	4.800% 11/18/2044 DD 11/18/14	\$ 116,583.20	\$ 111,472.90	110,000.00
WALGREENS BOOTS ALLIANCE INC	3.300% 11/18/2021 DD 11/18/14	\$ 248,625.00	\$ 254,742.50	250,000.00
WALGREENS BOOTS ALLIANCE INC	3.450% 06/01/2026 DD 06/01/16	\$ 191,735.80	\$ 193,313.60	190,000.00
WALGREENS BOOTS ALLIANCE INC		\$ 9,162,255.36	\$ 9,579,584.96	162,476.00
WALKER & DUNLOP INC		\$ 919,369.90	\$ 1,232,865.48	19,061.00
WALMART INC	5.625% 04/15/2041 DD 04/18/11	\$ 452,403.00	\$ 492,345.00	350,000.00
WALMART INC	2.550% 04/11/2023 DD 04/11/13	\$ 147,726.00	\$ 153,261.00	150,000.00
WALMART INC	2.350% 12/15/2022 DD 10/20/17	\$ 149,470.50	\$ 152,625.00	150,000.00
WALMART INC	3.950% 06/28/2038 DD 06/27/18	\$ 74,589.00	\$ 86,883.00	75,000.00
WALMART INC	4.050% 06/29/2048 DD 06/27/18	\$ 149,482.50	\$ 177,801.00	150,000.00
WALMART INC	3.700% 06/26/2028 DD 06/27/18	\$ 160,772.80	\$ 176,286.40	160,000.00
WALMART INC	3.400% 06/26/2023 DD 06/27/18	\$ 220,954.80	\$ 231,330.00	220,000.00
WALMART INC	2.850% 07/08/2024 DD 04/23/19	\$ 1,194,095.30	\$ 1,239,872.25	1,195,000.00
WALMART INC	2.650% 12/15/2024 DD 10/20/17	\$ 1,039,400.00	\$ 1,032,690.00	1,000,000.00
WALMART INC		\$ 19,707,108.84	\$ 35,314,613.24	297,161.00
WALT DISNEY CO/THE	4.500% 02/15/2021 DD 08/15/19	\$ 129,077.50	\$ 128,818.75	125,000.00
WALT DISNEY CO/THE	3.375% 11/15/2026 DD 11/15/19	\$ 76,853.25	\$ 80,895.75	75,000.00
WALT DISNEY CO/THE	4.750% 09/15/2044 DD 09/15/19	\$ 285,272.50	\$ 312,315.00	250,000.00
WALT DISNEY CO/THE	4.750% 11/15/2046 DD 11/15/19	\$ 57,627.50	\$ 63,853.00	50,000.00
WALT DISNEY CO/THE	1.750% 08/30/2024 DD 09/06/19	\$ 144,408.40	\$ 143,899.45	145,000.00
WALT DISNEY CO/THE	2.000% 09/01/2029 DD 09/06/19	\$ 295,551.00	\$ 291,150.00	300,000.00
WALT DISNEY CO/THE	2.750% 09/01/2049 DD 09/06/19	\$ 193,550.00	\$ 188,804.00	200,000.00
WALT DISNEY CO/THE		\$ 40,700,110.35	\$ 78,072,864.93	539,811.00
WAMU ASSET-BACKED CERTI HE3 1A	VAR RT 05/25/2037 DD 05/10/07	\$ 1,789,059.32	\$ 1,822,935.20	1,907,694.05
WANDA PROPERTIES INTERNAT REGS	7.250% 01/29/2024	\$ 408,770.00	\$ 401,504.64	408,000.00
WARRIOR MET COAL INC		\$ 894,754.83	\$ 831,782.45	39,365.00
WASHINGTON FEDERAL INC		\$ 1,925,081.04	\$ 2,214,173.10	60,414.00
WASHINGTON PRIME GROUP INC		\$ 1,343,867.09	\$ 523,588.52	143,843.00
WASHINGTON REAL ESTATE INVESTM		\$ 1,858,062.17	\$ 1,787,391.72	61,254.00
WASHINGTON TRUST BANCORP INC		\$ 598,643.37	\$ 615,841.71	11,449.00
WASTE MANAGEMENT INC	4.600% 03/01/2021 DD 02/28/11	\$ 156,708.00	\$ 153,697.50	150,000.00
WASTE MANAGEMENT INC	4.100% 03/01/2045 DD 02/26/15	\$ 157,270.50	\$ 168,601.50	150,000.00
WASTE MANAGEMENT INC	4.150% 07/15/2049 DD 05/22/19	\$ 51,750.50	\$ 57,212.00	50,000.00
WASTE MANAGEMENT INC		\$ 4,171,783.75	\$ 10,142,098.12	88,997.00
WASTE PRO USA INC 144A	5.500% 02/15/2026 DD 02/01/18	\$ 893,482.61	\$ 927,825.00	890,000.00
WATERS CORP		\$ 20,887,034.33	\$ 25,672,060.10	109,874.00
WATERSTONE FINANCIAL INC		\$ 312,766.26	\$ 330,360.80	17,360.00
WATFORD HOLDINGS LTD		\$ 404,793.80	\$ 373,776.96	14,856.00
WATSCO INC		\$ 913,091.72	\$ 1,212,229.35	6,729.00
WATTS WATER TECHNOLOGIES INC		\$ 779,793.67	\$ 1,170,783.36	11,736.00
WAVE LIFE SCIENCES LTD		\$ 206,161.02	\$ 53,788.67	6,711.00
WAYFAIR INC		\$ 1,057,299.94	\$ 1,074,228.19	11,887.00
WD-40 CO		\$ 259,159.88	\$ 439,144.68	2,262.00
WEA FINANCE LLC 144A	3.150% 04/05/2022 DD 04/05/17	\$ 599,094.00	\$ 613,380.00	600,000.00
WEBSTER FINANCIAL CORP		\$ 972,822.78	\$ 1,035,504.16	19,406.00
WEBZEN INC		\$ 172,361.41	\$ 162,400.91	11,522.00
WEC ENERGY GROUP INC	3.550% 06/15/2025 DD 06/10/15	\$ 34,877.15	\$ 37,164.40	35,000.00
WEC ENERGY GROUP INC		\$ 3,078,958.19	\$ 6,084,044.18	65,966.00
WEINGARTEN REALTY INVESTORS	3.375% 10/15/2022 DD 10/09/12	\$ 60,677.40	\$ 61,443.00	60,000.00
WEINGARTEN REALTY INVESTORS		\$ 801,819.33	\$ 832,889.64	26,661.00
WEIS MARKETS INC		\$ 448,336.93	\$ 307,076.16	7,584.00
WELBILT INC		\$ 358,481.50	\$ 335,599.39	21,499.00
WELLCARE HEALTH PLANS INC		\$ 1,272,215.65	\$ 3,447,722.61	10,441.00
WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	\$ 71,439.64	\$ 89,641.66	83,000.00
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	\$ 683,436.00	\$ 777,531.50	590,000.00
WELLS FARGO & CO	2.500% 03/04/2021 DD 03/04/16	\$ 60,462.00	\$ 60,431.40	60,000.00
WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	\$ 989,903.80	\$ 1,008,116.20	980,000.00
WELLS FARGO & CO	2.100% 07/26/2021 DD 07/25/16	\$ 277,741.60	\$ 280,411.60	280,000.00
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	\$ 562,707.80	\$ 584,193.00	570,000.00
WELLS FARGO & CO	3.069% 01/24/2023 DD 01/24/17	\$ 79,839.20	\$ 81,651.20	80,000.00
WELLS FARGO & CO	4.600% 04/01/2021 DD 03/29/11	\$ 49,604.50	\$ 51,622.50	50,000.00
WELLS FARGO & CO	3.500% 03/08/2022 DD 03/08/12	\$ 412,604.00	\$ 413,084.00	400,000.00
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	\$ 1,493,506.60	\$ 1,571,523.20	1,480,000.00
WELLS FARGO & CO	4.100% 06/03/2026 DD 06/03/14	\$ 50,226.50	\$ 53,920.50	50,000.00
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	\$ 1,944,320.40	\$ 2,246,522.90	1,910,000.00
WELLS FARGO & CO	3.000% 02/19/2025 DD 02/19/15	\$ 38,428.00	\$ 41,276.80	40,000.00

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WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	\$ 49,514.50	\$ 52,945.50	50,000.00
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	\$ 155,219.15	\$ 177,375.60	145,000.00
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	\$ 100,077.00	\$ 120,090.00	100,000.00
WELLS FARGO & CO	2.625% 07/22/2022 DD 07/24/17	\$ 501,850.00	\$ 507,470.00	500,000.00
WELLS FARGO & CO	4.150% 01/24/2029 DD 01/24/19	\$ 126,241.25	\$ 139,245.00	125,000.00
WELLS FARGO & CO	VAR RT 02/11/2022 DD 02/13/17	\$ 2,307,618.00	\$ 2,315,732.00	2,300,000.00
WELLS FARGO & CO	3.300% 09/09/2024 DD 09/09/14	\$ 1,045,660.00	\$ 1,048,030.00	1,000,000.00
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	\$ 2,439,672.00	\$ 2,551,368.00	2,400,000.00
WELLS FARGO & CO	VAR RT 07/26/2021 DD 07/25/16	\$ 2,706,247.60	\$ 2,721,311.60	2,690,000.00
WELLS FARGO & CO	VAR RT 03/31/2021 DD 03/31/11	\$ 339,543.75	\$ 324,883.00	335,000.00
WELLS FARGO & CO	VAR RT 04/30/2021 DD 04/29/11	\$ 75,375.00	\$ 72,382.50	75,000.00
WELLS FARGO & CO		\$ 31,417,400.40	\$ 43,522,370.80	808,966.00
WELLS FARGO COMMER BNK1 D 144A	3.000% 08/15/2049 DD 08/01/16	\$ 409,143.70	\$ 426,010.59	513,000.00
WELLS FARGO COMMER NXS4 E 144A	VAR RT 12/15/2048 DD 12/01/15	\$ 520,884.21	\$ 647,336.55	735,000.00
WELLS FARGO COMMER NXS6 D 144A	3.059% 11/15/2049 DD 10/01/16	\$ 979,481.29	\$ 1,277,132.59	1,433,000.00
WELLS FARGO COMMERC C1 XB 144A	VAR RT 11/15/2043 DD 11/01/10	\$ 368,191.06	\$ 36,930.88	10,287,153.01
WELLS FARGO COMMERC C35 D 144A	3.142% 07/15/2048 DD 07/01/16	\$ 986,331.87	\$ 1,202,479.74	1,386,000.00
WELLS FARGO COMMERC LC5 D 144A	VAR RT 10/15/2045 DD 09/01/12	\$ 1,852,400.31	\$ 2,054,398.32	1,989,000.00
WELLS FARGO COMMERC LC5 E 144A	VAR RT 10/15/2045 DD 09/01/12	\$ 1,108,824.06	\$ 1,193,573.44	1,192,000.00
WELLS FARGO COMMERC LC5 F 144A	VAR RT 10/15/2045 DD 09/01/12	\$ 254,199.26	\$ 256,581.78	273,000.00
WELLS FARGO COMMERC RB1 D 144A	3.401% 03/15/2050 DD 03/01/17	\$ 516,803.19	\$ 566,384.30	614,000.00
WELLS FARGO COMMERCIAL C29 ASB	3.400% 06/15/2048 DD 06/01/15	\$ 260,107.50	\$ 258,215.00	250,000.00
WELLS FARGO COMMERCIAL C36 ASB	2.933% 11/15/2059 DD 11/01/16	\$ 249,218.75	\$ 255,785.00	250,000.00
WELLS FARGO COMMERCIAL C47 A4	4.442% 09/15/2061 DD 10/01/18	\$ 340,394.53	\$ 340,278.00	300,000.00
WELLTOWER INC	6.500% 03/15/2041 DD 03/14/11	\$ 201,830.40	\$ 216,846.40	160,000.00
WELLTOWER INC	4.500% 01/15/2024 DD 10/07/13	\$ 101,328.00	\$ 107,998.00	100,000.00
WELLTOWER INC	3.100% 01/15/2030 DD 08/19/19	\$ 101,756.00	\$ 101,271.00	100,000.00
WELLTOWER INC	2.700% 02/15/2027 DD 12/16/19	\$ 100,440.00	\$ 100,429.00	100,000.00
WELLTOWER INC	5.125% 03/15/2043 DD 12/06/12	\$ 693,532.00	\$ 814,674.00	700,000.00
WELLTOWER INC		\$ 5,581,750.15	\$ 7,065,464.88	86,396.00
WENDY'S CO/THE		\$ 253,792.42	\$ 831,564.61	37,441.00
WERNER ENTERPRISES INC		\$ 989,973.98	\$ 1,248,868.41	34,319.00
WESBANCO INC		\$ 1,881,643.67	\$ 1,876,953.72	49,668.00
WESCO AIRCRAFT HOLDINGS INC		\$ 418,981.10	\$ 355,747.64	32,282.00
WESCO INTERNATIONAL INC		\$ 456,875.71	\$ 456,946.66	7,694.00
WEST BANCORPORATION INC		\$ 230,533.15	\$ 253,685.74	9,898.00
WEST CHINA CEMENT LTD	HK/02233	\$ 446,130.44	\$ 364,198.26	2,217,000.00
WEST PHARMACEUTICAL SERVICES I		\$ 1,120,160.37	\$ 2,194,667.67	14,599.00
WESTAMERICA BANCORPORATION		\$ 1,009,505.83	\$ 1,147,549.41	16,933.00
WESTERN ALLIANCE BANCORP		\$ 787,569.76	\$ 1,236,216.00	21,688.00
WESTERN ASSET MORTGAGE CAPITAL		\$ 410,018.65	\$ 412,993.40	39,980.00
WESTERN AUSTRALIAN TREASURY CO	7.000% 07/15/2021	\$ 2,158,126.85	\$ 2,202,422.34	2,875,000.00
WESTERN DIGITAL CORP		\$ 3,111,457.12	\$ 4,003,433.72	63,076.00
WESTERN NEW ENGLAND BANCORP IN		\$ 166,505.35	\$ 180,495.09	18,743.00
WESTERN UNION CO/THE	6.200% 11/17/2036 DD 11/17/06	\$ 77,786.76	\$ 86,693.96	76,000.00
WESTERN UNION CO/THE		\$ 1,771,202.46	\$ 2,543,350.16	94,972.00
WESTINGHOUSE AIR BRAKE TECHNOL	VAR RT 09/15/2028 DD 09/14/18	\$ 295,098.00	\$ 330,018.00	300,000.00
WESTINGHOUSE AIR BRAKE TECHNOL		\$ 2,597,013.86	\$ 3,169,727.60	40,742.00
WESTLAKE CHEMICAL CORP	3.600% 08/15/2026 DD 02/15/17	\$ 75,042.00	\$ 77,753.25	75,000.00
WESTLAKE CHEMICAL CORP		\$ 288,344.29	\$ 561,200.00	8,000.00
WESTPAC BANKING CORP	2.100% 05/13/2021 DD 05/13/16	\$ 79,384.80	\$ 80,234.40	80,000.00
WESTPAC BANKING CORP	2.850% 05/13/2026 DD 05/13/16	\$ 39,653.60	\$ 40,979.60	40,000.00
WESTPAC BANKING CORP	2.000% 08/19/2021 DD 08/19/16	\$ 295,506.00	\$ 300,390.00	300,000.00
WESTPAC BANKING CORP	3.350% 03/08/2027 DD 03/06/17	\$ 2,172,685.80	\$ 2,315,114.70	2,190,000.00
WESTPAC BANKING CORP	2.150% 03/06/2020 DD 03/06/17	\$ 583,741.00	\$ 580,150.80	580,000.00
WESTROCK CO		\$ 1,867,416.37	\$ 2,215,743.67	51,637.00
WESTWOOD HOLDINGS GROUP INC		\$ 247,452.17	\$ 182,103.76	6,148.00
WEX INC		\$ 957,248.30	\$ 1,843,457.46	8,801.00
WEYCO GROUP INC		\$ 127,936.38	\$ 118,839.85	4,493.00
WEYERHAEUSER CO	7.375% 03/15/2032 DD 09/15/02	\$ 89,213.63	\$ 98,184.48	71,000.00
WEYERHAEUSER CO		\$ 3,996,128.29	\$ 4,734,001.00	156,755.00
WFRBS COMMERCIAL M UBS1 D 144A	VAR RT 03/15/2046 DD 12/01/13	\$ 490,636.80	\$ 544,153.85	535,000.00
WFRBS COMMERCIAL MO C11 D 144A	VAR RT 03/15/2045 DD 02/01/13	\$ 1,210,689.64	\$ 1,287,619.20	1,260,000.00
WFRBS COMMERCIAL MO C11 E 144A	VAR RT 03/15/2045 DD 02/01/13	\$ 1,206,062.50	\$ 1,605,488.00	1,600,000.00
WFRBS COMMERCIAL MO C13 D 144A	VAR RT 05/15/2045 DD 05/01/13	\$ 470,914.00	\$ 507,845.00	500,000.00
WFRBS COMMERCIAL MO C16 D 144A	VAR RT 09/15/2046 DD 09/01/13	\$ 222,774.06	\$ 225,830.64	229,000.00
WFRBS COMMERCIAL MOR C3 C 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 756,853.13	\$ 780,421.20	760,000.00

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WFRBS COMMERCIAL MOR C3 D 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 1,217,785.94	\$ 933,950.16	1,222,000.00
WFRBS COMMERCIAL MOR C3 E 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 1,100,190.63	\$ 429,842.70	1,330,000.00
WFRBS COMMERCIAL MOR C3 F 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 790,683.87	\$ 107,205.25	957,000.00
WFRBS COMMERCIAL MOR C4 D 144A	VAR RT 06/15/2044 DD 08/01/11	\$ 659,228.91	\$ 621,504.60	610,000.00
WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	\$ 587,925.08	\$ 733,383.00	735,000.00
WFRBS COMMERCIAL MOR C5 C 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 525,159.59	\$ 617,706.40	590,000.00
WFRBS COMMERCIAL MOR C5 D 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 1,473,285.99	\$ 1,565,542.23	1,509,000.00
WFRBS COMMERCIAL MOR C5 E 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 2,531,156.86	\$ 2,402,390.39	2,343,544.00
WFRBS COMMERCIAL MOR C5 F 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 1,336,537.19	\$ 1,449,684.48	1,472,000.00
WFRBS COMMERCIAL MOR C5 G 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 415,833.75	\$ 442,012.14	486,000.00
WFRBS COMMERCIAL MOR C6 D 144A	VAR RT 04/15/2045 DD 04/01/12	\$ 703,582.40	\$ 891,888.00	850,000.00
WFRBS COMMERCIAL MOR C7 E 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 2,450,968.28	\$ 1,827,682.66	2,411,000.00
WFRBS COMMERCIAL MOR C7 F 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 456,698.28	\$ 280,567.24	547,000.00
WFRBS COMMERCIAL MOR C7 G 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,169,587.35	\$ 579,514.64	1,594,000.00
WFRBS COMMERCIAL MOR C8 E 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 389,881.91	\$ 402,065.72	397,000.00
WFRBS COMMERCIAL MORTGAG C4I G	VAR RT 06/15/2044 DD 08/01/11	\$ 392,947.50	\$ 363,035.33	484,000.00
WFRBS COMMERCIAL MORTGAGE C7 C	VAR RT 06/15/2045 DD 06/01/12	\$ 1,019,699.22	\$ 1,041,358.80	1,020,000.00
WHIRLPOOL CORP		\$ 1,272,614.16	\$ 1,913,759.16	12,972.00
WHITE MOUNTAINS INSURANCE GROU		\$ 481,943.26	\$ 766,355.37	687.00
WHITESTONE REIT		\$ 380,375.35	\$ 394,230.90	28,945.00
WHITING PETROLEUM CORP	6.625% 01/15/2026 DD 07/15/18	\$ 1,639,805.93	\$ 1,124,442.00	1,650,000.00
WHITING PETROLEUM CORP		\$ 1,278,051.16	\$ 507,296.76	69,114.00
WIDOPENWEST INC		\$ 241,221.28	\$ 146,211.10	19,705.00
WILDAN GROUP INC		\$ 49,608.41	\$ 50,657.32	1,594.00
WILLIAM CARTER CO/THE 144A	5.625% 03/15/2027 DD 03/14/19	\$ 944,906.25	\$ 994,375.00	925,000.00
WILLIAM LYON HOMES		\$ 505,338.56	\$ 482,117.40	24,130.00
WILLIAMS COS INC/THE	4.000% 09/15/2025 DD 03/03/15	\$ 105,728.10	\$ 111,409.20	105,000.00
WILLIAMS COS INC/THE	6.300% 04/15/2040 DD 02/09/10	\$ 307,847.50	\$ 310,177.50	250,000.00
WILLIAMS COS INC/THE	3.350% 08/15/2022 DD 08/14/12	\$ 124,824.35	\$ 128,078.75	125,000.00
WILLIAMS COS INC/THE	3.900% 01/15/2025 DD 06/27/14	\$ 19,665.20	\$ 21,062.60	20,000.00
WILLIAMS COS INC/THE		\$ 7,578,994.42	\$ 5,997,269.92	252,836.00
WILLIAMS-SONOMA INC		\$ 842,604.86	\$ 1,352,471.04	18,416.00
WILLIS LEASE FINANCE CORP		\$ 57,928.94	\$ 128,600.53	2,183.00
WILLIS TOWERS WATSON PLC		\$ 3,944,752.46	\$ 5,445,514.04	26,966.00
WILLSCOT CORP		\$ 274,001.85	\$ 341,177.48	18,452.00
WILSON BAYLY HOLMES-OVCON LTD		\$ 430,520.88	\$ 397,248.35	40,221.00
WINGSTOP INC		\$ 247,115.81	\$ 533,763.70	6,190.00
WINMARK CORP		\$ 200,947.39	\$ 254,617.20	1,284.00
WINNEBAGO INDUSTRIES INC		\$ 376,253.91	\$ 557,455.56	10,522.00
WINTRUST FINANCIAL CORP		\$ 1,048,076.55	\$ 816,129.90	11,511.00
WISDOMTREE INDIA EARNINGS		\$ 8,103,803.35	\$ 9,141,748.54	367,286.00
WISDOMTREE INVESTMENTS INC		\$ 494,593.69	\$ 336,578.44	69,541.00
WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	\$ 447,979.60	\$ -	447,979.60
WOLVERINE WORLD WIDE INC		\$ 1,003,178.18	\$ 1,273,212.64	37,736.00
WOODWARD INC		\$ 1,196,327.52	\$ 1,252,147.68	10,572.00
WORKDAY INC		\$ 6,162,949.66	\$ 10,646,493.00	64,740.00
WORKIVA INC		\$ 163,803.20	\$ 251,332.85	5,977.00
WORLD ACCEPTANCE CORP		\$ 155,472.90	\$ 197,683.20	2,288.00
WORLD FUEL SERVICES CORP		\$ 1,153,051.73	\$ 2,144,470.38	49,389.00
WORLD OMNI AUTOMOBILE LEA A A3	2.940% 05/16/2022 DD 03/13/19	\$ 1,005,585.94	\$ 1,012,770.00	1,000,000.00
WORLD ONLINE INTL EURO.4		\$ 552,606.33	\$ -	291,314.00
WORLD WRESTLING ENTERTAINMENT		\$ 554,789.43	\$ 498,396.21	7,683.00
WORLDWIDE PLAZA TRU WWP E 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 485,260.55	\$ 514,476.30	530,000.00
WORLDWIDE PLAZA TRU WWP F 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 1,464,701.46	\$ 1,560,647.29	1,679,000.00
WORTHINGTON INDUSTRIES INC		\$ 1,098,770.78	\$ 1,032,566.40	24,480.00
WOWPRIME CORP		\$ 157,242.45	\$ 141,297.50	53,212.00
WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	\$ 100,257.00	\$ 107,232.00	100,000.00
WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	\$ 99,682.00	\$ 107,085.00	100,000.00
WP CAREY INC		\$ 2,413,348.37	\$ 2,898,248.40	36,210.00
WP GLIMCHER MALL WPG PR1 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 416,833.05	\$ 463,540.00	539,000.00
WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 1,115,595.94	\$ 1,218,444.57	1,479,000.00
WPP FINANCE 2010	3.750% 09/19/2024 DD 09/19/14	\$ 123,665.00	\$ 131,916.25	125,000.00
WPX ENERGY INC		\$ 1,060,242.74	\$ 1,111,566.00	80,900.00
WR BERKLEY CORP		\$ 855,227.65	\$ 2,104,405.95	30,454.50
WR GRACE & CO		\$ 625,970.93	\$ 876,477.80	12,548.00
WRAP TECHNOLOGIES INC		\$ 7,451.56	\$ 7,655.22	1,198.00
WRIGHT MEDICAL GROUP NV		\$ 518,100.80	\$ 631,423.68	20,716.00

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WSFS FINANCIAL CORP		\$ 1,687,396.66	\$ 1,728,807.00	39,300.00
WW GRAINGER INC		\$ 2,032,595.42	\$ 3,282,289.92	9,696.00
WW INTERNATIONAL INC		\$ 815,945.09	\$ 1,372,885.30	35,930.00
WW INTERNATIONAL INC 144A	8.625% 12/01/2025 DD 11/29/17	\$ 1,266,041.91	\$ 1,336,381.20	1,260,000.00
WYETH LLC	6.500% 02/01/2034 DD 12/16/03	\$ 25,204.60	\$ 28,151.60	20,000.00
WYETH LLC	6.000% 02/15/2036 DD 11/14/05	\$ 236,892.00	\$ 270,564.00	200,000.00
WYNDHAM DESTINATIONS INC		\$ 483,352.49	\$ 1,079,597.34	20,886.00
WYNDHAM HOTELS & RESORTS INC		\$ 587,946.56	\$ 1,311,849.66	20,886.00
WYNN RESORTS LTD		\$ 2,551,432.96	\$ 3,022,366.68	21,764.00
X4 PHARMACEUTICALS INC		\$ 40,794.95	\$ 20,255.10	1,893.00
XBIOTECH INC		\$ 27,352.90	\$ 64,487.58	3,455.00
XCEL ENERGY INC	2.600% 12/01/2029 DD 11/07/19	\$ 199,262.00	\$ 198,220.00	200,000.00
XCEL ENERGY INC		\$ 3,787,458.51	\$ 6,978,249.39	109,911.00
XENCOR INC		\$ 1,615,634.15	\$ 2,786,174.63	81,017.00
XENIA HOTELS & RESORTS INC		\$ 1,553,535.79	\$ 1,868,054.84	86,444.00
XERIS PHARMACEUTICALS INC		\$ 71,014.54	\$ 39,141.60	5,552.00
XEROX HOLDINGS CORP		\$ 1,065,590.87	\$ 1,614,979.74	43,802.00
XILINX INC		\$ 2,244,722.34	\$ 5,134,293.78	52,514.00
XLIT LTD	4.450% 03/31/2025 DD 03/30/15	\$ 471,125.20	\$ 495,772.55	455,000.00
XPERI CORP		\$ 713,640.21	\$ 586,561.00	31,706.00
XPO LOGISTICS INC		\$ 1,378,092.40	\$ 1,663,657.80	20,874.00
XPO LOGISTICS INC 144A	6.125% 09/01/2023 DD 08/25/16	\$ 498,687.50	\$ 521,311.50	505,000.00
XPO LOGISTICS INC 144A	6.750% 08/15/2024 DD 02/22/19	\$ 400,000.00	\$ 434,540.00	400,000.00
XYLEM INC/NY	4.875% 10/01/2021 DD 04/01/12	\$ 4,348.16	\$ 4,192.40	4,000.00
XYLEM INC/NY		\$ 1,277,577.43	\$ 2,866,301.41	36,379.00
YC INOX CO LTD		\$ 481,991.49	\$ 489,175.03	564,000.00
YELP INC		\$ 364,872.32	\$ 396,400.23	11,381.00
YETI HOLDINGS INC		\$ 5,835,066.38	\$ 8,310,402.76	238,942.00
YEXT INC		\$ 1,799,899.95	\$ 1,085,119.42	75,251.00
YICHANG HEC CHANGJIANG PHARMAC	HK/01558	\$ 172,411.12	\$ 203,309.89	35,800.00
Y-MABS THERAPEUTICS INC		\$ 94,981.41	\$ 120,812.50	3,866.00
YORK WATER CO/THE		\$ 103,178.99	\$ 138,330.00	3,000.00
YOUNGEVITY INTERNATIONAL INC		\$ 7,403.91	\$ 4,234.74	1,299.00
YRC WORLDWIDE INC		\$ 241,901.62	\$ 61,985.40	24,308.00
YUEXIU PROPERTY CO LTD	HK/00123	\$ 463,892.49	\$ 465,676.94	2,015,812.00
YUEXIU TRANSPORT INFRASTRUCTUR	HK/01052	\$ 967,254.78	\$ 913,195.91	1,026,759.00
YUM CHINA HOLDINGS INC		\$ 1,729,632.50	\$ 3,745,500.15	78,015.00
YUM! BRANDS INC		\$ 3,183,088.15	\$ 6,436,445.54	63,898.00
YUNGSHIN GLOBAL HOLDING CORP		\$ 351,405.61	\$ 390,234.17	273,000.00
ZAGG INC		\$ 142,426.96	\$ 164,219.39	20,249.00
ZAMBIA GOVERNMENT INTERNA 144A	5.375% 09/20/2022 DD 09/20/12	\$ 221,564.75	\$ 201,665.97	297,000.00
ZAMBIA GOVERNMENT INTERNA 144A	8.500% 04/14/2024 DD 04/14/14	\$ 468,159.84	\$ 356,615.28	519,000.00
ZAYO GROUP HOLDINGS INC		\$ 1,415,991.11	\$ 1,705,923.45	49,233.00
ZAYO GROUP LLC / ZAYO CAP 144A	5.750% 01/15/2027 DD 01/27/17	\$ 1,391,534.77	\$ 1,371,937.50	1,350,000.00
ZEBRA TECHNOLOGIES CORP		\$ 674,053.67	\$ 2,743,681.04	10,741.00
ZENDESK INC		\$ 1,332,938.00	\$ 1,794,214.82	23,414.00
ZENG HSING INDUSTRIAL CO LTD		\$ 284,233.48	\$ 269,623.37	61,000.00
ZIGGO BV 144A	5.500% 01/15/2027 DD 09/23/16	\$ 1,114,340.27	\$ 1,196,375.00	1,126,000.00
ZILLOW GROUP INC		\$ 422,778.80	\$ 477,708.56	10,444.00
ZILLOW GROUP INC		\$ 957,992.49	\$ 1,102,422.18	23,997.00
ZIMMER BIOMET HOLDINGS INC	3.550% 04/01/2025 DD 03/19/15	\$ 2,274,535.25	\$ 2,372,872.50	2,250,000.00
ZIMMER BIOMET HOLDINGS INC		\$ 3,642,786.88	\$ 6,364,842.64	42,523.00
ZIONS BANCORP NA		\$ 978,878.65	\$ 2,136,040.72	41,141.00
ZIOPHARM ONCOLOGY INC		\$ 159,348.79	\$ 129,106.16	27,353.00
ZIX CORP		\$ 44,155.37	\$ 58,463.94	8,623.00
ZOETIS INC	3.250% 02/01/2023 DD 08/01/13	\$ 100,084.00	\$ 102,950.00	100,000.00
ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	\$ 50,706.00	\$ 59,626.00	50,000.00
ZOETIS INC		\$ 4,323,006.65	\$ 13,354,909.10	100,906.00
ZOGENIX INC		\$ 5,600,310.45	\$ 5,729,816.82	109,914.00
ZSCALER INC		\$ 879,137.44	\$ 533,401.50	11,471.00
ZUMIEZ INC		\$ 377,594.38	\$ 527,114.94	15,261.00
ZUORA INC		\$ 221,484.59	\$ 207,312.11	14,467.00
ZYNERBA PHARMACEUTICALS INC		\$ 51,199.74	\$ 25,108.28	4,157.00
ZYNEX INC		\$ 22,043.48	\$ 19,297.24	2,452.00
ZYNGA INC		\$ 765,922.83	\$ 1,010,662.92	165,141.00