

Asset Detail  
Account: M03377 - BAYCNTYCONSOL  
As of Date: September 22 2020  
Position Type: settlementType

TICKER	CUSIP	SECURITYDESCRIPTION	UNITS	TAXCOST	MARKETVALUE	UNREALIZEDGAIN/LOSS
	05531FBH5	2.5% 08/01/2024-2024	180,000	179,848.80	192,115.80	12,267.00
ABT	2824100	ABBOTT LABS	4,654	285,954.32	493,091.30	207,136.98
	00287YCK3	ABBVIE INC PP 144A 4.55% 03/15/2035	100,000	99,570.00	123,264.00	23,694.00
ABMD	3654100	ABIOMED INC	1,869	293,344.28	496,892.34	203,548.06
XLRN	00434H108	ACCELERON PHARMA INC	716	29,719.64	76,712.24	46,992.60
ATVI	00507V109	ACTIVISION BLIZZARD INC	5,051	304,054.87	411,201.91	107,147.04
ADBE	00724F101	ADOBE SYS INC	4,137	335,064.47	1,967,722.68	1,632,658.21
	00108WAK6	AEP TEX INC 3.45% 01/15/2050-2049	115,000	114,461.80	128,023.75	13,561.95
AJRD	7800105	AEROJET ROCKETDYNE HLDGS INC	4,957	162,262.98	199,221.83	36,958.85
	007800AB1	AEROJET ROCKETDYNE HLDGS INC CONV RATIO 38.4615 CONV PF	81,000	111,010.92	130,235.04	19,224.12
AVAV	8073108	AEROVIRONMENT INC	1,435	107,749.71	89,314.40	(18,435.31)
AES	00130H105	AES CORP	60,216	669,542.54	1,105,565.76	436,023.22
	00130HCB9	AES CORP PP 144A 3.3% 07/15/2025-2025	55,000	54,984.60	58,926.45	3,941.85
	00138CAN8	AIG GLOBAL FDG SR SECD MEDIUM TE PP 144A .9% 09/22/2025	85,000	84,929.45	84,783.25	(146.20)
	00914AAJ1	AIR LEASE CORPORATION 2.875% 01/15/2026-2025	120,000	118,766.40	118,704.00	(62.40)
	00928QAS0	AIRCASTLE LTD 4.25% 06/15/2026-2026	105,000	104,490.75	98,397.60	(6,093.15)
	00928QAP6	AIRCASTLE LTD 5% 04/01/2023	15,000	15,000.00	15,088.50	88.50
	00928QAN1	AIRCASTLE LTD 5.5% 02/15/2022	130,000	134,476.25	132,845.70	(1,630.55)
	00971TAL5	AKAMAI TECHNOLOGIES CONV RATIO 8.6073 CONV PRICE 116.18	115,000	115,000.00	132,034.95	17,034.95
	00973RAF0	AKER BP ASA PP 144A 3.75% 01/15/2030-2029	150,000	149,703.00	148,203.00	(1,500.00)
ALB	12653101	ALBEMARLE CORP	1,573	125,539.96	149,639.49	24,099.53
ALXN	15351109	ALEXION PHARMACEUTICALS INC	1,115	113,533.09	124,590.10	11,057.01
BABA	01609W102	ALIBABA GROUP HLDG LTD ADR	1,244	240,287.13	340,632.08	100,344.95
ALGN	16255101	ALIGN TECHNOLOGY INC	1,195	36,572.57	385,148.50	348,575.93
ALLY	02005N100	ALLY FINL INC	5,683	119,292.46	139,517.65	20,225.19
	02005NBH2	ALLY FINL INC 3.875% 05/21/2024-2024	80,000	79,193.60	85,318.40	6,124.80
ALNY	02043Q107	ALNYLAM PHARMACEUTICALS INC	1,002	148,722.90	131,181.84	(17,541.06)
	02079KAD9	ALPHABET INC 1.1% 08/15/2030-2030	105,000	104,712.30	104,402.55	(309.75)
GOOGL	02079K305	ALPHABET INC CL A	1,176	651,636.83	1,681,844.64	1,030,207.81
GOOG	02079K107	ALPHABET INC CL C	369	148,270.84	528,098.04	379,827.20
	02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046-2046	55,000	54,183.25	57,473.90	3,290.65
	02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044	50,000	49,412.00	63,563.50	14,151.50
	02209SBF9	ALTRIA GROUP INC 5.95% 02/14/2049-2048	45,000	44,874.90	61,465.50	16,590.60
ALTM	02215L209	ALTRUS MIDSTREAM COMPANY-A	1,385	91,037.30	16,204.50	(74,832.80)
AMZN	23135106	AMAZON COM INC	1,242	1,214,594.78	3,676,903.74	2,462,308.96
	023135BT2	AMAZON COM INC 2.5% 06/03/2050-2049	50,000	49,488.50	51,342.50	1,854.00
AMED	23436108	AMEDISYS INC	642	124,435.46	154,234.08	29,798.62
UHAL	23586100	AMERCO INC	650	200,532.28	237,113.50	36,581.22
	02376XAA7	AMERICAN AIRLINES INC 2014-1 CL 4.375% 04/01/2024	10,191	10,191.40	7,178.20	(3,013.20)
	023772AB2	AMERICAN AIRLINES 2013-1A 4% 01/15/2027	108,948	108,948.17	90,494.94	(18,453.23)
	023770AA8	AMERICAN AIRLINES 2015-1 PASS THRU 3.375% 05/01/2027	94,047	94,047.25	78,116.76	(15,930.49)
	02376RAF9	AMERICAN AIRLINES GROUP INC 61.7284 16.2 6.5% 07/01/2025	75,000	75,000.00	69,189.00	(5,811.00)
	02553EAA4	AMERICAN EAGLE OUTFITTERS CONV RATIO 114.2988 CONV PRIC	60,000	60,000.00	108,043.80	48,043.80
	025816CG2	AMERICAN EXPRESS CO 2.5% 07/30/2024-2024	165,000	166,674.75	176,244.75	9,570.00
	025816CC1	AMERICAN EXPRESS CO 3.4% 02/22/2024-2024	145,000	144,834.70	158,396.55	13,561.85
	025932AL8	AMERICAN FINL GROUP INC OH 4.5% 06/15/2047-2046	40,000	40,949.60	44,054.80	3,105.20
	02665WDN8	AMERICAN HONDA FIN CORP MED TERM 1% 09/10/2025	165,000	164,991.75	165,069.30	77.55
AIG	26874784	AMERICAN INTL GROUP INC	21,007	1,257,711.12	566,768.86	(690,942.26)
	026874DC8	AMERICAN INTL GROUP INC 3.875% 01/15/2035-2034	100,000	92,828.00	116,589.00	23,761.00
	026874DH7	AMERICAN INTL GROUP INC 3.9% 04/01/2026-2026	40,000	40,713.20	45,797.20	5,084.00
	026874DA2	AMERICAN INTL GROUP INC 4.5% 07/16/2044-2044	30,000	26,403.90	35,586.30	9,182.40
	026874DL8	AMERICAN INTL GROUP INC 4.75% 04/01/2048-2047	55,000	54,677.15	68,247.85	13,570.70
AMWL	03044L105	AMERICAN WELL CORP CL A	26	468.00	592.80	124.80
COLD	03064D108	AMERICOLD RLTY TR	3,157	97,143.08	110,873.84	13,730.76
AME	31100100	AMETEK INC	2,393	120,374.33	230,302.32	109,927.99
FOLD	03152W109	AMICUS THERAPEUTICS INC	7,185	95,619.94	96,853.80	1,233.86

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						NLOSS
APH	32095101	AMPHENOL CORP CL A	7,010	308,497.74	725,464.90	416,967.16
	03523TBV9	ANHEUSER BUSCH INBEV WORLDWIDE I 5.55% 01/23/2049-2048	50,000	49,833.50	68,902.00	19,068.50
	03522AAG5	ANHEUSER-BUSCH COMPANIES LLC / A 3.65% 02/01/2026-2025	105,000	105,620.55	118,403.25	12,782.70
	03522AAJ9	ANHEUSER-BUSCH COMPANIES LLC / A 4.9% 02/01/2046-2045	370,000	376,954.90	461,452.90	84,498.00
ANSS	03662Q105	ANSYS INC	2,499	198,011.72	772,665.81	574,654.09
	94973VBA4	ANTHEM INC 3.3% 01/15/2023	165,000	169,281.20	175,489.05	6,207.85
	036752AD5	ANTHEM INC 4.375% 12/01/2047-2047	40,000	39,999.60	50,646.80	10,647.20
	94973VBF3	ANTHEM INC 5.1% 01/15/2044	50,000	49,932.50	67,593.00	17,660.50
	94973VBG1	ANTHEM INC CONV RATIO 13.279 CONV PRICE 75.3069 2.75% 10,	164,000	301,169.85	588,448.40	287,278.55
	00182EBK4	ANZ NATL INTL LTD MEDIUM TERM PP 144A 3.4% 03/19/2024	200,000	199,982.00	217,810.00	17,828.00
	G0403H108	AON PLC SHS CL A	1,981	248,091.71	394,615.20	146,523.49
	00185AAH7	AON PLC US00185AAH77 4.75% 05/15/2045-2044	125,000	124,603.75	165,626.25	41,022.50
	03748R754	APARTMENT INVT & MGMT CO -A	5,402	258,995.56	178,914.24	(80,081.32)
APPF	03783C100	APPFOLIO INC	293	51,971.64	41,061.02	(10,910.62)
AAPL	37833100	APPLE INC	9,224	218,838.19	1,015,377.92	796,539.73
	037833D20	APPLE INC 2.4% 08/20/2050-2050	120,000	119,668.80	119,906.40	237.60
	037833CJ7	APPLE INC 3.35% 02/09/2027-2026	35,000	39,078.35	40,084.80	1,006.45
	037833BA7	APPLE INC 3.45% 02/09/2045	40,000	34,586.80	47,779.60	13,192.80
	037833CH1	APPLE INC 4.25% 02/09/2047-2046	95,000	94,808.10	126,320.55	31,512.45
	037833DG2	APPLE INC NT 3.75% 11/13/2047-2047	40,000	39,672.00	49,270.80	9,598.80
AMAT	38222105	APPLIED MATLS INC	19,502	681,018.16	1,117,854.64	436,836.48
APTV	G6095L109	APTIV PLC	1,131	79,916.78	95,637.36	15,720.58
ARMK	03852U106	ARAMARK HLDGS CORP	2,840	81,544.25	74,095.60	(7,448.65)
ACGL	G0450A105	ARCH CAPITAL GROUP LTD BERMUDA	3,224	78,180.62	93,141.36	14,960.74
ARNC	03966V107	ARCONIC ROLLED PRODUCTS CORPORAT	4,020	82,899.82	77,063.40	(5,836.42)
ARNA	40047607	ARENA PHARMACEUTICALS INC	1,473	73,824.55	104,067.45	30,242.90
	04010LAY9	ARES CAPITAL CORP 3.25% 07/15/2025-2025	135,000	134,576.10	134,180.55	(395.55)
	04010LAX1	ARES CAPITAL CORP 4.2% 06/10/2024-2024	60,000	60,217.97	62,684.40	2,466.43
	040555DB7	ARIZONA PUB SVC CO 3.35% 05/15/2050-2049	20,000	19,906.20	22,545.20	2,639.00
AFI	04238R106	ARMSTRONG FLOORING INC	12,800	105,086.36	51,712.00	(53,374.36)
ARW	42735100	ARROW ELECTRS INC	6,535	471,825.36	503,652.45	31,827.09
ARWR	04280A100	ARROWHEAD PHARMACEUTICALS IN	1,303	38,228.99	54,348.13	16,119.14
ASML	N07059210	ASML HOLDING NV NY REG SHS	646	225,971.50	234,252.52	8,281.02
ASB	45487105	ASSOCIATED BANC CORP	3,700	46,581.98	46,842.00	260.02
AIZ	04621X108	ASSURANT INC	1,427	160,420.64	171,339.89	10,919.25
	04621XAH1	ASSURANT INC 4.2% 09/27/2023-2023	65,000	64,848.55	69,615.00	4,766.45
	00206RCN0	AT&T INC 3.4% 05/15/2025-2025	125,000	122,555.55	138,900.00	16,344.45
	00206RKF8	AT&T INC 3.5% 02/01/2061-2060	170,000	169,891.20	167,278.30	(2,612.90)
	00206RHT2	AT&T INC 3.875% 01/15/2026-2025	125,000	122,783.75	142,628.75	19,845.00
	00206RCT7	AT&T INC 4.125% 02/17/2026-2025	170,000	164,903.40	196,166.40	31,263.00
	00206RDQ2	AT&T INC 4.25% 03/01/2027-2026	60,000	65,408.20	70,004.40	4,596.20
	00206RBK7	AT&T INC 4.35% 06/15/2045-2044	7,000	6,419.77	7,918.54	1,498.77
	00206RCP5	AT&T INC 4.5% 05/15/2035-2034	210,000	196,620.75	249,559.80	52,939.05
	00206RCQ3	AT&T INC 4.75% 05/15/2046-2045	70,000	81,015.90	84,760.20	3,744.30
	00206RDR0	AT&T INC 5.25% 03/01/2037-2036	175,000	213,923.50	218,972.25	5,048.75
	00206RFS6	AT&T INC 5.3% 08/15/2058-2058	35,000	34,918.10	46,255.65	11,337.55
	00206RDM1	AT&T INC PP 144A 4.55% 03/09/2049-2048	20,000	16,185.06	17,829.20	1,644.14
	04685A2P5	ATHENE GLOBAL FDG MEDIUM TERM SR PP 144A 2.45% 08/20/20	140,000	139,812.40	143,591.00	3,778.60
	04685A2J9	ATHENE GLOBAL FDG MEDIUM TERM SR PP 144A 2.75% 06/25/20	105,000	104,708.10	110,097.75	5,389.65
	049164BH8	ATLAS AIR INC CONV RATIO 13.5036 CONV PRICE 74.0543 2.25% (	80,000	87,427.50	85,650.40	(1,777.10)
TEAM	G06242104	ATLASSIAN CORP PLC	1,173	199,243.47	208,090.20	8,846.73
	04947PAB8	ATLASSIAN INC CONV RATIO 12.2663 CONV PRICE 81.5242 .625%	90,000	90,000.00	198,730.80	108,730.80
	049560AS4	ATMOS ENERGY CORP 3.375% 09/15/2049-2049	160,000	159,881.60	182,041.60	22,160.00
ATRC	04963C209	ATRICURE INC	1,145	51,725.17	44,254.25	(7,470.92)
ADSK	52769106	AUTODESK INC (DEL)	596	145,317.94	135,673.44	(9,644.50)
	053015AF0	AUTOMATIC DATA PROCESSING 1.25% 09/01/2030-2030	125,000	124,682.50	123,576.25	(1,106.25)

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AZO	53332102	AUTOZONE INC	106	100,513.86	125,717.06	25,203.20
AVA	05379B107	AVISTA CORP	3,100	142,381.60	106,423.00	(35,958.60)
AVT	53807103	AVNET INC	1,700	70,350.77	44,183.00	(26,167.77)
AAXN	05401AAA9	AVOLON HLDGS FDG LTD PP 144A 5.5% 01/15/2023-2022	140,000	143,500.00	140,971.60	(2,528.40)
	05464C101	AXON ENTERPRISE INC	4,378	349,364.31	364,162.04	14,797.73
	05526DAZ8	B A T CAP CORP 3.222% 08/15/2024-2024	85,000	81,394.30	91,608.75	10,214.45
	05530QAF7	B A T INTL FIN PLC PP 144A 3.25% 06/07/2022	85,000	84,204.40	88,757.85	4,553.45
	067316AH2	BACARDI LTD PP 144A 5.3% 05/15/2048-2047	140,000	139,391.00	181,232.80	41,841.80
	05964HAC9	BANCO SANTANDER CENTRAL 3.5% 04/11/2022	200,000	195,530.00	207,906.00	12,376.00
	05964HAJ4	BANCO SANTANDER CENTRAL 4.379% 04/12/2028	200,000	200,000.00	229,154.00	29,154.00
BAND	05988J103	BANDWIDTH INC	1,077	72,153.07	176,207.97	104,054.90
	06540VBBO	BANK 2019-BNK24 CMO 2.96% 11/15/2062	85,000	87,545.84	95,454.65	7,908.81
	06051GJD2	BANK AMER FDG CORP 1.319% 06/19/2026-2025	125,000	125,000.00	126,390.00	1,390.00
	06051GJF7	BANK AMER FDG CORP 1.898% 07/23/2031-2030	165,000	165,000.00	165,132.00	132.00
	06051GGA1	BANK AMER FDG CORP 3.248% 10/21/2027-2026	450,000	428,589.00	499,824.00	71,235.00
	06051GHT9	BANK AMER FDG CORP 3.559% 04/23/2027-2026	145,000	145,000.00	162,607.35	17,607.35
	06051GGF0	BANK AMER FDG CORP 3.824% 01/20/2028-2027	170,000	166,524.20	193,103.00	26,578.80
	06051GHG7	BANK AMER FDG CORP 3.97% 03/05/2029-2028	70,000	70,000.00	80,708.60	10,708.60
	06051GGM5	BANK AMER FDG CORP 4.244% 04/24/2038-2037	45,000	45,000.00	54,956.25	9,956.25
	06051GHS1	BANK AMER FDG CORP FXD-FRN SNR PIDI 15/03/2050 USD (SEC R	100,000	100,000.00	131,271.00	31,271.00
	06406FAF0	BANK NEW YORK MELLON CORP MEDIUM 1.81013% 10/30/2023-	135,000	135,000.00	137,304.45	2,304.45
	064159VL7	BANK NOVA SCOTIA 1.3% 06/11/2025	80,000	79,822.40	81,664.80	1,842.40
BAC	60505104	BANK OF AMERICA CORP	44,599	752,505.47	1,091,337.53	338,832.06
	60505682	BANK OF AMERICA CORP CONV TO 20SHS PFD 7.25% SER L	199	241,525.19	298,808.45	57,283.26
	06406HCX5	BANK OF NEW YORK CO 3.25% 09/11/2024-2024	50,000	51,188.50	55,101.00	3,912.50
	06738EBB0	BARCLAYS PLC 4.338% 05/16/2024-2023	200,000	200,000.00	215,428.00	15,428.00
B	67806109	BARNES GROUP INC	867	32,231.78	30,995.25	(1,236.53)
ABX	67901108	BARRICK GOLD CORP	48,578	745,745.75	1,369,413.82	623,668.07
BAX	71813109	BAXTER INTL INC	13,888	480,877.97	1,114,512.00	633,634.03
	07274EAG8	BAYER US FIN LLC PP 144A 3.375% 10/08/2024	210,000	209,718.60	229,303.20	19,584.60
BECN	73685109	BEACON ROOFING SUPPLY INC	5,046	157,211.77	143,457.78	(13,753.99)
	75887406	BECTON DICKINSON & CO CONV RATIO .1736 CONV PRICE 288.00	1,800	90,000.00	92,250.00	2,250.00
BDC	77454106	BELDEN CDT INC	1,400	70,206.92	42,042.00	(28,164.92)
WRB	84423102	BERKLEY W R	3,307	232,559.62	202,189.98	(30,369.64)
BRRP	08579X101	BERRY CORPORATION	3,600	50,400.00	12,708.00	(37,692.00)
BBY	86516101	BEST BUY	1,039	71,314.23	110,102.83	38,788.60
BHVN	G11196105	BIOHAVEN PHARMACEUTICAL HOLDING COMPANY LTD	1,547	53,041.21	92,294.02	39,252.81
	09061GAH4	BIOMARIN PHARMACEUTICAL INC CONV RATIO 8.0212 CONV PRI	290,000	287,307.00	305,967.40	18,660.40
	092113AS8	BLACK HILLS CORP 3.875% 10/15/2049-2049	130,000	129,746.50	149,425.90	19,679.40
BKIUS	09215C105	BLACK KNIGHT INC	1,499	95,181.30	126,770.43	31,589.13
BL	09239B109	BLACKLINE INC	6,551	358,079.56	559,913.97	201,834.41
BXMT	09257W100	BLACKSTONE MTG TR INC	4,030	90,387.65	90,675.00	287.35
HRB	93671105	BLOCK H & R INC	7,800	110,247.87	110,604.00	356.13
BWY52P3	09627Y109	BLUEPRINT MEDICINES CORP	1,177	77,930.24	90,876.17	12,945.93
	09659W2J2	BNP PARIBAS SR NON PFD 144A MED PP 144A 2.819% 11/19/202	200,000	200,000.00	212,536.00	12,536.00
	097023CQ6	BOEING CO 3.75% 02/01/2050-2049	155,000	153,690.25	141,807.95	(11,882.30)
	097023CY9	BOEING CO 5.15% 05/01/2030-2030	150,000	152,900.75	169,045.50	16,144.75
BSX	101137107	BOSTON SCIENTIFIC CORP	11,915	452,528.79	459,323.25	6,794.46
	101137206	BOSTON SCIENTIFIC CORP CONV RATIO 2.3834 CONV PRICE 41.95	2,800	321,866.44	310,632.00	(11,234.44)
	10373QAT7	BP CAP MARKETS AMERICA 3.119% 05/04/2026-2026	75,000	72,304.20	83,217.00	10,912.80
	10373QBN9	BP CAP MARKETS AMERICA PIDI NTS 10/11/2050 USD (SEC REGD)	165,000	164,988.45	154,776.60	(10,211.85)
	10922NAF0	BRIGHTHOUSE FINL INC 4.7% 06/22/2047-2046	45,000	41,716.08	43,886.25	2,170.17
	10922NAG8	BRIGHTHOUSE FINL INC 5.625% 05/15/2030-2030	190,000	193,235.65	222,224.00	28,988.35
BCO	109696104	BRINK'S CO	1,144	54,336.18	49,969.92	(4,366.26)
BMV	110122108	BRISTOL MYERS SQUIBB CO	20,348	780,480.08	1,175,503.96	395,023.88
	110122CN6	BRISTOL MYERS SQUIBB CO 3.2% 06/15/2026	145,000	151,643.90	161,767.80	10,123.90

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TICKER	CUSIP	SECURITYDESCRIPTION	UNITS	TAXCOST	MARKETVALUE	UNREALIZEDGAIN/LOSS
	11042AAA2	BRITISH AWYS PASS THRU TR 2013-1 US11042AAA25 144A 4.625%	91,688	91,688.39	87,680.29	(4,008.10)
	11134LAH2	BROADCOM CORP / BROADCOM CAYMAN 3.875% 01/15/2027-2030	165,000	151,388.55	183,861.15	32,472.60
	11135FBB6	BROADCOM INC 3.15% 11/15/2025-2025	160,000	159,782.40	173,331.20	13,548.80
	11135FBA8	BROADCOM INC 4.75% 04/15/2029-2029	50,000	49,762.50	58,607.50	8,845.00
	11135FBD2	BROADCOM INC 5% 04/15/2030-2030	65,000	64,710.75	78,140.40	13,429.65
	11135F200	BROADCOM INC CONV RATIO 3.0303 CONV PRICE 330.0003	100	100,000.00	121,827.99	21,827.99
BR	11133T103	BROADRIDGE FINL SOLUTIONS INC	4,361	269,196.38	570,898.51	301,702.13
	11271RAB5	BROOKFIELD FIN LLC 3.45% 04/15/2050-2049	115,000	113,916.70	114,735.50	818.80
	115236AA9	BROWN & BROWN INC 4.2% 09/15/2024-2024	35,000	34,889.75	38,825.15	3,935.40
BC	117043109	BRUNSWICK CORP	2,413	106,978.91	140,919.20	33,940.29
	120568BA7	BUNGE LTD FIN CORP 4.35% 03/15/2024-2024	200,000	199,756.00	220,704.00	20,948.00
	12189TAZ7	BURLINGTON NORTH SANTA FE 6.15% 05/01/2037	40,000	48,067.20	60,148.80	12,081.60
	12189LAX9	BURLINGTON NORTHN SANTA FE LLC 4.7% 09/01/2045-2045	5,000	4,971.25	6,777.80	1,806.55
	12189LAA9	BURLINGTON NORTHN SANTA FE LLC 5.75% 05/01/2040	47,000	46,841.61	68,293.35	21,451.74
	12189LAP6	BURLINGTON NORTHN SANTA FE LLC DEB 5.15% 09/01/2043-204	45,000	44,733.60	63,100.80	18,367.20
BURL	122017106	BURLINGTON STORES INC	2,801	407,024.29	579,807.00	172,782.71
	122017AA4	BURLINGTON STORES INC CONV RATIO 4.5418 CONV PRICE 220.1	143,000	146,758.22	170,343.03	23,584.81
	127055AL5	CABOT CORP 4% 07/01/2029-2029	145,000	144,570.80	155,019.50	10,448.70
CCMP	12709P103	CABOT MICROELECTRONICS CORP	1,070	84,836.72	144,674.70	59,837.98
COG	127097103	CABOT OIL & GAS CORP	5,358	100,920.67	104,213.10	3,292.43
CACI	127190304	CACI INTL INC CL A	644	147,074.70	138,743.36	(8,331.34)
CDNS	127387108	CADENCE DESIGN SYS	4,378	323,072.40	446,993.80	123,921.40
	12769G100	CAESARS ENTERTAINMENT, INC	5,719	196,882.26	311,285.17	114,402.91
CPT	133131102	CAMDEN PPTY TR	1,624	133,543.85	140,638.40	7,094.55
	133434AB6	CAMERON LNG LLC PP 144A 3.302% 01/15/2035-2034	75,000	75,000.00	84,714.00	9,714.00
	136385BA8	CANADIAN NATURAL RESOURCES 2.95% 07/15/2030-2030	30,000	29,986.50	30,631.20	644.70
	136385AX9	CANADIAN NATURAL RESOURCES 3.85% 06/01/2027-2027	90,000	94,898.70	97,686.00	2,787.30
	136385AV3	CANADIAN NATURAL RESOURCES 3.9% 02/01/2025-2024	250,000	244,470.00	271,835.00	27,365.00
2793104	13645T100	CANADIAN PACIFIC RAILWAY LIMITED	877	144,812.63	260,284.83	115,472.20
COF	14040H105	CAPITAL ONE FINL CORP	1,807	102,139.53	129,471.55	27,332.02
	14040HBL8	CAPITAL ONE FINL CORP 3.05% 03/09/2022-2022	135,000	134,913.60	139,492.80	4,579.20
	14040HBT1	CAPITAL ONE FINL CORP 3.3% 10/30/2024-2024	70,000	69,796.30	76,003.90	6,207.60
	14040HBN4	CAPITAL ONE FINL CORP 3.75% 03/09/2027-2027	140,000	140,665.30	156,560.60	15,895.30
CSL	142339100	CARLISLE COMPANIES INC	951	118,345.29	112,912.23	(5,433.06)
	143658BF8	CARNIVAL CORP PP 144A 5.75% 04/01/2023	103,000	117,683.90	168,040.38	50,356.48
	14448CAF1	CARRIER GLOBAL CORPORATION PP 144A 2.242% 02/15/2025-20	105,000	105,000.00	109,812.15	4,812.15
CASA	14713L102	CASA SYS INC	2,600	38,288.68	10,465.00	(27,823.68)
CWST	147448104	CASELLA WASTE SYS INC CL A	1,006	40,635.59	54,203.28	13,567.69
CASY	147528103	CASEYS GENERAL STORES	444	76,558.39	75,995.04	(563.35)
	CASH	CASH	-	1,358.18	1,358.18	-
CTLT	148806102	CATALENT INC	3,420	306,885.36	292,581.00	(14,304.36)
	14913R2G1	CATERPILLAR FINANCIAL SERVICES C 1.1% 09/14/2027	120,000	119,766.00	120,212.40	446.40
CAT	149123101	CATERPILLAR INC	2,289	241,088.99	332,660.37	91,571.38
	149123CF6	CATERPILLAR INC 3.25% 09/19/2049-2049	75,000	74,317.50	85,992.75	11,675.25
	12505BAD2	CBRE SVCS INC 4.875% 03/01/2026-2025	90,000	89,316.00	105,398.10	16,082.10
	124857AN3	CBS CORP NEW 4.6% 01/15/2045-2044	35,000	30,325.40	38,949.40	8,624.00
	124900AD3	CCL INDS INC PP 144A 3.05% 06/01/2030-2030	30,000	29,925.60	32,112.90	2,187.30
	1248EPCK7	CCO HLDGS LLC / CCO HLDGS CAP C PP 144A 4.25% 02/01/2031-2	40,000	40,000.00	40,808.40	808.40
	1248EPCE1	CCO HLDGS LLC / CCO HLDGS CAP C PP 144A 4.5% 08/15/2030-20	15,000	14,400.00	15,599.85	1,199.85
	1248EPCB7	CCO HLDGS LLC / CCO HLDGS CAP C PP 144A 5.375% 06/01/2029-	60,000	60,900.00	64,854.60	3,954.60
	1248EPBR3	CCO HLDGS LLC / CCO HLDGS CAP C US1248EPBR37 144A 5.5% 05	40,000	40,000.00	41,600.00	1,600.00
	15135BAV3	CENTENE CORP 3.375% 02/15/2030-2025	40,000	40,000.00	41,500.00	1,500.00
	15135BAT8	CENTENE CORP 4.625% 12/15/2029-2024	75,000	75,000.00	81,100.50	6,100.50
CNP	15189T107	CENTERPOINT ENERGY INC	8,713	229,780.61	164,675.70	(65,104.91)
	12527GAG8	CF INDUSTRIES INC US12527GAG82 144A 3.4% 12/01/2021	56,000	56,791.94	57,462.16	670.22
GTLS	16115Q308	CHART INDS INC	2,195	94,196.82	147,065.00	52,868.18

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	16115QAD2	CHART INDS INC US16115QAD25 CONV PRICE 58.7251 1% 11/15/	250,000	281,557.39	334,902.50	53,345.11
	161175BV5	CHARTER COMM OPT LLC/CAP 3.7% 04/01/2051-2050	60,000	59,530.20	59,302.80	(227.40)
	161175BT0	CHARTER COMM OPT LLC/CAP 4.8% 03/01/2050-2049	115,000	115,741.80	132,530.60	16,788.80
	161175BN3	CHARTER COMM OPT LLC/CAP 5.75% 04/01/2048-2047	30,000	28,491.00	37,790.10	9,299.10
CHTR	16119P108	CHARTER COMMUNICATIONS INC NEW	1,190	471,986.34	731,064.60	259,078.26
CHGG	163092109	CHEGG INC	883	51,050.62	60,088.15	9,037.53
	163092AE9	CHEGG INC CONV RATIO 9.2978 CONV PRICE 107.5523 PP 0% 09/	90,000	91,888.60	87,736.50	(4,152.10)
CCXI	16383L106	CHEMOCENTRYX INC	810	43,803.09	42,306.30	(1,496.79)
CVX	166764100	CHEVRON CORPORATION	4,547	268,989.36	346,936.10	77,946.74
	166764BX7	CHEVRON CORPORATION 1.995% 05/11/2027-2027	75,000	75,000.00	79,981.50	4,981.50
	16876AAA2	CHILDRENS HOSP MED CTR 4.268% 05/15/2044	50,000	50,000.00	63,800.50	13,800.50
CMG	169656105	CHIPOTLE MEXICAN GRILL INC CL A	224	122,245.10	270,260.48	148,015.38
	169905AF3	CHOICE HOTELS INTL INC 3.7% 12/01/2029-2029	155,000	154,076.20	165,171.10	11,094.90
CHD	171340102	CHURCH & DWIGHT INC	7,196	214,212.03	645,049.44	430,837.41
CI	125523100	CIGNA CORP	6,605	1,149,570.46	1,089,560.80	(60,009.66)
	125523BV1	CIGNA CORP 3% 07/15/2023-2023	95,000	91,439.65	101,067.65	9,628.00
CI/48	125523AK6	CIGNA CORP 4.9% 12/15/2048-2048	190,000	189,584.50	253,002.10	63,417.60
	171798AC5	CIMAREX ENERGY CO 4.375% 06/01/2024	15,000	15,000.00	16,250.10	1,250.10
CINF	172062101	CINCINNATI FINANCIAL CORP	1,502	114,790.65	113,310.88	(1,479.77)
CNK	17243V102	CINEMARK HLDGS INC COM	6,396	191,544.00	71,379.36	(120,164.64)
CSCO	17275R102	CISCO SYS INC	23,500	995,900.14	917,440.00	(78,460.14)
CIT	125581801	CIT GROUP INC	5,653	102,743.75	96,157.53	(6,586.22)
	125581GW2	CIT GROUP INC 5.25% 03/07/2025-2024	100,000	100,000.00	107,585.00	7,585.00
	17328CAD4	CITIGROUP COMMERCIAL MORTGAGE TR CMO 3.102% 12/16/20	205,000	211,142.35	232,509.52	21,367.17
C	172967424	CITIGROUP INC	19,424	692,042.84	853,296.32	161,253.48
	172967MS7	CITIGROUP INC 2.572% 06/03/2031-2031	110,000	110,000.00	115,853.10	5,853.10
	172967LS8	CITIGROUP INC 3.52% 10/27/2028-2027	15,000	15,000.00	16,775.10	1,775.10
	172967LD1	CITIGROUP INC 3.887% 01/10/2028-2027	315,000	305,628.15	357,792.75	52,164.60
	172967ME8	CITIGROUP INC 3.98% 03/20/2030-2029	205,000	205,000.00	237,457.65	32,457.65
	172967LJ8	CITIGROUP INC 4.281% 04/24/2048-2047	20,000	20,000.00	25,468.40	5,468.40
	172967JT9	CITIGROUP INC 4.4% 06/10/2025	85,000	88,138.05	95,977.75	7,839.70
	172967KJ9	CITIGROUP INC 4.6% 03/09/2026	255,000	259,223.85	293,405.55	34,181.70
	G21810109	CLARIVATE ANALYTICS PLC	13,009	272,831.79	374,138.84	101,307.05
	12594KAB8	CNH INDL N V 3.85% 11/15/2027-2027	235,000	244,837.85	254,902.15	10,064.30
CNO	1.26E+107	CNO FINL GROUP INC	12,300	213,002.13	200,736.00	(12,266.13)
	12621EAK9	CNO FINL GROUP INC 5.25% 05/30/2025-2025	140,000	135,881.25	160,741.00	24,859.75
	191216DC1	COCA COLA CO 2.5% 03/15/2051	120,000	119,263.20	120,282.00	1,018.80
CGNX	192422103	COGNEX CORP	6,176	189,101.01	378,280.00	189,178.99
COHR	192479103	COHERENT INC	692	33,994.33	73,158.24	39,163.91
CFX	194014106	COLFAX CORP	7,595	244,780.42	231,723.45	(13,056.97)
CL	194162103	COLGATE PALMOLIVE CO	6,340	427,539.01	476,704.60	49,165.59
	198280AF6	COLUMBIA PIPELINE GROUP INC 4.5% 06/01/2025-2025	30,000	30,827.43	34,890.30	4,062.87
COLM	198516106	COLUMBIA SPORTSWEAR CO	1,199	101,062.50	105,176.28	4,113.78
	20030NDA6	COMCAST CORP 2.65% 02/01/2030-2029	80,000	79,880.80	87,673.60	7,792.80
	20030NDQ1	COMCAST CORP 2.65% 08/15/2062-2062	120,000	118,917.60	115,944.00	(2,973.60)
	20030NBU4	COMCAST CORP 3.4% 07/15/2046-2046	155,000	164,109.80	175,982.35	11,872.55
	20030NCC3	COMCAST CORP 3.969% 11/01/2047-2047	120,000	128,383.20	146,546.40	18,163.20
STIF	20035Y102	COMERICA SHORT TERM FUND	7,322,398	7,322,398.47	7,322,398.47	-
COMM	20337X109	COMMSCOPE HLDG CO INC	4,000	76,488.29	37,160.00	(39,328.29)
	20605PAH4	CONCHO RES INC 3.75% 10/01/2027-2027	90,000	93,350.70	99,196.20	5,845.50
	20605PAJ0	CONCHO RES INC 4.875% 10/01/2047-2047	30,000	29,924.70	34,479.90	4,555.20
CNMD	207410101	CONMED CORP	800	80,732.57	58,632.00	(22,100.57)
	207410AF8	CONMED CORP CONV RATIO 11.2608 CONV PRICE 88.8036 2.625'	22,000	29,699.68	23,887.38	(5,812.30)
	20826FAQ9	CONOCOPHILLIPS CO 4.95% 03/15/2026-2025	275,000	294,511.80	330,324.50	35,812.70
	209111FW8	CONSOLIDATED EDISON CO (2019B) 3.7% 11/15/2059-2059	45,000	44,599.95	52,387.20	7,787.25
	209111FDO	CONSOLIDATED EDISON CO 4.45% 03/15/2044-2043	45,000	44,962.20	55,895.85	10,933.65

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	209111FF5	CONSOLIDATED EDISON CO 4.625% 12/01/2054-2054	35,000	34,910.75	46,449.20	11,538.45
	21036PAZ1	CONSTELLATION 4.1% 02/15/2048-2047	40,000	39,862.40	46,831.60	6,969.20
	210795QB9	CONTINENTAL AIRLS INC CL B 4% 04/29/2026	23,608	23,607.79	22,431.93	(1,175.86)
	21079VAA1	CONTINENTAL AIRLS PASS THRU TR 2 4.75% 01/12/2021	33,226	33,225.83	32,597.25	(628.58)
COO	216648402	COOPER COMPANIES INC	724	135,574.20	247,506.64	111,932.44
CPRT	217204106	COPART INC	8,368	158,246.76	858,807.84	700,561.08
	219350BF1	CORNING 4.375% 11/15/2057-2057	40,000	39,984.80	50,282.80	10,298.00
GLW	219350105	CORNING INCORPORATED	33,242	814,510.70	1,044,463.64	229,952.94
CSGP	22160N109	COSTAR GROUP INC	1,640	456,506.30	1,351,360.00	894,853.70
COST	22160K105	COSTCO WHOLESALE CORP	157	29,706.11	53,312.49	23,606.38
	22266LAE6	COUPA SOFTWARE INC CONV RATIO 3.3732 CONV PRICE 296.454	60,000	78,549.60	69,837.60	(8,712.00)
	224044CH8	COX COMMUNICATIONS INC US224044CH86 144A 3.15% 08/15/2027	10,000	9,986.20	10,823.80	837.60
	224050AE4	COX ENTERPRISES US224050AE41 144A 7.375% 07/15/2027	80,000	100,530.40	106,536.80	6,006.40
	22535WAA5	CREDIT AGRICOLE S A LONDON BRH S PP 144A 3.375% 01/10/2027	250,000	248,472.50	258,465.00	9,992.50
	22535WAB3	CREDIT AGRICOLE S A LONDON BRH S PP 144A 4.125% 01/10/2027	250,000	264,922.50	287,785.00	22,862.50
	225447AC5	CREE INC PP 144A 1.75% 05/01/2026	25,000	25,000.00	35,984.50	10,984.50
CSX	126408103	CSX CORP	10,650	84,481.00	826,227.00	741,746.00
	231021AT3	CUMMINS 1.5% 09/01/2030-2030	170,000	169,371.00	169,413.50	42.50
CMI	231021106	CUMMINS INC	959	137,905.61	195,511.33	57,605.72
	126650CW8	CVS/CAREMARK CORP 4.1% 03/25/2025-2023	87,000	86,492.79	98,562.30	12,069.51
	126650CY4	CVS/CAREMARK CORP 4.78% 03/25/2038-2037	100,000	96,424.00	123,088.00	26,664.00
	126650CZ1	CVS/CAREMARK CORP 5.05% 03/25/2048-2047	140,000	139,202.00	181,077.40	41,875.40
	126650BV1	CVS/CAREMARK CORP US126650BV16 144A 5.773% 01/10/2033	88,350	88,349.52	101,521.55	13,172.03
DHI	23331A109	D R HORTON INC	2,538	98,651.22	183,040.56	84,389.34
DHR	235851102	DANAHER CORP	4,307	196,726.31	886,423.67	689,697.36
	235851AF9	DANAHER CORP 0.000% CONV TO 7.2676 SHARES PER 1M 01/22/2027	103,000	99,187.21	808,078.26	708,891.05
	23636AAT8	DANSKE BK A/S MEDIUM TERM NTS BO PP 144A 5.375% 01/12/2027	200,000	199,596.00	226,228.00	26,632.00
DRI	237194105	DARDEN RESTAURANTS INC	2,186	136,619.60	191,887.08	55,267.48
	23804LAA1	DATADOG INC CONV RATIO 10.8338 CONV PRICE 92.3037 PP .125	80,000	81,714.17	97,565.60	15,851.43
	24422EUY3	DEERE JOHN CAP CORP 2.8% 07/18/2029	80,000	79,937.60	89,584.80	9,647.20
	24668PAE7	DELHAIZE GROUP SA CDI REPSTG SR NT 5.7% 10/01/2040	11,000	10,213.54	15,512.64	5,299.10
	24718PAA5	DELPHI JERSEY HLDGS PLC PP 144A 5% 10/01/2025	150,000	163,793.75	172,500.00	8,706.25
	247367BH7	DELTA AIR LINES 6.821% 02/10/2024	27,489	29,481.60	27,458.89	(2,022.71)
DAL	247361702	DELTA AIR LINES INC	3,573	88,796.85	106,546.86	17,750.01
DVN	25179M103	DEVON ENERGY CORPORATION	9,079	96,948.02	84,162.33	(12,785.69)
	252131AJ6	DEXCOM INC CONV RATIO 1.6655 CONV PRICE 600.4203 PP .25%	226,000	223,577.05	235,012.88	11,435.83
	25272KAK9	DIAMOND 1 FIN CORP / DIAMOND 2 F US25272KAK97 144A 6.025%	185,000	196,064.25	219,713.40	23,649.15
FANG	25278X109	DIAMONDBACK ENERGY INC	3,117	230,668.61	99,993.36	(130,675.25)
	25278XAN9	DIAMONDBACK ENERGY INC 3.5% 12/01/2029-2029	150,000	149,611.50	146,164.50	(3,447.00)
	25278XAH2	DIAMONDBACK ENERGY INC SR NT 5.375% 05/31/2025-2020	100,000	104,000.00	104,170.00	170.00
DRNA	253031108	DICERNA PHARMACEUTICALS INC	3,644	57,926.67	67,814.84	9,888.17
DKS	253393102	DICKS SPORTING GOODS INC	1,861	55,156.13	106,691.13	51,535.00
DIOD	254543101	DIODES INC	3,500	81,561.55	165,620.00	84,058.45
	25470DAK5	DISCOVERY COMMUNICATIONS LLC 3.45% 03/15/2025-2024	20,000	18,651.60	21,998.80	3,347.20
	25470DBH1	DISCOVERY COMMUNICATIONS LLC 4.65% 05/15/2050-2049	70,000	69,910.40	81,387.60	11,477.20
	25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.2% 09/20/2047-2047	35,000	34,957.65	43,350.65	8,393.00
	25470DAD1	DISCOVERY COMMUNICATIONS LLC 6.35% 06/01/2040	5,000	5,859.00	6,887.95	1,028.95
	25470MAB5	DISH NETWORK CORP CONV RATIO: 15.3429 CONV PRICE 65.1767	176,000	205,548.64	164,137.60	(41,411.04)
DG	256677105	DOLLAR GEN CORP NEW	1,630	198,657.99	330,792.20	132,134.21
	257375AQ8	DOMINION GAS HLDGS LLC 3.9% 11/15/2049-2049	115,000	114,940.20	134,492.50	19,552.30
	257559AJ3	DOMTAR CORP 6.25% 09/01/2042	75,000	74,685.75	84,042.75	9,357.00
	26138EAU3	DR PEPPER SNAPPLE GROUP 2.55% 09/15/2026-2026	100,000	88,625.25	108,898.00	20,272.75
DKNG	26142R104	DRAFTKINGS INC-CL A	3,845	43,884.77	197,979.05	154,094.28
DTE	233331107	DTE ENERGY CO	2,085	202,975.87	232,060.50	29,084.63
	26442CAT1	DUKE ENERGY CAROLINAS LLC 3.7% 12/01/2047-2047	140,000	139,795.60	168,239.40	28,443.80
DRE	264411505	DUKE REALTY CORP	5,706	103,037.16	204,445.98	101,408.82

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TICKER	CUSIP	SECURITYDESCRIPTION	UNITS	TAXCOST	MARKETVALUE	UNREALIZEDGAIN/LOSS
EGP	277276101	EASTGROUP PPTYS INC	1,116	137,313.33	144,209.52	6,896.19
	278062AC8	EATON CORP OHIO 2.75% 11/02/2022	130,000	125,245.24	136,331.00	11,085.76
EIX	281020107	EDISON INTERNATIONAL	2,637	144,528.27	131,058.90	(13,469.37)
EW	2.82E+112	EDWARDS LIFESCIENCES CORP	3,124	118,846.23	254,449.80	135,603.57
YTRE	28413L105	ELAH HLDGS INC	98	143,416.00	7,742.00	(135,674.00)
EA	285512109	ELECTRONIC ARTS	4,462	378,366.07	572,429.98	194,063.91
	29082HAA0	EMBRAER NETH FIN B V 5.05% 06/15/2025	15,000	12,669.64	14,383.95	1,714.31
EBS	29089Q105	EMERGENT BIOSOLUTIONS INC	987	74,159.20	98,700.00	24,540.80
	291011BP8	EMERSON ELECTRIC .875% 10/15/2026-2026	170,000	169,510.40	169,872.50	362.10
	29250NBA2	ENBRIDGE INC 4% 11/15/2049-2049	70,000	69,191.50	76,057.10	6,865.60
EHC	29261A100	ENCOMPASS HEALTH CORP	2,916	38,172.96	185,370.12	147,197.16
	29355AAE7	ENPHASE ENERGY INC CONV RATIO 12.2637 CONV PRICE 81.5415	50,000	50,000.00	57,978.50	7,978.50
NPO	29355X107	ENPRO INDUSTRIES INC	2,800	162,534.03	152,740.00	(9,794.03)
ESGR	G3075P101	ENSTAR GROUP LTD	2,460	416,659.54	374,289.00	(42,370.54)
ENTG	29362U104	ENTEGRIS INC	803	51,413.12	53,479.80	2,066.68
	29364GAM5	ENERGY .9% 09/15/2025-2025	70,000	69,724.20	70,159.60	435.40
	29366WAA4	ENERGY MISSISSIPPI LLC 3.85% 06/01/2049-2048	25,000	27,002.50	30,758.50	3,756.00
	29365TAJ3	ENERGY TEX INC 3.55% 09/30/2049-2049	85,000	95,349.60	97,536.65	2,187.05
	29404KAB2	ENVESTNET INC CONV RATIO 14.6381 CONV PRICE 68.3149 1.75%	197,000	271,426.12	248,944.96	(22,481.16)
EOG	26875P101	EOG RESOURCES INC	2,170	85,030.98	84,217.70	(813.28)
EPAM	29414B104	EPAM SYS INC	2,418	435,130.35	759,977.40	324,847.05
	26884LAJ8	EQT CORP CONV RATIO 66.6667 CONV PRICE 15 PP 1.75% 05/01/	134,000	149,222.00	168,773.00	19,551.00
EFX	294429105	EQUIFAX INC	651	94,816.80	100,970.10	6,153.30
	294429AS4	EQUIFAX INC 3.1% 05/15/2030-2030	35,000	34,933.50	38,532.20	3,598.70
	294429AG0	EQUIFAX INC 7% 07/01/2037	60,000	59,857.20	79,725.60	19,868.40
	29444UBG0	EQUINIX INC 1.8% 07/15/2027-2027	50,000	49,874.50	50,817.50	943.00
	29446MAC6	EQUINOR ASA 3.25% 11/18/2049-2049	115,000	113,177.25	124,099.95	10,922.70
ETRN	294600101	EQUITRANS MIDSTREAM CORPORATION	18,800	171,739.26	172,396.00	656.74
	CKE628105	EQUITY COMWLTH	50,000	-	0.01	0.01
	26882PBE1	ERAC USA FIN CO US26882PBE16 7% 10/15/2037	60,000	62,400.60	85,545.60	23,145.00
ESS	297178105	ESSEX PROPERTY TRUST INC	693	199,371.49	141,586.83	(57,784.66)
EL	518439104	ESTEE LAUDER COMPANIES	1,384	115,703.17	287,636.72	171,933.55
	29786AAH9	ETSY INC CONV RATIO 11.4040 CONV PRICE 87.6885 PP .125% 10,	157,000	180,393.62	238,212.96	57,819.34
EEFT	298736109	EURONET SVCS INC	3,710	342,694.69	334,604.90	(8,089.79)
	298736AL3	EURONET SVCS INC .75% 03/15/2049	135,000	140,902.72	128,387.70	(12,515.02)
EVBG	29978A104	EVERBRIDGE INC.	963	83,831.75	130,659.84	46,828.09
	29978AAB0	EVERBRIDGE INC. CONV RATIO 8.8999 CONV PRICE 112.3608 PP .	55,000	55,000.00	76,029.80	21,029.80
EVR	29977A105	EVERCORE PARTNERS INC	5,500	370,847.34	354,530.00	(16,317.34)
RE	G3223R108	EVEREST RE GROUP LTD	829	184,548.99	167,714.99	(16,834.00)
EVRG	30034W106	EVERGY INC	3,283	161,732.36	164,182.83	2,450.47
EVRI	30034T103	EVERI HLDGS INC	12,748	94,705.00	102,876.36	8,171.36
EVOP	2.69E+108	EVO PMTS INC	5,686	124,470.59	139,648.16	15,177.57
EVH	30050B101	EVOLENT HEALTH INC -A	4,803	66,558.39	55,234.50	(11,323.89)
	30063PAA3	EXACT SCIENCES CORP US30063PAA30 CONV PRICE 75.4324 1% C	125,000	140,141.73	158,837.50	18,695.77
	30212PBB0	EXPEDIA INC DEL PP 144A 4.625% 08/01/2027-2027	25,000	24,999.25	26,195.50	1,196.25
	30231GAZ5	EXXON MOBIL CORPORATION 3.095% 08/16/2049-2049	110,000	110,000.00	114,995.10	4,995.10
FB	30303M102	FACEBOOK INC	5,946	807,078.38	1,475,499.90	668,421.52
	31292SAQ3	FED HOME LN MTG CORP GOLD POOL # C0-9015 3% 10/01/2042	88,902	92,763.85	94,626.58	1,862.73
	31292SAD2	FED HOME LN MTG CORP GROUP NBR C0-9004 3.5% 07/01/2042	220,091	234,155.99	237,337.13	3,181.14
	31292K2X4	FED HOME LN MTG CORP PARTN CTFS GOLD POOL # C0-3490 4.5'	39,817	41,665.88	44,759.92	3,094.04
	3132A9RT6	FEDERAL HOME LN MTG CORP 3.000 2031-02-01 USD 3% 02/01/2	115,236	118,107.85	121,269.73	3,161.88
	3137B7M29	FEDERAL HOME LN MTG CORP CMO 3.527% 10/25/2023	500,000	528,613.28	542,933.25	14,319.97
	312912AN8	FEDERAL HOME LN MTG CORP CMO 5.5% 09/15/2022	3,583	3,578.25	3,702.71	124.46
	3128P7TC7	FEDERAL HOME LN MTG CORP GOLD POOL #C9-1447 3.5% 05/01,	76,763	77,687.05	82,899.18	5,212.13
	31336WAJ8	FEDERAL HOME LN MTG CORP GOLD POOL #G11810 5.5% 12/01/	6	6.45	6.48	0.03
	3128MMQP1	FEDERAL HOME LN MTG CORP GOLD POOL NBR G1-8461 2.5% 04	61,910	64,270.03	64,768.09	498.06

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	3137BLUR7	FEDERAL HOME LN MTG CORP MULTICL CMO 2.716% 06/25/2021	400,000	411,993.60	411,596.32	(397.28)
	3137BFE98	FEDERAL HOME LN MTG CORP MULTICL CMO 3.171% 10/25/2021	200,000	201,617.19	219,863.02	18,245.83
	3137FBU79	FEDERAL HOME LN MTG CORP MULTICL CMO 3.187% 09/25/2021	100,000	102,994.00	115,102.94	12,108.94
	3137FAWS3	FEDERAL HOME LN MTG CORP MULTICL CMO 3.194% 07/25/2021	250,000	257,487.50	287,108.83	29,621.33
	3137AH6C7	FEDERAL HOME LN MTG CORP MULTICL CMO 3.23% 07/25/2021	377,018	397,430.34	383,604.57	(13,825.77)
	3137F1G44	FEDERAL HOME LN MTG CORP MULTICL CMO 3.243% 04/25/2021	100,000	99,023.44	114,612.92	15,589.48
	3137BLAC2	FEDERAL HOME LN MTG CORP MULTICL CMO 3.284% 06/25/2021	275,000	280,682.62	306,771.66	26,089.04
	3137FCLD4	FEDERAL HOME LN MTG CORP MULTICL CMO 3.286% 11/25/2021	75,000	77,245.43	86,736.47	9,491.04
	3137BLW95	FEDERAL HOME LN MTG CORP MULTICL CMO 3.334% 08/25/2021	250,000	261,718.75	280,513.13	18,794.38
	3137FETN0	FEDERAL HOME LN MTG CORP MULTICL CMO 3.35% 01/25/2021	125,000	124,842.50	145,533.89	20,691.39
	3137BVX60	FEDERAL HOME LN MTG CORP MULTICL CMO 3.413% 12/25/2021	270,000	275,401.56	311,018.16	35,616.60
	3137BVZ82	FEDERAL HOME LN MTG CORP MULTICL CMO 3.43% 01/25/2021	125,000	126,083.98	144,075.73	17,991.75
	3137FG6X8	FEDERAL HOME LN MTG CORP MULTICL CMO 3.85% 05/25/2021	275,000	283,414.89	332,088.96	48,674.07
	3129413N5	FEDERAL HOME LN MTG CORP PARTN C GOLD POOL #A93505 4.5	104,011	109,999.59	116,876.15	6,876.56
	3128M6AX6	FEDERAL HOME LN MTG CORP PARTN C GOLD POOL #G04222 5.5	5,452	5,773.53	6,348.62	575.09
	3128MAAA7	FEDERAL HOME LN MTG CORP PARTN C GOLD POOL NBR G0-780	175,607	187,899.49	193,057.07	5,157.58
	3128M6V39	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR G0-4834/ G0	42,860	46,877.62	49,393.06	2,515.44
	3128MAB57	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR G0-7849 GO	224,170	235,798.91	247,136.29	11,337.38
	31335ANJ3	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR G6-0393 GO	245,264	257,871.67	266,263.06	8,391.39
	31335BA97	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR G6-0932 3.5	80,072	82,493.34	86,661.57	4,168.23
	31335BCZ7	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR G6-0988 GO	131,624	131,706.41	141,119.52	9,413.11
	31335APZ5	FEDERAL HOME LN MTG CORP PARTN C POOL NBR G60440 GOLD	144,069	144,497.01	157,307.84	12,810.83
	3132XCRW7	FEDERAL HOME LN MTG CORP PARTN GROUP NBR G6-770/ GOLC	94,272	91,366.54	101,652.59	10,286.05
	3132HLM34	FEDERAL HOME LN MTG CORP PARTN GROUP NBR Q1-0378 GOLC	153,603	161,799.14	163,459.66	1,660.52
	3132L7F95	FEDERAL HOME LN MTG CORP PARTN GROUP NBR V8-1992 GOLC	99,635	105,091.83	108,478.85	3,387.02
	3132GUKK9	FEDERAL HOME LN MTG CORP PARTN Q08998 3.5% 06/01/2042	116,755	123,650.98	126,282.34	2,631.36
	3128MJXK1	FEDERAL HOME LN MTG G08681 GOLD POOL 3.5% 12/01/2045	109,259	109,600.28	116,549.69	6,949.41
	3128MJAD2	FEDERAL HOME LN MTG GOLD POOL #G08003 6% 07/01/2034	9,852	9,884.18	11,692.88	1,808.70
	3128MJSY7	FEDERAL HOME LN MTG GOLD POOL NBR G0-8534 3% 06/01/204	220,083	216,162.69	234,522.52	18,359.83
	3128M9NV0	FEDERAL HOME LN MTG GROUP NBR G0-7304/ GOLD POOL 3.5%	129,835	130,280.83	140,448.47	10,167.64
	3128M9VX7	FEDERAL HOME LN MTG GROUP NBR G0-7530 3.5% 05/01/2043	51,048	53,544.67	55,323.88	1,779.21
	3128MJUV0	FEDERAL HOME LN MTG GROUP NBR G0-8595/ GOLD POOL 4% 0	112,913	119,273.08	123,342.65	4,069.57
	3128MJYN4	FEDERAL HOME LN MTG GROUP NBR G0-8716 GOLD POOL 3.5% (	67,295	67,252.44	72,011.17	4,758.73
	3128MJZZ6	FEDERAL HOME LN MTG GROUP NBR G0-8759/GOLD POOL 4.5% (	167,108	177,918.26	182,363.76	4,445.50
	3128MJ2N9	FEDERAL HOME LN MTG GROUP NBR G0-8780 GOLD POOL 4% 09	116,972	121,961.22	125,257.93	3,296.71
	3133D3PP4	FEDERAL HOME LOAN MTG CORP 2.000 2040-09-01 USD 2% 09/0	200,000	206,906.25	206,124.00	(782.25)
	3132DVK79	FEDERAL HOME LOAN MTG CORP 3.000 2050-06-01 USD 3% 06/0	122,699	131,172.81	131,212.99	40.18
	3132DMBG9	FEDERAL HOME LOAN MTG CORP 4.000 2046-02-01 USD 4% 02/0	77,142	82,415.02	85,005.48	2,590.46
	3137FLN34	FEDERAL HOME LOAN MTG CORP CMO 3.208% 02/25/2026	100,000	101,998.90	111,826.94	9,828.04
	3137FJY78	FEDERAL HOME LOAN MTG CORP CMO 3.9% 10/25/2033	125,000	122,598.25	158,983.80	36,385.55
	3140X4H66	FEDERAL NATIONAL MORTGAGE ASSOC 2.500 2033-07-01 USD 2.	215,000	217,956.03	227,755.74	9,799.71
	3140X4RY4	FEDERAL NATIONAL MORTGAGE ASSOC 3.500 2048-05-01 USD 3.	214,527	224,214.69	230,994.57	6,779.88
	3140X4J98	FEDERAL NATIONAL MORTGAGE ASSOC 4.000 2047-03-01 USD 4%	69,501	73,040.75	75,545.72	2,504.97
	31394A6Z4	FEDERAL NATL MTG ASSN CMO 6.5% 07/25/2044	55,819	57,044.36	65,743.23	8,698.87
FNM5523H	31358UC95	FEDERAL NATL MTG ASSN CMO SER 1993-58 CL H 5.5% 04/25/20	11,325	11,323.67	11,786.68	463.01
	3138ENT74	FEDERAL NATL MTG ASSN GTD MTG 2.500 2028-08-01 USD 2.5%	100,018	101,502.70	105,272.02	3,769.32
	3140FXL34	FEDERAL NATL MTG ASSN GTD MTG 3.000 2043-10-01 USD 3% 10	151,903	156,038.45	162,285.21	6,246.76
	3140J8LG6	FEDERAL NATL MTG ASSN GTD MTG 3.500 2037-08-01 USD 3.5%	175,996	173,823.25	185,974.67	12,151.42
	3140J9KE0	FEDERAL NATL MTG ASSN GTD MTG 4.000 2045-08-01 USD 4% 08	263,900	266,497.44	290,901.90	24,404.46
	3140J9H95	FEDERAL NATL MTG ASSN GTD MTG 4.500 2046-02-01 USD 4.5%	164,164	170,229.88	184,288.34	14,058.46
	31417AET2	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR AB3745 4% 10	44,477	47,534.37	48,828.64	1,294.27
	31418WPG9	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR AD8522 4% 08	29,280	30,007.44	32,244.37	2,236.93
	31419A4N4	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR AE0828 3.5% C	214,077	220,873.19	231,479.34	10,606.15
	31419BBT1	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR AE0949 4% 02	90,770	93,049.74	100,021.08	6,971.34
	31419BCT0	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR AE0981 3.5% C	81,087	82,607.19	87,431.09	4,823.90
	31418CR89	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR MA3210 3.5%	100,895	104,245.18	106,641.14	2,395.96



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	31418CS47	FEDERAL NATL MTG ASSN GTD MTG PA POOL NBR MA3238 3.5%	179,543	181,646.88	189,712.17	8,065.29
	3138A1VP3	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AH0621 3.5% 01/	38,403	38,823.43	41,409.99	2,586.56
	3138AMUJ2	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AI7784 4.5% 07/0	35,162	37,351.68	39,586.74	2,235.06
	3138ASR53	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AJ1407 4% 09/01,	44,574	46,516.75	48,916.00	2,399.25
	3138E0RK7	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AJ7689 4% 12/01,	128,931	136,522.73	142,099.85	5,577.12
	3138EHB84	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AL0962 4.5% 10/C	222,228	244,277.31	250,184.41	5,907.10
	3138ENE96	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AL5559 4.5% 05/C	94,952	103,260.03	106,845.39	3,585.36
	3138EPBJ2	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AL6340 5% 06/01,	36,367	40,464.05	41,865.78	1,401.73
	3138EPTF1	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AL6849 5% 06/01,	181,308	201,365.57	208,785.60	7,420.03
	3138EQLB6	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AL7521 5% 06/01,	104,337	115,194.15	119,620.90	4,426.75
	3138EQRG9	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AL7686 3% 12/01,	256,582	268,729.72	274,943.17	6,213.45
	3138LTJQ2	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AO2970 3% 05/01	80,261	82,944.81	85,386.58	2,441.77
	3138LUS30	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AO4137 3.5% 06/i	57,740	60,609.10	62,462.15	1,853.05
	3138LY5E3	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AO8044 3.5% 07/i	200,828	197,862.92	221,377.03	23,514.11
	3138WFHA7	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AS5624 3% 08/01	53,271	55,489.03	57,082.32	1,593.29
	3138WH6K3	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AS8073 2.5% 10/C	269,169	275,225.37	286,231.70	11,006.33
	3138WMLX0	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AT0682 3% 04/01	258,352	262,537.46	275,351.87	12,814.41
	3140J5FG9	FEDERAL NATL MTG ASSN GTD MTG POOL NBR BM1066 4% 02/0:	135,451	143,197.51	146,707.39	3,509.88
	3140J5SS9	FEDERAL NATL MTG ASSN GTD MTG POOL NBR BM1428 3.5% 09/	370,241	387,884.82	400,441.08	12,556.26
	3136AVY52	FEDERAL NATL MTG ASSN GTD REMIC CMO 2.67% 12/25/2026	100,000	97,808.00	108,885.13	11,077.13
	3136A4TX7	FEDERAL NATL MTG ASSN GTD REMIC CMO CL-A2 2.717% 02/25/	72,070	71,782.49	73,576.33	1,793.84
	31385XEC7	FEDERAL NATL MTG ASSN POOL #555531 5.5% 06/01/2033	12,821	12,611.06	15,071.19	2,460.13
	31385XNR4	FEDERAL NATL MTG ASSN POOL #555800 5.5% 10/01/2033	13,949	13,742.06	16,393.27	2,651.21
	31402DIS0	FEDERAL NATL MTG ASSN POOL #725773 5.5% 09/01/2034	15,299	15,069.22	18,036.24	2,967.02
	31402QTR2	FEDERAL NATL MTG ASSN POOL #735060 6% 11/01/2034	14,825	14,929.70	17,579.43	2,649.73
	31402QYV7	FEDERAL NATL MTG ASSN POOL #735224 5.5% 02/01/2035	14,315	14,108.90	16,979.48	2,870.58
	31402RDG1	FEDERAL NATL MTG ASSN POOL #735503 6% 04/01/2035	18,042	18,118.58	21,398.55	3,279.97
	31403DDX4	FEDERAL NATL MTG ASSN POOL #745418 5.5% 04/01/2036	34,177	33,704.98	40,044.98	6,340.00
	3138A2GR4	FEDERAL NATL MTG ASSN POOL NBR AH1107 4% 12/01/2040	179,827	185,839.84	203,107.29	17,267.45
	3138WQAW2	FEDERAL NATL MTG ASSN POOL NBR AT2720 3% 05/01/2043	146,563	150,547.16	158,218.63	7,671.47
	3138X3XH0	FEDERAL NATL MTG ASSN POOL NBR AU4279 3% 09/01/2043	94,937	92,159.78	102,072.96	9,913.18
	3138XBU85	FEDERAL NATL MTG ASSN POOL NBR AV0606 4% 11/01/2043	47,877	50,376.03	52,551.22	2,175.19
	31418AAJ7	FEDERAL NATL MTG ASSN POOL NBR MA0908 4% 11/01/2031	142,973	154,924.64	154,941.26	16.62
	31418ABT4	FEDERAL NATL MTG ASSN POOL NBR MA0949 3.5% 01/01/2032	160,998	168,798.52	171,061.96	2,263.44
	31418AM39	FEDERAL NATL MTG ASSN POOL NBR MA1277 2.5% 12/01/2027	77,996	81,560.18	81,552.14	(8.04)
	3138WQA36	FEDERAL NATL MTG ASSN POOL NUMBER AT2725 3% 05/01/204:	228,528	225,778.85	243,430.65	17,651.80
	31428XBV7	FEDEX CORP 3.1% 08/05/2029-2029	105,000	104,649.30	117,619.95	12,970.65
	31428XBE5	FEDEX CORP 4.75% 11/15/2045-2045	85,000	84,217.15	107,088.95	22,871.80
	3137FH2A0	FHLMC MULTIFAMILY STRUCTURED PAS CMO 3.7% 06/25/2033	125,000	125,114.50	153,511.28	28,396.78
FIS	31620M106	FIDELITY NATL INFORMATION SVCS COM	3,402	289,876.92	489,956.04	200,079.12
	31816QAF8	FIREEYE INC CONV RATIO 43.1667 CONV PRICE 23.166 .875% 06/i	64,000	64,000.00	59,879.68	(4,120.32)
FHB	32051X108	FIRST HAWAIIAN INC	12,900	353,547.96	194,403.00	(159,144.96)
FHN	320517105	FIRST HORIZON NATIONAL CORP	16,430	219,726.74	149,677.30	(70,049.44)
FCFS	33767D105	FIRSTCASH INC	1,462	89,908.85	85,585.48	(4,323.37)
FE	337932107	FIRSTENERGY CORP	33,800	969,414.72	967,694.00	(1,720.72)
	337932AP2	FIRSTENERGY CORP 2.25% 09/01/2030-2030	80,000	79,880.00	79,907.20	27.20
	337932AJ6	FIRSTENERGY CORP 4.85% 07/15/2047-2047	140,000	139,116.60	173,493.60	34,377.00
FISV	337738108	FISERV INC	9,440	291,499.94	940,318.40	648,818.46
FIVN	338307101	FIVE9 INC	967	70,554.70	122,161.11	51,606.41
	338307AC5	FIVE9 INC CONV RATIO 7.4437 CONV PRICE 134.3418 PP .5% 06/C	50,000	50,000.00	59,857.00	9,857.00
	33938XAB1	FLEX LIMITED 4.875% 05/12/2030-2030	145,000	166,551.35	165,402.95	(1,148.40)
FLEX	Y2573F102	FLEX LTD	15,138	141,697.58	160,462.80	18,765.22
FND	339750101	FLOOR & DECOR HOLDINGS, INC	1,549	106,973.68	111,915.25	4,941.57
FLR	343412102	FLUOR CORP	15,700	282,669.18	136,276.00	(146,393.18)
FMC	302491303	FMC CORP - NEW	14,210	674,777.46	1,512,654.50	837,877.04
FNF	31620R303	FNF GROUP	4,353	165,906.29	139,731.30	(26,174.99)

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TICKER	CUSIP	SECURITYDESCRIPTION	UNITS	TAXCOST	MARKETVALUE	UNREALIZEDGAIN/LOSS
	3140X3BN7	FNMA PASS-THRU I 3% 12/01/2034	137,897	143,025.34	150,222.54	7,197.20
	344419AC0	FOMENTO ECONOMIC MEX SPON ADR 3.5% 01/16/2050	150,000	152,149.50	157,635.00	5,485.50
	34959JAK4	FORTIVE CORP CONV RATIO 9.3777 CONV PRICE 106.6360 .875%	200,000	200,000.00	198,202.00	(1,798.00)
FBHS	34964C106	FORTUNE BRANDS HOME & SEC INC	4,148	239,420.63	341,546.32	102,125.69
BCRY5HO	N33462107	FRANK'S INTERNATIONAL NV	84,700	487,140.61	174,482.00	(312,658.61)
	35671DCE3	FREEMPORT-MCMORAN COPPER & GOLD 4.125% 03/01/2028-2028	45,000	45,000.00	45,809.55	809.55
	35671DCC7	FREEMPORT-MCMORAN COPPER & GOLD 5% 09/01/2027-2022	110,000	110,000.00	115,275.60	5,275.60
FCX	35671D857	FREEMPORT-MCMORAN COPPER & GOLD B	75,647	846,518.03	1,183,875.55	337,357.52
	35805BAA6	FRESENIUS MEDICAL CARE US FINANC PP 144A 3.75% 06/15/2028	170,000	167,383.70	190,010.70	22,627.00
FTDRV	35905A109	FRONTDOOR INC -W/I	7,874	344,366.36	334,330.04	(10,036.32)
AJG	363576109	GALLAGHER ARTHUR J & CO	2,421	169,107.38	252,050.31	82,942.93
IT	366651107	GARTNER INC CL A	2,652	215,740.30	335,239.32	119,499.02
	361448BD4	GATX CORP 4.35% 02/15/2024-2024	100,000	99,936.00	110,284.00	10,348.00
	36166NAD5	GE CAP FUNDING LLC PP 144A 4.05% 05/15/2027-2027	200,000	216,028.00	215,998.00	(30.00)
	369604BW2	GENERAL ELECTRIC CO 3.625% 05/01/2030-2030	10,000	9,984.10	10,422.20	438.10
	369604BX0	GENERAL ELECTRIC CO 4.25% 05/01/2040-2039	30,000	29,915.40	30,957.60	1,042.20
	369604BF9	GENERAL ELECTRIC CO NT 4.125% 10/09/2042	11,000	11,282.01	11,203.39	(78.62)
	37045VAH3	GENERAL MTRS CO 5% 04/01/2035	45,000	49,603.95	49,087.80	(516.15)
	37045VAF7	GENERAL MTRS CO 6.25% 10/02/2043	90,000	99,759.15	107,791.20	8,032.05
	37045XCV6	GENERAL MTRS FINL CO INC 2.9% 02/26/2025-2025	60,000	59,924.40	62,242.80	2,318.40
GM/30	37045XC00	GENERAL MTRS FINL CO INC 3.6% 06/21/2030-2030	170,000	177,187.60	178,085.20	897.60
	37045XCK0	GENERAL MTRS FINL CO INC 4.35% 04/09/2025-2025	20,000	19,989.20	21,883.00	1,893.80
	378272AQ1	GLENCORE FUNDING LLC PP 144A 3.875% 10/27/2027-2027	5,000	4,957.45	5,498.80	541.35
	378272AV0	GLENCORE FUNDING LLC PP 4.875% 03/12/2029-2028	45,000	48,656.25	53,048.70	4,392.45
	378272AY4	GLENCORE FUNDING LLC PP PP 144A 2.5% 09/01/2030-2030	170,000	169,269.00	167,205.20	(2,063.80)
GBLI	37959R103	GLOBAL INDEMNITY GROUP LLC-A	5,341	161,100.38	120,439.55	(40,660.83)
GPN	37940X102	GLOBAL PAYMENTS INC	6,434	797,655.88	1,129,553.04	331,897.16
	36230L3K3	GNMA I - MULTIPLE ISSUER POOL NBR 752602 4% 10/20/2040	31,337	33,516.23	34,124.13	607.90
	36179ME30	GNMA II GTD CTF MULTI ISSUER POOL NBR MA0154 3.5% 06/20/2028	72,892	76,753.21	78,858.44	2,105.23
	36179ME48	GNMA II GTD CTF MULTI ISSUER POOL NBR MA0155 4% 06/20/2028	74,775	81,329.80	82,361.22	1,031.42
	36179MNH9	GNMA II GTD CTF MULTI ISSUER POOL NBR MA0392 3.5% 09/20/2028	101,611	109,914.43	109,928.81	14.38
	36179MX47	GNMA II GTD CTF MULTI ISSUER POOL NBR MA0699 3.5% 01/20/2028	115,279	122,754.18	124,715.80	1,961.62
	36179RBX6	GNMA II GTD CTF MULTI ISSUER POOL NBR MA2754 3.5% 04/20/2028	65,908	69,069.14	70,155.38	1,086.24
	36179RD89	GNMA II GTD CTF MULTI ISSUER POOL NBR MA2827 4% 05/20/2028	64,683	68,776.33	70,306.02	1,529.69
	36179RXF1	GNMA II GTD CTF MULTI ISSUER POOL NBR MA3378 4.5% 01/20/2028	70,504	75,747.61	78,584.33	2,836.72
	36179RK9	GNMA II GTD CTF MULTI ISSUER POOL NBR MA3598 4% 04/20/2028	53,770	56,727.82	58,068.31	1,340.49
	36179SNV5	GNMA II GTD CTF MULTI ISSUER POOL NBR MA4004 3.5% 10/20/2028	100,638	101,070.62	107,298.40	6,227.78
	36179S5M5	GNMA II GTD CTF MULTI ISSUER POOL NBR MA4452 4% 05/20/2028	157,013	161,588.92	169,459.90	7,870.98
	36202FH5	GNMA II GTD PASS THRU CTF MULTIP POOL NBR 0004747 5% 07/2028	17,209	18,315.21	19,687.99	1,372.78
	38141GVX9	GOLDMAN SACHS 2.63713% 10/28/2027-2026	155,000	155,000.00	161,429.40	6,429.40
	38141GWJ9	GOLDMAN SACHS 2.908% 06/05/2023-2022	10,000	10,000.00	10,377.80	377.80
	38141GWL4	GOLDMAN SACHS 3.691% 06/05/2028-2027	150,000	151,273.50	169,203.00	17,929.50
	38141GWZ3	GOLDMAN SACHS 4.223% 05/01/2029-2028	140,000	140,000.00	164,018.40	24,018.40
	38148LAC0	GOLDMAN SACHS GROUP INC 3.5% 01/23/2025-2024	40,000	40,405.60	43,854.80	3,449.20
	38141GRB8	GOLDMAN SACHS SR NT 3.625% 01/22/2023	240,000	242,549.10	256,874.40	14,325.30
	38374GCU4	GOVERNMENT NATL MTG ASSN CMO 5.5% 04/20/2034	48,110	53,598.04	53,429.68	(168.36)
LOPE	38526M106	GRAND CANYON ED INC	3,618	351,897.96	301,053.78	(50,844.18)
	38937LAB7	GRAY OAK PIPELINE LLC PP 144A 3.45% 10/15/2027-2027	10,000	9,999.70	10,281.10	281.40
GO	39874R101	GROCERY OUTLET HLDG CORP	1,933	81,839.55	73,154.39	(8,685.16)
GPI	398905109	GROUP 1 AUTOMOTIVE INC	700	41,553.93	59,416.00	17,862.07
HALO	40637H109	HALOZYME THERAPEUTICS INC	3,874	70,574.56	103,009.66	32,435.10
HNGR	41043F208	HANGER ORTHOPEDIC GROUP INC	7,400	164,407.12	134,606.00	(29,801.12)
HOG	412822108	HARLEY DAVIDSON INC	3,500	68,567.66	84,980.00	16,412.34
HAS	418056107	HASBRO INC	2,035	204,885.26	154,802.45	(50,082.81)
	418056AY3	HASBRO INC 3.55% 11/19/2026-2026	185,000	185,395.17	195,576.45	10,181.28
	418056AZ0	HASBRO INC 3.9% 11/19/2029-2029	60,000	61,374.20	63,681.00	2,306.80

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							NLOSS
	404119BQ1	HCA INC 5.25% 04/15/2025	95,000	97,300.00	110,311.15		13,011.15
	404119BV0	HCA INC 5.5% 06/15/2047-2046	75,000	86,621.25	93,881.25		7,260.00
HQY	42226A107	HEALTHEQUITY INC	4,976	396,933.82	240,738.88		(156,194.94)
PEAK	42250P103	HEALTHPEAK PROPERTIES INC.	7,535	210,451.40	198,095.15		(12,356.25)
	42250PAA1	HEALTHPEAK PROPERTIES INC. 3% 01/15/2030-2029	185,000	184,334.00	202,471.40		18,137.40
HEI/A	422806208	HEICO CORP CL A	762	51,274.98	68,237.10		16,962.12
	42330PAK3	HELIX ENERGY SOLUTIONS GROUP INC CONV RATIO 143.3795 CO	97,000	97,000.00	82,263.76		(14,736.24)
HES	42809H107	HESS CORP COM	2,552	162,278.31	105,014.80		(57,263.51)
	42824CBK4	HEWLETT PACKARD ENTERPRISE CO 1.75% 04/01/2026-2026	165,000	164,703.00	166,871.10		2,168.10
	42824CAW9	HEWLETT PACKARD ENTERPRISE CO 4.9% 10/15/2025-2025	50,000	51,440.70	57,831.00		6,390.30
	42824CAY5	HEWLETT PACKARD ENTERPRISE CO 6.35% 10/15/2045-2045	10,000	10,061.80	12,955.30		2,893.50
HRC	431475102	HILL-ROM HOLDINGS INC	1,327	69,804.71	112,078.42		42,273.71
HLT	43300A203	HILTON WORLDWIDE HLDGS INC	1,249	88,928.80	106,764.52		17,835.72
	437076BZ4	HOME DEPOT INC 3.125% 12/15/2049-2049	165,000	162,881.40	185,247.15		22,365.75
	437076BA9	HOME DEPOT INC 4.2% 04/01/2043-2042	75,000	80,847.00	95,124.75		14,277.75
	437076BH4	HOME DEPOT INC 4.25% 04/01/2046-2045	90,000	89,774.10	117,973.80		28,199.70
HON	438516106	HONEYWELL INTERNATIONAL INC	5,433	140,953.58	876,723.21		735,769.63
HZNP	G46188101	HORIZON THERAPEUTICS PUBLIC LIMITED COMPANY	3,366	56,771.85	265,375.44		208,603.59
	44106MBA9	HOSPITALITY PROPERTIES TRUST 4.75% 10/01/2026-2026	90,000	89,859.60	80,100.00		(9,759.60)
	44106MBB7	HOSPITALITY PROPERTIES TRUST 4.95% 10/01/2029-2029	40,000	39,581.60	34,600.00		(4,981.60)
HST	44107P104	HOST HOTELS & RESORTS, INC.	13,813	247,161.07	144,898.37		(102,262.70)
	404280CC1	HSBC HOLDNGS PLC FXD-FRN SNR PIDI 22/05/2030 USD (SEC REG	210,000	210,000.00	235,704.00		25,704.00
	404280AW9	HSBC HOLDNGS PLC US404280AW98 4.3% 03/08/2026	200,000	199,710.00	226,300.00		26,590.00
	40434CAD7	HSBC USA INC 3.5% 06/23/2024	100,000	98,348.00	109,265.00		10,917.00
HUBS	443573100	HUBSPOT INC	2,296	369,249.66	653,625.28		284,375.62
	443787205	HUDSON GLOBAL INC	2,600	261,436.35	24,726.00		(236,710.35)
HUM	444859102	HUMANA INC	3,890	281,668.58	1,534,643.90		1,252,975.32
	446413AP1	HUNTINGTON INGALLS INDS INC PP 144A 4.2% 05/01/2030-2030	15,000	14,999.40	17,179.05		2,179.65
HUN	447011107	HUNTSMAN CORP	8,142	196,606.70	179,693.94		(16,912.76)
	44701QBD3	HUNTSMAN INTL LLC 5.125% 11/15/2022-2022	95,000	96,662.50	101,976.80		5,314.30
H	448579102	HYATT HOTELS CORP CL A	1,200	58,481.85	64,044.00		5,562.15
	44891ABP1	HYUNDAI CAP AMER MEDIUM TERM NTS PP 144A 2.375% 10/15/	110,000	109,970.30	110,563.20		592.90
	44891ABG1	HYUNDAI CAP AMER MEDIUM TERM NTS PP 144A 3% 02/10/202	75,000	74,774.25	78,143.25		3,369.00
	44891ABD8	HYUNDAI CAP AMER MEDIUM TERM NTS PP 144A 3.5% 11/02/20	180,000	181,645.40	194,320.80		12,675.40
IAA	449253103	IAA SPINCO INC IAA INC	2,239	81,786.82	113,517.30		31,730.48
	44932FAA5	IAC FINANCECO 2 INC / IAC FINANC CONV RATIO 3.3028 CONV PR	132,000	135,574.23	185,296.32		49,722.09
	459200KC4	IBM CORP 4.25% 05/15/2049	100,000	121,749.00	128,983.00		7,234.00
IEX	45167R104	IDEX CORP	3,033	189,285.21	540,632.25		351,347.04
IDXX	45168D104	IDEXX LABORATORIES INC	2,190	202,933.82	798,693.00		595,759.18
INFO	G47567105	IHS MARKIT LTD	4,159	288,864.71	324,609.95		35,745.24
	44962LAC1	IHS MARKIT LTD US44962LAC19 144A 4% 03/01/2026-2025	5,000	5,000.00	5,600.00		600.00
IIVI	902104108	II-VI INC	2,654	104,445.11	102,232.08		(2,213.03)
ILMN	452327109	ILLUMINA INC	1,024	345,750.31	276,613.12		(69,137.19)
	452327AK5	ILLUMINA INC CONV RATIO 2.1845 CONV PRICE 457.7707 0% 08/	31,000	31,000.00	32,100.19		1,100.19
	452327AH2	ILLUMINA INC US452327AH26 CONVERTIBLE PRICE 254.3364 .5%	320,000	417,784.78	382,185.60		(35,599.18)
	45667GAD5	INFINERA CORP CONV RATIO 130.5995 CONV PRICE 7.657 PP 2.5%	70,000	70,000.00	73,899.70		3,899.70
	456837AK9	ING 4.1% 10/02/2023	315,000	334,180.35	346,166.10		11,985.75
	45772FAE7	INPHI CORP PP 144A .75% 04/15/2025	203,000	231,692.56	237,599.32		5,906.76
INSM	457669307	INSMED INC COM	3,066	78,033.69	100,074.24		22,040.55
INSP	457730109	INSPIRE MED SYS INC	636	55,919.00	77,216.76		21,297.76
PODD	45784P101	INSULET CORP	264	54,926.84	59,286.48		4,359.64
ICE	45866F104	INTERCONTINENTALEXCHANGE GROUP I	5,638	144,015.21	559,684.26		415,669.05
	45866FAK0	INTERCONTINENTALEXCHANGE GROUP I 2.1% 06/15/2030-2030	70,000	69,503.00	72,669.41		3,166.41
	45866FAQ7	INTERCONTINENTALEXCHANGE GROUP I 3% 09/15/2060-2060	120,000	118,780.80	122,466.00		3,685.20
	45867GAB7	INTERDIGITAL INC PA CONV RATIO 12.3018 CONV PRICE 81.2889	50,000	50,000.00	51,283.50		1,283.50
IGT	G4863A108	INTERNATIONAL GAME TECHNOLOGY	3,000	37,703.70	34,320.00		(3,383.70)

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						NLOSS
	459745GN9	INTERNATIONAL LEASE FIN CORP 5.875% 08/15/2022	160,000	166,862.40	173,353.60	6,491.20
INTU	461202103	INTUIT INC	4,964	421,790.16	1,527,422.80	1,105,632.64
IVZ	G491BT108	INVESCO LTD	7,455	82,798.31	76,190.10	(6,608.21)
ISBC	46146L101	INVESTORS BANCORP INC NEW	3,600	36,000.00	26,244.00	(9,756.00)
NVTA	46185L103	INVITAE CORP	1,921	74,794.45	77,973.39	3,178.94
	464337AJ3	IONIS PHARMACEUTICALS INC COVN RATIO 14.9685 CONV PRICE	140,000	142,800.83	147,088.20	4,287.37
	462613AM2	IPALCO ENTERPRISES 3.7% 09/01/2024-2024	25,000	1.11	27,173.75	27,172.64
IRTC	450056106	IRHYTHM TECHNOLOGIES INC	392	76,832.19	88,329.36	11,497.17
	465410BX5	ITALY REP 2.375% 10/17/2024	200,000	199,438.00	207,328.00	7,890.00
ITT	45073V108	ITT INC	2,973	200,128.36	175,912.41	(24,215.95)
JBL	466313103	JABIL CIRCUIT INC	4,428	116,795.39	145,902.60	29,107.21
	466313AK9	JABIL CIRCUIT INC 3% 01/15/2031-2030	30,000	29,783.40	30,592.80	809.40
JAZZ	G50871105	JAZZ PHARMACEUTICALS PLC	819	102,748.19	113,824.62	11,076.43
JBHT	445658107	JB HUNT TRANSPORTATION SERVICES	2,524	226,158.94	331,199.28	105,040.34
JBT	477839104	JOHN BEAN TECHNOLOGIES CORP	908	81,880.67	86,350.80	4,470.13
	478160CT9	JOHNSON & JOHNSON 2.45% 09/01/2060-2060	120,000	118,758.00	122,037.60	3,279.60
	478375AS7	JOHNSON CTLS INTL PLC 5.125% 09/14/2045-2045	7,000	7,769.51	9,300.55	1,531.04
	48129RAX3	JPMD COMMERCIAL MORTGAGE SECURI CMO 3.0565% 11/13/2024	160,000	164,798.96	179,633.46	14,834.50
JPM	46625H100	JPMORGAN CHASE & CO	11,152	645,947.17	1,062,897.12	416,949.95
	46647PBQ8	JPMORGAN CHASE & CO 1.514% 06/01/2024-2024	135,000	135,000.00	138,132.00	3,132.00
	46647PBE5	JPMORGAN CHASE & CO 2.739% 10/15/2030-2029	25,000	25,000.00	26,934.75	1,934.75
	48128BAB7	JPMORGAN CHASE & CO 2.972% 01/15/2023-2022	65,000	64,935.00	67,158.65	2,223.65
	46647PAH9	JPMORGAN CHASE & CO 3.22% 03/01/2025-2024	25,000	25,000.00	26,966.50	1,966.50
	46647PBD7	JPMORGAN CHASE & CO 3.702% 05/06/2030-2029	20,000	20,000.00	23,056.00	3,056.00
	46647PAL0	JPMORGAN CHASE & CO 3.964% 11/15/2048-2047	35,000	35,000.00	42,915.95	7,915.95
	46647PAR7	JPMORGAN CHASE & CO 4.005% 04/23/2029-2028	70,000	70,000.00	81,384.10	11,384.10
	46647PAA4	JPMORGAN CHASE & CO 4.26% 02/22/2048-2047	80,000	80,000.00	102,015.20	22,015.20
	46647PAX4	JPMORGAN CHASE & CO 4.452% 12/05/2029-2028	135,000	135,000.00	162,306.45	27,306.45
	46625HLL2	JPMORGAN CHASE & CO 4.95% 06/01/2045	90,000	89,359.20	123,102.90	33,743.70
	48203RAG9	JUNIPER NETWORKS 4.5% 03/15/2024	115,000	113,145.05	128,849.45	15,704.40
JNPR	48203R104	JUNIPER NETWORKS INC	6,251	148,333.87	143,585.47	(4,748.40)
KSU	485170302	KANSAS CITY SOUTHERN	767	83,262.67	138,466.51	55,203.84
KRTX	48576A100	KARUNA THERAPEUTICS INC	722	66,221.89	58,034.36	(8,187.53)
KBR	48242W106	KBR INC	3,700	58,893.36	86,173.00	27,279.64
K	487836108	KELLOGG CO	1,755	122,279.10	110,073.60	(12,205.50)
KEYS	49338L103	KEYSIGHT TECHNOLOGIES INC - W/I	5,276	535,920.30	515,992.80	(19,927.50)
	49446RAV1	KIMCO 3.7% 10/01/2049-2049	115,000	113,656.80	115,388.70	1,731.90
	49456BAP6	KINDER MORGAN INC DEL 4.3% 03/01/2028-2027	360,000	389,833.20	416,422.80	26,589.60
KNSL	49714P108	KINSALE CAP GROUP INC	630	66,642.17	111,327.30	44,685.13
KKRPP	48251W401	KKR CO INC CONV SEC C 23	1,650	85,350.00	86,641.50	1,291.50
	48252DAA3	KKR GROUP FINANCE CO VII PP 144A 3.625% 02/25/2050-2049	115,000	114,395.10	119,100.90	4,705.80
	48253L205	KLX ENERGY SERVICES HOLDINGS INC	348	35,069.35	1,635.60	(33,433.75)
KNX	499049104	KNIGHT-SWIFT TRANSN HLDGS INC	3,578	129,097.46	148,630.12	19,532.66
KFY	500643200	KORN FERRY INTL NEW	800	19,092.97	23,200.00	4,107.03
KOS	500688106	KOSMOS ENERGY LTD	27,600	189,592.68	32,844.00	(156,748.68)
	50077LAD8	KRAFT HEINZ FOODS CO 3% 06/01/2026-2026	65,000	57,935.15	67,053.35	9,118.20
	50077LAB2	KRAFT HEINZ FOODS CO 4.375% 06/01/2046-2045	105,000	110,506.05	106,466.85	(4,039.20)
KR	501044101	KROGER CO	5,328	153,833.21	178,274.88	24,441.67
KURA	50127T109	KURA ONCOLOGY INC	4,371	77,536.96	126,890.13	49,353.17
LH	50540R409	LABORATORY CORP OF AMER HLDGS	1,520	223,583.47	280,181.60	56,598.13
LRCX	512807108	LAM RESH CORP	930	281,993.24	292,912.80	10,919.56
LW	513272104	LAMB WESTON HOLDINGS, INC	1,906	174,185.71	123,909.06	(50,276.65)
LSTR	515098101	LANDSTAR SYSTEM INC	1,168	131,655.43	146,852.64	15,197.21
LSCC	518415104	LATTICE SEMICONDUCTOR CORP	5,844	77,410.93	162,492.42	85,081.49
LAZ	G54050102	LAZARD LTD CL A	700	23,943.59	22,827.00	(1,116.59)
LEA	521865204	LEAR CORP	300	26,629.71	33,324.00	6,694.29

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	52603BAA5	LENDINGTREE INC NEW CONV RATIO 4.8163 CONV PRICE 207.62	42,000	59,738.42	64,391.46	4,653.04
	526107AE7	LENNOX INTERNATIONAL INC 1.35% 08/01/2025-2025	50,000	49,954.00	50,441.00	487.00
LHCG	50187A107	LHC GROUP INC	716	105,868.26	143,586.64	37,718.38
	531229AB8	LIBERTY MEDIA CORP-LIBERTY CONV RATIO 21.0859 CONV PRICE	106,000	114,422.76	115,436.12	1,013.36
	531229AF9	LIBERTY MEDIA CORP-LIBERTY CONV RATIO 27.1091 CONV PRICE	123,000	123,610.00	143,218.74	19,608.74
LLY	532457108	LILLY ELI & CO	1,026	101,163.74	155,110.68	53,946.94
	532457B20	LILLY ELI & CO 2.5% 09/15/2060-2060	120,000	117,698.40	116,772.00	(926.40)
LNC	534187109	LINCOLN NATL CORP IND	3,120	102,824.65	98,404.80	(4,419.85)
	538034AQ2	LIVE NATION INC CONV RATIO 14.7005 CONV PRICE 68.0249 2.5%	72,000	82,919.52	79,875.36	(3,044.16)
LVGO	539183103	LIVONGO HEALTH INC	1,338	174,496.77	174,622.38	125.61
	539830BN8	LOCKHEED MARTIN 4.09% 09/15/2052-2052	56,000	55,730.30	73,573.36	17,843.06
LOW	548661107	LOWES COS INC	10,534	493,999.44	1,681,226.40	1,187,226.96
LPLA	50212V100	LPL FINL HLDGS INC	3,312	161,628.12	253,467.36	91,839.24
LULU	550021109	LULULEMON ATHLETICA INC	740	90,462.98	218,714.40	128,251.42
LITE	55024U109	LUMENTUM HLDGS INC	1,745	82,161.54	132,113.95	49,952.41
	55024UAB5	LUMENTUM HLDGS INC CONV RATIO 16.4965 CONV PRICE 60.61	259,000	290,947.18	358,393.84	67,446.66
LBC	550550107	LUTHER BURBANK CORP	2,900	31,175.00	24,012.00	(7,163.00)
	50249AAA1	LYB INTERNATIONAL FINANCE III LL 4.2% 10/15/2049-2049	45,000	44,319.60	50,990.40	6,670.80
BK3NZG6	50247VAC3	LYB INTL FIN B V 4.875% 03/15/2044-2043	55,000	54,357.05	67,201.75	12,844.70
	50247WAB3	LYB INTL FIN II B V 3.5% 03/02/2027-2026	45,000	43,640.20	50,268.60	6,628.40
	6.71E+206	LYONDELLBASELL ADVANCED POLYMERS	68	61,880.00	70,643.84	8,763.84
MTB	55261F104	M & T BANK CORP	1,668	257,078.70	161,162.16	(95,916.54)
BYSD5C5	559222AR5	MAGNA INTL INC US559222AR55 4.15% 10/01/2025-2025	85,000	84,921.90	97,060.65	12,138.75
MAN	56418H100	MANPOWER INC WIS	1,844	113,580.58	131,661.60	18,081.02
MPC	56585A102	MARATHON PETE CORP	14,363	619,899.92	448,843.75	(171,056.17)
HZO	567908108	MARINEMAX INC	4,719	85,931.48	118,069.38	32,137.90
	570535AV6	MARKEL CORP 4.15% 09/17/2050-2050	110,000	109,752.50	129,608.60	19,856.10
MLM	573284106	MARTIN MARIETTA MATERIALS INC	676	140,114.19	147,577.56	7,463.37
	573284AU0	MARTIN MARIETTA SR NT 4.25% 12/15/2047-2047	40,000	39,872.40	46,075.20	6,202.80
MASI	574795100	MASIMO CORP	2,250	338,713.74	494,527.50	155,813.76
	575767AQ1	MASSACHUSETTS MUT LIFE INS CO PP 144A 3.375% 04/15/2050	5,000	4,979.40	5,259.80	280.40
	57667L107	MATCH GROUP INC NEW COM	1,516	146,731.58	161,984.60	15,253.02
MATX	57686G105	MATSON INC	1,200	35,650.62	45,528.00	9,877.38
	58013MEF7	MCDONALDS CORP 6.3% 03/01/2038	60,000	73,694.40	91,407.00	17,712.60
MCK	58155Q103	MCKESSON CORP	1,090	148,162.88	161,570.70	13,407.82
MCA	552697104	MDC PARTNERS INC CL A CL A SUB VTG SHS	44,700	163,698.45	85,377.00	(78,321.45)
MDLA	584021109	MEDALLIA INC COM	3,432	74,958.83	92,561.04	17,602.21
MPW	58463J304	MEDICAL PPTYS TR INC COMMON STOCK	10,519	209,405.63	176,614.01	(32,791.62)
MRK	58933Y105	MERCK & CO INC NEW	2,886	220,632.89	239,913.18	19,280.29
	58933YBB0	MERCK & CO INC NEW 2.45% 06/24/2050-2049	20,000	19,529.00	20,214.20	685.20
	58933YAX3	MERCK & CO INC NEW 3.4% 03/07/2029-2028	335,000	364,315.85	392,576.45	28,260.60
B6ZY1X8	59151KAG3	METHANEX CORP US59151KAG31 5.25% 03/01/2022	15,000	15,623.40	15,879.60	256.20
	59151KAJ7	METHANEX CORP US59151KAJ79 5.65% 12/01/2044-2044	125,000	124,191.25	114,037.50	(10,153.75)
MET	59156R108	METLIFE INC	17,881	873,877.57	669,285.83	(204,591.74)
	C1F001172	MFS INTERNATIONAL GROWTH CL 1 FUND	197,834	25,354,527.36	42,241,560.52	16,887,033.16
MCHP	595017104	MICROCHIP TECHNOLOGY INC	3,839	345,166.70	378,141.50	32,974.80
	595017AP9	MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023	15,000	15,042.05	16,175.55	1,133.50
	595017AF1	MICROCHIP TECHNOLOGY INC CONV RATIO 10.1162 CONV PRICE	162,000	184,312.80	238,583.88	54,271.08
	595017AD6	MICROCHIP TECHNOLOGY INC CONV RATIO 15.0122 CONV PRICE	69,000	63,996.12	146,925.84	82,929.72
	595112BQ5	MICRON TECHNOLOGY INC 4.663% 02/15/2030-2029	85,000	95,904.65	100,551.60	4,646.95
	595112AX1	MICRON TECHNOLOGY INC CONVERTIBLE INFORMATION PENDIN	47,000	214,414.05	229,389.61	14,975.56
MSFT	594918104	MICROSOFT CORP	20,010	1,807,971.65	4,052,825.40	2,244,853.75
	594918CC6	MICROSOFT CORP 2.525% 06/01/2050-2049	40,000	39,266.80	41,772.00	2,505.20
	594918CD4	MICROSOFT CORP 2.675% 06/01/2060-2059	105,000	94,543.81	111,549.90	17,006.09
	595620AS4	MIDAMERICAN ENERGY CO 3.65% 08/01/2048-2048	95,000	94,170.65	115,083.00	20,912.35
	59833CAB8	MIDWEST CONNECTOR CAPITAL COMPAN PP 144A 3.625% 04/01	90,000	89,941.50	90,775.80	834.30

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MLR	600551204	MILLER INDS INC	1,800	29,107.35	54,918.00	25,810.65
MRTX	60468T105	MIRATI THERAPEUTICS INC	401	51,763.07	65,022.15	13,259.08
	606822BN3	MITSUBISHI UFJ FINL GROUP INC 2.193% 02/25/2025	235,000	235,000.00	246,860.45	11,860.45
MKSI	55306N104	MKS INSTRUMENTS INC	1,414	133,722.48	153,164.48	19,442.00
	60937PAC0	MONGODB INC CONV RATIO 4.7349 CONV PRICE 211.1977 PP .25	75,000	76,156.25	95,836.50	19,680.25
MS	617446448	MORGAN STANLEY	21,691	738,851.43	1,048,976.76	310,125.33
	61744YAG3	MORGAN STANLEY 1.66763% 05/08/2024-2023	30,000	30,000.00	30,449.10	449.10
	6174468Q5	MORGAN STANLEY 2.188% 04/28/2026-2025	115,000	115,000.00	120,670.65	5,670.65
	6174468P7	MORGAN STANLEY 3.622% 04/01/2031-2030	70,000	70,000.00	80,502.80	10,502.80
	61744YAR9	MORGAN STANLEY 4.457% 04/22/2039-2038	90,000	90,000.00	113,754.60	23,754.60
	6174824M3	MORGAN STANLEY SUB NT 4.875% 11/01/2022	45,000	44,840.70	48,758.85	3,918.15
MSA	553498106	MSA SAFETY INC	1,404	84,000.12	181,916.28	97,916.16
MSCI	55354G100	MSCI INC CL A	1,795	318,434.25	631,355.35	312,921.10
MYOK	62857M105	MYOKARDIA INC	908	47,754.31	114,725.80	66,971.49
NTRA	632307104	NATERA INC	1,483	72,612.57	93,073.08	20,460.51
NATI	636518102	NATIONAL INSTRUMENTS CORP	7,445	306,283.49	258,490.40	(47,793.09)
	636792AB9	NATIONAL LIFE INSURANCE COMPANY FXD-FRN PIDI 19/07/2068	70,000	70,000.00	75,567.10	5,567.10
	637071AM3	NATIONAL OILWELL 3.6% 12/01/2029-2029	70,000	69,485.50	69,915.30	429.80
NOV	637071101	NATIONAL OILWELL VARCO INC	11,987	163,584.71	129,939.08	(33,645.63)
NWLI	638517102	NATIONAL WESTERN LIFE GROUP INC A	200	34,370.83	37,980.00	3,609.17
NAV	6.39E+112	NAVISTAR INTL CORP NEW	1,300	36,311.80	55,614.00	19,302.20
	62886HAS0	NCL CORP LTD CONV RATIO 72.7273 CONV PRICE 13.7500 PP 6% I	30,000	30,151.13	39,805.20	9,654.07
	62886HAW1	NCL CORP LTD PP 144A 5.375% 08/01/2025	50,000	50,000.00	54,270.00	4,270.00
NCR	6.29E+112	NCR CORP NEW	5,470	156,759.00	104,148.80	(52,610.20)
	62888WACO	NCUA GTD NTS TR 2010-R3 CMO 2.4% 12/08/2020	588	604.66	588.22	(16.44)
NEO	64049M209	NEOGENOMICS INC	2,915	47,848.74	102,345.65	54,496.91
NFLX	64110L106	NETFLIX.COM INC	1,702	171,661.84	829,469.70	657,807.86
	64125CAD1	NEUROCRINE BIOSCIENCES INC CONV RATIO 13.1711 CONV PRICE	101,000	132,995.23	142,373.64	9,378.41
NVRO	64157F103	NEVRO CORP	604	77,866.46	84,560.00	6,693.54
NWL	651229106	NEWELL BRANDS INC	8,169	156,652.60	139,608.21	(17,044.39)
NWSA	65249B109	NEWS CORP NEW	17,000	159,683.84	247,690.00	88,006.16
NXST	65336K103	NEXSTAR BROADCASTING GROUP INC	1,778	178,354.08	169,141.14	(9,212.94)
NEE	65339F101	NEXTERA ENERGY INC	3,797	383,100.53	1,048,731.40	665,630.87
	65339F770	NEXTERA ENERGY INC CONV RATIO .1418 CONV PRICE 352.6093	5,100	201,007.83	238,782.00	37,774.17
NEX	65290C105	NEXTERA OILFIELD SOLUTIONS INC	17,440	287,887.42	34,356.80	(253,530.62)
	62912XAF1	NGPL PIPECO LLC PP 144A 4.875% 08/15/2027-2027	135,000	139,025.00	149,162.85	10,137.85
	65366HAB9	NICE SYS INC CONV RATIO 12.026 CONV PRICE 83.1532 1.25% 01/	213,000	227,328.97	557,927.94	330,598.97
NKE	654106103	NIKE INC CL B	2,389	108,421.24	270,840.93	162,419.69
	65473PAL9	NISOURCE INC 1.7% 02/15/2031-2030	95,000	94,927.80	94,110.80	(817.00)
	655044AG0	NOBLE ENERGY INC NT 5.25% 11/15/2043-2043	25,000	24,857.50	33,169.50	8,312.00
	654902AE5	NOKIA CORP US654902AE56 4.375% 06/12/2027	105,000	106,837.50	111,334.65	4,497.15
	65535HAR0	NOMURA HOLDINGS INC 1.851% 07/16/2025	200,000	200,000.00	203,390.00	3,390.00
	655844CD8	NORFOLK SOUTHERN CORP 3.4% 11/01/2049-2049	70,000	69,362.30	78,675.80	9,313.50
	665772CS6	NORTHERN STATES POWER CO 2.6% 1ST MTG PIDI BDS 01/06/20	115,000	112,835.70	118,341.90	5,506.20
NTRS	665859104	NORTHERN TRUST CORP	2,997	288,751.03	238,261.50	(50,489.53)
B9CGTC3	G66721104	NORWEGIAN CRUISE LINE HOLDINGS LTD	6,060	111,786.85	90,839.40	(20,947.45)
NVAX	670002401	NOVAVAX INC	310	43,658.27	34,146.50	(9,511.77)
	670008AD3	NOVELLUS SYS INC CONV TO 35.1147 PER 1M 2.625% 05/15/204	13,000	74,091.59	128,550.76	54,459.17
	629377CG5	NRG ENERGY INC CONV RATIO 20.9479 CONV PRICE 47.7375 2.75	154,000	166,163.60	156,448.60	(9,715.00)
	629377CH3	NRG ENERGY INC PP 144A 5.25% 06/15/2029-2024	50,000	53,675.00	54,312.50	637.50
NUAN	67020Y100	NUANCE COMMUNICATIONS INC	5,505	78,271.87	180,949.35	102,677.48
	67020YAN0	NUANCE COMMUNICATIONS INC CONV RATIO 45.0106 CONV PRI	97,000	97,000.00	169,918.78	72,918.78
	67077MAX6	NUTRIEN LTD 3.95% 05/13/2050-2049	70,000	69,816.60	81,202.10	11,385.50
	67079BAF7	NUTRITION BIOSCIENCES INC PP 144A 3.468% 12/01/2050-2050	65,000	64,994.15	66,430.65	1,436.50
NUVA	670704105	NUVASIVE INC	967	45,891.98	47,866.50	1,974.52
	670704AH8	NUVASIVE INC CONV RATIO 10.7198 CONV PRICE 93.2853 PP .375	88,000	80,298.59	77,855.36	(2,443.23)

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NVDA	67066G104	NVIDIA CORP	1,952	552,469.24	977,346.88	424,877.64
	62947QAT5	NXP B V / NXP FDG LLC PP 144A 4.625% 06/15/2022	200,000	213,750.00	212,928.00	(822.00)
	62954HAA6	NXP B V/NXP FUNDING LLC/NXP USA PP 144A 3.875% 06/18/2021	85,000	84,969.40	95,846.85	10,877.45
ORLY	67103H107	O REILLY AUTOMOTIVE INC NEW	1,618	249,712.14	734,507.28	484,795.14
	88337F105	OFFICE DEPOT I SHS	9,400	261,126.56	193,452.00	(67,674.56)
	678026AH8	OIL STATES INTERNATIONAL INC CONV RATIO 22.2748 CONV PRIC	230,000	242,377.88	128,047.90	(114,329.98)
	679295AC9	OKTA INC CONV RATIO 5.2991 CONV PRICE 188.7113 PP .125% 05	57,000	57,040.76	74,495.01	17,454.25
ODFL	679580100	OLD DOMINION FGHT LINES INC	761	63,281.89	135,922.21	72,640.32
ON	682189105	ON SEMICONDUCTOR CORP	10,319	216,551.22	212,674.59	(3,876.63)
	682189AP0	ON SEMICONDUCTOR CORP CONV RATIO 48.2567 CONV PRICE 20	20,000	24,796.00	25,811.00	1,015.00
	68235PAF5	ONE GAS INC 4.658% 02/01/2044-2043	115,000	128,799.88	146,145.45	17,345.57
	68389XAV7	ORACLE CORPORATION 4.3% 07/08/2034-2034	175,000	174,930.00	221,728.50	46,798.50
OSK	688239201	OSHKOSH TRUCK CORP	2,273	200,378.70	165,542.59	(34,836.11)
OC	690742101	OWENS CORNING NEW	3,039	186,932.43	201,455.31	14,522.88
	690742AK7	OWENS CORNING NEW 3.875% 06/01/2030-2030	30,000	29,967.30	34,072.80	4,105.50
	690742AE1	OWENS CORNING NEW 4.2% 12/01/2024-2024	15,000	14,711.40	16,540.50	1,829.10
	69121KAD6	OWL ROCK CAPITAL CORPORATION 4.25% 01/15/2026-2025	95,000	94,291.30	96,591.25	2,299.95
	69331C140	P G & E CORPORATION CONV RATIO 8.5929 CONV PRICE 11.6375	1,200	120,180.00	119,376.00	(804.00)
	695127AE0	PACIRA PHARMACEUTICALS INC CONV RATIO 13.9324 CONV PRIC	50,000	50,000.00	53,795.00	3,795.00
	69553PAA8	PAGERDUTY INC CONV RATIO: 24.9507 CONV PRICE: 40.079 PP 1.	5,000	5,249.79	5,093.80	(155.99)
	697435AE5	PALO ALTO NETWORKS INC CONV RATIO 3.3602 CONV PRICE 297	100,000	100,000.00	105,898.00	5,898.00
	697435AD7	PALO ALTO NETWORKS INC CONV RATIO 3.7545 CONV PRICE 266	156,000	156,000.00	175,596.72	19,596.72
PLMR	69753M105	PALOMAR HLDGS INC	764	87,922.82	75,414.44	(12,508.38)
PH	701094104	PARKER HANNIFIN CORP	1,012	165,315.13	201,377.88	36,062.75
	70202LAA0	PARSONS CORPORATION CONV RATIO 22.2913 CONV PRICE 44.86	47,000	47,000.00	47,946.58	946.58
	703343AB9	PATRICK INDS INC CONV RATIO 11.3785 CONV PRICE 87.8850 1%	187,000	184,949.03	174,760.85	(10,188.18)
PYPL	70450Y103	PAYPAL HLDGS INC	5,064	489,385.48	927,775.44	438,389.96
PEB	70509V100	PEBBLEBROOK HOTEL TR	3,100	39,763.53	37,541.00	(2,222.53)
	693304AW7	PECO ENERGY 3.9% 03/01/2048-2047	40,000	38,538.80	50,321.20	11,782.40
PEGA	705573103	PEGASYSTEMS INC	1,055	102,522.17	126,694.95	24,172.78
PAG	70959W103	PENSKE AUTOMOTIVE GROUP INC	2,648	126,667.52	123,529.20	(3,138.32)
PFGC	71377A103	PERFORMANCE FOOD GROUP CO	3,710	103,752.09	129,887.10	26,135.01
PRGO	G97822103	PERRIGO CO PLC	3,888	311,296.85	178,536.96	(132,759.89)
PM	718172109	PHILIP MORRIS INTL INC	15,695	946,828.23	1,221,541.85	274,713.62
	718172AW9	PHILIP MORRIS INTL INC 4.125% 03/04/2043	75,000	72,897.75	89,766.75	16,869.00
	72147KAC2	PILGRIMS PRIDE CORP PP 144A 5.75% 03/15/2025-2020	65,000	65,487.50	66,403.35	915.85
	72147KAE8	PILGRIMS PRIDE CORP PP 144A 5.875% 09/30/2027-2022	40,000	38,987.50	41,808.40	2,820.90
PNW	723484101	PINNACLE WEST CAPITAL CORP	1,717	110,948.65	121,580.77	10,632.12
PXD	723787107	PIONEER NATURAL RESOURCES CO	1,683	211,873.78	154,701.36	(57,172.42)
	723787AN7	PIONEER NATURAL RESOURCES CO CONV RATIO 9.1098 CONV PR	218,000	222,740.61	248,618.10	25,877.49
PJT	69343T107	PJT PARTNERS INC A	2,261	114,429.39	128,605.68	14,176.29
PLNT	72703H101	PLANET FITNESS INC - CL A	1,811	41,597.97	101,597.10	59,999.13
PNM	69349H107	PNM RESOURCES INC	3,807	155,478.26	151,937.37	(3,540.89)
POOL	73278L105	POOL CORP COM	2,982	343,429.13	896,061.18	552,632.05
B86QM90	733174700	POPULAR INC	7,400	245,676.49	273,282.00	27,605.51
POR	736508847	PORTLAND GEN ELEC CO PP	4,000	152,670.87	136,960.00	(15,710.87)
POST	737446104	POST HLDGS INC	1,287	128,044.97	108,712.89	(19,332.08)
PPG	693506107	PPG INDUSTRIALS INDS INC	1,639	178,467.05	196,811.12	18,344.07
PPL	69351T106	PPL CORPORATION	4,955	137,298.60	129,969.65	(7,328.95)
	741503AX4	PRICELINE.COM .9% 09/15/2021	227,000	276,977.69	239,348.80	(37,628.89)
	CHB037893	PRINCIPAL ENHANCED PROPERTY FUND LP	565,808	7,205,173.42	7,156,856.17	(48,317.25)
	CHB035467	PRISA LP	10,915	16,290,297.60	19,075,375.94	2,785,078.34
PFPT	743424103	PROOFPOINT INC	1,333	79,291.90	137,712.23	58,420.33
PRO	74346Y103	PROS HLDGS INC	2,185	83,933.94	71,799.10	(12,134.84)
	743674BE2	PROTECTIVE LIFE CORP PP 144A 3.4% 01/15/2030-2029	160,000	159,507.20	171,756.80	12,249.60
	74432QCFO	PRUDENTIAL FINANCIAL INC 3.7% 03/13/2051-2050	65,000	64,556.70	73,010.60	8,453.90

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TICKER	CUSIP	SECURITYDESCRIPTION	UNITS	TAXCOST	MARKETVALUE	UNREALIZEDGAINLOSS
	744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047-2047	117,000	115,470.43	133,551.99	18,081.56
PTCT	69366J200	PTC THERAPEUTICS INC	1,000	49,082.02	45,460.00	(3,622.02)
	74456QBZ8	PUBLIC SERVICE ELEC & GAS 3.85% 05/01/2049-2048	40,000	39,993.20	50,447.20	10,454.00
	745332CJ3	PUGET SOUND ENERGY INC 3.25% 09/15/2049-2049	115,000	114,255.95	128,660.85	14,404.90
PHM	745867101	PULTE HOMES INC	3,263	121,384.78	145,562.43	24,177.65
QTWO	74736L109	Q2 HLDGS INC	1,453	97,568.42	133,516.17	35,947.75
QUAD	747301109	QUAD / GRAPHICS INC CL A	6,100	95,585.03	19,459.00	(76,126.03)
KWR	747316107	QUAKER CHEMICAL CORP	1,752	79,897.88	309,105.36	229,207.48
QCOM	747525103	QUALCOMM INC	8,070	499,697.53	903,194.40	403,496.87
PWR	7.48E+106	QUANTA SVCS INC	3,612	125,302.20	177,782.64	52,480.44
	74840LAB8	QUICKEN LNS INC PP 144A 5.25% 01/15/2028-2023	110,000	104,987.79	114,744.30	9,756.51
QDEL	74838J101	QUIDEL CORP	352	19,618.10	70,400.00	50,781.90
QRTEA	74915M100	QURATE RETAIL INC	96,244	1,109,580.56	678,520.20	(431,060.36)
	74915M308	QURATE RETAIL INC	2,089	470,301.56	196,775.48	(273,526.08)
RL	751212101	RALPH LAUREN CORP	2,678	263,272.19	190,593.26	(72,678.93)
RRC	75281A109	RANGE RESOURCES CORP	19,100	112,773.16	147,070.00	34,296.84
RJF	754730109	RAYMOND JAMES FINL INC	3,735	213,254.44	262,944.00	49,689.56
RTX	7.55E+105	RAYTHEON TECHNOLOGIES CORP	6,351	176,463.90	381,187.02	204,723.12
RP	75606N109	REALPAGE INC	13,411	580,210.66	789,773.79	209,563.13
O	756109104	REALTY INCOME CORP REIT	2,570	144,998.30	154,431.30	9,433.00
	75886FAF4	REGENERON PHARMACEUTICALS INC 2.8% 09/15/2050-2050	60,000	59,829.00	57,399.00	(2,430.00)
RF	7591EP100	REGIONS FINL CORP	20,206	306,918.66	228,529.86	(78,388.80)
RS	759509102	RELIANCE STEEL & ALUMINUM CO	1,229	111,112.66	124,436.25	13,323.59
	75968NAD3	RENAISSANCERE HLDGS LTD 3.6% 04/15/2029-2029	145,000	142,978.70	163,645.55	20,666.85
RGEN	759916109	REPLIGEN CORP	3,274	368,761.24	464,416.90	95,655.66
RSG	760759100	REPUBLIC SVCS INC	2,223	178,930.53	209,050.92	30,120.39
REZI	76118Y104	RESIDEO TECHNOLOGIES INC -W/I	5,610	75,503.76	62,439.30	(13,064.46)
	761713BB1	REYNOLDS AMERICAN INC 5.85% 08/15/2045-2045	100,000	99,476.00	125,653.00	26,177.00
RNG	76680R206	RINGCENTRAL INC CLASS A	514	19,816.79	137,443.60	117,626.81
	76680RAE7	RINGCENTRAL INC CONV RATIO 2.7745 CONV PRICE 360.4253 PP	165,000	170,336.10	173,936.40	3,600.30
RBA	767744105	RITCHIE BROS AUCTIONEERS INC	2,583	66,593.72	147,256.83	80,663.11
RMR	74967R106	RMR GROUP INC /THE - A	1,500	43,475.38	42,165.00	(1,310.38)
	772739AL2	ROCK TENN CO 4.9% 03/01/2022	95,000	98,804.75	100,841.55	2,036.80
ROP	776696106	ROPER INDS INC NEW	2,514	378,873.84	986,116.50	607,242.66
	776743AN6	ROPER TECHNOLOGIES INC 1.4% 09/15/2027-2027	45,000	44,937.00	45,670.05	733.05
	780097BH3	ROYAL BK SCOTLAND GROUP PLC 3.88506% 06/25/2024-2023	200,000	200,000.00	201,654.00	1,654.00
	780097BD2	ROYAL BK SCOTLAND GROUP PLC US780097BD21 3.875% 09/12/2024-2023	200,000	203,896.00	215,660.00	11,764.00
	780153BA9	ROYAL CARIBBEAN CRUISES CONV RATIO 13.8672 CONV PRICE 72	55,000	55,000.00	61,602.20	6,602.20
	78081BAC7	ROYALTY PHARMA PLC PP 144A 1.75% 09/02/2027-2027	45,000	44,227.80	45,260.55	1,032.75
RUSHA	781846209	RUSH ENTERPRISES INC CL A	2,400	60,130.92	116,424.00	56,293.08
	78355HKK4	RYDER SYS INC MEDIUM TERM NTS 3.875% 12/01/2023-2023	60,000	59,962.80	65,476.80	5,514.00
	78409VAR5	S&P GLOBAL INC 2.3% 08/15/2060-2060	120,000	118,112.40	110,521.20	(7,591.20)
	785592AS5	SABINE PASS LIQUEFACTION LLC 5% 03/15/2027-2026	135,000	142,572.10	153,354.60	10,782.50
CRM	79466L302	SALESFORCE.COM INC	4,650	288,175.45	1,139,482.50	851,307.05
	797440BX1	SAN DIEGO 4.1% 06/15/2049-2048	75,000	74,921.25	92,445.75	17,524.50
	80282KAW6	SANTANDER HLDGS USA INC 3.5% 06/07/2024-2024	135,000	134,883.90	145,060.20	10,176.30
	80282KAP1	SANTANDER HLDGS USA INC 4.4% 07/13/2027-2027	160,000	154,342.50	179,118.40	24,775.90
	80283LAX1	SANTANDER UK PLC 2.875% 06/18/2024	200,000	199,252.00	215,166.00	15,914.00
	806854AJ4	SCHLUMBERGER INVT SA 2.65% 06/26/2030-2030	115,000	119,061.80	116,850.35	(2,211.45)
	CIFE08799	SCHRODER INTERNATIONAL SMALL COMPANIES FUND	2,575	19,347,874.29	34,704,139.59	15,356,265.30
	81180WAZ4	SEAGATE HDD CAYMAN PP 144A 4.091% 06/01/2029	19,000	16,612.98	20,489.98	3,877.00
	81211KAY6	SEALED AIR CORP PP 144A 4% 12/01/2027-2027	30,000	27,525.00	31,350.00	3,825.00
SGEN	812578102	SEATTLE GENETICS INC/WA	1,142	181,280.91	204,223.86	22,942.95
	81373PAA1	SECURIAN FINL GROUP INC PP 144A 4.8% 04/15/2048	65,000	64,793.95	79,600.30	14,806.35
SLQT	816307300	SELECTQUOTE INC COM	2,951	77,010.94	61,528.35	(15,482.59)
ST	G8060N102	SENSATA TECHNOLOGIES HOLDING PLC	4,676	177,957.57	194,848.92	16,891.35



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						NLOSS
SRG	81752R100	SERITAGE GROWTH PPTYS PROP-A REIT	23,190	606,495.66	315,152.10	(291,343.56)
NOW	81762P102	SERVICENOW INC	1,027	334,245.27	474,350.76	140,105.49
	81762PAE2	SERVICENOW INC 1.4% 09/01/2030-2030	135,000	134,495.10	131,209.20	(3,285.90)
	822582CD2	SHELL INTL FIN B V 2.375% 11/07/2029-2029	105,000	104,258.70	111,773.55	7,514.85
	822582CH3	SHELL INTL FIN B V 3.25% 04/06/2050-2049	110,000	118,177.40	118,175.20	(2.20)
	822582BQ4	SHELL INTL FIN B V US822582BQ44 4% 05/10/2046	135,000	129,646.95	158,538.60	28,891.65
SHW	824348106	SHERWIN WILLIAMS CO	818	173,944.30	558,554.94	384,610.64
SHOP	82509L107	SHOPIFY INC	207	73,461.80	192,073.23	118,611.43
	82509LAA5	SHOPIFY INC CONV RATIO .6944 CONV PRICE 1440.0922 .125% 11	25,000	25,000.00	26,984.50	1,984.50
SBNY	82669G104	SIGNATURE BANK	2,909	269,520.07	247,294.09	(22,225.98)
SLAB	826919102	SILICON LABORATORIES INC	794	78,234.34	75,239.44	(2,994.90)
	826919AC6	SILICON LABORATORIES INC CONV RATIO 8.1498 CONV PRICE 122	125,000	125,000.00	131,977.50	6,977.50
SMPL	82900L102	SIMPLY GOOD FOODS CO	7,083	105,359.81	153,771.93	48,412.12
SWKS	83088M102	SKYWORKS SOLUTIONS INC	919	96,286.84	123,375.75	27,088.91
	83088VAA0	SLACK TECHNOLOGIES INC CONV RATIO 32.2630 CONV PRICE 30.!	68,000	81,407.67	79,050.00	(2,357.67)
SLM	78442P106	SLM CORP	10,600	88,197.84	84,906.00	(3,291.84)
SMAR	83200N103	SMARTSHEET INC -CLASS A	1,662	76,814.08	79,626.42	2,812.34
	832248BC1	SMITHFIELD FOODS INC PP 144A 3% 10/15/2030-2030	10,000	9,883.80	10,103.60	219.80
	832248AZ1	SMITHFIELD FOODS INC PP 144A 4.25% 02/01/2027-2026	75,000	77,262.00	82,420.50	5,158.50
	83304AAB2	SNAP INC CONV RATIO 43.8481 CONV PRICE 22.806 .75% 08/01/2	104,000	105,385.77	137,159.36	31,773.59
	833445109	SNOWFLAKE INC CL A	201	29,246.40	45,998.85	16,752.45
	83368RAX0	SOCIETE GENERALE MEDIUM TERM NTS PP 144A 1.375% 07/08/2	200,000	199,442.00	204,286.00	4,844.00
	83368RAV4	SOCIETE GENERALE MEDIUM TERM NTS PP 144A 2.625% 01/22/2	200,000	199,600.00	208,208.00	8,608.00
	83368RAU6	SOCIETE GENERALE MEDIUM TERM NTS PP 144A 2.625% 10/16/2	200,000	199,480.00	207,950.00	8,470.00
SAH	83545G102	SONIC AUTOMOTIVE INC	3,500	77,654.97	133,630.00	55,975.03
	842400GJ6	SOUTHERN CALIF EDISON CO 3.65% 03/01/2028-2027	165,000	159,162.07	182,872.80	23,710.73
	842434CT7	SOUTHERN CALIF GAS CO 3.95% 02/15/2050-2049	75,000	74,817.75	94,066.50	19,248.75
	844741BK3	SOUTHWEST 5.125% 06/15/2027-2027	165,000	167,585.00	181,853.10	14,268.10
LUV	844741108	SOUTHWEST AIRLINES CO	3,623	128,628.11	135,934.96	7,306.85
	844741BG2	SOUTHWEST CONV RATIO 25.9909 CONV PRICE 38.475 1.25% 05/	301,000	322,546.24	396,567.50	74,021.26
	845743B51	SOUTHWESTERN 4.4% 11/15/2048-2048	140,000	139,097.00	180,390.00	41,293.00
	845437BQ4	SOUTHWESTERN ELEC 3.85% 02/01/2048-2047	100,000	99,787.00	113,131.00	13,344.00
	848637AC8	SPLUNK INC CONV RATIO 6.7433 CONV PRICE 148.2953 .5% 09/1!	130,000	153,641.15	173,681.30	20,040.15
SPOT	L8681T102	SPOTIFY TECHNOLOGY SA	587	102,588.53	140,492.58	37,904.05
SQ	852234103	SQUARE INC	3,146	240,529.73	475,423.52	234,893.79
	852234AD5	SQUARE INC CONV RATIO 12.8456 CONV PRICE 77.8477 .5% 05/1	62,000	67,637.60	125,833.96	58,196.36
	852234AE3	SQUARE INC CONV RATIO 8.2641 CONV PRICE 121.0053 PP .125%	70,000	70,000.00	101,371.20	31,371.20
SSNC	78467J100	SS&C TECHNOLOGIES HLDGS INC	6,349	212,206.22	383,733.56	171,527.34
	853254AJ9	STANDARD CHARTERED PLC PP 144A 3.95% 01/11/2023	200,000	201,844.00	208,242.00	6,398.00
SWK	854502101	STANLEY BLACK & DECKER INC	1,366	193,546.86	210,951.38	17,404.52
	854502846	STANLEY BLACK & DECKER INC CONV RATIO .5226 CONV PRICE 1!	2,900	240,701.10	281,155.00	40,453.90
SBUX	855244109	STARBUCKS CORP	587	24,578.56	49,243.43	24,664.87
	855244AZ2	STARBUCKS CORP 2.55% 11/15/2030-2030	115,000	114,683.75	122,195.55	7,511.80
B96WFB8	85771PAL6	STAT OIL ASA 3.95% 05/15/2043	165,000	163,921.20	194,229.75	30,308.55
STT	857477103	STATE STREET CORP	1,657	100,910.60	99,287.44	(1,623.16)
STLD	858119100	STEEL DYNAMICS INC	5,294	122,213.26	155,378.90	33,165.64
STE	G8473T100	STERIS PUBLIC COMPANY LIMITED PLC	3,970	344,734.10	683,038.50	338,304.40
STL	85917A100	STERLING BANCORP DEL	7,903	170,431.19	83,139.56	(87,291.63)
SF	860630102	STIFEL FINANCIAL CORP	2,700	131,514.75	133,110.00	1,595.25
STOR	862121100	STORE CAP CORP	6,913	215,145.91	182,641.46	(32,504.45)
	86562MAF7	SUMITOMO MITSUI FIN-UNSP ADR US86562MAF77 2.632% 07/1!	155,000	143,528.20	167,545.70	24,017.50
SUM	86614U100	SUMMIT MATLS INC CL A	8,009	159,088.40	122,777.97	(36,310.43)
SUMO	86646P103	SUMO LOGIC INC COM	2,257	57,092.18	53,355.48	(3,736.70)
	87165BAL7	SYNCHRONY FINL 3.7% 08/04/2026-2026	10,000	8,996.30	10,676.30	1,680.00
	87165BAD5	SYNCHRONY FINL 4.25% 08/15/2024-2024	30,000	29,591.40	32,653.80	3,062.40
	87165BAG8	SYNCHRONY FINL 4.5% 07/23/2025-2025	65,000	64,762.10	72,086.30	7,324.20

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	87165BAP8	SYNCHRONY FINL 5.15% SNR PIDI NTS 19/03/2029 5.15% 03/19/2	80,000	79,827.20	93,126.40		13,299.20
	87164KAC8	SYNGENTA FIN N V PP 144A 5.182% 04/24/2028-2028	200,000	200,000.00	221,480.00		21,480.00
SNPS	871607107	SYNOPSIS INC	994	173,629.51	200,768.12		27,138.61
	871829BK2	SYSCO 2.4% 02/15/2030-2029	35,000	34,876.45	35,109.20		232.75
TMUS	872590104	T-MOBILE US INC	5,205	343,625.81	575,516.85		231,891.04
	87264ABC8	T-MOBILE USA INC PP 144A 3.75% 04/15/2027-2027	85,000	89,114.45	96,052.55		6,938.10
TTWO	874054109	TAKE-TWO INTERACTIVE SOFTWARE	2,212	243,119.74	363,520.08		120,400.34
TNDM	875372203	TANDEM DIABETES CARE INC	1,463	58,126.94	154,083.16		95,956.22
FTI	G87110105	TECHNIPFMC PLC	50,637	1,079,594.72	339,267.90		(740,326.82)
TDOC	87918A105	TELADOC INC	587	18,376.73	118,961.42		100,584.69
	87918AAC9	TELADOC INC CONV RATIO 18.6621 CONV PRICE 53.5845 1.375%	41,000	56,211.41	155,014.03		98,802.62
	87918AAE5	TELADOC INC PP 144A 1.25% 06/01/2027	152,000	152,000.00	183,477.68		31,477.68
TFX	879369106	TELEFLEX INC	1,202	322,349.14	392,693.40		70,344.26
B170DG6	87938WAC7	TELEFONICA EMISIONES S A U 7.045% 06/20/2036	55,000	65,731.05	80,002.45		14,271.40
	880451AU3	TENNESSEE GAS PIPELINE 7.625% 04/01/2037	40,000	47,318.40	54,362.80		7,044.40
TDC	88076W103	TERADATA CORP DEL	38,571	1,311,358.48	859,747.59		(451,610.89)
	88167AAD3	TEVA PHARMACEUTICAL FIN NETH III SR NT 2.8% 07/21/2023	120,000	117,462.20	114,321.60		(3,140.60)
TXRH	882681109	TEXAS ROADHOUSE INC CLASS A	3,206	169,271.66	195,790.42		26,518.76
TGTX	88322Q108	TG THERAPEUTICS INC	3,420	64,470.16	87,141.60		22,671.44
NTB	G0772R208	THE BANK OF N.T. BUTTERFIELD & SON LIMITED	11,500	382,713.20	263,810.00		(118,903.20)
TMO	883556102	THERMO FISHER SCIENTIFIC INC	2,289	166,351.09	973,900.83		807,549.74
	88732JBB3	TIME WARNER CABLE INC 5.5% 09/01/2041-2041	15,000	15,305.40	18,527.40		3,222.00
	88732JAU2	TIME WARNER CABLE INC 6.75% 06/15/2039	35,000	41,079.40	48,451.55		7,372.15
	88732JBD9	TIME WARNER CABLE INC GTD DEB 4.5% 09/15/2042-2042	135,000	107,129.79	148,544.55		41,414.76
	89153VAW9	TOTAL CAPITAL INTL SA 3.386% 06/29/2060-2059	115,000	115,000.00	125,194.75		10,194.75
	89236THG3	TOYOTA MOTOR CREDIT CORP 1.15% 08/13/2027	80,000	79,962.40	80,046.40		84.00
	G8994E103	TRANE TECHNOLOGIES PLC	1,892	162,417.56	227,191.36		64,773.80
	89352HAY5	TRANSCANADA PIPELINES LTD 4.875% 05/15/2048-2047	65,000	64,452.05	82,509.70		18,057.65
B5SKD29	893526DJ9	TRANSCANADA PIPELINES LTD US893526DJ90 6.1% 06/01/2040	110,000	119,324.70	149,673.70		30,349.00
	893574AN3	TRANSCONTINENTAL GAS PIPE LINE C PP 144A 3.25% 05/15/2030	90,000	89,808.30	97,457.40		7,649.10
TRU	89400J107	TRANSUNION	3,286	244,230.29	267,283.24		23,052.95
	89417EAQ2	TRAVELERS COS INC 2.55% 04/27/2050-2049	5,000	4,961.55	4,979.70		18.15
TREX	89531P105	TREX COMPANY INC	1,934	29,746.59	128,340.24		98,593.65
TRMB	896239100	TRIMBLE NAV LTD	5,783	191,520.21	276,427.40		84,907.19
GTS	896749108	TRIPLE-S MGMT CORP	10,500	172,439.96	192,675.00		20,235.04
	89788MAC6	TRUIST FINANCIAL CORPORATION 1.125% 08/03/2027-2027	170,000	169,726.30	169,367.60		(358.70)
	89788MAB8	TRUIST FINANCIAL CORPORATION 1.95% 06/05/2030-2030	95,000	94,725.45	98,287.00		3,561.55
	898813AS9	TUCSON ELEC PWR CO 1.5% 08/01/2030-2030	90,000	89,635.50	89,237.70		(397.80)
TPTX	90041T108	TURNING POINT THERAPEUTICS INC	1,063	39,113.92	88,611.68		49,497.76
	90138FAB8	TWILIO INC CONV RATIO 14.1040 CONV PRICE 70.9019 .25% 06/0	38,000	38,000.00	127,431.86		89,431.86
TYL	902252105	TYLER TECHNOLOGIES INC	2,014	202,592.53	662,525.44		459,932.91
TSN	902494103	TYSON FOODS INC CLASS A	11,366	481,085.37	680,255.10		199,169.73
	91159HJA9	U S BANCORP MEDIUM TERM 1.375% 07/22/2030-2021	165,000	163,942.35	163,582.65		(359.70)
	91159HHW3	U S BANCORP MEDIUM TERM 3% 07/30/2029-2029	100,000	99,991.00	111,304.00		11,313.00
UGI	902681105	UGI CORP	4,089	116,221.60	130,234.65		14,013.05
ULTA	90384S303	ULTA SALON COSMETICS & FRAGRANCE	1,275	347,033.42	287,997.00		(59,036.42)
RARE	90400D108	ULTRAGENYX PHARMACEUTICAL INC	912	72,715.46	73,370.40		654.94
	907818EM6	UNION PACIFIC 3.799% 10/01/2051-2051	70,000	64,082.90	86,009.00		21,926.10
	907818FE3	UNION PACIFIC 3.95% 08/15/2059-2059	110,000	109,123.30	132,994.40		23,871.10
UNP	907818108	UNION PACIFIC CORP	3,029	53,174.22	587,626.00		534,451.78
	90932QAA4	UNITED AIRLS 2014-2 PASS THRU TR ABS 3.75% 03/03/2028	89,763	89,762.66	84,878.35		(4,884.31)
	911312BN5	UNITED PARCEL SERVICE 3.75% 11/15/2047-2047	140,000	139,648.60	172,874.80		33,226.20
	912828ZX1	UNITED STATES TREAS BDS 0.125% PIDI NTS 30/06/2022 USD (BC	555,000	554,708.97	554,894.55		185.58
	912828YB0	UNITED STATES TREAS BDS 1.625% 08/15/2029	675,000	690,478.51	735,696.00		45,217.49
	912828J76	UNITED STATES TREAS BDS 1.75% 03/31/2022	1,800,000	1,781,408.02	1,844,082.00		62,673.98
	912828W89	UNITED STATES TREAS BDS 1.875% 03/31/2022	2,525,000	2,532,583.63	2,591,483.25		58,899.62

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TICKER	CUSIP	SECURITYDESCRIPTION	UNITS	TAXCOST	MARKETVALUE	UNREALIZEDGAINLOSS
	912828U24	UNITED STATES TREAS BDS 2% 11/15/2026	650,000	712,435.55	713,784.50	1,348.95
	912828N30	UNITED STATES TREAS BDS 2.125% 12/31/2022	725,000	757,238.28	757,625.00	386.72
	912828M56	UNITED STATES TREAS BDS 2.25% 11/15/2025	500,000	539,768.75	549,805.00	10,036.25
	912810RK6	UNITED STATES TREAS BDS 2.5% 02/15/2045	800,000	786,059.09	990,096.00	204,036.91
	912828WJ5	UNITED STATES TREAS BDS 2.5% 05/15/2024	1,115,000	1,192,466.56	1,208,381.25	15,914.69
	912810RB6	UNITED STATES TREAS BDS 2.875% 05/15/2043	825,000	901,205.05	1,081,946.25	180,741.20
	912810SH2	UNITED STATES TREAS BDS 2.875% 05/15/2049	400,000	510,883.95	539,608.00	28,724.05
	9128285M8	UNITED STATES TREAS BDS 3.125% 11/15/2028	25,000	26,904.30	30,156.25	3,251.95
UNH	91324P102	UNITEDHEALTH GROUP INC	543	157,048.00	162,460.17	5,412.17
UEIC	913483103	UNIVERSAL ELECTRONICS INC	4,114	164,422.34	156,990.24	(7,432.10)
	913903AV2	UNIVERSAL HEALTH SVCS INC PP 144A 2.65% 10/15/2030-2030	65,000	64,816.70	64,938.25	121.55
	913903AR1	UNIVERSAL HEALTH SVCS INC PP 144A 4.75% 08/01/2022-2017	90,000	91,237.50	90,063.00	(1,174.50)
	91529YAN6	UNUMPROVIDENT CORP 4% 06/15/2029-2029	35,000	34,871.55	38,348.80	3,477.25
	91529YAP1	UNUMPROVIDENT CORP 4.5% 12/15/2049-2049	60,000	59,994.00	60,836.40	842.40
	91533BAE0	UPJOHN INC PP 144A 3.85% 06/22/2040-2039	160,000	159,667.20	175,636.80	15,969.60
	90346WAA1	US AWYS 2013-1 PASS THRU TRS 3.95% 05/15/2027	58,592	58,592.24	48,662.43	(9,929.81)
	90345WAD6	US AWYS INC 4.625% 12/03/2026	16,745	16,745.08	13,867.23	(2,877.85)
	91913YBB5	VALERO ENERGY 2.15% 09/15/2027	50,000	49,935.00	50,077.50	142.50
VINIX	922040100	VANGUARD INST INDEX	138,490	24,760,601.11	40,680,029.98	15,919,428.87
VRSK	92345Y106	VERISK ANALYTICS INC CL A	7,535	564,757.40	1,346,353.80	781,596.40
VZ	92343V104	VERIZON COMMUNICATIONS	26,972	1,303,219.92	1,607,800.92	304,581.00
VRTX	92532F100	VERTEX PHARMACEUTICALS INC	1,706	337,840.90	450,384.00	112,543.10
VRT	92537N108	VERTIV HOLDINGS, LLC	6,654	71,527.65	112,785.30	41,257.65
	925524AX8	VIACOM INC 6.875% 04/30/2036	15,000	17,758.05	20,916.90	3,158.85
	925550AB1	VIAVI SOLUTIONS INC CONV RATIO 75.6229 CONV PRICE 13.2235	120,000	120,392.48	136,161.60	15,769.12
	927804GA6	VIRGINIA ELEC & PWR CO 4.6% 12/01/2048-2048	35,000	34,802.25	48,674.50	13,872.25
	92826CAN2	VISA INC 1.1% 02/15/2031-2030	120,000	119,455.20	116,995.20	(2,460.00)
V	92826C839	VISA INC CL A	13,353	1,145,941.26	2,636,549.85	1,490,608.59
VC	92839U206	VISTEON CORP	1,890	161,184.49	128,349.90	(32,834.59)
VSTE	92840M102	VISTRA ENERGY CORP	6,157	104,304.22	110,148.73	5,844.51
	92840VAD4	VISTRA OPERATIONS CO LLC PP 144A 3.55% 07/15/2024-2024	215,000	214,585.05	229,086.80	14,501.75
	92840VAF9	VISTRA OPERATIONS CO LLC PP 144A 5% 07/31/2027-2022	110,000	111,550.00	114,257.00	2,707.00
	92886TAJ1	VONAGE HLDGS CORP CONV RATIO 59.8256 CONV PRICE 16.7153	50,000	50,000.00	48,840.00	(1,160.00)
VOYA	929089100	VOYA FINL INC	4,854	183,813.36	227,070.12	43,256.76
VMC	929160109	VULCAN MATERIALS MATLS CO	2,657	277,128.54	336,562.19	59,433.65
WAB	929740108	WABTEC CORP	2,570	192,347.26	161,832.90	(30,514.36)
	931142EP4	WAL-MART STORES INC 2.95% 09/24/2049-2049	110,000	108,380.80	123,990.90	15,610.10
	931142DW0	WAL-MART STORES INC 3.625% 12/15/2047-2047	85,000	84,870.80	105,818.20	20,947.40
	254687CM6	WALT DISNEY CO 3% 09/15/2022	115,000	114,997.70	120,991.50	5,993.80
	254687FZ4	WALT DISNEY CO 3.6% 01/13/2051-2050	50,000	49,932.00	58,212.50	8,280.50
	254687ET9	WALT DISNEY CO 5.4% 10/01/2043	5,000	4,972.75	7,019.90	2,047.15
	254687DP8	WALT DISNEY CO 7.3% 04/30/2028	140,000	180,775.00	193,279.80	12,504.80
WSO	942622200	WATSCO INC	1,671	229,088.58	384,814.59	155,726.01
WW	98262P101	WEIGHT WATCHERS INTERNATIONAL	4,379	106,926.09	86,310.09	(20,616.00)
WFC	949746101	WELLS FARGO & CO & CO NEW	46,632	1,334,203.89	1,121,033.28	(213,170.61)
	949746804	WELLS FARGO & CO CONV TO 6.3814 SHS	150	93,709.08	201,916.50	108,207.42
	95000U2N2	WELLS FARGO & CO MEDIUM TERM SR 2.188% 04/30/2026-2025	85,000	85,000.00	88,787.60	3,787.60
	95000U2S1	WELLS FARGO & CO MEDIUM TERM SR 2.393% 06/02/2028-2027	130,000	130,000.00	135,943.60	5,943.60
WAL	957638109	WESTERN ALLIANCE COMMON STOCK BANCORPORATION	3,378	151,333.76	109,244.52	(42,089.24)
	958102AP0	WESTERN DIGITAL CORP CONV RATIO 8.2026 CONV PRICE 121.91	77,000	77,000.00	73,454.92	(3,545.08)
WLK	960413102	WESTLAKE CHEMICAL CORP	2,975	127,606.51	191,917.25	64,310.74
	960413AT9	WESTLAKE CHEMICAL CORP 3.6% 08/15/2026-2026	80,000	78,885.76	88,080.00	9,194.24
	961214EL3	WESTPAC BANKING CORP 2.65% 01/16/2030	60,000	59,973.60	66,698.40	6,724.80
WEX	96208T104	WEX INC	260	29,377.93	36,012.60	6,634.67
WY	962166104	WEYERHAEUSER CO	5,318	137,671.00	142,788.30	5,117.30
	963320AX4	WHIRLPOOL CORP 4.6% 05/15/2050-2049	10,000	9,855.70	12,470.90	2,615.20

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	966387508	WHITING PETE CORP NEW COM NEW	3,800	69,762.44	71,136.00	1,373.56
WMB	969457100	WILLIAMS CO INC	47,538	1,143,419.84	982,610.46	(160,809.38)
	970648AH4	WILLIS GROUP N AMERICA 5.05% 09/15/2048-2048	40,000	39,858.80	54,592.00	14,733.20
WING	974155103	WINGSTOP INC	1,298	122,383.75	178,773.54	56,389.79
WWD	980745103	WOODWARD INC	1,275	59,520.60	99,628.50	40,107.90
	98138HAF8	WORKDAY INC CONV RATIO: 6.7982 CONV PRICE: 147.0978 .25%	97,000	98,949.62	142,935.32	43,985.70
WYND	98310W108	WYNDHAM DESTINATIONS, INC	4,397	147,721.63	134,636.14	(13,085.49)
XEL	98389B100	XCEL ENERGY INC	1,633	100,630.85	108,823.12	8,192.27
	98389BAX8	XCEL ENERGY INC 3.5% 12/01/2049-2049	45,000	44,807.85	50,922.45	6,114.60
	98936JAC5	ZENDESK INC CONV RATIO 9.1944 CONV PRICE 108.7619 PP .625%	95,000	98,285.30	109,321.25	11,035.95
ZBH	98956P102	ZIMMER BIOMET HOLDINGS, INC	2,392	306,560.77	320,528.00	13,967.23
ZTS	98978V103	ZOETIS INC	4,225	240,916.72	680,098.25	439,181.53
	98980GAA0	ZSCALER INC CONV RATIO 6.6315 CONV PRICE 150.7954 PP .125%	65,000	65,000.00	75,197.85	10,197.85
	98986TAB4	ZYNGA INC CONV RATIO 120.3695 CONV PRICE 8.3078 .25% 06/0	45,000	45,000.00	55,293.75	10,293.75
		TOTAL FOR ALL ASSETS		274,135,614.84	375,128,656.62	100,993,041.78

Market prices shown have been obtained from pricing services which we believe are reliable; however, we cannot guarantee their accuracy or that securities can be bought or sold for these prices.