ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
105,159.557	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	714,033.39	779,542.76	2	0.00
16,198.721	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	338,391.28	380,943.34	1	0.00
27,092.896	CUSIP # 256210105 DODGE & COX INCOME FUND	337,577.48	388,048.71	1	0.00
103,869.459	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,085,435.85	1,213,021.99	3	5,366.59
31,842.134	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	350,263.47	413,725.75	1	0.00
		2,825,701.47	**3,175,282.55**	**8**	**5,366.59**
	MUTUAL FUNDS - EQUITY				
123,232.482	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,609,479.40	3,304,764.76	10	0.00
155,636.203	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,961,607.36	6,741,022.70	19	0.00
20,501.689	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,933,791.70	2,429,091.11	8	0.00
27,936.539	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,806,097.25	1,874,270.82	5	0.00
65,677.505	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,771,322.31	1,602,822.97	5	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
185,701.162	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,825,442.42	2,003,886.27	5	0.00
70,820.503	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,813,713.08	2,071,009.97	5	0.00
16,238.701	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,139,611.24	2,323,583.45	6	0.00
58,059.719	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,974,399.40	3,004,104.07	8	0.00
22,801.502	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,737,018.42	1,447,386.39	5	0.00
8,832.272	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,040,353.32	1,023,820.18	3	0.00
4,078.959	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	805,104.93	610,452.77	2	0.00
19,346.688	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,757,646.60	1,582,950.08	5	0.00
		31,175,587.43	**30,019,165.54**	**86**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,025,629.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,025,629.87	1,025,629.87	3	0.00
		1,025,629.87	**1,025,629.87**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,726.466	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,401,269.96	1,187,745.14	4	0.00
		1,401,269.96	**1,187,745.14**	**4**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
291,220.007	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,977,383.85	2,219,106.88	4	1.59
47,223.424	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	986,497.33	1,095,251.52	2	0.00
198,140.799	CUSIP # 256210105 DODGE & COX INCOME FUND	2,468,834.36	2,768,267.83	5	0.00
495,501.371	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,912,635.29	2,036,068.04	4	0.00
374,766.636	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,916,311.35	4,356,621.93	8	19,362.95
177,249.704	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,949,746.74	2,285,981.16	4	0.00
43,715.091	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	453,325.49	532,299.62	1	0.00
		13,664,734.41	**15,293,596.98**	**28**	**19,364.54**
	MUTUAL FUNDS - EQUITY				
129,574.519	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,795,237.66	3,402,055.81	8	0.00
143,098.751	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,400,807.13	6,003,387.76	13	0.00
20,604.574	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,948,514.54	2,289,032.15	6	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,309.76	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,442,325.98	1,404,456.90	3	0.00
68,712.057	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,853,164.18	1,583,954.80	4	0.00
102,532.242	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,007,891.94	1,078,265.87	2	0.00
55,426.194	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,419,464.83	1,539,734.72	3	0.00
18,575.045	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,447,447.93	2,594,237.42	5	0.00
58,976.675	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,021,375.06	2,901,754.64	6	0.00
12,386.358	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	943,592.75	639,537.39	2	0.00
3,739.568	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	440,483.71	426,656.42	1	0.00
2,652.432	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	523,537.03	340,194.06	1	0.00
10,052.107	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	913,233.92	745,243.62	2	0.00
		27,157,076.66	**24,948,511.56**	**55**	**0.00**

COMMON TRUST FUNDS - FIXED INCOME

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 41023R578				
1,688,650.79	HB&T SHORT TERM INCOME FUND	1,688,650.79	1,688,650.79	3	0.00
		1,688,650.79	**1,688,650.79**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
	CUSIP # 76628W200				
67,948.786	CEREDEX MID CAP VALUE EQUITY CIT	1,840,732.61	1,486,577.90	4	0.00
		1,840,732.61	**1,486,577.90**	**4**	**0.00**
	COMMON TRUST FUNDS - OTHER				
	CUSIP # 41026E111				
455,603.1847	HB&T LINCOLN SVF R-INT	4,911,402.33	4,690,062.21	10	0.00
		4,911,402.33	**4,690,062.21**	**10**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
223,066.896	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,514,624.22	1,687,098.57	3	1.24
24,206.638	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	505,676.67	565,632.48	1	0.00
82,492.33	CUSIP # 256210105 DODGE & COX INCOME FUND	1,027,854.43	1,167,774.77	2	0.00
525,459.436	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,028,273.42	2,164,392.65	4	0.00
293,966.046	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,071,945.18	3,408,555.26	6	15,188.25
98,803.218	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,086,835.40	1,258,396.49	2	0.00
47,988.172	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	497,637.34	585,735.11	1	0.00
		9,732,846.66	**10,837,585.33**	**19**	**15,189.49**
	MUTUAL FUNDS - EQUITY				
152,677.64	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	4,471,928.08	4,133,709.77	9	0.00
186,885.598	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	8,359,392.80	7,989,393.41	16	0.00
25,251.807	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,613,533.58	2,955,068.53	7	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,440.502	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,967,978.45	1,969,678.42	4	0.00
72,701.687	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,960,764.50	1,704,683.26	4	0.00
213,685.838	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,100,531.79	2,291,578.61	4	0.00
77,290.546	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,979,410.88	2,227,447.29	4	0.00
19,204.767	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,530,420.10	2,699,616.77	5	0.00
71,848.098	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,680,778.06	3,657,012.98	7	0.00
19,023.304	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,449,195.30	1,057,334.01	3	0.00
7,920.77	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	932,987.50	922,569.04	2	0.00
5,453.303	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,076,372.95	825,018.77	2	0.00
16,043.284	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,457,532.35	1,263,110.59	3	0.00
		35,580,826.34	**33,696,221.45**	**70**	**0.00**

COMMON TRUST FUNDS - FIXED INCOME

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 41023R578				
1,338,217.49	HB&T SHORT TERM INCOME FUND	1,338,217.49	1,338,217.49	3	0.00
		1,338,217.49	**1,338,217.49**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
	CUSIP # 76628W200				
92,586.622	CEREDEX MID CAP VALUE EQUITY CIT	2,508,171.59	2,091,678.55	5	0.00
		2,508,171.59	**2,091,678.55**	**5**	**0.00**
	COMMON TRUST FUNDS - OTHER				
	CUSIP # 41026E111				
184,902.1102	HB&T LINCOLN SVF R-INT	1,993,244.75	1,895,661.88	4	0.00
		1,993,244.75	**1,895,661.88**	**4**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
198,190.693	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,345,714.81	1,479,979.86	6	23.76
42,944.476	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	897,110.10	998,631.33	4	0.00
126,110.103	CUSIP # 256210105 DODGE & COX INCOME FUND	1,571,331.88	1,739,195.09	7	0.00
173,978.488	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	671,556.96	711,776.59	3	7.27
192,247.992	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,008,991.52	2,203,379.26	9	9,932.81
143,702.086	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,580,722.95	1,809,853.07	7	0.00
44,007.607	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	456,358.88	511,437.07	2	2.79
		8,531,787.10	**9,454,252.27**	**38**	**9,966.63**
	MUTUAL FUNDS - EQUITY				
53,166.738	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,557,253.76	1,488,201.98	7	0.00
40,633.678	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	1,817,544.42	1,699,301.31	8	0.00
6,331.743	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	906,072.42	773,406.76	4	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,454.238	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	675,866.49	710,825.26	3	0.00
16,245.202	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	438,133.10	378,627.18	2	0.00
23,289.08	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	228,931.66	249,659.85	1	0.00
17,016.741	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	435,798.74	468,172.40	2	0.00
5,089.668	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	670,614.66	691,916.97	3	0.00
22,875.013	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,171,886.92	1,230,333.18	5	0.00
5,213.066	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	397,131.37	306,339.82	2	0.00
1,237.299	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	244,218.08	216,772.15	1	0.00
2,363.724	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	214,744.33	179,910.79	1	0.00
		8,758,195.95	**8,393,467.65**	**39**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
518,693.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	518,693.39	518,693.39	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		518,693.39	**518,693.39**	**2**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
8,066.173	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	218,512.63	168,123.42	1	0.00
		218,512.63	**168,123.42**	**1**	**0.00**
	COMMON TRUST FUNDS - OTHER				
423,211.0811	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,562,215.45	4,326,917.41	20	0.00
		4,562,215.45	**4,326,917.41**	**20**	**0.00**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,608.43	0.00	-4,608.43	0.00	0.00
	CASH		1.32	0.00	1.32	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-7,250.20	0.00	-7,250.20	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-11,666.53	0.00	-11,666.53	-0.01	0.00
765,840.120 99VVBJNY8	BLACKROCK FEDERAL FUND 30 0.110%	100.0000	765,840.12	5,078.44	765,840.12	0.62	0.00
SUBTOTAL UNITED STATES			**742,316.28**	**5,078.44**	**742,316.28**	**0.60**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**742,316.28**	**5,078.44**	**742,316.28**	**0.60**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**742,316.28**	**5,078.44**	**742,316.28**	**0.60**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
3,627,500.871 09257F750	US DEBT INDEX FUND M	11.5671	43,811,686.23	0.00	41,959,748.76	34.21	-1,851,937.47
81,393.666 99VVBHSM3	AFL CIO HSG INVT TR	982.3624	92,792,287.97	209,003.42	79,958,075.12	65.19	-12,834,212.85
SUBTOTAL UNITED STATES			**136,603,974.20**	**209,003.42**	**121,917,823.88**	**99.40**	**-14,686,150.32**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**136,603,974.20**	**209,003.42**	**121,917,823.88**	**99.40**	**-14,686,150.32**
TOTAL FIXED INCOME SECURITIES			**136,603,974.20**	**209,003.42**	**121,917,823.88**	**99.40**	**-14,686,150.32**
	TOTAL ASSETS - BASE:		**137,346,290.48**	**214,081.86**	**122,660,140.16**	**100.00**	**-14,686,150.32**
	NET ASSETS - BASE:				**122,874,222.02**		

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8529
ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
112,331.063	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	762,727.92	844,173.65	8	0.00
27,315.211	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	570,614.76	645,639.56	6	0.00
68,773.207	CUSIP # 256210105 DODGE & COX INCOME FUND	856,914.16	972,700.98	9	0.00
47,982.553	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	185,212.65	198,420.05	2	0.00
90,344.469	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	944,099.70	1,052,068.45	10	4,667.80
87,535.25	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	962,887.75	1,138,054.14	10	0.00
28,171.367	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	292,137.08	332,071.54	3	0.00
		4,574,594.02	**5,183,128.37**	**48**	**4,667.80**
	MUTUAL FUNDS - EQUITY				
12,771.503	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	374,077.32	364,710.65	4	0.00
10,578.045	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	473,155.95	473,766.20	5	0.00
1,315.116	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	188,193.10	177,473.66	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8529
ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,868.221	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	185,430.49	196,831.89	2	0.00
9,301.611	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	91,434.84	105,387.32	1	0.00
3,575.522	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	91,569.12	107,840.09	1	0.00
694.64	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	91,525.77	102,090.75	1	0.00
3,724.526	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	190,807.47	223,759.95	2	0.00
1,151.337	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	87,708.85	67,878.95	1	0.00
		1,773,902.91	**1,819,739.46**	**19**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
254,799.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	254,799.07	254,799.07	3	0.00
		254,799.07	**254,799.07**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
3,330.554	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	90,224.71	74,997.15	1	0.00
		90,224.71	**74,997.15**	**1**	**0.00**
	COMMON TRUST FUNDS - OTHER				

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8529
ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
263,582.7995	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,841,422.58	2,700,707.89	30	0.00
		2,841,422.58	**2,700,707.89**	**30**	**0.00**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		996.00	0.00	996.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		684.92	0.00	667.07	0.00	-17.85
	FFX CONTRACTS RECEIVABLE		572,000.00	0.00	572,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		400,567.60	0.00	383,677.15	0.14	-16,890.45
SUBTOTAL AUSTRALIAN DOLLAR			**572,996.00**	**0.00**	**572,996.00**		**0.00**
			401,252.52	**0.00**	**384,344.22**	**0.14**	**-16,908.30**
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			**572,996.00**	**0.00**	**572,996.00**		**0.00**
			401,252.52	**0.00**	**384,344.22**	**0.14**	**-16,908.30**
BRAZIL REAL							
BRAZIL							
	FFX CONTRACTS RECEIVABLE		2,170,551.78	0.00	2,170,551.78		0.00
	HB5F20000402: RIVER MERC LC SMA2		401,578.19	0.00	424,417.26	0.15	22,839.07
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,082,090.88	0.00	-1,082,090.88		0.00
	HB5F20000402: RIVER MERC LC SMA2		-204,168.09	0.00	-213,419.63	-0.08	-9,251.54
SUBTOTAL BRAZIL REAL			**1,088,460.90**	**0.00**	**1,088,460.90**		**0.00**
			197,410.10	**0.00**	**210,997.63**	**0.07**	**13,587.53**
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			**1,088,460.90**	**0.00**	**1,088,460.90**		**0.00**
			197,410.10	**0.00**	**210,997.63**	**0.07**	**13,587.53**
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		4,457.09	0.00	4,457.09		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,300.04	0.00	3,293.38	0.00	-6.66
	FFX CONTRACTS RECEIVABLE		80,000.00	0.00	80,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		58,771.46	0.00	59,150.61	0.02	379.15
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-484,175.05	0.00	-484,175.05		0.00
	HB5F20000402: RIVER MERC LC SMA2		-362,834.00	0.00	-357,990.64	-0.13	4,843.36
SUBTOTAL CANADIAN DOLLAR			**-399,717.96**	**0.00**	**-399,717.96**		**0.00**
			-300,762.50	**0.00**	**-295,546.65**	**-0.11**	**5,215.85**
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			**-399,717.96**	**0.00**	**-399,717.96**		**0.00**
			-300,762.50	**0.00**	**-295,546.65**	**-0.11**	**5,215.85**
CHINESE YUAN RENMINBI							
CHINA							

Shares/Par / Security ID	Description / Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		381,621.61	0.00	381,621.61		0.00
	HB5F20000402: RIVER MERC LC SMA2		56,668.58	0.00	56,668.58	0.02	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR INVESTMENT ADVISORY FEES		27.07	0.00	27.07		0.00
	HB5F20000402: RIVER MERC LC SMA2		31.25	0.00	31.25	0.00	0.00
	NON-BASE CURRENCY		10,325.56	0.00	10,325.56		0.00
	HB5F20000402: RIVER MERC LC SMA2		11,113.63	0.00	11,218.20	0.00	104.57
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-108,000.00	0.00	-108,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-116,019.02	0.00	-117,615.21	-0.04	-1,596.19
	NON-BASE CURRENCY - BROKER		29,133.08	0.00	29,133.08		0.00
	HB5F20000402: RIVER MERC LC SMA2		30,875.22	0.00	31,651.63	0.01	776.41
	VAR MARGIN ON SWAPS		-78,903.11	0.00	-78,903.11		0.00
	HB5F20000402: RIVER MERC LC SMA2		-101,376.94	0.00	-101,376.94	-0.04	0.00
SUBTOTAL EURO CURRENCY UNIT			**-147,417.40**	**0.00**	**-147,417.40**		**0.00**
			-175,375.86	**0.00**	**-176,091.07**	**-0.07**	**-715.21**
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-147,417.40**	**0.00**	**-147,417.40**		**0.00**
			-175,375.86	**0.00**	**-176,091.07**	**-0.07**	**-715.21**
JAPANESE YEN							
JAPAN							
	FFX CONTRACTS RECEIVABLE		27,600,000.00	0.00	27,600,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		209,391.16	0.00	208,717.74	0.07	-673.42
	NON-BASE CURRENCY		67,077.00	0.00	67,077.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		499.77	0.00	504.00	0.00	4.23
SUBTOTAL JAPANESE YEN			**27,667,077.00**	**0.00**	**27,667,077.00**		**0.00**
			209,890.93	**0.00**	**209,221.74**	**0.07**	**-669.19**
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**27,667,077.00**	**0.00**	**27,667,077.00**		**0.00**
			209,890.93	**0.00**	**209,221.74**	**0.07**	**-669.19**
MEXICAN PESO							
MEXICO							
	NON-BASE CURRENCY		88,295.57	0.00	88,295.57		0.00
	HB5F20000402: RIVER MERC LC SMA2		4,723.99	0.00	4,890.10	0.00	166.11
	FFX CONTRACTS RECEIVABLE		4,765,341.47	0.00	4,765,341.47		0.00
	HB5F20000402: RIVER MERC LC SMA2		252,016.97	0.00	261,439.38	0.09	9,422.41

Shares/Par / Security ID	Description / Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-21,726.31	0.00	-21,726.31		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,138.60	0.00	-1,185.16	0.00	-46.56
SUBTOTAL MEXICAN PESO			**4,831,910.73**	**0.00**	**4,831,910.73**		**0.00**
			255,602.36	**0.00**	**265,144.32**	**0.09**	**9,541.96**
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO			**4,831,910.73**	**0.00**	**4,831,910.73**		**0.00**
			255,602.36	**0.00**	**265,144.32**	**0.09**	**9,541.96**
POUND STERLING							
UNITED KINGDOM							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-97,000.00	0.00	-97,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-117,203.26	0.00	-120,039.14	-0.04	-2,835.88
	NON-BASE CURRENCY		809.80	0.00	809.80		0.00
	HB5F20000402: RIVER MERC LC SMA2		972.70	0.00	1,001.28	0.00	28.58
	NON-BASE CURRENCY - BROKER		11,773.16	0.00	11,773.16		0.00
	HB5F20000402: RIVER MERC LC SMA2		14,245.44	0.00	14,556.92	0.01	311.48
	VAR MARGIN ON SWAPS		-0.02	0.00	-0.02		0.00
	HB5F20000402: RIVER MERC LC SMA2		-37.88	0.00	-37.88	0.00	0.00
SUBTOTAL POUND STERLING			**-84,417.06**	**0.00**	**-84,417.06**		**0.00**
			-102,023.00	**0.00**	**-104,518.82**	**-0.03**	**-2,495.82**
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**-84,417.06**	**0.00**	**-84,417.06**		**0.00**
			-102,023.00	**0.00**	**-104,518.82**	**-0.03**	**-2,495.82**
SWISS FRANC							
SWITZERLAND							
	NON-BASE CURRENCY		14,429.73	0.00	14,429.73		0.00
	HB5F20000402: RIVER MERC LC SMA2		15,412.20	0.00	15,795.23	0.01	383.03
U.S. DOLLAR							
UNITED STATES							
	CASH		25.09	0.00	25.09		0.00
	HB5F20000002: RIVER & MER LONG CR		25.09	0.00	25.09	0.00	0.00
	CASH		428.90	0.00	428.90		0.00
	HB5F20000402: RIVER MERC LC SMA2		428.90	0.00	428.90	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-23,151.97	0.00	-23,151.97		0.00
	HB5F20000002: RIVER & MER LONG CR		-23,151.97	0.00	-23,151.97	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,399.02	0.00	-7,399.02		0.00
	HB5F20000002: RIVER & MER LONG CR		-7,399.02	0.00	-7,399.02	0.00	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,322,325.38	0.00	-1,322,325.38		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,322,325.38	0.00	-1,322,325.38	-0.47	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		2,732,092.95	0.00	2,732,092.95		0.00
	HB5F20000402: RIVER MERC LC SMA2		2,732,092.95	0.00	2,732,092.95	0.97	0.00
	CASH - BROKER		222,875.61	0.00	222,875.61		0.00
	HB5F20000402: RIVER MERC LC SMA2		222,875.61	0.00	222,875.61	0.08	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-110,773.72	0.00	-110,773.72		0.00
	HB5F20000402: RIVER MERC LC SMA2		-110,773.72	0.00	-110,773.72	-0.04	0.00
	FFX CONTRACTS RECEIVABLE		801,362.97	0.00	801,362.97		0.00
	HB5F20000402: RIVER MERC LC SMA2		801,362.97	0.00	801,362.97	0.29	0.00
	PAYABLE FOR TRUSTEE FEES		-14,225.86	0.00	-14,225.86		0.00
	HB5F20000002: RIVER & MER LONG CR		-14,225.86	0.00	-14,225.86	-0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-16,228,017.94	0.00	-16,228,017.94		0.00
	HB5F20000402: RIVER MERC LC SMA2		-16,228,017.94	0.00	-16,228,017.94	-5.77	0.00
	PAYABLE FOR CUSTODIAN FEES		-3,009.08	0.00	-3,009.08		0.00
	HB5F20000002: RIVER & MER LONG CR		-3,009.08	0.00	-3,009.08	0.00	0.00
	VAR MARGIN ON SWAPS		-57,926.66	0.00	-57,926.66		0.00
	HB5F20000402: RIVER MERC LC SMA2		-57,926.66	0.00	-57,926.66	-0.02	0.00
245,630.970	BLACKROCK LIQ TREAS TR INSTL	100.0000	245,630.97	849.00	245,630.97		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	245,630.97	849.00	245,630.97	0.09	0.00
	HB5F20000402: RIVER MERC LC SMA2						
2,913,086.330	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,913,086.33	11,090.79	2,913,086.33		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,913,086.33	11,090.79	2,913,086.33	1.04	0.00
	HB5F20000002: RIVER & MER LONG CR						
100,000.000	SWAP/ISDA BANK OF AMERICA (BOA	100.0000	100,000.00	1,789.33	100,000.00		0.00
999BOAUS7	01/01/2049 DD 07/01/08	100.0000	100,000.00	1,789.33	100,000.00	0.04	0.00
	HB5F20000402: RIVER MERC LC SMA2						
693,000.000	MS ICE CCP COLLAT	100.0000	693,000.00	63.80	693,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	693,000.00	63.80	693,000.00	0.25	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	MORGAN STANLEY CASH COLLATERAL	0.0000	0.00	2.78	0.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	2.78	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL MSC	0.0000	0.00	0.48	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	0.48	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000	DOM MFA CASH COLL MSC	0.0000	0.00	-1.68	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	-1.68	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
948.712	PIMCO FDS	10.0070	9,495.66	1,347.61	9,493.76		-1.90
72201P613	SHORT TERM FLTG NAV PORT II	10.0070	9,495.66	1,347.61	9,493.76	0.00	-1.90
	HB5F20000402: RIVER MERC LC SMA2						
345,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	345,000.00	0.00	345,000.00		0.00
999782683	STANLEY	1.0000	345,000.00	0.00	345,000.00	0.12	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			**-9,703,831.15**	**15,142.11**	**-9,703,833.05**		**-1.90**
			-9,703,831.15	**15,142.11**	**-9,703,833.05**	**-3.44**	**-1.90**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**-9,703,831.15**	**15,142.11**	**-9,703,833.05**		**-1.90**
			-9,703,831.15	**15,142.11**	**-9,703,833.05**	**-3.44**	**-1.90**
TOTAL CASH & CASH EQUIVALENTS			**-9,145,755.82**	**15,142.11**	**-9,137,817.87**	**-3.25**	**7,937.95**
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
100,000.000	ENBRIDGE INC	83.2515	102,290.76	383.34	83,251.50		-19,039.26
NCB6RTVQ1	4.240% 27-AUG-2042 UNSECD MTN	61.5151	80,214.63	283.25	61,515.13	0.02	-18,699.50
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	ROYAL BANK OF CANADA	73.4868	400,000.00	5,120.00	293,947.20		-106,052.80
NC9UUAXN3	VAR RT 11/24/2081	54.2999	332,806.39	3,783.20	217,199.69	0.08	-115,606.70
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			**502,290.76**	**5,503.34**	**377,198.70**		**-125,092.06**
			413,021.02	**4,066.45**	**278,714.82**	**0.10**	**-134,306.20**
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			**502,290.76**	**5,503.34**	**377,198.70**		**-125,092.06**
			413,021.02	**4,066.45**	**278,714.82**	**0.10**	**-134,306.20**
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
600,000.000	CCP_CDS. SP UL GLENCORE INTERN	11.4926	112,054.25	833.33	68,955.60		-43,098.65
XX9QKV287	REC 500BPS 2026 JUN 20	12.4861	135,019.77	905.37	74,916.81	0.03	-60,102.96
	HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683						
-600,000.000	CCP_CDS._SP UL GLENCORE INTERN	0.0000	-0.01	0.00	0.00		0.01
XX9QKV295	REC 500BPS 2026 JUN 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CCP_CDS. SP UL ARCELORMITTAL C	11.5085	17,695.20	152.78	11,508.50		-6,186.70
XX9QLHER2	REC 500BPS 2026 DEC 20	12.5034	20,507.85	165.99	12,503.41	0.00	-8,004.44
	HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578						
-100,000.000	CCP_CDS._SP UL ARCELORMITTAL C	0.0000	-0.01	0.00	0.00		0.01
XX9QLHET8	REC 500BPS 2026 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578						
SUBTOTAL EURO CURRENCY GEOGRAPHIC			**129,749.43**	**986.11**	**80,464.10**		**-49,285.33**
			155,527.60	**1,071.36**	**87,420.22**	**0.03**	**-68,107.38**
ROMANIA							
100,000.000	ROMANIAN GOVERNMENT INTER 144A	77.9400	99,744.90	544.52	77,940.00		-21,804.90
EKBPVD1J0	3.750% 02/07/2034	84.6779	111,811.91	591.59	84,677.91	0.03	-27,134.00
	HB5F20000402: RIVER MERC LC SMA2						
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			**229,494.33**	**1,530.63**	**158,404.10**		**-71,090.23**
			267,339.51	**1,662.95**	**172,098.13**	**0.06**	**-95,241.38**
POUND STERLING							
UNITED KINGDOM							
100,000.000	BELLIS ACQUISITION CO PLC REGS	81.7600	100,000.00	1,620.55	81,760.00		-18,240.00
EXBMVMCJ7	3.250% 02/16/2026	101.0922	138,450.00	2,003.73	101,092.15	0.04	-37,357.85
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
AUSTRALIA							
110,000.000	SANTOS FINANCE LTD 144A	83.6562	110,028.50	1,704.94	92,021.83		-18,006.67
803014AA7	3.649% 04/29/2031 DD 04/29/21	83.6562	110,028.50	1,704.94	92,021.83	0.03	-18,006.67
	HB5F20000402: RIVER MERC LC SMA2						
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	79.7907	198,603.65	22.17	159,581.32		-39,022.33
872882AG0	1.375% 09/28/2030 DD 09/28/20	79.7907	198,603.65	22.17	159,581.32	0.06	-39,022.33
	HB5F20000402: RIVER MERC LC SMA2						
CANADA							
100,000.000	ENBRIDGE INC	97.5489	100,000.00	1,619.32	97,548.85		-2,451.15
29250NBP9	VAR RT 01/15/2083 DD 09/20/22	97.5489	100,000.00	1,619.32	97,548.85	0.03	-2,451.15
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	TRANSCANADA TRUST	83.6558	200,000.00	752.75	167,311.59		-32,688.41
89356BAG3	VAR RT 03/07/2082 DD 03/07/22	83.6558	200,000.00	752.75	167,311.59	0.06	-32,688.41
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			**300,000.00**	**2,372.07**	**264,860.44**		**-35,139.56**
			300,000.00	**2,372.07**	**264,860.44**	**0.09**	**-35,139.56**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	65.1783	198,902.05	900.14	130,356.55		-68,545.50
01609WAZ5	3.150% 02/09/2051 DD 02/09/21	65.1783	198,902.05	900.14	130,356.55	0.05	-68,545.50
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CK HUTCHISON INTERNATIONA 144A	85.8599	198,206.47	2,311.74	171,719.87		-26,486.60
12565WAB7	2.500% 04/15/2031 DD 04/15/21	85.8599	198,206.47	2,311.74	171,719.87	0.06	-26,486.60
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MELCO RESORTS FINANCE LTD 144A	81.5000	206,232.38	3,496.72	163,000.00		-43,232.38
58547DAD1	5.375% 12/04/2029 DD 12/04/19	81.5000	206,232.38	3,496.72	163,000.00	0.06	-43,232.38
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	XP INC 144A	86.0404	198,485.96	1,624.94	172,080.80		-26,405.16
98379XAA2	3.250% 07/01/2026 DD 07/01/21	86.0404	198,485.96	1,624.94	172,080.80	0.06	-26,405.16
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CAYMAN ISLANDS			**801,826.86**	**8,333.54**	**637,157.22**		**-164,669.64**
			801,826.86	**8,333.54**	**637,157.22**	**0.23**	**-164,669.64**
CHILE							
200,000.000	CHILE GOVERNMENT INTERNATIONAL	74.2722	200,000.00	3,236.64	148,544.46		-51,455.54
P8056EBC1	3.500% 04/15/2053 DD 04/15/21	74.2722	200,000.00	3,236.64	148,544.46	0.05	-51,455.54
	HB5F20000402: RIVER MERC LC SMA2						
COLOMBIA							
100,000.000	ECOPETROL SA	67.6250	100,000.00	2,431.47	67,625.00		-32,375.00
279158AQ2	5.875% 11/02/2051 DD 11/02/21	67.6250	100,000.00	2,431.47	67,625.00	0.02	-32,375.00
	HB5F20000402: RIVER MERC LC SMA2						
FINLAND							
400,000.000	NORDEA BANK ABP 144A	77.6430	400,512.48	1,249.92	310,572.00		-89,940.48
65559CAD3	VAR RT 12/31/2049 DD 09/01/21	77.6430	400,512.48	1,249.92	310,572.00	0.11	-89,940.48
	HB5F20000402: RIVER MERC LC SMA2						
FRANCE							
200,000.000	SOCIETE GENERALE SA 144A	63.9170	199,893.61	604.19	127,833.92		-72,059.69
83368RBB7	3.625% 03/01/2041 DD 03/01/21	63.9170	199,893.61	604.19	127,833.92	0.05	-72,059.69
	HB5F20000402: RIVER MERC LC SMA2						
250,000.000	BPCE SA 144A	78.4566	250,000.00	1,961.40	196,141.62		-53,858.38
05578QAH6	VAR RT 01/14/2037 DD 01/14/22	78.4566	250,000.00	1,961.40	196,141.62	0.07	-53,858.38
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL FRANCE			**449,893.61**	**2,565.59**	**323,975.54**		**-125,918.07**
			449,893.61	**2,565.59**	**323,975.54**	**0.12**	**-125,918.07**
HONG KONG							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	LENOVO GROUP LTD 144A	101.5176	100,000.00	1,177.12	101,517.58		1,517.58
526250AE5	6.536% 07/27/2032 DD 07/27/22	101.5176	100,000.00	1,177.12	101,517.58	0.04	1,517.58
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	XIAOMI BEST TIME INTERNAT 144A	60.8604	207,257.36	1,763.16	121,720.75		-85,536.61
98422HAE6	4.100% 07/14/2051 DD 07/14/21	60.8604	207,257.36	1,763.16	121,720.75	0.04	-85,536.61
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL HONG KONG			**307,257.36**	**2,940.28**	**223,238.33**		**-84,019.03**
			307,257.36	**2,940.28**	**223,238.33**	**0.08**	**-84,019.03**
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	80.0016	185,753.42	979.92	160,003.13		-25,750.29
30216JAF2	2.250% 01/13/2031 DD 01/13/21	80.0016	185,753.42	979.92	160,003.13	0.06	-25,750.29
	HB5F20000402: RIVER MERC LC SMA2						
250,000.000	RELIANCE INDUSTRIES LTD 144A	68.7207	247,373.02	2,066.40	171,801.82		-75,571.20
759470BC0	3.750% 01/12/2062 DD 01/12/22	68.7207	247,373.02	2,066.40	171,801.82	0.06	-75,571.20
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL INDIA			**433,126.44**	**3,046.32**	**331,804.95**		**-101,321.49**
			433,126.44	**3,046.32**	**331,804.95**	**0.12**	**-101,321.49**
IRELAND							
200,000.000	AERCAP IRELAND CAPITAL DAC / A	82.9264	199,336.07	1,135.34	165,852.82		-33,483.25
00774MAX3	3.300% 01/30/2032 DD 10/29/21	82.9264	199,336.07	1,135.34	165,852.82	0.06	-33,483.25
	HB5F20000402: RIVER MERC LC SMA2						
ITALY							
200,000.000	INTESA SANPAOLO SPA 144A	66.2047	209,616.48	3,299.61	132,409.39		-77,207.09
46115HBS5	VAR RT 06/01/2042 DD 06/01/21	66.2047	209,616.48	3,299.61	132,409.39	0.05	-77,207.09
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	UNICREDIT SPA 144A	92.0788	469,927.48	14,513.53	368,315.31		-101,612.17
904678AQ2	VAR RT 04/02/2034 DD 04/02/19	92.0788	469,927.48	14,513.53	368,315.31	0.13	-101,612.17
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL ITALY			**679,543.96**	**17,813.14**	**500,724.70**		**-178,819.26**
			679,543.96	**17,813.14**	**500,724.70**	**0.18**	**-178,819.26**
JAPAN							
200,000.000	MIZUHO FINANCIAL GROUP INC	78.7762	200,000.00	255.36	157,552.47		-42,447.53
60687YBL2	VAR RT 09/08/2031 DD 09/08/20	78.7762	200,000.00	255.36	157,552.47	0.06	-42,447.53
	HB5F20000402: RIVER MERC LC SMA2						
JERSEY C I							
100,000.000	APTIV PLC	63.0956	97,873.28	1,033.13	63,095.58		-34,777.70
03835VAJ5	3.100% 12/01/2051 DD 11/23/21	63.0956	97,873.28	1,033.13	63,095.58	0.02	-34,777.70
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	77.0060	200,000.00	2,859.92	154,012.02		-45,987.98
12644VAD0	4.625% 06/10/2031 DD 06/10/21	77.0060	200,000.00	2,859.92	154,012.02	0.05	-45,987.98
	HB5F20000402: RIVER MERC LC SMA2						
NETHERLANDS							
200,000.000	PROSUS NV 144A	63.9268	200,013.78	1,117.61	127,853.54		-72,160.24
74365PAE8	3.832% 02/08/2051 DD 12/08/20	63.9268	200,013.78	1,117.61	127,853.54	0.05	-72,160.24
	HB5F20000402: RIVER MERC LC SMA2						
SAUDI ARABIA							
200,000.000	SAUDI GOVERNMENT INTERNAT 144A	92.9344	185,427.42	2,042.88	185,868.80		441.38
80413TBE8	5.000% 01/18/2053 DD 01/18/23	92.9344	185,427.42	2,042.88	185,868.80	0.07	441.38
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SAUDI ARABIAN OIL CO 144A	69.5372	198,205.49	2,292.93	139,074.40		-59,131.09
80414L2L8	3.250% 11/24/2050 DD 11/24/20	69.5372	198,205.49	2,292.93	139,074.40	0.05	-59,131.09
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL SAUDI ARABIA			**383,632.91**	**4,335.81**	**324,943.20**		**-58,689.71**
			383,632.91	**4,335.81**	**324,943.20**	**0.12**	**-58,689.71**
SPAIN							
200,000.000	BANCO SANTANDER SA	98.3455	200,078.92	1,228.87	196,691.08		-3,387.84
05964HAS4	5.294% 08/18/2027 DD 08/18/22	98.3455	200,078.92	1,228.87	196,691.08	0.07	-3,387.84
	HB5F20000402: RIVER MERC LC SMA2						
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	62.5000	100,000.00	217.80	62,500.00		-37,500.00
29135LAN0	2.700% 09/02/2070 DD 09/02/20	62.5000	100,000.00	217.80	62,500.00	0.02	-37,500.00
	HB5F20000402: RIVER MERC LC SMA2						
UNITED KINGDOM							
100,000.000	ROYALTY PHARMA PLC	68.3973	69,056.15	286.20	68,397.29		-658.86
78081BAM5	3.550% 09/02/2050 DD 03/02/21	68.3973	69,056.15	286.20	68,397.29	0.02	-658.86
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BARCLAYS PLC	110.4585	200,000.00	6,155.98	220,916.95		20,916.95
06738ECE3	VAR RT 11/02/2033 DD 11/02/22	110.4585	200,000.00	6,155.98	220,916.95	0.08	20,916.95
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HSBC HOLDINGS PLC	97.9489	99,664.02	835.40	97,948.88		-1,715.14
404280DH9	VAR RT 08/11/2033 DD 08/11/22	97.9489	99,664.02	835.40	97,948.88	0.03	-1,715.14
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HSBC HOLDINGS PLC	104.9103	200,000.00	782.92	209,820.62		9,820.62
404280DW6	VAR RT 03/09/2044 DD 03/09/23	104.9103	200,000.00	782.92	209,820.62	0.07	9,820.62
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	LLOYDS BANKING GROUP PLC	92.1250	200,000.00	817.19	184,250.00		-15,750.00
53944YAV5	VAR RT 12/31/2049 DD 03/13/23	92.1250	200,000.00	817.19	184,250.00	0.07	-15,750.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED KINGDOM			**768,720.17**	**8,877.69**	**781,333.74**		**12,613.57**
			768,720.17	**8,877.69**	**781,333.74**	**0.27**	**12,613.57**
UNITED STATES							
-200,000.000	CCP OIS R SOFR P 3.70000%	0.0145	-1,090.00	0.00	-29.03		1,060.97
99QAHG9PB	PUT APR 23 003.700 ED 041423	0.0145	-1,090.00	0.00	-29.03	0.00	1,060.97
	HB5F20000402: RIVER MERC LC SMA2 317U2JPA0						
-200,000.000	CCP OIS R SOFR P 3.05000%	0.3787	-1,090.00	0.00	-757.34		332.66
99QAHG9DB	CALL APR 23 003.050 ED 041423	0.3787	-1,090.00	0.00	-757.34	0.00	332.66
	HB5F20000402: RIVER MERC LC SMA2 317U2JQA9						
-100,000.000	CCP OIS R SOFR P 3.70000%	0.0145	-550.00	0.00	-14.52		535.48
99QAHG9PL	PUT APR 23 003.700 ED 041423	0.0145	-550.00	0.00	-14.52	0.00	535.48
	HB5F20000402: RIVER MERC LC SMA2 317U2JRA8						
-100,000.000	CCP OIS R SOFR P 3.05000%	0.3787	-550.00	0.00	-378.67		171.33
99QAHG9DL	CALL APR 23 003.050 ED 041423	0.3787	-550.00	0.00	-378.67	0.00	171.33
	HB5F20000402: RIVER MERC LC SMA2 317U2JSA7						
1,100,000.000	IRS R 2.06000% P US0003M	21.6487	62,757.89	0.00	238,135.49		175,377.60
99QAGG9VK	PUT OCT 23 002.060 ED 102523	21.6487	62,757.89	0.00	238,135.49	0.08	175,377.60
	HB5F20000402: RIVER MERC LC SMA2 317U341Z3						
-5,500,000.000	IRS R 2.00000% P US0003M	6.5196	-62,943.16	0.00	-358,576.02		-295,632.86
99QAGG9VJ	PUT OCT 23 002.000 ED 102523	6.5196	-62,943.16	0.00	-358,576.02	-0.13	-295,632.86
	HB5F20000402: RIVER MERC LC SMA2 317U342Z2						
200,000.000	CCP_CDS. SP UL THE AES CORPORA	10.9003	39,696.42	333.33	21,800.60		-17,895.82
NA9QKMUV6	REC 500BPS 2025 DEC 20	10.9003	39,696.42	333.33	21,800.60	0.01	-17,895.82
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUW4	REC 500BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700,000.000	CCP_CDS. SP UL GE CME	1.2471	4,556.02	233.33	8,729.70		4,173.68
NA9QKT6N6	REC 100BPS 2026 JUN 20	1.2471	4,556.02	233.33	8,729.70	0.00	4,173.68
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5						
-700,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5						
200,000.000	CCP_CDS. SP UL AMERICAN INTERN	0.0306	0.01	66.67	61.20		61.19
NA9QM6U64	REC 100BPS 2027 DEC 20	0.0306	0.01	66.67	61.20	0.00	61.19
	HB5F20000402: RIVER MERC LC SMA2 SWPC0LAG509152022674						
-200,000.000	CCP_CDS._SP UL AMERICAN INTERN	0.0000	-1,206.36	0.00	0.00		1,206.36
NA9QM6U72	REC 100BPS 2027 DEC 20	0.0000	-1,206.36	0.00	0.00	0.00	1,206.36
	HB5F20000402: RIVER MERC LC SMA2 SWPC0LAG509152022674						
200,000.000	CCP_CDS. SP UL BANK OF AMERICA	0.1491	0.01	66.67	298.20		298.19
NA9QPYLY9	REC 100BPS 2028 JUN 20	0.1491	0.01	66.67	298.20	0.00	298.19
	HB5F20000402: RIVER MERC LC SMA2 SWPC0LQA103242023744						
-200,000.000	CCP_CDS._SP UL BANK OF AMERICA	0.0000	-2,943.02	0.00	0.00		2,943.02
NA9QPYLZ6	REC 100BPS 2028 JUN 20	0.0000	-2,943.02	0.00	0.00	0.00	2,943.02
	HB5F20000402: RIVER MERC LC SMA2 SWPC0LQA103242023744						
100,000.000	CXT. SP UL CDX.NA.HY.37	10.1118	7,178.27	5,236.12	10,111.81		2,933.54
NA9QMEYG1	R 500BPS 2026 DEC 20	10.1118	7,178.27	5,236.12	10,111.81	0.00	2,933.54
	HB5F20000402: RIVER MERC LC SMA2 SWPCNC956						
-100,000.000	CXT._SP UL CDX.NA.HY.37	0.0000	0.00	0.00	0.00		0.00
NA9QMEYJ5	R 500BPS 2026 DEC 20	0.0000	0.00	0.00	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 SWPCNC956						
100,000.000	AMC NETWORKS INC	61.4810	100,000.00	531.12	61,481.00		-38,519.00
00164VAF0	4.250% 02/15/2029 DD 02/08/21	61.4810	100,000.00	531.12	61,481.00	0.02	-38,519.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AT&T INC	74.1471	81,673.02	1,267.14	74,147.07		-7,525.95
00206RMN9	3.800% 12/01/2057 DD 06/01/21	74.1471	81,673.02	1,267.14	74,147.07	0.03	-7,525.95
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	61.8080	99,605.45	1,107.91	61,808.00		-37,797.45
015271AX7	3.000% 05/18/2051 DD 02/18/21	61.8080	99,605.45	1,107.91	61,808.00	0.02	-37,797.45
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000	COMMIT TO PUR FNMA SF MTG	82.7794	303,970.95	0.00	248,338.15		-55,632.80
01F020661	2.000% 06/01/2053 DD 06/01/23	82.7794	303,970.95	0.00	248,338.15	0.09	-55,632.80
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG	82.7794	-300,140.63	0.00	-248,338.15		51,802.48
01F020661	2.000% 06/01/2053 DD 06/01/23	82.7794	-300,140.63	0.00	-248,338.15	-0.09	51,802.48
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	COMMIT TO PUR FNMA SF MTG	82.9044	305,311.59	0.00	248,713.15		-56,598.44
01F020679	2.000% 07/01/2053 DD 07/01/23	82.9044	305,311.59	0.00	248,713.15	0.09	-56,598.44
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG	82.9044	-303,679.69	0.00	-248,713.15		54,966.54
01F020679	2.000% 07/01/2053 DD 07/01/23	82.9044	-303,679.69	0.00	-248,713.15	-0.09	54,966.54
	HB5F20000402: RIVER MERC LC SMA2						
500,000.000	COMMIT TO PUR FNMA SF MTG	99.6719	500,625.00	0.00	498,359.38		-2,265.62
01F050643	5.000% 04/01/2053 DD 04/01/23	99.6719	500,625.00	0.00	498,359.38	0.18	-2,265.62
	HB5F20000402: RIVER MERC LC SMA2						
700,000.000	COMMIT TO PUR FNMA SF MTG	100.8945	705,222.66	0.00	706,261.72		1,039.06
01F052656	5.500% 05/01/2053 DD 05/01/23	100.8945	705,222.66	0.00	706,261.72	0.25	1,039.06
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	COMMIT TO PUR FNMA SF MTG	101.9570	102,156.25	0.00	101,957.03		-199.22
01F060642	6.000% 04/01/2053 DD 04/01/23	101.9570	102,156.25	0.00	101,957.03	0.04	-199.22
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	COMMIT TO PUR FNMA SF MTG	101.8945	1,017,968.75	0.00	1,018,945.31		976.56
01F060659	6.000% 05/01/2053 DD 05/01/23	101.8945	1,017,968.75	0.00	1,018,945.31	0.36	976.56
	HB5F20000402: RIVER MERC LC SMA2						
1,300,000.000	COMMIT TO PUR FNMA SF MTG	103.1250	1,340,625.00	0.00	1,340,625.00		0.00
01F062648	6.500% 04/01/2053 DD 04/01/23	103.1250	1,340,625.00	0.00	1,340,625.00	0.48	0.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ALTRIA GROUP INC	67.1746	162,680.45	1,167.09	134,349.21		-28,331.24
02209SBN2	3.700% 02/04/2051 DD 02/04/21	67.1746	162,680.45	1,167.09	134,349.21	0.05	-28,331.24
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMFAM HOLDINGS INC 144A	76.0851	100,000.00	158.34	76,085.12		-23,914.88
03115AAA1	2.805% 03/11/2031 DD 03/11/21	76.0851	100,000.00	158.34	76,085.12	0.03	-23,914.88
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	AMGEN INC	103.4642	399,424.60	1,822.50	413,856.86		14,432.26
031162DT4	5.650% 03/02/2053 DD 03/02/23	103.4642	399,424.60	1,822.50	413,856.86	0.15	14,432.26
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	APPALACHIAN POWER CO	95.9754	99,754.62	750.02	95,975.35		-3,779.27
037735DA2	4.500% 08/01/2032 DD 08/01/22	95.9754	99,754.62	750.02	95,975.35	0.03	-3,779.27
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	ARCHES BUYER INC 144A	83.5750	100,000.00	1,416.26	83,575.00		-16,425.00
039524AA1	4.250% 06/01/2028 DD 12/04/20	83.5750	100,000.00	1,416.26	83,575.00	0.03	-16,425.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO IV LLC 144A	65.5135	97,836.40	608.19	65,513.52		-32,322.88
039936AA7	3.650% 02/01/2052 DD 01/21/22	65.5135	97,836.40	608.19	65,513.52	0.02	-32,322.88
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES CAPITAL CORP	75.9735	97,825.42	1,208.60	75,973.50		-21,851.92
04010LBC6	3.200% 11/15/2031 DD 11/04/21	75.9735	97,825.42	1,208.60	75,973.50	0.03	-21,851.92
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BAT CAPITAL CORP	81.0080	100,000.00	51.31	81,007.98		-18,992.02
05526DBS3	2.726% 03/25/2031 DD 09/25/20	81.0080	100,000.00	51.31	81,007.98	0.03	-18,992.02
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BETH ISRAEL LAHEY HEALTH INC	66.5297	100,000.00	770.12	66,529.69		-33,470.31
08661UAB2	3.080% 07/01/2051 DD 11/16/21	66.5297	100,000.00	770.12	66,529.69	0.02	-33,470.31
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BIO-RAD LABORATORIES INC	90.3949	99,759.84	169.15	90,394.87		-9,364.97
090572AQ1	3.700% 03/15/2032 DD 03/02/22	90.3949	99,759.84	169.15	90,394.87	0.03	-9,364.97
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BLACKSTONE HOLDINGS FINAN 144A	57.1229	99,753.30	440.98	57,122.88		-42,630.42
09261BAF7	2.850% 08/05/2051 DD 08/05/21	57.1229	99,753.30	440.98	57,122.88	0.02	-42,630.42
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BOARDWALK PIPELINES LP	85.8797	99,913.15	300.08	85,879.66		-14,033.49
096630AJ7	3.600% 09/01/2032 DD 02/16/22	85.8797	99,913.15	300.08	85,879.66	0.03	-14,033.49
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BOEING CO/THE	91.1884	199,902.35	1,208.43	182,376.77		-17,525.58
097023DC6	3.625% 02/01/2031 DD 11/02/20	91.1884	199,902.35	1,208.43	182,376.77	0.06	-17,525.58
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BOSTON GAS CO 144A	90.2260	100,000.00	161.60	90,225.99		-9,774.01
100743AM5	3.757% 03/16/2032 DD 03/16/22	90.2260	100,000.00	161.60	90,225.99	0.03	-9,774.01
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BRISTOL-MYERS SQUIBB CO	82.6090	99,523.35	178.16	82,609.03		-16,914.32
110122DX3	3.900% 03/15/2062 DD 03/02/22	82.6090	99,523.35	178.16	82,609.03	0.03	-16,914.32
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CSX CORP	88.7039	95,653.25	387.50	88,703.88		-6,949.37
126408HL0	4.650% 03/01/2068 DD 02/20/18	88.7039	95,653.25	387.50	88,703.88	0.03	-6,949.37
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CVS HEALTH CORP	100.9420	95,793.55	600.41	100,941.98		5,148.43
126650DV9	5.625% 02/21/2053 DD 02/21/23	100.9420	95,793.55	600.41	100,941.98	0.04	5,148.43
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CHENIERE CORPUS CHRISTI HOLDIN	82.4522	100,000.00	700.16	82,452.23		-17,547.77
16412XAL9	2.742% 12/31/2039 DD 12/31/21	82.4522	100,000.00	700.16	82,452.23	0.03	-17,547.77
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CLAREMONT MCKENNA COLLEGE	69.0730	100,000.00	944.02	69,073.02		-30,926.98
18013RAB3	3.775% 01/01/2122 DD 01/26/22	69.0730	100,000.00	944.02	69,073.02	0.02	-30,926.98
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CONSOLIDATED EDISON CO OF NEW	112.0129	99,392.76	2,340.05	112,012.85		12,620.09
209111GD9	6.150% 11/15/2052 DD 11/14/22	112.0129	99,392.76	2,340.05	112,012.85	0.04	12,620.09
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DELTA AIR LINES INC	88.1930	99,713.11	1,602.84	88,193.00		-11,520.11
247361ZT8	3.750% 10/28/2029 DD 10/28/19	88.1930	99,713.11	1,602.84	88,193.00	0.03	-11,520.11
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	DIAMONDBACK ENERGY INC	103.2489	203,117.01	571.20	206,497.80		3,380.79
25278XAW9	6.250% 03/15/2053 DD 12/13/22	103.2489	203,117.01	571.20	206,497.80	0.07	3,380.79
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	DUKE ENERGY CORP	92.7193	199,181.51	1,249.92	185,438.63		-13,742.88
26441CBU8	5.000% 08/15/2052 DD 08/11/22	92.7193	199,181.51	1,249.92	185,438.63	0.07	-13,742.88
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DUKE ENERGY FLORIDA LLC	110.9095	99,366.26	2,330.08	110,909.49		11,543.23
26444HAN1	5.950% 11/15/2052 DD 11/10/22	110.9095	99,366.26	2,330.08	110,909.49	0.04	11,543.23
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQT CORP	94.7689	100,000.00	1,061.76	94,768.90		-5,231.10
26884LAL3	5.000% 01/15/2029 DD 11/16/20	94.7689	100,000.00	1,061.76	94,768.90	0.03	-5,231.10
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQM MIDSTREAM PARTNERS LP 144A	83.0000	100,000.00	1,008.88	83,000.00		-17,000.00
26885BAL4	4.750% 01/15/2031 DD 01/08/21	83.0000	100,000.00	1,008.88	83,000.00	0.03	-17,000.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ENERGY TRANSFER LP	87.3595	170,964.02	4,895.27	174,719.08		3,755.06
29273RBL2	5.300% 04/15/2047 DD 01/17/17	87.3595	170,964.02	4,895.27	174,719.08	0.06	3,755.06
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY LOUISIANA LLC	67.7925	104,177.02	132.60	67,792.49		-36,384.53
29364WBD9	2.900% 03/15/2051 DD 03/06/20	67.7925	104,177.02	132.60	67,792.49	0.02	-36,384.53
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY ARKANSAS LLC	64.4247	99,625.84	783.40	64,424.67		-35,201.17
29366MAB4	2.650% 06/15/2051 DD 09/11/20	64.4247	99,625.84	783.40	64,424.67	0.02	-35,201.17
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	META PLATFORMS INC	87.9782	99,827.63	581.26	87,978.15		-11,849.48
30303M8K1	4.650% 08/15/2062 DD 08/09/22	87.9782	99,827.63	581.26	87,978.15	0.03	-11,849.48
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	FLEX INTERMEDIATE HOLDCO 144A	82.1498	100,005.57	858.84	82,149.77		-17,855.80
33939HAA7	3.363% 06/30/2031 DD 05/28/21	82.1498	100,005.57	858.84	82,149.77	0.03	-17,855.80
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FRANKLIN RESOURCES INC	64.4382	99,394.31	395.09	64,438.21		-34,956.10
354613AM3	2.950% 08/12/2051 DD 08/12/21	64.4382	99,394.31	395.09	64,438.21	0.02	-34,956.10
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	FREEDOM MORTGAGE CORP 144A	76.9200	50,000.00	716.75	38,460.00		-11,540.00
35640YAG2	6.625% 01/15/2027 DD 07/07/21	76.9200	50,000.00	716.75	38,460.00	0.01	-11,540.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALLY FINANCIAL INC	104.9087	136,640.63	3,333.71	104,908.70		-31,731.93
36186CBY8	8.000% 11/01/2031 DD 12/31/08	104.9087	136,640.63	3,333.71	104,908.70	0.04	-31,731.93
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GAINESVILLE & HALL CNTY GA HOS	65.9052	100,000.00	374.88	65,905.18		-34,094.82
362762QT6	3.000% 02/15/2054 DD 09/09/21	65.9052	100,000.00	374.88	65,905.18	0.02	-34,094.82
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GENERAL MOTORS CO	97.4777	199,520.71	5,178.64	194,955.33		-4,565.38
37045VAZ3	5.600% 10/15/2032 DD 08/02/22	97.4777	199,520.71	5,178.64	194,955.33	0.07	-4,565.38
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	GEORGIA POWER CO	71.1788	49,955.65	74.29	35,589.38		-14,366.27
373334KP5	3.250% 03/15/2051 DD 02/26/21	71.1788	49,955.65	74.29	35,589.38	0.01	-14,366.27
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	GLENCORE FUNDING LLC 144A	76.2498	299,916.58	5,000.00	228,749.51		-71,167.07
378272BC1	3.875% 04/27/2051 DD 04/27/21	76.2498	299,916.58	5,000.00	228,749.51	0.08	-71,167.07
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GLOBAL PAYMENTS INC	94.7841	99,562.33	743.63	94,784.09		-4,778.24
37940XAR3	5.950% 08/15/2052 DD 08/22/22	94.7841	99,562.33	743.63	94,784.09	0.03	-4,778.24
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HCA INC 144A	82.9836	101,304.60	211.31	82,983.63		-18,320.97
404119CG2	4.625% 03/15/2052 DD 03/09/22	82.9836	101,304.60	211.31	82,983.63	0.03	-18,320.97
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HOAG MEMORIAL HOSPITAL PRESBYT	82.3824	100,000.00	807.52	82,382.36		-17,617.64
43371HAA1	3.803% 07/15/2052 DD 03/30/22	82.3824	100,000.00	807.52	82,382.36	0.03	-17,617.64
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HOME DEPOT INC/THE	68.5088	197,936.04	251.26	137,017.66		-60,918.38
437076CK6	2.750% 09/15/2051 DD 09/21/21	68.5088	197,936.04	251.26	137,017.66	0.05	-60,918.38
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HOME DEPOT INC/THE	99.5671	197,313.57	452.37	199,134.15		1,820.58
437076CT7	4.950% 09/15/2052 DD 09/19/22	99.5671	197,313.57	452.37	199,134.15	0.07	1,820.58
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	HOST HOTELS & RESORTS LP	84.3815	99,691.62	159.97	84,381.53		-15,310.09
44107TAZ9	3.500% 09/15/2030 DD 08/20/20	84.3815	99,691.62	159.97	84,381.53	0.03	-15,310.09
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTEL CORP	92.1403	99,782.68	781.70	92,140.25		-7,642.43
458140CC2	5.050% 08/05/2062 DD 08/05/22	92.1403	99,782.68	781.70	92,140.25	0.03	-7,642.43
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	INTEL CORP	101.7163	199,914.00	1,594.82	203,432.62		3,518.62
458140CJ7	5.700% 02/10/2053 DD 02/10/23	101.7163	199,914.00	1,594.82	203,432.62	0.07	3,518.62
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTEGRIS BAPTIST MEDICAL CENTE	77.0326	100,000.00	484.44	77,032.58		-22,967.42
45834QAA7	3.875% 08/15/2050 DD 10/13/20	77.0326	100,000.00	484.44	77,032.58	0.03	-22,967.42
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTERNATIONAL BUSINESS MACHINE	92.9175	98,627.29	882.36	92,917.50		-5,709.79
459200KV2	4.900% 07/27/2052 DD 07/27/22	92.9175	98,627.29	882.36	92,917.50	0.03	-5,709.79
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	LOWE'S COS INC	100.3241	287,916.46	795.09	300,972.44		13,055.98
548661EN3	5.800% 09/15/2062 DD 09/08/22	100.3241	287,916.46	795.09	300,972.44	0.11	13,055.98
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	MDC HOLDINGS INC	57.7047	100,000.00	601.86	57,704.68		-42,295.32
552676AV0	3.966% 08/06/2061 DD 08/06/21	57.7047	100,000.00	601.86	57,704.68	0.02	-42,295.32
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	MPH ACQUISITION HOLDINGS 144A	80.2100	100,000.00	458.18	80,210.00		-19,790.00
553283AD4	5.500% 09/01/2028 DD 08/24/21	80.2100	100,000.00	458.18	80,210.00	0.03	-19,790.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MPLX LP	97.7446	198,937.20	824.91	195,489.21		-3,447.99
55336VBU3	4.950% 09/01/2032 DD 08/11/22	97.7446	198,937.20	824.91	195,489.21	0.07	-3,447.99
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MPT OPERATING PARTNERSHIP LP /	66.5990	200,000.00	319.94	133,198.00		-66,802.00
55342UAM6	3.500% 03/15/2031 DD 12/04/20	66.5990	200,000.00	319.94	133,198.00	0.05	-66,802.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WARNERMEDIA HOLDINGS INC 144A	80.7402	100,000.00	234.94	80,740.23		-19,259.77
55903VAQ6	5.141% 03/15/2052 DD 03/15/22	80.7402	100,000.00	234.94	80,740.23	0.03	-19,259.77
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	WARNERMEDIA HOLDINGS INC 144A	80.1176	209,666.63	492.66	160,235.18		-49,431.45
55903VAS2	5.391% 03/15/2062 DD 03/15/22	80.1176	209,666.63	492.66	160,235.18	0.06	-49,431.45
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	MARSH & MCLENNAN COS INC	102.6291	99,428.69	336.95	102,629.11		3,200.42
571748BT8	5.450% 03/15/2053 DD 03/09/23	102.6291	99,428.69	336.95	102,629.11	0.04	3,200.42
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	NATIONAL HEALTH INVESTORS INC	75.4328	99,355.57	499.90	75,432.84		-23,922.73
63633DAF1	3.000% 02/01/2031 DD 01/26/21	75.4328	99,355.57	499.90	75,432.84	0.03	-23,922.73
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NATIONAL RETAIL PROPERTIES INC	62.2379	97,760.83	1,386.54	62,237.86		-35,522.97
637417AR7	3.000% 04/15/2052 DD 09/24/21	62.2379	97,760.83	1,386.54	62,237.86	0.02	-35,522.97
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.1999	49,987.52	360.69	50,099.95		112.43
65339KCP3	5.050% 02/28/2033 DD 02/09/23	100.1999	49,987.52	360.69	50,099.95	0.02	112.43
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	NEXTERA ENERGY CAPITAL HOLDING	98.4593	49,976.52	375.06	49,229.63		-746.89
65339KCQ1	5.250% 02/28/2053 DD 02/09/23	98.4593	49,976.52	375.06	49,229.63	0.02	-746.89
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	ORACLE CORP	73.0919	299,446.07	231.42	219,275.70		-80,170.37
68389XCB9	4.100% 03/25/2061 DD 03/24/21	73.0919	299,446.07	231.42	219,275.70	0.08	-80,170.37
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	75.1010	93,499.91	196.52	75,100.97		-18,398.94
694308HL4	4.300% 03/15/2045 DD 11/06/14	75.1010	93,499.91	196.52	75,100.97	0.03	-18,398.94
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	84.6614	99,826.27	1,083.58	84,661.36		-15,164.91
694308JT5	3.250% 06/01/2031 DD 03/11/21	84.6614	99,826.27	1,083.58	84,661.36	0.03	-15,164.91
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	89.9162	99,723.44	366.73	89,916.16		-9,807.28
694308KC0	4.400% 03/01/2032 DD 02/18/22	89.9162	99,723.44	366.73	89,916.16	0.03	-9,807.28
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	PACIFICORP	68.2988	397,050.31	3,429.78	273,195.21		-123,855.10
695114CY2	2.900% 06/15/2052 DD 07/09/21	68.2988	397,050.31	3,429.78	273,195.21	0.10	-123,855.10
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PIEDMONT OPERATING PARTNERSHIP	74.1675	98,906.13	393.75	74,167.46		-24,738.67
720198AE0	3.150% 08/15/2030 DD 08/12/20	74.1675	98,906.13	393.75	74,167.46	0.03	-24,738.67
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	SLM CORP	85.0000	99,582.59	1,293.32	85,000.00		-14,582.59
78442PGE0	3.125% 11/02/2026 DD 11/01/21	85.0000	99,582.59	1,293.32	85,000.00	0.03	-14,582.59
	HB5F20000402: RIVER MERC LC SMA2						
150,000.000	SABRA HEALTH CARE LP	73.2630	148,861.23	1,599.82	109,894.55		-38,966.68
78574MAA1	3.200% 12/01/2031 DD 09/30/21	73.2630	148,861.23	1,599.82	109,894.55	0.04	-38,966.68
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	SAN DIEGO GAS & ELECTRIC CO	102.6469	296,848.14	949.30	307,940.84		11,092.70
797440CD4	5.350% 04/01/2053 DD 03/10/23	102.6469	296,848.14	949.30	307,940.84	0.11	11,092.70
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	SOUTHERN CALIFORNIA EDISON CO	72.9272	99,676.38	574.93	72,927.22		-26,749.16
842400HN6	3.450% 02/01/2052 DD 01/13/22	72.9272	99,676.38	574.93	72,927.22	0.03	-26,749.16
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SYNCHRONY FINANCIAL	87.4709	199,306.12	2,373.44	174,941.77		-24,364.35
87165BAU7	7.250% 02/02/2033 DD 02/02/23	87.4709	199,306.12	2,373.44	174,941.77	0.06	-24,364.35
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	70.7169	99,807.73	412.45	70,716.92		-29,090.81
87264ABN4	3.300% 02/15/2051 DD 02/15/21	70.7169	99,807.73	412.45	70,716.92	0.03	-29,090.81
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	71.1274	99,759.34	1,360.12	71,127.36		-28,631.98
87264ABY0	3.600% 11/15/2060 DD 05/15/21	71.1274	99,759.34	1,360.12	71,127.36	0.03	-28,631.98
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	102.0857	99,728.44	1,200.08	102,085.67		2,357.23
87264ACW3	5.650% 01/15/2053 DD 09/15/22	102.0857	99,728.44	1,200.08	102,085.67	0.04	2,357.23
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS LP /	87.4500	100,000.00	849.20	87,450.01		-12,549.99
87612BBU5	4.000% 01/15/2032 DD 02/02/21	87.4500	100,000.00	849.20	87,450.01	0.03	-12,549.99
	HB5F20000402: RIVER MERC LC SMA2						
349,008.006	US TREAS-CPI INFLAT	72.4648	251,513.51	108.46	252,908.11		1,394.60
912810SM1	0.250% 02/15/2050 DD 02/15/20	72.4648	251,513.51	108.46	252,908.11	0.09	1,394.60
	HB5F20000402: RIVER MERC LC SMA2						
114,881.005	US TREAS-CPI INFLAT	69.2256	81,085.82	17.85	79,527.05		-1,558.77
912810SV1	0.125% 02/15/2051 DD 02/15/21	69.2256	81,085.82	17.85	79,527.05	0.03	-1,558.77
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	U S TREASURY BOND	74.6602	882,812.21	2,330.80	746,601.56		-136,210.65
912810SW9	1.875% 02/15/2041 DD 02/15/21	74.6602	882,812.21	2,330.80	746,601.56	0.27	-136,210.65
	HB5F20000402: RIVER MERC LC SMA2						
-1,000,000.000	U S TREASURY BOND	74.6602	-887,656.25	-2,330.80	-746,601.56		141,054.69
912810SW9	1.875% 02/15/2041 DD 02/15/21	74.6602	-887,656.25	-2,330.80	-746,601.56	-0.27	141,054.69
	HB5F20000402: RIVER MERC LC SMA2						
22,900,000.000	U S TREASURY BOND	79.2813	18,924,004.14	195,805.94	18,155,406.25		-768,597.89
912810SY5	2.250% 05/15/2041 DD 05/15/21	79.2813	18,924,004.14	195,805.94	18,155,406.25	6.46	-768,597.89
	HB5F20000402: RIVER MERC LC SMA2						
-21,600,000.000	U S TREASURY BOND	79.2813	-18,449,341.17	-183,928.18	-17,124,750.00		1,324,591.17
912810SY5	2.250% 05/15/2041 DD 05/15/21	79.2813	-18,449,341.17	-183,928.18	-17,124,750.00	-6.09	1,324,591.17
	HB5F20000402: RIVER MERC LC SMA2						
997,000.000	U S TREASURY BOND	67.7773	782,750.97	7,074.71	675,740.12		-107,010.85
912810TB4	1.875% 11/15/2051 DD 11/15/21	67.7773	782,750.97	7,074.71	675,740.12	0.24	-107,010.85
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-997,000.000	U S TREASURY BOND	67.7773	-917,743.24	-7,074.71	-675,740.12		242,003.12
912810TB4	1.875% 11/15/2051 DD 11/15/21	67.7773	-917,743.24	-7,074.71	-675,740.12	-0.24	242,003.12
	HB5F20000402: RIVER MERC LC SMA2						
8,800,000.000	U S TREASURY BOND	80.2734	6,961,895.56	-37,252.07	7,064,062.54		102,166.98
912810TF5	2.375% 02/15/2042 DD 02/15/22	80.2734	6,961,895.56	-37,252.07	7,064,062.54	2.51	102,166.98
	HB5F20000402: RIVER MERC LC SMA2						
-5,400,000.000	U S TREASURY BOND	80.2734	-4,684,472.66	-15,942.68	-4,334,765.65		349,707.01
912810TF5	2.375% 02/15/2042 DD 02/15/22	80.2734	-4,684,472.66	-15,942.68	-4,334,765.65	-1.54	349,707.01
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	93.7656	1,605,767.51	8,223.07	1,687,781.25		82,013.74
912810TK4	3.375% 08/15/2042 DD 08/15/22	93.7656	1,605,767.51	8,223.07	1,687,781.25	0.60	82,013.74
	HB5F20000402: RIVER MERC LC SMA2						
1,600,000.000	U S TREASURY BOND	102.5625	1,582,466.86	25,657.46	1,641,000.00		58,533.14
912810TM0	4.000% 11/15/2042 DD 11/15/22	102.5625	1,582,466.86	25,657.46	1,641,000.00	0.58	58,533.14
	HB5F20000402: RIVER MERC LC SMA2						
2,635,000.000	U S TREASURY NOTE	104.9844	2,745,397.90	12,917.97	2,766,338.28		20,940.38
91282CFV8	4.125% 11/15/2032 DD 11/15/22	104.9844	2,745,397.90	12,917.97	2,766,338.28	0.98	20,940.38
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	UNIV OF MINNESOTA MN	91.1550	100,000.00	2,023.72	91,154.95		-8,845.05
914460WT3	4.048% 04/01/2052 DD 04/19/22	91.1550	100,000.00	2,023.72	91,154.95	0.03	-8,845.05
	HB5F20000402: RIVER MERC LC SMA2						
133,000.000	VERIZON COMMUNICATIONS INC	74.2479	145,667.64	132.30	98,749.77		-46,917.87
92343VGC2	3.700% 03/22/2061 DD 03/22/21	74.2479	145,667.64	132.30	98,749.77	0.04	-46,917.87
	HB5F20000402: RIVER MERC LC SMA2						
27,000.000	VERIZON COMMUNICATIONS INC	72.9659	26,948.46	60.03	19,700.79		-7,247.67
92343VGL2	2.850% 09/03/2041 DD 09/03/21	72.9659	26,948.46	60.03	19,700.79	0.01	-7,247.67
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	61.2867	196,991.84	1,448.67	122,573.48		-74,418.36
927804GD0	2.450% 12/15/2050 DD 12/15/20	61.2867	196,991.84	1,448.67	122,573.48	0.04	-74,418.36
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	77.9597	100,000.00	1,053.60	77,959.75		-22,040.25
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	77.9597	100,000.00	1,053.60	77,959.75	0.03	-22,040.25
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BANK OF AMERICA CORP	81.6742	100,000.00	1,273.28	81,674.22		-18,325.78
06051GKD0	VAR RT 10/20/2032 DD 10/20/21	81.6742	100,000.00	1,273.28	81,674.22	0.03	-18,325.78
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DOMINION ENERGY INC	82.7252	100,000.00	2,010.90	82,725.18		-17,274.82
25746UDM8	VAR RT 12/31/2049 DD 12/09/21	82.7252	100,000.00	2,010.90	82,725.18	0.03	-17,274.82
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	EDISON INTERNATIONAL	88.4383	200,000.00	491.30	176,876.52		-23,123.48
281020AS6	VAR RT 12/31/2049 DD 03/09/21	88.4383	200,000.00	491.30	176,876.52	0.06	-23,123.48
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EDISON INTERNATIONAL	82.8752	100,000.00	228.48	82,875.24		-17,124.76
281020AT4	VAR RT 12/31/2049 DD 11/12/21	82.8752	100,000.00	228.48	82,875.24	0.03	-17,124.76
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GLOBAL ATLANTIC FIN CO 144A	80.1458	100,000.00	2,172.82	80,145.85		-19,854.15
37959GAC1	VAR RT 10/15/2051 DD 07/06/21	80.1458	100,000.00	2,172.82	80,145.85	0.03	-19,854.15
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	78.2226	200,000.00	679.90	156,445.18		-43,554.82
6174468U6	VAR RT 02/13/2032 DD 11/13/20	78.2226	200,000.00	679.90	156,445.18	0.06	-43,554.82
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PNC FINANCIAL SERVICES GROUP I	79.3020	100,000.00	155.38	79,302.00		-20,698.00
693475BC8	VAR RT 12/31/2049 DD 09/13/21	79.3020	100,000.00	155.38	79,302.00	0.03	-20,698.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SVB FINANCIAL GROUP	6.2190	166,465.67	1,024.84	12,438.00		-154,027.67
78486QAG6	VAR RT 12/31/2049 DD 02/02/21	6.2190	166,465.67	1,024.84	12,438.00	0.00	-154,027.67
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WELLS FARGO & CO	97.5444	100,000.00	952.00	97,544.43		-2,455.57
95000U3B7	VAR RT 07/25/2033 DD 07/25/22	97.5444	100,000.00	952.00	97,544.43	0.03	-2,455.57
	HB5F20000402: RIVER MERC LC SMA2						
1,894,000.000	U S TREASURY BD PRIN STRIP	44.1480	918,761.57	0.00	836,162.46		-82,599.11
912803EH2	0.000% 05/15/2044 DD 05/15/14	44.1480	918,761.57	0.00	836,162.46	0.30	-82,599.11
	HB5F20000002: RIVER & MER LONG CR						
5,413,000.000	U S TREASURY BD PRIN STRIP	38.3389	3,413,377.83	0.00	2,075,286.34		-1,338,091.49
912803FG3	0.000% 02/15/2049 DD 02/15/19	38.3389	3,413,377.83	0.00	2,075,286.34	0.74	-1,338,091.49
	HB5F20000002: RIVER & MER LONG CR						
23,400.000	ISHARES 10+ YEAR INV GR CORP	52.3900	1,190,761.28	0.00	1,225,926.00		35,164.72
464289511	HB5F20000002: RIVER & MER LONG CR	52.3900	1,190,761.28	0.00	1,225,926.00	0.44	35,164.72
6,656,186.975	PAPS LONG DURATION CREDIT BOND	9.5900	86,086,998.72	0.00	63,832,833.09		-22,254,165.63
72201P878	PORTFOLIO	9.5900	86,086,998.72	0.00	63,832,833.09	22.70	-22,254,165.63
	HB5F20000402: RIVER MERC LC SMA2						
3,659,639.868	VANGUARD L/T INV GR-ADM	8.1500	39,623,182.01	114,744.45	29,826,064.92		-9,797,117.09
922031778	HB5F20000002: RIVER & MER LONG CR	8.1500	39,623,182.01	114,744.45	29,826,064.92	10.61	-9,797,117.09
15,458.000	VANGUARD LONG-TERM CORP BOND	79.7200	1,197,470.15	0.00	1,232,311.76		34,841.61
92206C813	HB5F20000002: RIVER & MER LONG CR	79.7200	1,197,470.15	0.00	1,232,311.76	0.44	34,841.61
SUBTOTAL UNITED STATES			**157,020,063.27**	**217,804.70**	**122,765,548.07**		**-34,254,515.20**
			157,020,063.27	**217,804.70**	**122,765,548.07**	**43.67**	**-34,254,515.20**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**163,350,511.26**	**284,582.31**	**127,859,488.31**		**-35,491,022.95**
			163,350,511.26	**284,582.31**	**127,859,488.31**	**45.48**	**-35,491,022.95**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES			**164,169,321.79**	**292,315.44**	**128,411,393.41**	**45.68**	**-35,757,928.38**
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	11.8000	89,700,908.00	0.00	79,546,601.19		-10,154,306.81
41026E269	HB5F20000002: RIVER & MER LONG CR	11.8000	89,700,908.00	0.00	79,546,601.19	28.29	-10,154,306.81
9,077,984.274	SLC MANAGEMENT LONG CREDIT CIT	9.0980	92,920,016.15	0.00	82,591,791.42		-10,328,224.73
78449B704	CLASS Z	9.0980	92,920,016.15	0.00	82,591,791.42	29.38	-10,328,224.73
	HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES			**182,620,924.15**	**0.00**	**162,138,392.61**		**-20,482,531.54**
			182,620,924.15	**0.00**	**162,138,392.61**	**57.67**	**-20,482,531.54**
TOTAL EQUITY U.S. DOLLAR			**182,620,924.15**	**0.00**	**162,138,392.61**		**-20,482,531.54**
			182,620,924.15	**0.00**	**162,138,392.61**	**57.67**	**-20,482,531.54**
TOTAL EQUITY			**182,620,924.15**	**0.00**	**162,138,392.61**	**57.67**	**-20,482,531.54**
FUTURES CONTRACTS							
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-4.000	EURO-BUND FUTURE (EUX)	135.8400	0.00	0.00	-18,370.00		-18,370.00
EDF306F3S	EXP JUN 23	147.5834	0.00	0.00	-19,958.09	-0.01	-19,958.09
	HB5F20000402: RIVER MERC LC SMA2						
POUND STERLING							
UNITED KINGDOM							
-1.000	LONG GILT FUTURE (ICF)	103.3500	0.00	0.00	-2,770.00		-2,770.00
EXF211F3X	EXP JUN 23	127.7871	0.00	0.00	-3,424.97	0.00	-3,424.97
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
UNITED STATES							
-2.000	US 10YR NOTE FUTURE JUN 23	18.7500	-1,282.94	0.00	-375.00		907.94
99F1389DD	CALL MAY 23 118.000 ED04/21/23	18.7500	-1,282.94	0.00	-375.00	0.00	907.94
	HB5F20000402: RIVER MERC LC SMA2						
-3.000	US 10YR NOTE FUTURE JUN 23	12.5000	-2,742.72	0.00	-375.00		2,367.72
99F1399DA	CALL MAY 23 119.000 ED04/21/23	12.5000	-2,742.72	0.00	-375.00	0.00	2,367.72
	HB5F20000402: RIVER MERC LC SMA2						
-3.000	US 10YR NOTE FUTURE JUN 23	10.9375	-1,606.41	0.00	-328.13		1,278.28
99F1399PC	PUT MAY 23 112.000 ED 04/21/23	10.9375	-1,606.41	0.00	-328.13	0.00	1,278.28
	HB5F20000402: RIVER MERC LC SMA2						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-2.000	US 10 YR TREAS NTS FUT (CBT)JU	15.6250	-813.84	0.00	-312.50		501.34
99F1399PO	PUT APR 23 112.500 ED 04/21/23	15.6250	-813.84	0.00	-312.50	0.00	501.34
	HB5F20000402: RIVER MERC LC SMA2						
-45.000	US 10 YR TREAS NTS FUT (CBT)	114.9219	0.00	0.00	-65,543.26		-65,543.26
99F139F3A	EXP JUN 23	114.9219	0.00	0.00	-65,543.26	-0.02	-65,543.26
	HB5F20000402: RIVER MERC LC SMA2						
-57.000	US 5YR NOTE FUTURE (CBT)	109.5078	0.00	0.00	-128,250.06		-128,250.06
99F183F3A	EXP JUN 23	109.5078	0.00	0.00	-128,250.06	-0.05	-128,250.06
	HB5F20000402: RIVER MERC LC SMA2						
-6.000	US ULTRA BOND FUT (CBT)	141.1250	0.00	0.00	-34,125.00		-34,125.00
99F700F3A	EXP JUN 23	141.1250	0.00	0.00	-34,125.00	-0.01	-34,125.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			**-6,445.91**	**0.00**	**-229,308.95**		**-222,863.04**
			-6,445.91	**0.00**	**-229,308.95**	**-0.08**	**-222,863.04**
TOTAL FUTURES CONTRACTS U.S. DOLLAR			**-6,445.91**	**0.00**	**-229,308.95**		**-222,863.04**
			-6,445.91	**0.00**	**-229,308.95**	**-0.08**	**-222,863.04**
TOTAL FUTURES CONTRACTS			**-6,445.91**	**0.00**	**-252,692.01**	**-0.09**	**-246,246.10**
	TOTAL ASSETS - BASE:		**337,638,044.21**	**307,457.55**	**281,159,276.14**	**100.01**	**-56,478,768.07**
	NET ASSETS - BASE:				**281,466,733.69**		

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
390,805.95	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	390,805.95	390,805.95	5	1,322.36
		390,805.95	**390,805.95**	**5**	**1,322.36**
	CORPORATE BONDS				
50,000	CUSIP # 071813CE7 BAXTER INTERNATIONAL INC .868% 12/01/2023	48,638.50	47,884.50	1	143.46
50,000	CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026	45,922.00	44,735.50	1	331.25
75,000	CUSIP # 11271LAD4 BROOKFIELD FINANCE INC 4.85% 03/29/2029	72,159.75	73,431.75	1	20.21
50,000	CUSIP # 14040HBN4 CAPITAL ONE FINANCIAL CO 3.75% 03/09/2027	45,318.50	45,746.00	1	114.58
50,000	CUSIP # 15089QAP9 CELANESE US HOLDINGS LLC 6.379% 07/15/2032	50,652.00	48,256.00	1	682.20
50,000	CUSIP # 17330YDB3 CITIGROUP INC 5.65% 12/16/2027	49,042.50	50,000.00	1	823.96
50,000	CUSIP # 205887CG5 CONAGRA FOODS INC .5% 08/11/2023	49,145.50	48,836.00	1	34.72
50,000	CUSIP # 212015AN1 CONTINENTAL RESOURCES INC 3.8% 06/01/2024	48,976.50	48,663.00	1	628.06
50,000	CUSIP # 294429AQ8 EQUIFAX INC 2.6% 12/01/2024	47,738.00	48,884.50	1	433.33

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	45,790.50	49,299.00	1	131.94
75,000	CUSIP # 34964CAA4 FORTUNE BRANDS HOME & SECURITY 4% 06/15/2025	73,389.00	73,122.00	1	883.33
50,000	CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029	49,043.00	48,035.00	1	218.75
50,000	CUSIP # 36966TEC2 GENERAL ELECTRIC CO 4.5% 12/15/2031	46,354.50	45,718.20	1	662.50
50,000	CUSIP # 37045XDM5 GENERAL MOTORS FINL CO 1.2% 10/15/2024	46,781.50	49,805.00	1	276.67
50,000	CUSIP # 375558BF9 GILEAD SCIENCES, INC 3.65% 03/01/2026	48,909.00	47,603.00	1	152.08
75,000	CUSIP # 40434LAL9 HP INC 4.2% 04/15/2032	67,524.75	66,834.75	1	1,452.50
50,000	CUSIP # 489170AE0 KENNAMETAL INC 4.625% 06/15/2028	48,196.00	45,852.00	1	680.90
50,000	CUSIP # 534187BJ7 LINCOLN NATIONAL CORPORATION 3.05% 01/15/2030	40,975.00	41,309.50	0	321.94
75,000	CUSIP # 571903BE2 MARRIOTT INTERNATIONAL INC 4.625% 06/15/2030	72,773.25	71,690.25	1	1,021.35
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	45,190.50	48,614.50	1	147.50
75,000	CUSIP # 595112BS1 MICRON TECHNOLOGY INC 2.703% 04/15/2023	60,020.25	57,402.00	1	934.79

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,000	CUSIP # 620076BU2 MOTOROLA SOLUTIONS INC 2.75% 05/24/2031	61,615.50	61,926.00	1	727.60
75,000	CUSIP # 64110LAS5 NETFLIX INC 4.875% 04/15/2028	75,330.75	72,792.75	1	1,685.94
50,000	CUSIP # 714046AK5 PERKINELMER INC .55% 09/15/2023	48,986.50	49,628.00	1	16.04
75,000	CUSIP # 84610WAB1 LIFE STORAGE LP 3.5% 07/01/2026	71,087.25	70,769.25	1	656.25
75,000	CUSIP # 928563AC9 VMWARE INC 3.9% 08/21/2027	71,631.75	70,820.25	1	325.00
50,000	CUSIP # 931427AU2 WALGREENS BOOT ALLIANCE INC .95% 11/17/2023	48,654.50	49,927.00	1	176.81
50,000	CUSIP # 95040QAG9 WELLTOWER INC 3.625% 03/15/2024	48,932.50	48,962.50	1	80.56
50,000	CUSIP # 96145DAH8 WESTROCK CO 4% 03/15/2028	47,732.50	46,975.00	1	88.89
		1,576,511.75	**1,573,523.20**	**19**	**13,853.11**
	COMMON STOCK				
515	CUSIP # 00724F101 ADOBE SYSTEMS INC	198,465.55	174,482.00	2	0.00
1,160	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	191,342.00	173,561.53	2	0.00
1,060	CUSIP # 037833100 APPLE INC	174,794.00	12,136.91	2	0.00
840	CUSIP # 053015103 AUTO DATA PROCESSING INC.	187,009.20	83,314.70	2	1,050.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,040	CUSIP # 053611109 AVERY DENNISON CORP	186,087.20	201,405.93	2	0.00
385	CUSIP # 22160K105 COSTCO WHOLESALE CORP	191,294.95	125,526.52	2	0.00
490	CUSIP # 244199105 DEERE & CO	202,311.20	205,817.49	2	612.50
2,320	CUSIP # 36266G107 GE HEALTHCARE TECNOLOGY	190,309.60	179,904.17	2	0.00
625	CUSIP # 437076102 HOME DEPOT INC	184,450.00	92,840.00	2	0.00
775	CUSIP # 46120E602 INTUITIVE SURGICAL INC	197,989.25	170,569.05	2	0.00
685	CUSIP # 532457108 LILLY ELI & COMPANY	235,242.70	172,403.47	3	0.00
440	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	208,001.20	196,351.22	3	0.00
1,195	CUSIP # 571748102 MARSH & MCLENNAN COS INC	199,027.25	187,369.60	2	0.00
2,655	CUSIP # 579780206 MCCORMICK & CO	220,922.55	137,246.14	3	0.00
685	CUSIP # 594918104 MICROSOFT CORPORATION	197,485.50	87,176.56	2	0.00
760	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	217,458.80	196,862.40	3	668.80
910	CUSIP # 655663102 NORDSON CORP	202,256.60	203,876.40	2	0.00
1,125	CUSIP # 713448108 PEPSICO INC	205,087.50	201,443.98	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 742718109				
1,355	PROCTER & GAMBLE CO	201,474.95	173,603.89	2	0.00
	CUSIP # 74340W103				
1,555	PROLOGIS INC	194,017.35	196,104.65	2	0.00
	CUSIP # 78409V104				
560	S&P GLOBAL INC	193,071.20	93,752.08	2	0.00
	CUSIP # 879360105				
475	TELEDYNE TECHNOLOGIES INC	212,496.00	45,132.09	3	0.00
	CUSIP # 88162G103				
1,310	TETRA TECH INC	192,452.10	200,953.16	2	0.00
	CUSIP # 882508104				
1,065	TEXAS INSTRUMENTS INC	198,100.65	75,623.00	2	0.00
	CUSIP # 883556102				
350	THERMO FISHER SCIENTIFIC INC	201,729.50	194,811.24	2	122.50
	CUSIP # 907818108				
970	UNION PACIFIC CORP	195,222.20	229,090.97	2	0.00
	CUSIP # 91324P102				
410	UNITEDHEALTH GROUP INC	193,761.90	213,571.14	2	0.00
	CUSIP # 92826C839				
830	VISA INC CL A	187,131.80	147,816.82	2	0.00
	CUSIP # 94106L109				
1,180	WASTE MANAGEMENT INC	192,540.60	191,919.23	2	0.00
	CUSIP # 98978V103				
1,195	ZOETIS INC	198,895.80	161,396.13	2	0.00
		5,950,429.10	**4,726,062.47**	**72**	**2,453.80**
	FOREIGN STOCK				
	CUSIP # 136385101				
3,190	CANADIAN NATURAL RESOURCES LTD	176,566.50	179,275.21	2	2,110.10

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,560	CUSIP # 806857108 SCHLUMBERGER LTD	174,796.00	185,155.40	2	890.00
		351,362.50	**364,430.61**	**4**	**3,000.10**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
EURO CURRENCY								Exchange Rate:	0.922084	
INTERNATIONAL										
EUR	EURO CURRENCY									
			280.070	Local	1.000000	280.07	1.000000	280.07	0.00	0.00
				Base	1.061020	297.16	1.084500	303.74	6.58	0.00
INTERNATIONAL Total										
			280.070	Local		280.07		280.07	0.00	0.00
				Base		297.16		303.74	6.58	0.00
EURO CURRENCY Total										
			280.070	Local		280.07		280.07	0.00	0.00
				Base		297.16		303.74	6.58	0.00
MEXICAN PESO								Exchange Rate:	18.020000	
MXN	MEXICAN PESO (NEW)									
			0.340	Local	1.000000	0.34	1.000000	0.34	0.00	0.00
				Base	0.058824	0.02	0.055494	0.02	0.00	0.00
MEXICAN PESO Total										
			0.340	Local		0.34		0.34	0.00	0.00
				Base		0.02		0.02	0.00	0.00
NEW ZEALAND DOLLAR								Exchange Rate:	1.599232	
NZD	NEW ZEALAND DOLLAR									
			0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
				Base	1.000000	0.01	0.625300	0.01	0.00	0.00
NEW ZEALAND DOLLAR Total										
			0.010	Local		0.01		0.01	0.00	0.00
				Base		0.01		0.01	0.00	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
POLISH ZLOTY							Exchange Rate:	4.316500	
PLN	POLISH ZLOTY								
		81.930	Local	1.000000	81.93	1.000000	81.93	0.00	0.00
			Base	0.230441	18.88	0.231669	18.98	0.10	0.00
POLISH ZLOTY Total									
		81.930	Local		81.93		81.93	0.00	0.00
			Base		18.88		18.98	0.10	0.00
POUND STERLING							Exchange Rate:	0.810636	
GBP	POUND STERLING								
		0.080	Local	1.000000	0.08	1.000000	0.08	0.00	100.00
			Base	1.250000	0.10	1.233599	0.10	0.00	0.00
POUND STERLING Total									
		0.080	Local		0.08		0.08	0.00	100.00
			Base		0.10		0.10	0.00	0.00
SOUTH KOREAN WON							Exchange Rate:	1,301.850000	
KRW	SOUTH KOREAN WON								
		1,261.000	Local	1.000000	1,261.00	1.000000	1,261.00	0.00	0.00
			Base	0.000753	0.95	0.000768	0.97	0.02	0.00
SOUTH KOREAN WON Total									
		1,261.000	Local		1,261.00		1,261.00	0.00	0.00
			Base		0.95		0.97	0.02	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		20,030.460	Local	1.000000	20,030.46	1.000000	20,030.46	0.00	0.02
			Base	1.000000	20,030.46	1.000000	20,030.46	0.00	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total										
			20,030.460	Local		20,030.46		20,030.46	0.00	0.02
				Base		20,030.46		20,030.46	0.00	0.01
CASH Total										
			21,653.890	Base		20,347.58		20,354.28	6.70	0.01
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX						4.695031	31 Dec 2030		
			5,149,049.160	Local	100.000000	5,149,049.16	100.000000	5,149,049.16	0.00	4.02
				Base	100.000000	5,149,049.16	100.000000	5,149,049.16	0.00	2.73
US DOLLAR Total										
			5,149,049.160	Local		5,149,049.16		5,149,049.16	0.00	4.02
				Base		5,149,049.16		5,149,049.16	0.00	2.73
CASH EQUIVALENT Total										
			5,149,049.160	Base		5,149,049.16		5,149,049.16	0.00	2.73
FIXED INCOME										
EURO CURRENCY									Exchange Rate:	0.922084
GERMANY										
ACI26VDS1	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/32 1.7						1.700000	15 Aug 2032		
			9,570,000.000	Local	96.222585	9,208,501.40	95.212000	9,111,788.40	-96,713.00	100.00
				Base	97.014399	9,284,278.01	103.257404	9,881,733.55	597,455.54	5.23
GERMANY Total										
			9,570,000.000	Local		9,208,501.40		9,111,788.40	-96,713.00	100.00
				Base		9,284,278.01		9,881,733.55	597,455.54	5.23
EURO CURRENCY Total										
			9,570,000.000	Local		9,208,501.40		9,111,788.40	-96,713.00	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			9,284,278.01		9,881,733.55	597,455.54	5.23
MALAYSIAN RINGGIT								Exchange Rate: 4.412500	
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
			0.000						
		Local		0.000000	-18,850.85	0.000000	0.00	18,850.85	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899					3.899000	16 Nov 2027		
			4,110,000.000						
		Local		100.690250	4,138,369.28	101.493000	4,171,362.30	32,993.02	100.00
		Base		23.538837	967,446.22	23.001246	945,351.23	-22,094.99	0.50
MALAYSIAN RINGGIT Total									
			4,110,000.000						
		Local			4,119,518.43		4,171,362.30	51,843.87	100.00
		Base			967,446.22		945,351.23	-22,094.99	0.50
MEXICAN PESO								Exchange Rate: 18.020000	
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
			89,200,000.000						
		Local		108.336195	96,635,885.78	98.387000	87,761,204.00	-8,874,681.78	20.98
		Base		7.680492	6,850,998.78	5.459878	4,870,211.10	-1,980,787.68	2.58
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
			101,000,000.000						
		Local		107.382786	108,456,613.54	87.181000	88,052,810.00	-20,403,803.54	21.05
		Base		6.797082	6,865,053.30	4.838013	4,886,393.45	-1,978,659.85	2.59
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
			71,800,000.000						
		Local		97.655050	70,116,326.08	88.965000	63,876,870.00	-6,239,456.08	15.27
		Base		4.905993	3,522,502.81	4.937014	3,544,776.36	22,273.55	1.88
ACI26RR14	MEX BONOS DESARR FIX RT BONDS 07/53 8					8.000000	31 Jul 2053		
			79,700,000.000						
		Local		90.354434	72,012,483.97	88.581250	70,599,256.25	-1,413,227.72	16.88
		Base		4.462637	3,556,721.87	4.915719	3,917,827.76	361,105.89	2.07
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
			92,500,000.000						
		Local		116.091190	107,384,351.07	95.443000	88,284,775.00	-19,099,576.07	21.10
		Base		7.466816	6,906,804.44	5.296504	4,899,266.09	-2,007,538.35	2.59
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	10,500,000.000	Local	106.653705	11,198,639.06	95.443000	10,021,515.00	-1,177,124.06	2.40
		Base	5.212404	547,302.47	5.296504	556,132.91	8,830.44	0.29
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	9,900,000.000	Local	102.000430	10,098,042.59	98.387000	9,740,313.00	-357,729.59	2.33
		Base	5.034503	498,415.76	5.459878	540,527.91	42,112.15	0.29
MEXICAN PESO Total								
	454,600,000.000	Local		475,902,342.09		418,336,743.25	-57,565,598.84	100.00
		Base		28,747,799.43		23,215,135.58	-5,532,663.85	12.29
NEW ZEALAND DOLLAR						Exchange Rate:	1.599232	
ACI20G4S0	NEW ZEALAND GOVERNMENT BONDS 05/51 2.75				2.750000	15 May 2051		
	3,380,000.000	Local	96.538504	3,263,001.43	74.086932	2,504,138.30	-758,863.13	100.00
		Base	68.457025	2,313,847.45	46.326569	1,565,838.04	-748,009.41	0.83
NEW ZEALAND DOLLAR Total								
	3,380,000.000	Local		3,263,001.43		2,504,138.30	-758,863.13	100.00
		Base		2,313,847.45		1,565,838.04	-748,009.41	0.83
POLISH ZLOTY						Exchange Rate:	4.316500	
ACI1YW3C6	POLAND GOVERNMENT BOND BONDS 04/32 1.75				1.750000	25 Apr 2032		
	48,110,000.000	Local	69.237003	33,309,922.20	70.810000	34,066,691.00	756,768.80	100.00
		Base	14.351950	6,904,723.34	16.404494	7,892,202.25	987,478.91	4.18
POLISH ZLOTY Total								
	48,110,000.000	Local		33,309,922.20		34,066,691.00	756,768.80	100.00
		Base		6,904,723.34		7,892,202.25	987,478.91	4.18
SOUTH AFRICAN RAND						Exchange Rate:	17.805000	
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	79.035552	50,740,824.53	62.860000	40,356,120.00	-10,384,704.53	47.18
		Base	7.186197	4,613,538.26	3.530469	2,266,561.08	-2,346,977.18	1.20
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	54,900,000.000	Local	93.661589	51,420,212.46	76.340000	41,910,660.00	-9,509,552.46	49.00
		Base	6.946538	3,813,649.57	4.287560	2,353,870.26	-1,459,779.31	1.25
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	5,200,000.000	Local	70.795678	3,681,375.27	62.860000	3,268,720.00	-412,655.27	3.82
		Base	4.903225	254,967.70	3.530469	183,584.39	-71,383.31	0.10
SOUTH AFRICAN RAND Total								
	124,300,000.000	Local		105,842,412.26		85,535,500.00	-20,306,912.26	100.00
		Base		8,682,155.53		4,804,015.73	-3,878,139.80	2.54
SOUTH KOREAN WON						Exchange Rate:	1,301.850000	
ACI1VN206	KOREA TREASURY BOND SR UNSECURED 03/51 1.875				1.875000	10 Mar 2051		
	5,480,000,000.000	Local	96.740207	5,301,363,335.57	73.340758	4,019,073,538.40	-1,282,289,797.17	24.57
		Base	0.084029	4,604,804.97	0.056336	3,087,201.70	-1,517,603.27	1.63
ACI1X9C46	KOREA TREASURY BOND SR UNSECURED 06/31 2				2.000000	10 Jun 2031		
	13,610,000,000.000	Local	99.931148	13,600,629,181.17	90.637454	12,335,757,489.40	-1,264,871,691.77	75.43
		Base	0.086143	11,724,034.02	0.069622	9,475,559.77	-2,248,474.25	5.02
SOUTH KOREAN WON Total								
	19,090,000,000.000	Local		18,901,992,516.74		16,354,831,027.80	-2,547,161,488.94	100.00
		Base		16,328,838.99		12,562,761.47	-3,766,077.52	6.65
US DOLLAR						Exchange Rate:	1.000000	
2027A0KJ7	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/25 VAR				5.389426	14 Mar 2025		
	3,750,000.000	Local	99.792016	3,742,200.59	99.814600	3,743,047.50	846.91	2.92
		Base	99.792016	3,742,200.59	99.814600	3,743,047.50	846.91	1.98
3132DWE66	FED HM LN PC POOL SD8257 FR 10/52 FIXED 4.5				4.500000	01 Oct 2052		
	2,034,197.680	Local	97.451090	1,982,347.82	97.871139	1,990,892.44	8,544.62	1.56
Original Face:	2,100,000.000	Base	97.451090	1,982,347.82	97.871139	1,990,892.44	8,544.62	1.05
3132DWES8	FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5				4.500000	01 Sep 2052		
	2,846,493.480	Local	98.684848	2,809,057.76	97.871130	2,785,895.33	-23,162.43	2.18
Original Face:	2,950,000.010	Base	98.684848	2,809,057.76	97.871130	2,785,895.33	-23,162.43	1.48

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132DWFG3	FED HM LN PC POOL SD8267 FR 11/52 FIXED 5				5.000000	01 Nov 2052		
	1,695,013.550	Local	96.832730	1,641,327.90	99.676854	1,689,536.18	48,208.28	1.32
Original Face:	1,740,000.010	Base	96.832730	1,641,327.90	99.676854	1,689,536.18	48,208.28	0.89
3132DWFS7	FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5				5.500000	01 Dec 2052		
	4,760,051.620	Local	98.526019	4,689,889.38	100.923087	4,803,991.04	114,101.66	3.75
Original Face:	4,890,000.000	Base	98.526019	4,689,889.38	100.923087	4,803,991.04	114,101.66	2.54
3133KPUP1	FED HM LN PC POOL RA7790 FR 08/52 FIXED 5				5.000000	01 Aug 2052		
	1,371,958.540	Local	96.875481	1,329,091.43	99.809290	1,369,342.08	40,250.65	1.07
Original Face:	1,410,000.000	Base	96.875481	1,329,091.43	99.809290	1,369,342.08	40,250.65	0.73
31418EHK9	FNMA POOL MA4733 FN 09/52 FIXED 4.5				4.500000	01 Sep 2052		
	4,120,040.980	Local	97.514978	4,017,657.07	97.871131	4,032,330.70	14,673.63	3.15
Original Face:	4,270,000.010	Base	97.514978	4,017,657.07	97.871131	4,032,330.70	14,673.63	2.14
31418EJ76	FNMA POOL MA4785 FN 10/52 FIXED 5				5.000000	01 Oct 2052		
	1,441,505.100	Local	96.701854	1,393,962.15	99.662711	1,436,643.06	42,680.91	1.12
Original Face:	1,490,000.000	Base	96.701854	1,393,962.15	99.662711	1,436,643.06	42,680.91	0.76
31418ELX6	FNMA POOL MA4841 FN 12/52 FIXED 5				5.000000	01 Dec 2052		
	3,040,326.060	Local	96.748135	2,941,458.77	99.675568	3,030,462.27	89,003.50	2.37
Original Face:	3,100,000.010	Base	96.748135	2,941,458.77	99.675568	3,030,462.27	89,003.50	1.60
31418ELY4	FNMA POOL MA4842 FN 12/52 FIXED 5.5				5.500000	01 Dec 2052		
	3,448,565.590	Local	98.982867	3,413,489.10	100.923087	3,480,398.85	66,909.75	2.72
Original Face:	3,540,000.000	Base	98.982867	3,413,489.10	100.923087	3,480,398.85	66,909.75	1.84
38141GZV9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/24 5.7				5.699000	01 Nov 2024		
	3,600,000.000	Local	99.955189	3,598,386.81	100.626901	3,622,568.44	24,181.63	2.83
		Base	99.955189	3,598,386.81	100.626901	3,622,568.44	24,181.63	1.92
46849CJL6	JACKSON NATL LIFE GLOBAL SECURED 144A 06/24 VAR				5.964622	28 Jun 2024		
	3,510,000.000	Local	100.000000	3,510,000.00	99.291000	3,485,114.10	-24,885.90	2.72
		Base	100.000000	3,510,000.00	99.291000	3,485,114.10	-24,885.90	1.85
55608JBL1	MACQUARIE GROUP LTD SR UNSECURED 144A 11/24 6.207				6.206000	22 Nov 2024		
	3,720,000.000	Local	100.000000	3,720,000.00	101.579711	3,778,765.25	58,765.25	2.95
		Base	100.000000	3,720,000.00	101.579711	3,778,765.25	58,765.25	2.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052		
	20,150,000.000	Local	81.748747	16,472,372.54	74.226562	14,956,652.24	-1,515,720.30	11.69
		Base	81.748747	16,472,372.54	74.226562	14,956,652.24	-1,515,720.30	7.92
912810TJ7	US TREASURY N/B 08/52 3				3.000000	15 Aug 2052		
	10,090,000.000	Local	91.309384	9,213,116.83	87.453125	8,824,020.31	-389,096.52	6.90
		Base	91.309384	9,213,116.83	87.453125	8,824,020.31	-389,096.52	4.67
91282CDY4	US TREASURY N/B 02/32 1.875				1.875000	15 Feb 2032		
	4,890,000.000	Local	91.784905	4,488,281.87	87.695312	4,288,300.76	-199,981.11	3.35
		Base	91.784905	4,488,281.87	87.695312	4,288,300.76	-199,981.11	2.27
91282CFD8	US TREASURY FRN 07/24 VAR				4.767907	31 Jul 2024		
	16,960,000.000	Local	99.947213	16,951,047.36	99.913043	16,945,252.09	-5,795.27	13.24
		Base	99.947213	16,951,047.36	99.913043	16,945,252.09	-5,795.27	8.97
91282CGF2	US TREASURY FRN 01/25 VAR				4.930907	31 Jan 2025		
	15,970,000.000	Local	100.068509	15,980,940.87	100.037139	15,975,931.10	-5,009.77	12.48
		Base	100.068509	15,980,940.87	100.037139	15,975,931.10	-5,009.77	8.46
91282CGM7	US TREASURY N/B 02/33 3.5				3.500000	15 Feb 2033		
	22,550,000.000	Local	100.272921	22,611,543.58	100.078125	22,567,617.19	-43,926.39	17.63
		Base	100.272921	22,611,543.58	100.078125	22,567,617.19	-43,926.39	11.95
US DOLLAR Total								
	129,948,152.600	Local		124,506,171.83		122,806,760.93	-1,699,410.90	95.96
Original Face:	25,490,000.040	Base		124,506,171.83		122,806,760.93	-1,699,410.90	65.03
FIXED INCOME Total								
	19,864,018,152.600	Base		197,735,260.80		183,673,798.78	-14,061,462.02	97.26
Original Face:	25,490,000.040							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		19,869,188,855.650	Base		202,904,657.54		188,843,202.22	-14,061,455.32	100.00
	Original Face:	25,490,000.040							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.524649	31 Dec 2030		
		Local	1,483,459.110	100.000000	1,483,459.11	100.000000	1,483,459.11	0.00	4.88
		Base		100.000000	1,483,459.11	100.000000	1,483,459.11	0.00	4.88
US DOLLAR Total									
		Local	1,483,459.110		1,483,459.11		1,483,459.11	0.00	4.88
		Base			1,483,459.11		1,483,459.11	0.00	4.88
CASH EQUIVALENT Total									
		Base	1,483,459.110		1,483,459.11		1,483,459.11	0.00	4.88
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	1,210.000	211.268636	255,635.05	385.370000	466,297.70	210,662.65	1.53
		Base		211.268636	255,635.05	385.370000	466,297.70	210,662.65	1.53
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	18,130.000	80.214351	1,454,286.19	103.290000	1,872,647.70	418,361.51	6.16
		Base		80.214351	1,454,286.19	103.290000	1,872,647.70	418,361.51	6.16
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	8,470.000	53.030819	449,171.04	164.900000	1,396,703.00	947,531.96	4.60
		Base		53.030819	449,171.04	164.900000	1,396,703.00	947,531.96	4.60
049468101	ATLASSIAN CORP CL A COMMON STOCK USD.00001								
		Local	2,030.000	209.920424	426,138.46	171.170000	347,475.10	-78,663.36	1.14
		Base		209.920424	426,138.46	171.170000	347,475.10	-78,663.36	1.14
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	4,880.000	110.486189	539,172.60	116.180000	566,958.40	27,785.80	1.87
		Base		110.486189	539,172.60	116.180000	566,958.40	27,785.80	1.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29444U700	EQUINIX INC REIT USD.001							
	710.000	Local	449.520930	319,159.86	721.040000	511,938.40	192,778.54	1.69
		Base	449.520930	319,159.86	721.040000	511,938.40	192,778.54	1.69
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	4,350.000	Local	171.812145	747,382.83	211.940000	921,939.00	174,556.17	3.03
		Base	171.812145	747,382.83	211.940000	921,939.00	174,556.17	3.03
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	1,210.000	Local	272.374521	329,573.17	688.810000	833,460.10	503,886.93	2.74
		Base	272.374521	329,573.17	688.810000	833,460.10	503,886.93	2.74
458140100	INTEL CORP COMMON STOCK USD.001							
	7,510.000	Local	49.151595	369,128.48	32.670000	245,351.70	-123,776.78	0.81
		Base	49.151595	369,128.48	32.670000	245,351.70	-123,776.78	0.81
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	2,130.000	Local	279.573023	595,490.54	255.470000	544,151.10	-51,339.44	1.79
		Base	279.573023	595,490.54	255.470000	544,151.10	-51,339.44	1.79
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	2,050.000	Local	211.927063	434,450.48	246.460000	505,243.00	70,792.52	1.66
		Base	211.927063	434,450.48	246.460000	505,243.00	70,792.52	1.66
532457108	ELI LILLY + CO COMMON STOCK							
	690.000	Local	315.568377	217,742.18	343.420000	236,959.80	19,217.62	0.78
		Base	315.568377	217,742.18	343.420000	236,959.80	19,217.62	0.78
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	3,080.000	Local	159.901321	492,496.07	166.550000	512,974.00	20,477.93	1.69
		Base	159.901321	492,496.07	166.550000	512,974.00	20,477.93	1.69
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	7,920.000	Local	136.411326	1,080,377.70	288.300000	2,283,336.00	1,202,958.30	7.52
		Base	136.411326	1,080,377.70	288.300000	2,283,336.00	1,202,958.30	7.52
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	14,880.000	Local	34.708468	516,462.00	54.010000	803,668.80	287,206.80	2.65
		Base	34.708468	516,462.00	54.010000	803,668.80	287,206.80	2.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64110L106	NETFLIX INC COMMON STOCK USD.001							
	2,520.000	Local	411.453357	1,036,862.46	345.480000	870,609.60	-166,252.86	2.87
		Base	411.453357	1,036,862.46	345.480000	870,609.60	-166,252.86	2.87
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	4,700.000	Local	75.646521	355,538.65	77.080000	362,276.00	6,737.35	1.19
		Base	75.646521	355,538.65	77.080000	362,276.00	6,737.35	1.19
654106103	NIKE INC CL B COMMON STOCK							
	6,230.000	Local	139.078189	866,457.12	122.640000	764,047.20	-102,409.92	2.51
		Base	139.078189	866,457.12	122.640000	764,047.20	-102,409.92	2.51
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	5,410.000	Local	45.880262	248,212.22	277.770000	1,502,735.70	1,254,523.48	4.95
		Base	45.880262	248,212.22	277.770000	1,502,735.70	1,254,523.48	4.95
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
	3,660.000	Local	66.509254	243,423.87	199.740000	731,048.40	487,624.53	2.41
		Base	66.509254	243,423.87	199.740000	731,048.40	487,624.53	2.41
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	6,584.000	Local	151.034151	994,408.85	75.940000	499,988.96	-494,419.89	1.65
		Base	151.034151	994,408.85	75.940000	499,988.96	-494,419.89	1.65
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	6,680.000	Local	71.336451	476,527.49	97.930000	654,172.40	177,644.91	2.15
		Base	71.336451	476,527.49	97.930000	654,172.40	177,644.91	2.15
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	2,416.000	Local	245.264094	592,558.05	344.770000	832,964.32	240,406.27	2.74
		Base	245.264094	592,558.05	344.770000	832,964.32	240,406.27	2.74
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	3,500.000	Local	192.736037	674,576.13	199.780000	699,230.00	24,653.87	2.30
		Base	192.736037	674,576.13	199.780000	699,230.00	24,653.87	2.30
81141R100	SEA LTD ADR ADR							
	2,990.000	Local	200.107716	598,322.07	86.550000	258,784.50	-339,537.57	0.85
		Base	200.107716	598,322.07	86.550000	258,784.50	-339,537.57	0.85

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	1,770.000	Local	269.562593	477,125.79	224.770000	397,842.90	-79,282.89	1.31
		Base	269.562593	477,125.79	224.770000	397,842.90	-79,282.89	1.31
848637104	SPLUNK INC COMMON STOCK USD.001							
	3,795.000	Local	112.865979	428,326.39	95.880000	363,864.60	-64,461.79	1.20
		Base	112.865979	428,326.39	95.880000	363,864.60	-64,461.79	1.20
863667101	STRYKER CORP COMMON STOCK USD.1							
	2,060.000	Local	224.018976	461,479.09	285.470000	588,068.20	126,589.11	1.94
		Base	224.018976	461,479.09	285.470000	588,068.20	126,589.11	1.94
88160R101	TESLA INC COMMON STOCK USD.001							
	1,320.000	Local	154.005220	203,286.89	207.460000	273,847.20	70,560.31	0.90
		Base	154.005220	203,286.89	207.460000	273,847.20	70,560.31	0.90
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	1,360.000	Local	226.833743	308,493.89	576.370000	783,863.20	475,369.31	2.58
		Base	226.833743	308,493.89	576.370000	783,863.20	475,369.31	2.58
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
	12,990.000	Local	39.292296	510,406.92	31.700000	411,783.00	-98,623.92	1.36
		Base	39.292296	510,406.92	31.700000	411,783.00	-98,623.92	1.36
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	3,170.000	Local	111.267047	352,716.54	193.990000	614,948.30	262,231.76	2.02
		Base	111.267047	352,716.54	193.990000	614,948.30	262,231.76	2.02
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	2,330.000	Local	232.766107	542,345.03	472.590000	1,101,134.70	558,789.67	3.62
		Base	232.766107	542,345.03	472.590000	1,101,134.70	558,789.67	3.62
91332U101	UNITY SOFTWARE INC COMMON STOCK USD.000005							
	2,710.000	Local	115.627875	313,351.54	32.440000	87,912.40	-225,439.14	0.29
		Base	115.627875	313,351.54	32.440000	87,912.40	-225,439.14	0.29
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	7,030.000	Local	146.561724	1,030,328.92	225.460000	1,584,983.80	554,654.88	5.22
		Base	146.561724	1,030,328.92	225.460000	1,584,983.80	554,654.88	5.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		Local	2,180.000	244.596028	533,219.34	206.540000	450,257.20	-82,962.14	1.48
		Base		244.596028	533,219.34	206.540000	450,257.20	-82,962.14	1.48
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	4,150.000	90.660284	376,240.18	166.440000	690,726.00	314,485.82	2.27
		Base		90.660284	376,240.18	166.440000	690,726.00	314,485.82	2.27
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	4,590.000	155.730349	714,802.30	171.340000	786,450.60	71,648.30	2.59
		Base		155.730349	714,802.30	171.340000	786,450.60	71,648.30	2.59
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	3,501.000	76.986595	269,530.07	112.190000	392,777.19	123,247.12	1.29
		Base		76.986595	269,530.07	112.190000	392,777.19	123,247.12	1.29
H01301128	ALCON INC COMMON STOCK CHF.04								
		Local	8,030.000	57.559534	462,203.06	70.540000	566,436.20	104,233.14	1.86
		Base		57.559534	462,203.06	70.540000	566,436.20	104,233.14	1.86
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09								
		Local	850.000	389.166376	330,791.42	680.710000	578,603.50	247,812.08	1.90
		Base		389.166376	330,791.42	680.710000	578,603.50	247,812.08	1.90
US DOLLAR Total									
		Local	185,776.000		21,628,200.93		28,898,459.87	7,270,258.94	95.12
		Base			21,628,200.93		28,898,459.87	7,270,258.94	95.12
EQUITY Total									
		Base	185,776.000		21,628,200.93		28,898,459.87	7,270,258.94	95.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,669,235.110	Base	23,111,660.04		30,381,918.98	7,270,258.94	100.00

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		0.020	Local	1.000000	0.02	1.000000	0.02	0.00	0.00
			Base	1.000000	0.02	1.000000	0.02	0.00	0.00
US DOLLAR Total									
		0.020	Local		0.02		0.02	0.00	0.00
			Base		0.02		0.02	0.00	0.00
CASH Total									
		0.020	Base		0.02		0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.524649	31 Dec 2030		
		326,076.580	Local	100.000000	326,076.58	100.000000	326,076.58	0.00	1.61
			Base	100.000000	326,076.58	100.000000	326,076.58	0.00	1.61
US DOLLAR Total									
		326,076.580	Local		326,076.58		326,076.58	0.00	1.61
			Base		326,076.58		326,076.58	0.00	1.61
CASH EQUIVALENT Total									
		326,076.580	Base		326,076.58		326,076.58	0.00	1.61
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		2,386.000	Local	31.664912	75,552.48	72.250000	172,388.50	96,836.02	0.85
			Base	31.664912	75,552.48	72.250000	172,388.50	96,836.02	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	2,384.000	63.539522	151,478.22	98.000000	233,632.00	82,153.78	1.15
		Base		63.539522	151,478.22	98.000000	233,632.00	82,153.78	1.15
03676C100	ANTERIX INC COMMON STOCK USD.0001								
		Local	4,640.000	39.104543	181,445.08	33.040000	153,305.60	-28,139.48	0.76
		Base		39.104543	181,445.08	33.040000	153,305.60	-28,139.48	0.76
04930R107	ATLAS ENERGY SOLUTIONS INC A COMMON STOCK								
		Local	10,300.000	18.000000	185,400.00	17.030000	175,409.00	-9,991.00	0.86
		Base		18.000000	185,400.00	17.030000	175,409.00	-9,991.00	0.86
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	4,640.000	33.103791	153,601.59	41.160000	190,982.40	37,380.81	0.94
		Base		33.103791	153,601.59	41.160000	190,982.40	37,380.81	0.94
06417N103	BANK OZK COMMON STOCK								
		Local	6,464.000	28.707867	185,567.65	34.200000	221,068.80	35,501.15	1.09
		Base		28.707867	185,567.65	34.200000	221,068.80	35,501.15	1.09
08975P108	BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001								
		Local	18,780.000	10.610619	199,267.42	8.940000	167,893.20	-31,374.22	0.83
		Base		10.610619	199,267.42	8.940000	167,893.20	-31,374.22	0.83
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	2,153.000	60.462188	130,175.09	63.100000	135,854.30	5,679.21	0.67
		Base		60.462188	130,175.09	63.100000	135,854.30	5,679.21	0.67
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	14,080.000	21.656138	304,918.43	25.650000	361,152.00	56,233.57	1.78
		Base		21.656138	304,918.43	25.650000	361,152.00	56,233.57	1.78
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	10,740.000	11.628888	124,894.26	16.020000	172,054.80	47,160.54	0.85
		Base		11.628888	124,894.26	16.020000	172,054.80	47,160.54	0.85
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	10,632.000	30.296986	322,117.56	20.760000	220,720.32	-101,397.24	1.09
		Base		30.296986	322,117.56	20.760000	220,720.32	-101,397.24	1.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	7,200.000	9.876057	71,107.61	4.910000	35,352.00	-35,755.61	0.17
		Base		9.876057	71,107.61	4.910000	35,352.00	-35,755.61	0.17
14171W103	CAREMAX INC COMMON STOCK USD.0001								
		Local	14,320.000	7.626332	109,209.07	2.670000	38,234.40	-70,974.67	0.19
		Base		7.626332	109,209.07	2.670000	38,234.40	-70,974.67	0.19
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	5,670.000	51.564312	292,369.65	63.920000	362,426.40	70,056.75	1.79
		Base		51.564312	292,369.65	63.920000	362,426.40	70,056.75	1.79
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	3,197.000	21.876090	69,937.86	48.900000	156,333.30	86,395.44	0.77
		Base		21.876090	69,937.86	48.900000	156,333.30	86,395.44	0.77
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	5,060.000	49.347049	249,696.07	56.740000	287,104.40	37,408.33	1.41
		Base		49.347049	249,696.07	56.740000	287,104.40	37,408.33	1.41
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	12,100.000	26.799321	324,271.78	23.710000	286,891.00	-37,380.78	1.41
		Base		26.799321	324,271.78	23.710000	286,891.00	-37,380.78	1.41
224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0								
		Local	1,960.000	102.647158	201,188.43	113.500000	222,460.00	21,271.57	1.10
		Base		102.647158	201,188.43	113.500000	222,460.00	21,271.57	1.10
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001								
		Local	27,753.000	6.645087	184,421.11	6.790000	188,442.87	4,021.76	0.93
		Base		6.645087	184,421.11	6.790000	188,442.87	4,021.76	0.93
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	2,120.000	137.880675	292,307.03	146.750000	311,110.00	18,802.97	1.53
		Base		137.880675	292,307.03	146.750000	311,110.00	18,802.97	1.53
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	5,057.000	43.705408	221,018.25	50.450000	255,125.65	34,107.40	1.26
		Base		43.705408	221,018.25	50.450000	255,125.65	34,107.40	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29275Y102	ENERSYS COMMON STOCK USD.01							
	3,090.000	Local	73.921029	228,415.98	86.880000	268,459.20	40,043.22	1.32
		Base	73.921029	228,415.98	86.880000	268,459.20	40,043.22	1.32
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	3,180.000	Local	102.979230	327,473.95	111.900000	355,842.00	28,368.05	1.75
		Base	102.979230	327,473.95	111.900000	355,842.00	28,368.05	1.75
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001							
	14,514.000	Local	12.379207	179,671.81	17.150000	248,915.10	69,243.29	1.23
		Base	12.379207	179,671.81	17.150000	248,915.10	69,243.29	1.23
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	9,840.000	Local	10.114269	99,524.41	19.120000	188,140.80	88,616.39	0.93
		Base	10.114269	99,524.41	19.120000	188,140.80	88,616.39	0.93
361448103	GATX CORP COMMON STOCK USD.625							
	2,161.000	Local	70.073563	151,428.97	110.020000	237,753.22	86,324.25	1.17
		Base	70.073563	151,428.97	110.020000	237,753.22	86,324.25	1.17
389375106	GRAY TELEVISION INC COMMON STOCK							
	19,225.000	Local	13.508195	259,695.05	8.720000	167,642.00	-92,053.05	0.83
		Base	13.508195	259,695.05	8.720000	167,642.00	-92,053.05	0.83
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	1,290.000	Local	165.600078	213,624.10	226.420000	292,081.80	78,457.70	1.44
		Base	165.600078	213,624.10	226.420000	292,081.80	78,457.70	1.44
403949100	HF SINCLAIR CORP COMMON STOCK							
	4,670.000	Local	40.218747	187,821.55	48.380000	225,934.60	38,113.05	1.11
		Base	40.218747	187,821.55	48.380000	225,934.60	38,113.05	1.11
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	4,889.000	Local	52.546257	256,898.65	58.710000	287,033.19	30,134.54	1.41
		Base	52.546257	256,898.65	58.710000	287,033.19	30,134.54	1.41
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	4,390.000	Local	21.850096	95,921.92	35.750000	156,942.50	61,020.58	0.77
		Base	21.850096	95,921.92	35.750000	156,942.50	61,020.58	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001							
	32,370.000	Local	10.289972	333,086.39	8.420000	272,555.40	-60,530.99	1.34
		Base	10.289972	333,086.39	8.420000	272,555.40	-60,530.99	1.34
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001							
	2,285.000	Local	63.433650	144,945.89	109.700000	250,664.50	105,718.61	1.23
		Base	63.433650	144,945.89	109.700000	250,664.50	105,718.61	1.23
45828L108	INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001							
	21,486.000	Local	15.746963	338,339.24	14.270000	306,605.22	-31,734.02	1.51
		Base	15.746963	338,339.24	14.270000	306,605.22	-31,734.02	1.51
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001							
	3,751.000	Local	23.487462	88,101.47	54.150000	203,116.65	115,015.18	1.00
		Base	23.487462	88,101.47	54.150000	203,116.65	115,015.18	1.00
465741106	ITRON INC COMMON STOCK							
	4,810.000	Local	57.923580	278,612.42	55.450000	266,714.50	-11,897.92	1.31
		Base	57.923580	278,612.42	55.450000	266,714.50	-11,897.92	1.31
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	16,825.000	Local	16.377069	275,544.19	20.920000	351,979.00	76,434.81	1.73
		Base	16.377069	275,544.19	20.920000	351,979.00	76,434.81	1.73
500643200	KORN FERRY COMMON STOCK USD.01							
	3,960.000	Local	43.099677	170,674.72	51.740000	204,890.40	34,215.68	1.01
		Base	43.099677	170,674.72	51.740000	204,890.40	34,215.68	1.01
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	3,390.000	Local	18.373204	62,285.16	82.560000	279,878.40	217,593.24	1.38
		Base	18.373204	62,285.16	82.560000	279,878.40	217,593.24	1.38
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	19,470.000	Local	9.782815	190,471.40	10.310000	200,735.70	10,264.30	0.99
		Base	9.782815	190,471.40	10.310000	200,735.70	10,264.30	0.99
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	6,380.000	Local	23.978528	152,983.01	28.190000	179,852.20	26,869.19	0.89
		Base	23.978528	152,983.01	28.190000	179,852.20	26,869.19	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001							
	14,120.000	Local	19.399644	273,922.97	21.880000	308,945.60	35,022.63	1.52
		Base	19.399644	273,922.97	21.880000	308,945.60	35,022.63	1.52
56600D107	MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01							
	9,610.000	Local	19.998205	192,182.75	14.010000	134,636.10	-57,546.65	0.66
		Base	19.998205	192,182.75	14.010000	134,636.10	-57,546.65	0.66
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	11,930.000	Local	13.022901	155,363.21	20.950000	249,933.50	94,570.29	1.23
		Base	13.022901	155,363.21	20.950000	249,933.50	94,570.29	1.23
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	4,760.000	Local	50.895269	242,261.48	47.650000	226,814.00	-15,447.48	1.12
		Base	50.895269	242,261.48	47.650000	226,814.00	-15,447.48	1.12
626755102	MURPHY USA INC COMMON STOCK							
	1,681.000	Local	118.082159	198,496.11	258.050000	433,782.05	235,285.94	2.14
		Base	118.082159	198,496.11	258.050000	433,782.05	235,285.94	2.14
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	12,170.000	Local	29.531386	359,396.97	23.590000	287,090.30	-72,306.67	1.41
		Base	29.531386	359,396.97	23.590000	287,090.30	-72,306.67	1.41
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	13,090.000	Local	22.589310	295,694.07	22.330000	292,299.70	-3,394.37	1.44
		Base	22.589310	295,694.07	22.330000	292,299.70	-3,394.37	1.44
65487K100	NLIGHT INC COMMON STOCK							
	12,595.000	Local	19.762862	248,913.25	10.180000	128,217.10	-120,696.15	0.63
		Base	19.762862	248,913.25	10.180000	128,217.10	-120,696.15	0.63
680665205	OLIN CORP COMMON STOCK USD1.0							
	5,540.000	Local	30.405348	168,445.63	55.500000	307,470.00	139,024.37	1.51
		Base	30.405348	168,445.63	55.500000	307,470.00	139,024.37	1.51
68213N109	OMNICELL INC COMMON STOCK USD.001							
	2,430.000	Local	84.504239	205,345.30	58.670000	142,568.10	-62,777.20	0.70
		Base	84.504239	205,345.30	58.670000	142,568.10	-62,777.20	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01							
	8,010.000	Local	37.817811	302,920.67	37.080000	297,010.80	-5,909.87	1.46
		Base	37.817811	302,920.67	37.080000	297,010.80	-5,909.87	1.46
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001							
	13,950.000	Local	19.896047	277,549.85	9.000000	125,550.00	-151,999.85	0.62
		Base	19.896047	277,549.85	9.000000	125,550.00	-151,999.85	0.62
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	12,630.000	Local	19.408812	245,133.29	16.580000	209,405.40	-35,727.89	1.03
		Base	19.408812	245,133.29	16.580000	209,405.40	-35,727.89	1.03
72815G108	PLAYSTUDIOS INC COMMON STOCK USD.0001							
	14,000.000	Local	4.249051	59,486.71	3.690000	51,660.00	-7,826.71	0.25
		Base	4.249051	59,486.71	3.690000	51,660.00	-7,826.71	0.25
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	6,290.000	Local	47.176952	296,743.03	48.890000	307,518.10	10,775.07	1.51
		Base	47.176952	296,743.03	48.890000	307,518.10	10,775.07	1.51
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	5,250.000	Local	43.283891	227,240.43	49.500000	259,875.00	32,634.57	1.28
		Base	43.283891	227,240.43	49.500000	259,875.00	32,634.57	1.28
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	3,720.000	Local	60.791422	226,144.09	62.630000	232,983.60	6,839.51	1.15
		Base	60.791422	226,144.09	62.630000	232,983.60	6,839.51	1.15
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
	11,500.000	Local	32.343315	371,948.12	24.660000	283,590.00	-88,358.12	1.40
		Base	32.343315	371,948.12	24.660000	283,590.00	-88,358.12	1.40
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	9,512.000	Local	28.433475	270,459.21	23.790000	226,290.48	-44,168.73	1.11
		Base	28.433475	270,459.21	23.790000	226,290.48	-44,168.73	1.11
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	3,640.000	Local	62.594398	227,843.61	61.520000	223,932.80	-3,910.81	1.10
		Base	62.594398	227,843.61	61.520000	223,932.80	-3,910.81	1.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74965L101	RLJ LODGING TRUST REIT							
	19,000.000	Local	10.352520	196,697.88	10.600000	201,400.00	4,702.12	0.99
		Base	10.352520	196,697.88	10.600000	201,400.00	4,702.12	0.99
753422104	RAPID7 INC COMMON STOCK USD.01							
	4,552.000	Local	41.253420	187,785.57	45.910000	208,982.32	21,196.75	1.03
		Base	41.253420	187,785.57	45.910000	208,982.32	21,196.75	1.03
758075402	REDWOOD TRUST INC REIT USD.01							
	26,680.000	Local	8.662202	231,107.55	6.740000	179,823.20	-51,284.35	0.89
		Base	8.662202	231,107.55	6.740000	179,823.20	-51,284.35	0.89
77634L105	R1 RCM INC COMMON STOCK USD.01							
	19,329.000	Local	12.277696	237,315.58	15.000000	289,935.00	52,619.42	1.43
		Base	12.277696	237,315.58	15.000000	289,935.00	52,619.42	1.43
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
	4,845.000	Local	29.788954	144,327.48	54.600000	264,537.00	120,209.52	1.30
		Base	29.788954	144,327.48	54.600000	264,537.00	120,209.52	1.30
84612U107	SOVOS BRANDS INC COMMON STOCK USD.001							
	11,737.000	Local	13.462411	158,008.32	16.680000	195,773.16	37,764.84	0.96
		Base	13.462411	158,008.32	16.680000	195,773.16	37,764.84	0.96
85917T109	STERLING CHECK CORP COMMON STOCK USD.01							
	12,216.000	Local	22.322507	272,691.75	11.150000	136,208.40	-136,483.35	0.67
		Base	22.322507	272,691.75	11.150000	136,208.40	-136,483.35	0.67
86333M108	STRIDE INC COMMON STOCK USD.0001							
	4,072.000	Local	25.958897	105,704.63	39.250000	159,826.00	54,121.37	0.79
		Base	25.958897	105,704.63	39.250000	159,826.00	54,121.37	0.79
86745K104	SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001							
	10,830.000	Local	19.229620	208,256.78	15.620000	169,164.60	-39,092.18	0.83
		Base	19.229620	208,256.78	15.620000	169,164.60	-39,092.18	0.83
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	5,053.000	Local	51.614021	260,805.65	35.620000	179,987.86	-80,817.79	0.89
		Base	51.614021	260,805.65	35.620000	179,987.86	-80,817.79	0.89

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	6,240.000	35.606534	222,184.77	48.380000	301,891.20	79,706.43	1.49
		Base		35.606534	222,184.77	48.380000	301,891.20	79,706.43	1.49
88546E105	THOUGHTWORKS HOLDING INC COMMON STOCK USD.001								
		Local	16,800.000	20.508465	344,542.21	7.360000	123,648.00	-220,894.21	0.61
		Base		20.508465	344,542.21	7.360000	123,648.00	-220,894.21	0.61
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
		Local	2,690.000	56.059647	150,800.45	40.100000	107,869.00	-42,931.45	0.53
		Base		56.059647	150,800.45	40.100000	107,869.00	-42,931.45	0.53
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	7,090.000	26.752272	189,673.61	27.720000	196,534.80	6,861.19	0.97
		Base		26.752272	189,673.61	27.720000	196,534.80	6,861.19	0.97
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
		Local	13,000.000	16.532494	214,922.42	16.470000	214,110.00	-812.42	1.05
		Base		16.532494	214,922.42	16.470000	214,110.00	-812.42	1.05
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	10,680.000	29.862730	318,933.96	27.710000	295,942.80	-22,991.16	1.46
		Base		29.862730	318,933.96	27.710000	295,942.80	-22,991.16	1.46
92839U206	VISTEON CORP COMMON STOCK								
		Local	1,400.000	76.290607	106,806.85	156.830000	219,562.00	112,755.15	1.08
		Base		76.290607	106,806.85	156.830000	219,562.00	112,755.15	1.08
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	3,130.000	49.930907	156,283.74	37.610000	117,719.30	-38,564.44	0.58
		Base		49.930907	156,283.74	37.610000	117,719.30	-38,564.44	0.58
937QMK904	ACIES ACQUISITION CORPPRIVATE								
		Local	14,590.000	10.000000	145,900.00	3.690000	53,837.10	-92,062.90	0.27
		Base		10.000000	145,900.00	3.690000	53,837.10	-92,062.90	0.27
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	7,821.000	31.550703	246,758.05	30.120000	235,568.52	-11,189.53	1.16
		Base		31.550703	246,758.05	30.120000	235,568.52	-11,189.53	1.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942CTP009	DEERFIELD HEALTHCARE								
		Local	9,670.000	10.000000	96,700.00	2.670000	25,818.90	-70,881.10	0.13
		Base		10.000000	96,700.00	2.670000	25,818.90	-70,881.10	0.13
950810101	WESBANCO INC COMMON STOCK USD2.0833								
		Local	7,361.000	35.676946	262,618.00	30.700000	225,982.70	-36,635.30	1.11
		Base		35.676946	262,618.00	30.700000	225,982.70	-36,635.30	1.11
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	4,077.000	65.827633	268,379.26	72.950000	297,417.15	29,037.89	1.47
		Base		65.827633	268,379.26	72.950000	297,417.15	29,037.89	1.47
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02								
		Local	12,590.000	16.649644	209,619.02	15.280000	192,375.20	-17,243.82	0.95
		Base		16.649644	209,619.02	15.280000	192,375.20	-17,243.82	0.95
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	3,862.000	40.773402	157,466.88	50.270000	194,142.74	36,675.86	0.96
		Base		40.773402	157,466.88	50.270000	194,142.74	36,675.86	0.96
G6674U108	NOVOCURE LTD COMMON STOCK								
		Local	1,290.000	72.383047	93,374.13	60.140000	77,580.60	-15,793.53	0.38
		Base		72.383047	93,374.13	60.140000	77,580.60	-15,793.53	0.38
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	18,680.000	23.287452	435,009.60	17.240000	322,043.20	-112,966.40	1.59
		Base		23.287452	435,009.60	17.240000	322,043.20	-112,966.40	1.59
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
		Local	12,496.000	17.690782	221,064.01	32.110000	401,246.56	180,182.55	1.98
		Base		17.690782	221,064.01	32.110000	401,246.56	180,182.55	1.98
G9460G101	VALARIS LTD COMMON STOCK USD.01								
		Local	3,040.000	73.254230	222,692.86	65.060000	197,782.40	-24,910.46	0.97
		Base		73.254230	222,692.86	65.060000	197,782.40	-24,910.46	0.97
M97628107	WALKME LTD COMMON STOCK								
		Local	15,350.000	23.450442	359,964.28	10.640000	163,324.00	-196,640.28	0.80
		Base		23.450442	359,964.28	10.640000	163,324.00	-196,640.28	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		820,211.000	Local		19,337,350.96		19,973,283.66	635,932.70	98.39
			Base		19,337,350.96		19,973,283.66	635,932.70	98.39
EQUITY Total									
		820,211.000	Base		19,337,350.96		19,973,283.66	635,932.70	98.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,146,287.600	Base		19,663,427.56		20,299,360.26	635,932.70	100.00

& Issue has redenominated but Local is not converted
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ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8235
CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
65,796.09	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	65,796.09	65,796.09	2	319.08
		65,796.09	**65,796.09**	**2**	**319.08**
	COMMON STOCK				
435	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	61,952.70	66,551.94	2	0.00
1,657	CUSIP # 011659109 ALASKA AIR GROUP INC	69,527.72	104,123.02	2	0.00
1,996	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	78,762.16	46,072.62	2	0.00
666	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	80,919.00	82,129.62	3	0.00
2,262	CUSIP # 03852U106 ARAMARK	80,979.60	85,548.25	3	0.00
2,165	CUSIP # 05368V106 AVIENT CORP	89,111.40	97,468.33	3	527.67
281	CUSIP # 127190304 CACI INTERNATIONAL INC	83,254.68	82,364.36	3	0.00
435	CUSIP # 133131102 CAMDEN PROPERTY TRUST	45,605.40	60,221.95	1	435.00
1,953	CUSIP # 14316J108 THE CARLYLE GROUP INC	60,660.18	57,410.85	2	0.00
318	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	64,178.76	76,013.95	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8235
CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,355	CUSIP # 171779309 CIENA CORP	71,164.60	62,016.18	2	0.00
1,623	CUSIP # 19247G107 COHERENT CORP	61,803.84	69,286.30	2	0.00
1,554	CUSIP # 194014502 ENOVIS CORP	83,123.46	149,714.47	3	0.00
3,289	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	77,982.19	84,830.94	2	937.37
1,094	CUSIP # 237266101 DARLING INTERNATIONAL INC	63,889.60	77,219.10	2	0.00
465	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	62,854.05	43,756.00	2	0.00
817	CUSIP # 254543101 DIODES INC	75,784.92	68,582.45	2	0.00
3,981	CUSIP # 42226K105 HEALTHCARE REALTY TRUST INC	76,952.73	76,499.92	2	0.00
2,316	CUSIP # 443201108 HOWMET AEROSPACE INC	98,128.92	83,605.03	3	0.00
1,007	CUSIP # 45073V108 ITT INC	86,904.10	78,000.64	3	287.68
290	CUSIP # 50540R409 LABORATORY CORP AMERICA	66,531.80	62,303.93	2	0.00
724	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	75,672.48	49,433.74	2	0.00
368	CUSIP # 536797103 LITHIA MOTORS INC	84,246.24	102,797.56	3	0.00
577	CUSIP # 55306N104 MKS INSTRUMENTS INC	51,133.74	50,625.72	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8235
CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,176	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	69,466.32	77,627.89	2	0.00
66	CUSIP # 570535104 MARKEL CORP	84,309.06	78,548.46	3	0.00
1,506	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	53,026.26	54,813.48	2	0.00
1,443	CUSIP # 626717102 MURPHY OIL CORP	53,362.14	67,220.45	2	0.00
3,137	CUSIP # 62955J103 NOV INC	58,065.87	49,128.43	2	0.00
505	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	87,193.30	78,514.68	3	0.00
4,057	CUSIP # 680033107 OLD NATIONAL BANCORP	58,501.94	75,163.31	2	0.00
587	CUSIP # 693656100 PVH CORP	52,336.92	47,950.34	2	0.00
665	CUSIP # 758750103 REGAL REXNORD CORP	93,585.45	50,126.13	3	232.75
875	CUSIP # 840441109 SOUTH STATE CORP	62,352.50	70,288.99	2	0.00
1,382	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	86,305.90	88,113.92	3	0.00
952	CUSIP # 860630102 STIFEL FINANCIAL CORP	56,253.68	61,978.78	2	0.00
1,233	CUSIP # 887389104 TIMKEN COMPANY	100,760.76	102,043.50	3	0.00
756	CUSIP # 929740108 WABTEC CORP	76,401.36	62,896.00	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8235
CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 97650W108				
758	WINTRUST FINANCIAL CORPORATION	55,296.10	68,769.54	2	0.00
	CUSIP # 983793100				
2,341	XPO LOGISTICS INC	74,677.90	112,233.25	2	0.00
	CUSIP # V7780T103				
951	ROYAL CARIBBEAN CRUISES LTD	62,100.30	37,373.02	2	0.00
		2,935,120.03	**2,999,367.04**	**92**	**2,420.47**
FOREIGN STOCK					
	CUSIP # G0750C108				
3,175	AXALTA COATING SYSTEMS LTD	96,170.75	83,528.92	3	0.00
	CUSIP # G8473T100				
470	STERIS PLC	89,901.60	82,087.31	3	0.00
		186,072.35	**165,616.23**	**6**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX4417
CLARIVEST EMERGING MARKETS EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
66,661.62	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	66,661.62	66,661.62	258	1,087.44
		66,661.62	**66,661.62**	**258**	**1,087.44**
	FOREIGN STOCK				
	CUSIP # 035128206 ANGLOGOLD ASHANTI SPON ADR	0.00	0.00	0	440.81
	CUSIP # 465562106 ITAU UNIBANCO HOLDING SA ADR	0.00	0.00	0	22.09
	CUSIP # 874039100 TAIWAN SEMICONDUCTOR MFG ADR	0.00	0.00	0	2,517.26
	CUSIP # B0166H5T3 BUMRUNGRAD HOSPITAL PUB CO	0.00	0.00	0	422.00
	CUSIP # P11427112 BANCO DO BRAZIL SA	0.00	0.00	0	795.68
	CUSIP # S37840113 IMPALA PLATINUM HLDGS LTD	0.00	0.00	0	84.96
	CUSIP # Y1636J101 CIMB GROUP HLDGS BHD	0.00	0.00	0	3,140.18
	CUSIP # Y7145P165 PTT EXPLORATION & PRODUCTION P	0.00	0.00	0	1,051.58
		0.00	**0.00**	**0**	**8,474.56**
	COMMODITIES				
39,222	CUSIP # KRW222012 SOUTH KOREAN WON CURRENCY VS US DOLLARS	31.77	32.15	0	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX4417
CLARIVEST EMERGING MARKETS EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		31.77	**32.15**	**0**	**0.00**
	WORTHLESS				
14,952	CUSIP # 201662905 GAZPROM PJSC	0.00	74,782.09	0	0.00
965	CUSIP # BYZDW2702 LUKOIL PJSC	0.01	78,519.30	0	0.00
		0.01	**153,301.39**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9270
COMPASS CAPITAL HIGH QUALITY EQUITY CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
372.35	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	372.35	372.35	0	0.00
		372.35	**372.35**	**0**	**0.00**
	COMMON STOCK				
1,395	CUSIP # 02079K305 ALPHABET INC	144,703.35	163,411.43	4	0.00
1,663	CUSIP # 032095101 AMPHENOL CORP CL A	135,900.36	123,875.63	4	349.23
1,775	CUSIP # 126650100 CVS HEALTH CORP	131,900.25	167,316.28	4	0.00
1,534	CUSIP # 171340102 CHURCH & DWIGHT CO INC	135,620.94	137,482.74	4	0.00
530	CUSIP # 235851102 DANAHER CORP	133,581.20	144,615.53	4	143.10
1,384	CUSIP # 254687106 DISNEY WALT	138,579.92	150,917.50	4	0.00
1,248	CUSIP # 302130109 EXPEDITORS INTL WASH INC	137,429.76	137,673.96	4	0.00
2,506	CUSIP # 311900104 FASTENAL COMPANY	135,173.64	139,097.05	4	0.00
627	CUSIP # 31428X106 FEDEX CORPORATION	143,263.23	123,865.77	4	669.30
1,166	CUSIP # 337738108 FISERV INC	131,792.98	121,309.64	4	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9270
COMPASS CAPITAL HIGH QUALITY EQUITY CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
564	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	137,305.80	125,033.82	4	738.84
1,333	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	139,018.57	153,701.63	4	0.00
850	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	131,750.00	142,191.30	4	0.00
1,226	CUSIP # 58933Y105 MERCK & CO INC	130,434.14	133,780.97	4	865.05
511	CUSIP # 594918104 MICROSOFT CORPORATION	147,321.30	145,509.32	4	0.00
1,099	CUSIP # 747525103 QUALCOMM INC	140,210.42	156,696.72	4	0.00
305	CUSIP # 776696106 ROPER INDUSTRIES INC	134,410.45	133,846.19	4	0.00
617	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	138,683.09	157,846.47	4	0.00
479	CUSIP # 863667101 STRYKER CORP	136,740.13	111,550.04	4	359.25
234	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	134,870.58	135,589.97	4	81.90
593	CUSIP # 92826C839 VISA INC CL A	133,697.78	125,072.35	4	0.00
936	CUSIP # 931142103 WAL-MART STORES INC	138,013.20	128,629.94	4	533.52
455	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	144,690.00	133,391.90	4	0.00
		3,155,091.09	**3,192,406.15**	**90**	**3,740.19**

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9270
COMPASS CAPITAL HIGH QUALITY EQUITY CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # G1151C101				
503	ACCENTURE PLC	143,762.43	163,480.60	4	0.00
	CUSIP # M22465104				
1,018	CHECK POINT SOFTWARE TECH LTD	132,340.00	123,788.25	4	0.00
		276,102.43	**287,268.85**	**8**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
66,940.32	HB&T SHORT TERM INCOME FUND	66,940.32	66,940.32	2	0.00
		66,940.32	**66,940.32**	**2**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			240,381.240	Local	1.000000	240,381.24	1.000000	240,381.24	0.00	0.30
				Base	1.000000	240,381.24	1.000000	240,381.24	0.00	0.30
US DOLLAR Total										
			240,381.240	Local		240,381.24		240,381.24	0.00	0.30
				Base		240,381.24		240,381.24	0.00	0.30
CASH Total										
			240,381.240	Base		240,381.24		240,381.24	0.00	0.30
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX						4.695031	31 Dec 2030		
			702,933.370	Local	100.000000	702,933.37	100.000000	702,933.37	0.00	0.88
				Base	100.000000	702,933.37	100.000000	702,933.37	0.00	0.88
US DOLLAR Total										
			702,933.370	Local		702,933.37		702,933.37	0.00	0.88
				Base		702,933.37		702,933.37	0.00	0.88
CASH EQUIVALENT Total										
			702,933.370	Base		702,933.37		702,933.37	0.00	0.88
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
464288513	ISHARES IBOXX HIGH YIELD CORPO ISHARES IBOXX HIGH YLD CORP									
			9,325.000	Local	85.757001	799,684.03	75.550000	704,503.75	-95,180.28	0.88
				Base	85.757001	799,684.03	75.550000	704,503.75	-95,180.28	0.88

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92189F437	VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD							
	78,584.000	Local	28.251754	2,220,135.84	28.020000	2,201,923.68	-18,212.16	2.75
		Base	28.251754	2,220,135.84	28.020000	2,201,923.68	-18,212.16	2.75
US DOLLAR Total								
	87,909.000	Local		3,019,819.87		2,906,427.43	-113,392.44	3.63
		Base		3,019,819.87		2,906,427.43	-113,392.44	3.63
EQUITY Total								
	87,909.000	Base		3,019,819.87		2,906,427.43	-113,392.44	3.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.650000	15 Feb 2047		
	95,000.000	Local	99.793611	94,803.93	101.217064	96,156.21	1,352.28	0.12
		Base	99.793611	94,803.93	101.217064	96,156.21	1,352.28	0.12
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
	200,000.000	Local	100.039835	200,079.67	81.694671	163,389.34	-36,690.33	0.20
		Base	100.039835	200,079.67	81.694671	163,389.34	-36,690.33	0.20
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
	25,000.000	Local	99.907400	24,976.85	96.665915	24,166.48	-810.37	0.03
		Base	99.907400	24,976.85	96.665915	24,166.48	-810.37	0.03
00774MAB1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65				3.650000	21 Jul 2027		
	180,000.000	Local	105.555511	189,999.92	91.816051	165,268.89	-24,731.03	0.21
		Base	105.555511	189,999.92	91.816051	165,268.89	-24,731.03	0.21
008513AA1	AGREE LP COMPANY GUAR 10/30 2.9				2.900000	01 Oct 2030		
	80,000.000	Local	99.944675	79,955.74	84.919467	67,935.57	-12,020.17	0.08
		Base	99.944675	79,955.74	84.919467	67,935.57	-12,020.17	0.08
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125				4.125000	15 Nov 2026		
	14,268.770	Local	99.999860	14,268.75	94.245220	13,447.63	-821.12	0.02
Original Face:	25,000.000	Base	99.999860	14,268.75	94.245220	13,447.63	-821.12	0.02

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6					3.600000	15 Sep 2028		
		Local	19,398.740	99.999845	19,398.71	92.418920	17,928.11	-1,470.60	0.02
Original Face:		Base	30,000.000	99.999845	19,398.71	92.418920	17,928.11	-1,470.60	0.02
00914AAK8	AIR LEASE CORP SR UNSECURED 12/30 3.125					3.125000	01 Dec 2030		
		Local	270,000.000	102.684426	277,247.95	84.777044	228,898.02	-48,349.93	0.29
		Base		102.684426	277,247.95	84.777044	228,898.02	-48,349.93	0.29
00928QAU5	AIRCASTLE LTD SR UNSECURED 144A 01/28 2.85					2.850000	26 Jan 2028		
		Local	300,000.000	98.964230	296,892.69	86.101315	258,303.95	-38,588.74	0.32
		Base		98.964230	296,892.69	86.101315	258,303.95	-38,588.74	0.32
013822AE1	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 12/27 5.5					5.500000	15 Dec 2027		
		Local	200,000.000	100.117390	200,234.78	98.752000	197,504.00	-2,730.78	0.25
		Base		100.117390	200,234.78	98.752000	197,504.00	-2,730.78	0.25
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1					4.100000	15 Jul 2029		
		Local	48,342.510	100.000000	48,342.51	89.754930	43,389.79	-4,952.72	0.05
Original Face:		Base	70,000.000	100.000000	48,342.51	89.754930	43,389.79	-4,952.72	0.05
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7					3.700000	15 Apr 2027		
		Local	103,554.200	100.000000	103,554.20	93.257460	96,572.02	-6,982.18	0.12
Original Face:		Base	190,000.000	100.000000	103,554.20	93.257460	96,572.02	-6,982.18	0.12
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
		Local	72,888.750	100.707091	73,404.14	96.273550	70,172.59	-3,231.55	0.09
Original Face:		Base	155,000.000	100.707091	73,404.14	96.273550	70,172.59	-3,231.55	0.09
026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4					3.400000	30 Jun 2030		
		Local	300,000.000	99.994357	299,983.07	89.619325	268,857.98	-31,125.09	0.34
		Base		99.994357	299,983.07	89.619325	268,857.98	-31,125.09	0.34
02772AAA7	AMERICAN NATIONAL GROUP SR UNSECURED 144A 06/32 6.144					6.144000	13 Jun 2032		
		Local	300,000.000	100.000000	300,000.00	96.928344	290,785.03	-9,214.97	0.36
		Base		100.000000	300,000.00	96.928344	290,785.03	-9,214.97	0.36
03076CAF3	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4					4.000000	15 Oct 2023		
		Local	70,000.000	99.964429	69,975.10	99.063000	69,344.10	-631.00	0.09
		Base		99.964429	69,975.10	99.063000	69,344.10	-631.00	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031		
	300,000.000	Local	100.149257	300,447.77	76.085123	228,255.37	-72,192.40	0.29
		Base	100.149257	300,447.77	76.085123	228,255.37	-72,192.40	0.29
032095AJ0	AMPHENOL CORP SR UNSECURED 02/30 2.8				2.800000	15 Feb 2030		
	300,000.000	Local	99.944250	299,832.75	89.647105	268,941.32	-30,891.43	0.34
		Base	99.944250	299,832.75	89.647105	268,941.32	-30,891.43	0.34
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A				4.000000	25 Jan 2067		
	254,863.430	Local	99.366276	253,248.30	93.463740	238,204.89	-15,043.41	0.30
Original Face:	275,000.000	Base	99.366276	253,248.30	93.463740	238,204.89	-15,043.41	0.30
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
	150,000.000	Local	97.759127	146,638.69	98.078745	147,118.12	479.43	0.18
		Base	97.759127	146,638.69	98.078745	147,118.12	479.43	0.18
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036		
	150,000.000	Local	121.750313	182,625.47	99.476182	149,214.27	-33,411.20	0.19
		Base	121.750313	182,625.47	99.476182	149,214.27	-33,411.20	0.19
04010LAV5	ARES CAPITAL CORP SR UNSECURED 03/25 4.25				4.250000	01 Mar 2025		
	190,000.000	Local	99.888621	189,788.38	94.427507	179,412.26	-10,376.12	0.22
		Base	99.888621	189,788.38	94.427507	179,412.26	-10,376.12	0.22
04621WAC4	ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5				5.000000	01 Jul 2024		
	55,000.000	Local	100.414636	55,228.05	99.758468	54,867.16	-360.89	0.07
		Base	100.414636	55,228.05	99.758468	54,867.16	-360.89	0.07
04686JAA9	ATHENE HOLDING LTD SR UNSECURED 01/28 4.125				4.125000	12 Jan 2028		
	190,000.000	Local	99.918816	189,845.75	90.580723	172,103.37	-17,742.38	0.22
		Base	99.918816	189,845.75	90.580723	172,103.37	-17,742.38	0.22
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95				3.950000	25 May 2051		
	45,000.000	Local	99.376489	44,719.42	68.569776	30,856.40	-13,863.02	0.04
		Base	99.376489	44,719.42	68.569776	30,856.40	-13,863.02	0.04
052414RV3	AUSTIN TX ELEC UTILITY SYS REV AUSPWR 11/29 FIXED 2.987				2.987000	15 Nov 2029		
	225,000.000	Local	100.000000	225,000.00	91.314100	205,456.73	-19,543.27	0.26
		Base	100.000000	225,000.00	91.314100	205,456.73	-19,543.27	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85				3.850000	01 Mar 2032		
	205,000.000	Local	99.850034	204,692.57	85.098998	174,452.95	-30,239.62	0.22
		Base	99.850034	204,692.57	85.098998	174,452.95	-30,239.62	0.22
05377RDC5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018 2A A 144A				4.000000	20 Mar 2025		
	190,000.000	Local	100.000000	190,000.00	98.787460	187,696.17	-2,303.83	0.23
Original Face:	190,000.000	Base	100.000000	190,000.00	98.787460	187,696.17	-2,303.83	0.23
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9				1.900000	15 Feb 2031		
	134,000.000	Local	99.404985	133,202.68	81.342367	108,998.77	-24,203.91	0.14
		Base	99.404985	133,202.68	81.342367	108,998.77	-24,203.91	0.14
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
	300,000.000	Local	100.454693	301,364.08	92.903974	278,711.92	-22,652.16	0.35
		Base	100.454693	301,364.08	92.903974	278,711.92	-22,652.16	0.35
05602HAA1	BPR TRUST BPR 2022 SSP A 144A				7.827090	15 May 2039		
	500,000.000	Local	98.017156	490,085.78	97.924650	489,623.25	-462.53	0.61
Original Face:	500,000.000	Base	98.017156	490,085.78	97.924650	489,623.25	-462.53	0.61
05609DAA3	BX TRUST BX 2023 LIFE A 144A				5.045300	15 Feb 2028		
	165,000.000	Local	100.000000	165,000.00	97.425920	160,752.77	-4,247.23	0.20
Original Face:	165,000.000	Base	100.000000	165,000.00	97.425920	160,752.77	-4,247.23	0.20
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5				2.500000	11 Aug 2030		
	250,000.000	Local	99.932584	249,831.46	77.744885	194,362.21	-55,469.25	0.24
		Base	99.932584	249,831.46	77.744885	194,362.21	-55,469.25	0.24
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
	95,000.000	Local	99.963653	94,965.47	97.575624	92,696.84	-2,268.63	0.12
		Base	99.963653	94,965.47	97.575624	92,696.84	-2,268.63	0.12
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
	250,000.000	Local	108.590392	271,475.98	93.891931	234,729.83	-36,746.15	0.29
		Base	108.590392	271,475.98	93.891931	234,729.83	-36,746.15	0.29
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4				3.705000	15 Sep 2048		
	50,000.000	Local	101.651340	50,825.67	95.193640	47,596.82	-3,228.85	0.06
Original Face:	50,000.000	Base	101.651340	50,825.67	95.193640	47,596.82	-3,228.85	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06541QAU9	BANK BANK 2022 BNK43 A4				4.134000	15 Aug 2055		
	450,000.000	Local	100.951669	454,282.51	92.573840	416,582.28	-37,700.23	0.52
Original Face:	450,000.000	Base	100.951669	454,282.51	92.573840	416,582.28	-37,700.23	0.52
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181				3.181000	01 Jan 2050		
	270,000.000	Local	100.000000	270,000.00	71.713279	193,625.85	-76,374.15	0.24
		Base	100.000000	270,000.00	71.713279	193,625.85	-76,374.15	0.24
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918				6.918000	01 Apr 2040		
	315,000.000	Local	140.620698	442,955.20	119.061300	375,043.10	-67,912.10	0.47
Original Face:	315,000.000	Base	140.620698	442,955.20	119.061300	375,043.10	-67,912.10	0.47
08162BBD3	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 A4				3.280500	15 May 2052		
	325,000.000	Local	100.782545	327,543.27	90.118450	292,884.96	-34,658.31	0.37
Original Face:	325,000.000	Base	100.782545	327,543.27	90.118450	292,884.96	-34,658.31	0.37
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375				2.375000	20 Aug 2030		
	200,000.000	Local	99.913040	199,826.08	85.260022	170,520.04	-29,306.04	0.21
		Base	99.913040	199,826.08	85.260022	170,520.04	-29,306.04	0.21
092113AL3	BLACK HILLS CORP SR UNSECURED 01/26 3.95				3.950000	15 Jan 2026		
	50,000.000	Local	99.904080	49,952.04	96.907976	48,453.99	-1,498.05	0.06
		Base	99.904080	49,952.04	96.907976	48,453.99	-1,498.05	0.06
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05				3.050000	15 Oct 2029		
	300,000.000	Local	99.764463	299,293.39	87.227397	261,682.19	-37,611.20	0.33
		Base	99.764463	299,293.39	87.227397	261,682.19	-37,611.20	0.33
093662AJ3	BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5				2.500000	15 Jul 2028		
	160,000.000	Local	99.645581	159,432.93	85.687709	137,100.33	-22,332.60	0.17
		Base	99.645581	159,432.93	85.687709	137,100.33	-22,332.60	0.17
096630AF5	BOARDWALK PIPELINES LP COMPANY GUAR 07/27 4.45				4.450000	15 Jul 2027		
	140,000.000	Local	101.192600	141,669.64	97.504541	136,506.36	-5,163.28	0.17
		Base	101.192600	141,669.64	97.504541	136,506.36	-5,163.28	0.17
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	300,000.000	Local	100.000000	300,000.00	100.688680	302,066.04	2,066.04	0.38
		Base	100.000000	300,000.00	100.688680	302,066.04	2,066.04	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10112RBB9	BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4				3.400000	21 Jun 2029		
	150,000.000	Local	99.878340	149,817.51	81.560308	122,340.46	-27,477.05	0.15
		Base	99.878340	149,817.51	81.560308	122,340.46	-27,477.05	0.15
101137AW7	BOSTON SCIENTIFIC CORP SR UNSECURED 03/26 3.75				3.750000	01 Mar 2026		
	210,000.000	Local	99.876667	209,741.00	97.291555	204,312.27	-5,428.73	0.26
		Base	99.876667	209,741.00	97.291555	204,312.27	-5,428.73	0.26
10922NAC7	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/27 3.7				3.700000	22 Jun 2027		
	150,000.000	Local	99.962673	149,944.01	91.812788	137,719.18	-12,224.83	0.17
		Base	99.962673	149,944.01	91.812788	137,719.18	-12,224.83	0.17
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625				4.625000	20 Dec 2025		
	33,808.460	Local	99.999941	33,808.44	98.817740	33,408.76	-399.68	0.04
Original Face:	100,000.000	Base	99.999941	33,808.44	98.817740	33,408.76	-399.68	0.04
11271LAC6	BROOKFIELD FINANCE INC COMPANY GUAR 01/28 3.9				3.900000	25 Jan 2028		
	240,000.000	Local	99.180758	238,033.82	92.880430	222,913.03	-15,120.79	0.28
		Base	99.180758	238,033.82	92.880430	222,913.03	-15,120.79	0.28
118217CG1	BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/27 FIXED 2				2.000000	01 Jun 2027		
	100,000.000	Local	100.000000	100,000.00	89.059650	89,059.65	-10,940.35	0.11
		Base	100.000000	100,000.00	89.059650	89,059.65	-10,940.35	0.11
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A				3.250000	15 Feb 2050		
	102,575.230	Local	99.975598	102,550.20	87.196540	89,442.05	-13,108.15	0.11
Original Face:	115,000.000	Base	99.975598	102,550.20	87.196540	89,442.05	-13,108.15	0.11
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4				2.724000	10 Aug 2049		
	300,000.000	Local	101.868490	305,605.47	91.448440	274,345.32	-31,260.15	0.34
Original Face:	300,000.000	Base	101.868490	305,605.47	91.448440	274,345.32	-31,260.15	0.34
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4				3.631000	10 Feb 2050		
	320,000.000	Local	101.910500	326,113.60	93.260640	298,434.05	-27,679.55	0.37
Original Face:	320,000.000	Base	101.910500	326,113.60	93.260640	298,434.05	-27,679.55	0.37
12563LAS6	CLI FUNDING LLC CLIF 2020 3A A 144A				2.070000	18 Oct 2045		
	204,250.000	Local	100.000010	204,250.02	88.533980	180,830.65	-23,419.37	0.23
Original Face:	285,000.000	Base	100.000010	204,250.02	88.533980	180,830.65	-23,419.37	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12625UBF9	COMM MORTGAGE TRUST COMM 2013 CR9 A4				4.489261	10 Jul 2045		
	20,353.230	Local	100.132461	20,380.19	99.698100	20,291.78	-88.41	0.03
Original Face:	70,000.000	Base	100.132461	20,380.19	99.698100	20,291.78	-88.41	0.03
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
	78,000.000	Local	100.465038	78,362.73	98.077562	76,500.50	-1,862.23	0.10
		Base	100.465038	78,362.73	98.077562	76,500.50	-1,862.23	0.10
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029		
	70,000.000	Local	99.392043	69,574.43	91.346063	63,942.24	-5,632.19	0.08
		Base	99.392043	69,574.43	91.346063	63,942.24	-5,632.19	0.08
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8				4.800000	15 Sep 2035		
	30,000.000	Local	99.645433	29,893.63	99.604648	29,881.39	-12.24	0.04
		Base	99.645433	29,893.63	99.604648	29,881.39	-12.24	0.04
14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR				2.618000	02 Nov 2032		
	350,000.000	Local	100.214580	350,751.03	76.150840	266,527.94	-84,223.09	0.33
		Base	100.214580	350,751.03	76.150840	266,527.94	-84,223.09	0.33
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722				2.722000	15 Feb 2030		
	70,000.000	Local	99.993200	69,995.24	87.408430	61,185.90	-8,809.34	0.08
		Base	99.993200	69,995.24	87.408430	61,185.90	-8,809.34	0.08
172967LD1	CITIGROUP INC SR UNSECURED 01/28 VAR				3.887000	10 Jan 2028		
	300,000.000	Local	99.732577	299,197.73	95.460619	286,381.86	-12,815.87	0.36
		Base	99.732577	299,197.73	95.460619	286,381.86	-12,815.87	0.36
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR				2.976000	05 Nov 2030		
	140,000.000	Local	106.367486	148,914.48	87.451164	122,431.63	-26,482.85	0.15
		Base	106.367486	148,914.48	87.451164	122,431.63	-26,482.85	0.15
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638				2.638000	30 Sep 2032		
	185,000.000	Local	99.953789	184,914.51	71.582706	132,428.01	-52,486.50	0.17
		Base	99.953789	184,914.51	71.582706	132,428.01	-52,486.50	0.17
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25				3.250000	15 May 2030		
	75,000.000	Local	99.962600	74,971.95	89.415436	67,061.58	-7,910.37	0.08
		Base	99.962600	74,971.95	89.415436	67,061.58	-7,910.37	0.08

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20030NDN8	COMCAST CORP COMPANY GUAR 02/31 1.5					1.500000	15 Feb 2031		
		Local	150,000.000	98.074327	147,111.49	80.240144	120,360.22	-26,751.27	0.15
		Base		98.074327	147,111.49	80.240144	120,360.22	-26,751.27	0.15
20267UAA7	COMMONBOND STUDENT LOAN TRUST CBSLT 2016 B A1 144A					2.730000	25 Oct 2040		
		Local	10,317.500	100.011243	10,318.66	94.145540	9,713.47	-605.19	0.01
Original Face:		Base	165,000.000	100.011243	10,318.66	94.145540	9,713.47	-605.19	0.01
20268KAA8	COMMONBOND STUDENT LOAN TRUST CBSLT 2017 BGS A1 144A					2.680000	25 Sep 2042		
		Local	26,262.630	100.010014	26,265.26	89.568190	23,522.96	-2,742.30	0.03
Original Face:		Base	155,000.000	100.010014	26,265.26	89.568190	23,522.96	-2,742.30	0.03
202795JK7	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/27 2.95					2.950000	15 Aug 2027		
		Local	270,000.000	107.655937	290,671.03	93.594327	252,704.68	-37,966.35	0.32
		Base		107.655937	290,671.03	93.594327	252,704.68	-37,966.35	0.32
20369EAA0	COMMUNITY HOSPITALS OF I SECURED 05/25 4.237					4.237000	01 May 2025		
		Local	50,000.000	100.000000	50,000.00	97.756436	48,878.22	-1,121.78	0.06
		Base		100.000000	50,000.00	97.756436	48,878.22	-1,121.78	0.06
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867					2.867000	01 Feb 2030		
		Local	150,000.000	100.000000	150,000.00	84.542083	126,813.12	-23,186.88	0.16
		Base		100.000000	150,000.00	84.542083	126,813.12	-23,186.88	0.16
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3					5.300000	01 Nov 2038		
		Local	315,000.000	105.896070	333,572.62	97.707097	307,777.36	-25,795.26	0.38
		Base		105.896070	333,572.62	97.707097	307,777.36	-25,795.26	0.38
21036PBF4	CONSTELLATION BRANDS INC SR UNSECURED 05/30 2.875					2.875000	01 May 2030		
		Local	55,000.000	99.856327	54,920.98	87.616257	48,188.94	-6,732.04	0.06
		Base		99.856327	54,920.98	87.616257	48,188.94	-6,732.04	0.06
21871XAJ8	COREBRIDGE FINANCIAL INC SR UNSECURED 144A 04/42 4.35					4.350000	05 Apr 2042		
		Local	95,000.000	99.973821	94,975.13	82.118611	78,012.68	-16,962.45	0.10
		Base		99.973821	94,975.13	82.118611	78,012.68	-16,962.45	0.10
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
		Local	230,000.000	99.152674	228,051.15	94.765511	217,960.68	-10,090.47	0.27
		Base		99.152674	228,051.15	94.765511	217,960.68	-10,090.47	0.27

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22003BAP1	CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9				2.900000	01 Dec 2033		
	300,000.000	Local	99.571973	298,715.92	69.744552	209,233.66	-89,482.26	0.26
		Base	99.571973	298,715.92	69.744552	209,233.66	-89,482.26	0.26
224044CA3	COX COMMUNICATIONS INC SR UNSECURED 144A 06/23 2.95				2.950000	30 Jun 2023		
	65,000.000	Local	99.837923	64,894.65	99.413164	64,618.56	-276.09	0.08
		Base	99.837923	64,894.65	99.413164	64,618.56	-276.09	0.08
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2				2.000000	15 Feb 2031		
	215,000.000	Local	99.277042	213,445.64	78.429850	168,624.18	-44,821.46	0.21
		Base	99.277042	213,445.64	78.429850	168,624.18	-44,821.46	0.21
23312LAS7	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4				3.276000	10 May 2049		
	315,000.000	Local	102.441114	322,689.51	93.978710	296,032.94	-26,656.57	0.37
Original Face:	315,000.000	Base	102.441114	322,689.51	93.978710	296,032.94	-26,656.57	0.37
2350364X5	DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144				3.144000	01 Nov 2045		
	350,000.000	Local	100.000000	350,000.00	77.863540	272,522.39	-77,477.61	0.34
Original Face:	350,000.000	Base	100.000000	350,000.00	77.863540	272,522.39	-77,477.61	0.34
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999				5.999000	01 Dec 2044		
	315,000.000	Local	138.921165	437,601.67	113.584540	357,791.30	-79,810.37	0.45
Original Face:	315,000.000	Base	138.921165	437,601.67	113.584540	357,791.30	-79,810.37	0.45
23542JRC1	DALLAS TX WTRWKS SWR SYS REV DALUTL 10/40 FIXED 2.772				2.772000	01 Oct 2040		
	75,000.000	Local	100.000000	75,000.00	77.765330	58,324.00	-16,676.00	0.07
Original Face:	75,000.000	Base	100.000000	75,000.00	77.765330	58,324.00	-16,676.00	0.07
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55				4.550000	15 Feb 2048		
	180,000.000	Local	111.613744	200,904.74	85.159826	153,287.69	-47,617.05	0.19
		Base	111.613744	200,904.74	85.159826	153,287.69	-47,617.05	0.19
24703DBL4	DELL INT LLC / EMC CORP COMPANY GUAR 02/33 5.75				5.750000	01 Feb 2033		
	140,000.000	Local	99.790943	139,707.32	100.017841	140,024.98	317.66	0.18
		Base	99.790943	139,707.32	100.017841	140,024.98	317.66	0.18
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6				3.600000	01 Jul 2029		
	300,000.000	Local	99.883203	299,649.61	89.691253	269,073.76	-30,575.85	0.34
		Base	99.883203	299,649.61	89.691253	269,073.76	-30,575.85	0.34

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254010AD3	DIGNITY HEALTH SECURED 11/24 3.812				3.812000	01 Nov 2024		
	75,000.000	Local	100.000000	75,000.00	98.280558	73,710.42	-1,289.58	0.09
		Base	100.000000	75,000.00	98.280558	73,710.42	-1,289.58	0.09
254709AS7	DISCOVER FINANCIAL SVS SR UNSECURED 11/32 6.7				6.700000	29 Nov 2032		
	130,000.000	Local	99.475077	129,317.60	102.885655	133,751.35	4,433.75	0.17
		Base	99.475077	129,317.60	102.885655	133,751.35	4,433.75	0.17
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
	75,000.000	Local	100.000000	75,000.00	89.000000	66,750.00	-8,250.00	0.08
		Base	100.000000	75,000.00	89.000000	66,750.00	-8,250.00	0.08
254845RM4	DIST OF COLUMBIA WTR SWR AUT DISUTL 10/48 FIXED 3.207				3.207000	01 Oct 2048		
	125,000.000	Local	100.000000	125,000.00	76.357960	95,447.45	-29,552.55	0.12
Original Face:	125,000.000	Base	100.000000	125,000.00	76.357960	95,447.45	-29,552.55	0.12
260543CY7	DOW CHEMICAL CO/THE SR UNSECURED 11/28 4.8				4.800000	30 Nov 2028		
	65,000.000	Local	99.939462	64,960.65	100.505173	65,328.36	367.71	0.08
		Base	99.939462	64,960.65	100.505173	65,328.36	367.71	0.08
263534CP2	EIDP INC SR UNSECURED 07/30 2.3				2.300000	15 Jul 2030		
	75,000.000	Local	99.733467	74,800.10	85.961569	64,471.18	-10,328.92	0.08
		Base	99.733467	74,800.10	85.961569	64,471.18	-10,328.92	0.08
26441CBE4	DUKE ENERGY CORP SR UNSECURED 06/29 3.4				3.400000	15 Jun 2029		
	290,000.000	Local	99.900048	289,710.14	92.238917	267,492.86	-22,217.28	0.33
		Base	99.900048	289,710.14	92.238917	267,492.86	-22,217.28	0.33
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5				4.500000	14 Sep 2047		
	200,000.000	Local	97.409935	194,819.87	76.482296	152,964.59	-41,855.28	0.19
		Base	97.409935	194,819.87	76.482296	152,964.59	-41,855.28	0.19
29248HAB9	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776				1.776000	17 Mar 2031		
	50,000.000	Local	100.000000	50,000.00	80.188957	40,094.48	-9,905.52	0.05
		Base	100.000000	50,000.00	80.188957	40,094.48	-9,905.52	0.05
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5				2.500000	01 Aug 2033		
	325,000.000	Local	99.637575	323,822.12	80.442303	261,437.48	-62,384.64	0.33
		Base	99.637575	323,822.12	80.442303	261,437.48	-62,384.64	0.33

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29273RAY5	ENERGY TRANSFER LP SR UNSECURED 02/24 4.9				4.900000	01 Feb 2024		
	70,000.000	Local	100.541757	70,379.23	99.392785	69,574.95	-804.28	0.09
		Base	100.541757	70,379.23	99.392785	69,574.95	-804.28	0.09
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875				4.875000	12 Jun 2028		
	50,000.000	Local	99.321880	49,660.94	97.505000	48,752.50	-908.44	0.06
		Base	99.321880	49,660.94	97.505000	48,752.50	-908.44	0.06
29336TAC4	ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625				5.625000	15 Jan 2028		
	230,000.000	Local	102.093778	234,815.69	98.000000	225,400.00	-9,415.69	0.28
		Base	102.093778	234,815.69	98.000000	225,400.00	-9,415.69	0.28
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646				2.646000	12 May 2026		
	17,233.380	Local	100.000000	17,233.38	96.783447	16,679.06	-554.32	0.02
Original Face:	60,000.000	Base	100.000000	17,233.38	96.783447	16,679.06	-554.32	0.02
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25				4.250000	01 Feb 2029		
	200,000.000	Local	99.949555	199,899.11	95.039252	190,078.50	-9,820.61	0.24
		Base	99.949555	199,899.11	95.039252	190,078.50	-9,820.61	0.24
30285FAE9	FREMF MORTGAGE TRUST FREMF 2014 K40 B 144A				4.074648	25 Nov 2047		
	86,000.000	Local	102.700256	88,322.22	97.775710	84,087.11	-4,235.11	0.11
Original Face:	86,000.000	Base	102.700256	88,322.22	97.775710	84,087.11	-4,235.11	0.11
30303M8H8	META PLATFORMS INC SR UNSECURED 08/32 3.85				3.850000	15 Aug 2032		
	125,000.000	Local	99.976312	124,970.39	93.488134	116,860.17	-8,110.22	0.15
		Base	99.976312	124,970.39	93.488134	116,860.17	-8,110.22	0.15
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3				3.000000	01 Jun 2042		
	53,517.420	Local	101.333080	54,230.85	92.213926	49,350.51	-4,880.34	0.06
Original Face:	350,000.000	Base	101.333080	54,230.85	92.213926	49,350.51	-4,880.34	0.06
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5				4.500000	01 Mar 2042		
	15,968.510	Local	103.703790	16,559.95	100.573001	16,060.01	-499.94	0.02
Original Face:	280,000.000	Base	103.703790	16,559.95	100.573001	16,060.01	-499.94	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4				4.000000	01 Aug 2047		
	113,164.840	Local	102.735611	116,260.59	96.532177	109,240.48	-7,020.11	0.14
Original Face:	750,000.000	Base	102.735611	116,260.59	96.532177	109,240.48	-7,020.11	0.14

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3128MJSD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3				3.000000	01 Dec 2042		
	25,737.390	Local	102.084710	26,273.94	92.212798	23,733.17	-2,540.77	0.03
Original Face:	125,000.000	Base	102.084710	26,273.94	92.212798	23,733.17	-2,540.77	0.03
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4				4.000000	01 Sep 2044		
	22,489.140	Local	103.427032	23,259.85	96.424694	21,685.08	-1,574.77	0.03
Original Face:	250,000.000	Base	103.427032	23,259.85	96.424694	21,685.08	-1,574.77	0.03
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5				3.500000	01 May 2045		
	77,495.970	Local	101.982000	79,031.94	94.409382	73,163.47	-5,868.47	0.09
Original Face:	540,000.000	Base	101.982000	79,031.94	94.409382	73,163.47	-5,868.47	0.09
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3				3.000000	01 Aug 2046		
	539,237.480	Local	100.000002	539,237.49	91.710828	494,539.16	-44,698.33	0.62
Original Face:	2,500,000.000	Base	100.000002	539,237.49	91.710828	494,539.16	-44,698.33	0.62
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4				4.000000	01 Mar 2042		
	23,933.800	Local	103.865412	24,858.94	97.848571	23,418.88	-1,440.06	0.03
Original Face:	235,000.000	Base	103.865412	24,858.94	97.848571	23,418.88	-1,440.06	0.03
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3				3.000000	01 Mar 2043		
	63,507.500	Local	100.455600	63,796.84	92.211619	58,561.29	-5,235.55	0.07
Original Face:	300,000.000	Base	100.455600	63,796.84	92.211619	58,561.29	-5,235.55	0.07
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3				3.000000	01 Feb 2047		
	159,811.060	Local	103.974931	166,163.44	91.354495	145,994.59	-20,168.85	0.18
Original Face:	560,000.000	Base	103.974931	166,163.44	91.354495	145,994.59	-20,168.85	0.18
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4				4.000000	01 Mar 2049		
	34,169.370	Local	101.747442	34,766.46	96.999349	33,144.07	-1,622.39	0.04
Original Face:	378,000.000	Base	101.747442	34,766.46	96.999349	33,144.07	-1,622.39	0.04
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4				4.000000	01 Apr 2049		
	30,280.360	Local	101.986931	30,882.01	96.999396	29,371.77	-1,510.24	0.04
Original Face:	305,000.000	Base	101.986931	30,882.01	96.999396	29,371.77	-1,510.24	0.04
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5				3.500000	01 May 2049		
	19,632.920	Local	101.691292	19,964.97	93.746851	18,405.24	-1,559.73	0.02
Original Face:	180,000.000	Base	101.691292	19,964.97	93.746851	18,405.24	-1,559.73	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4				4.000000	01 Jun 2049		
	58,796.280	Local	102.019686	59,983.78	96.896105	56,971.31	-3,012.47	0.07
Original Face:	445,000.000	Base	102.019686	59,983.78	96.896105	56,971.31	-3,012.47	0.07
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4				4.000000	01 May 2049		
	31,106.840	Local	102.512791	31,888.49	96.895967	30,141.27	-1,747.22	0.04
Original Face:	140,000.000	Base	102.512791	31,888.49	96.895967	30,141.27	-1,747.22	0.04
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3				3.000000	01 Dec 2049		
	131,950.720	Local	103.422346	136,466.53	90.492503	119,405.51	-17,061.02	0.15
Original Face:	325,000.000	Base	103.422346	136,466.53	90.492503	119,405.51	-17,061.02	0.15
3132DNTZ6	FED HM LN PC POOL SD1468 FR 08/52 FIXED 5				5.000000	01 Aug 2052		
	338,293.880	Local	96.251774	325,613.86	99.971295	338,196.77	12,582.91	0.42
Original Face:	350,000.000	Base	96.251774	325,613.86	99.971295	338,196.77	12,582.91	0.42
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5				3.500000	01 Jul 2049		
	44,145.410	Local	101.367594	44,749.14	93.705488	41,366.67	-3,382.47	0.05
Original Face:	347,000.000	Base	101.367594	44,749.14	93.705488	41,366.67	-3,382.47	0.05
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2				2.000000	01 Sep 2050		
	247,415.960	Local	102.474792	253,538.99	82.874786	205,045.45	-48,493.54	0.26
Original Face:	355,000.000	Base	102.474792	253,538.99	82.874786	205,045.45	-48,493.54	0.26
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052		
	168,697.180	Local	100.333011	169,258.96	86.230277	145,468.05	-23,790.91	0.18
Original Face:	181,000.000	Base	100.333011	169,258.96	86.230277	145,468.05	-23,790.91	0.18
3132DWD34	FED HM LN PC POOL SD8222 FR 06/52 FIXED 4				4.000000	01 Jun 2052		
	405,461.500	Local	99.197051	402,205.85	95.515899	387,280.20	-14,925.65	0.48
Original Face:	425,000.000	Base	99.197051	402,205.85	95.515899	387,280.20	-14,925.65	0.48
3132DWEC3	FED HM LN PC POOL SD8231 FR 07/52 FIXED 4.5				4.500000	01 Jul 2052		
	1,907,523.020	Local	99.170244	1,891,695.23	97.870311	1,866,898.71	-24,796.52	2.33
Original Face:	2,000,000.000	Base	99.170244	1,891,695.23	97.870311	1,866,898.71	-24,796.52	2.33
3132DWES8	FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5				4.500000	01 Sep 2052		
	1,937,930.320	Local	98.901630	1,916,644.68	97.871130	1,896,674.30	-19,970.38	2.37
Original Face:	2,000,000.000	Base	98.901630	1,916,644.68	97.871130	1,896,674.30	-19,970.38	2.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132DWF57	FED HM LN PC POOL SD8288 FR 01/53 FIXED 5				5.000000	01 Jan 2053		
	936,701.530	Local	98.858302	926,007.23	99.662711	933,542.14	7,534.91	1.17
Original Face:	950,000.000	Base	98.858302	926,007.23	99.662711	933,542.14	7,534.91	1.17
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	33,485.890	Local	101.657833	34,041.03	95.341987	31,926.11	-2,114.92	0.04
Original Face:	345,000.000	Base	101.657833	34,041.03	95.341987	31,926.11	-2,114.92	0.04
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	38,478.150	Local	101.847880	39,189.18	95.341812	36,685.77	-2,503.41	0.05
Original Face:	335,000.000	Base	101.847880	39,189.18	95.341812	36,685.77	-2,503.41	0.05
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5				3.500000	01 Oct 2049		
	206,772.260	Local	101.634716	210,152.40	93.633027	193,607.13	-16,545.27	0.24
Original Face:	611,000.000	Base	101.634716	210,152.40	93.633027	193,607.13	-16,545.27	0.24
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5				2.500000	01 Jun 2051		
	378,010.040	Local	102.615650	387,897.46	86.300305	326,223.82	-61,673.64	0.41
Original Face:	435,000.000	Base	102.615650	387,897.46	86.300305	326,223.82	-61,673.64	0.41
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2				2.000000	01 Oct 2050		
	261,666.210	Local	102.748284	268,857.54	82.869768	216,842.18	-52,015.36	0.27
Original Face:	353,000.000	Base	102.748284	268,857.54	82.869768	216,842.18	-52,015.36	0.27
3133KKZN2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
	240,240.610	Local	103.540297	248,745.84	87.183556	209,450.31	-39,295.53	0.26
Original Face:	350,000.000	Base	103.540297	248,745.84	87.183556	209,450.31	-39,295.53	0.26
3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
	332,589.660	Local	102.442235	340,712.28	86.308009	287,051.51	-53,660.77	0.36
Original Face:	385,000.000	Base	102.442235	340,712.28	86.308009	287,051.51	-53,660.77	0.36
3133KQK47	FED HM LN PC POOL RA8415 FR 01/53 FIXED 5.5				5.500000	01 Jan 2053		
	392,743.980	Local	101.973061	400,493.06	101.001567	396,677.57	-3,815.49	0.50
Original Face:	400,000.000	Base	101.973061	400,493.06	101.001567	396,677.57	-3,815.49	0.50
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR				6.000000	01 Nov 2031		
	1,867.360	Local	104.199512	1,945.78	103.856441	1,939.37	-6.41	0.00
Original Face:	856,000.000	Base	104.199512	1,945.78	103.856441	1,939.37	-6.41	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6				6.000000	01 May 2029		
	2,088.530	Local	102.897732	2,149.05	103.837550	2,168.68	19.63	0.00
Original Face:	897,000.000	Base	102.897732	2,149.05	103.837550	2,168.68	19.63	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6				6.000000	01 Dec 2032		
	1,408.110	Local	104.788688	1,475.54	103.862810	1,462.50	-13.04	0.00
Original Face:	309,000.000	Base	104.788688	1,475.54	103.862810	1,462.50	-13.04	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5				5.500000	01 Jul 2037		
	2,134.770	Local	104.975243	2,240.98	103.736376	2,214.53	-26.45	0.00
Original Face:	287,000.000	Base	104.975243	2,240.98	103.736376	2,214.53	-26.45	0.00
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5				5.500000	01 Mar 2038		
	544.080	Local	105.061756	571.62	103.737389	564.41	-7.21	0.00
Original Face:	68,000.000	Base	105.061756	571.62	103.737389	564.41	-7.21	0.00
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3				3.089000	25 Nov 2027		
	126,606.600	Local	100.436715	127,159.51	93.995210	119,004.14	-8,155.37	0.15
Original Face:	135,000.000	Base	100.436715	127,159.51	93.995210	119,004.14	-8,155.37	0.15
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1				3.176000	25 Nov 2028		
	48,969.150	Local	100.800586	49,361.19	97.206600	47,601.25	-1,759.94	0.06
Original Face:	120,000.000	Base	100.800586	49,361.19	97.206600	47,601.25	-1,759.94	0.06
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2				3.771000	25 Dec 2028		
	300,000.000	Local	106.216630	318,649.89	97.746880	293,240.64	-25,409.25	0.37
Original Face:	300,000.000	Base	106.216630	318,649.89	97.746880	293,240.64	-25,409.25	0.37
3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2				3.563000	25 Jan 2029		
	300,000.000	Local	105.284223	315,852.67	96.620350	289,861.05	-25,991.62	0.36
Original Face:	300,000.000	Base	105.284223	315,852.67	96.620350	289,861.05	-25,991.62	0.36
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2				3.422000	25 Feb 2029		
	300,000.000	Local	104.626973	313,880.92	95.877430	287,632.29	-26,248.63	0.36
Original Face:	300,000.000	Base	104.626973	313,880.92	95.877430	287,632.29	-26,248.63	0.36
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5				5.000000	01 Dec 2040		
	26,808.330	Local	104.517365	28,019.36	102.068879	27,362.96	-656.40	0.03
Original Face:	287,000.000	Base	104.517365	28,019.36	102.068879	27,362.96	-656.40	0.03

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3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5				4.500000	01 Mar 2041		
	4,372.920	Local	103.395214	4,521.39	99.621620	4,356.37	-165.02	0.01
Original Face:	101,000.000	Base	103.395214	4,521.39	99.621620	4,356.37	-165.02	0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5				4.500000	01 Jun 2041		
	4,594.840	Local	103.459098	4,753.78	100.205795	4,604.30	-149.48	0.01
Original Face:	115,000.000	Base	103.459098	4,753.78	100.205795	4,604.30	-149.48	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5				3.500000	01 Nov 2041		
	10,803.780	Local	101.232346	10,936.92	95.239877	10,289.51	-647.41	0.01
Original Face:	150,000.000	Base	101.232346	10,936.92	95.239877	10,289.51	-647.41	0.01
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	27,042.670	Local	103.321750	27,940.96	97.744908	26,432.83	-1,508.13	0.03
Original Face:	400,000.000	Base	103.321750	27,940.96	97.744908	26,432.83	-1,508.13	0.03
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	39,584.420	Local	102.184723	40,449.23	95.238835	37,699.74	-2,749.49	0.05
Original Face:	365,000.000	Base	102.184723	40,449.23	95.238835	37,699.74	-2,749.49	0.05
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR				3.500000	01 Jun 2042		
	59,022.910	Local	103.477599	61,075.49	95.486072	56,358.66	-4,716.83	0.07
Original Face:	335,000.000	Base	103.477599	61,075.49	95.486072	56,358.66	-4,716.83	0.07
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
	15,945.590	Local	102.925887	16,412.14	95.240033	15,186.59	-1,225.55	0.02
Original Face:	115,000.000	Base	102.925887	16,412.14	95.240033	15,186.59	-1,225.55	0.02
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR				5.000000	01 May 2040		
	33,253.330	Local	105.758942	35,168.37	102.069150	33,941.39	-1,226.98	0.04
Original Face:	415,000.000	Base	105.758942	35,168.37	102.069150	33,941.39	-1,226.98	0.04
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR				3.000000	01 Sep 2043		
	62,585.100	Local	100.569433	62,941.48	92.116490	57,651.20	-5,290.28	0.07
Original Face:	250,000.000	Base	100.569433	62,941.48	92.116490	57,651.20	-5,290.28	0.07
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR				3.000000	01 Dec 2043		
	43,738.010	Local	101.346175	44,326.80	92.115066	40,289.30	-4,037.50	0.05
Original Face:	170,000.000	Base	101.346175	44,326.80	92.115066	40,289.30	-4,037.50	0.05

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3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR				3.000000	01 Oct 2043		
	38,728.530	Local	102.078752	39,533.60	92.115371	35,674.93	-3,858.67	0.04
Original Face:	150,000.000	Base	102.078752	39,533.60	92.115371	35,674.93	-3,858.67	0.04
3138ERDL1	FNMA POOL AL9106 FN 02/46 FIXED VAR				4.500000	01 Feb 2046		
	84,856.080	Local	104.535774	88,704.96	99.847260	84,726.47	-3,978.49	0.11
Original Face:	590,000.000	Base	104.535774	88,704.96	99.847260	84,726.47	-3,978.49	0.11
3138ERDM9	FNMA POOL AL9107 FN 03/46 FIXED VAR				4.500000	01 Mar 2046		
	163,442.350	Local	104.391200	170,619.43	99.844148	163,187.62	-7,431.81	0.20
Original Face:	935,000.000	Base	104.391200	170,619.43	99.844148	163,187.62	-7,431.81	0.20
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3				3.000000	01 Jan 2043		
	62,030.180	Local	101.705412	63,088.05	92.111231	57,136.76	-5,951.29	0.07
Original Face:	190,000.000	Base	101.705412	63,088.05	92.111231	57,136.76	-5,951.29	0.07
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3				3.000000	01 Feb 2043		
	78,649.630	Local	101.868044	80,118.84	92.112996	72,446.53	-7,672.31	0.09
Original Face:	260,000.000	Base	101.868044	80,118.84	92.112996	72,446.53	-7,672.31	0.09
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5				3.500000	01 Jul 2043		
	149,815.120	Local	102.258684	153,198.97	95.174027	142,585.08	-10,613.89	0.18
Original Face:	935,000.000	Base	102.258684	153,198.97	95.174027	142,585.08	-10,613.89	0.18
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4				4.000000	01 Oct 2045		
	163,261.610	Local	104.190066	170,102.38	97.371829	158,970.82	-11,131.56	0.20
Original Face:	1,760,000.000	Base	104.190066	170,102.38	97.371829	158,970.82	-11,131.56	0.20
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5				3.500000	01 Jan 2046		
	419,802.550	Local	100.000005	419,802.57	94.015564	394,679.74	-25,122.83	0.49
Original Face:	2,600,000.000	Base	100.000005	419,802.57	94.015564	394,679.74	-25,122.83	0.49
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5				3.500000	01 Mar 2043		
	71,802.920	Local	100.877262	72,432.82	95.205372	68,360.24	-4,072.58	0.09
Original Face:	240,000.000	Base	100.877262	72,432.82	95.205372	68,360.24	-4,072.58	0.09
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	73,983.210	Local	102.063968	75,510.20	92.108485	68,144.81	-7,365.39	0.09
Original Face:	230,000.000	Base	102.063968	75,510.20	92.108485	68,144.81	-7,365.39	0.09

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3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5					3.500000	01 Jun 2043		
		Local	46,963.840	101.850381	47,832.85	95.181093	44,700.70	-3,132.15	0.06
Original Face:		Base	270,000.000	101.850381	47,832.85	95.181093	44,700.70	-3,132.15	0.06
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
		Local	105,146.950	102.327828	107,594.59	94.401901	99,260.72	-8,333.87	0.12
Original Face:		Base	550,000.000	102.327828	107,594.59	94.401901	99,260.72	-8,333.87	0.12
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
		Local	80,049.410	103.716230	83,024.23	97.371867	77,945.61	-5,078.62	0.10
Original Face:		Base	805,000.000	103.716230	83,024.23	97.371867	77,945.61	-5,078.62	0.10
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
		Local	3,982.640	104.170600	4,148.74	103.112225	4,106.59	-42.15	0.01
Original Face:		Base	576,000.000	104.170600	4,148.74	103.112225	4,106.59	-42.15	0.01
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
		Local	5,554.140	104.164101	5,785.42	103.113321	5,727.06	-58.36	0.01
Original Face:		Base	1,028,000.000	104.164101	5,785.42	103.113321	5,727.06	-58.36	0.01
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
		Local	2,652.730	103.544650	2,746.76	100.754619	2,672.75	-74.01	0.00
Original Face:		Base	263,000.000	103.544650	2,746.76	100.754619	2,672.75	-74.01	0.00
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR					4.500000	01 Mar 2034		
		Local	7,599.770	102.544682	7,793.16	100.277116	7,620.83	-172.33	0.01
Original Face:		Base	390,000.000	102.544682	7,793.16	100.277116	7,620.83	-172.33	0.01
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
		Local	20,978.020	103.644958	21,742.66	102.064170	21,411.04	-331.62	0.03
Original Face:		Base	1,320,000.000	103.644958	21,742.66	102.064170	21,411.04	-331.62	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
		Local	2,923.180	103.887889	3,036.83	102.064387	2,983.53	-53.30	0.00
Original Face:		Base	331,000.000	103.887889	3,036.83	102.064387	2,983.53	-53.30	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
		Local	3,133.490	104.831992	3,284.90	101.574533	3,182.83	-102.07	0.00
Original Face:		Base	387,000.000	104.831992	3,284.90	101.574533	3,182.83	-102.07	0.00

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5				3.500000	01 Feb 2047		
	73,384.240	Local	101.112269	74,200.47	94.779315	69,553.08	-4,647.39	0.09
Original Face:	300,000.000	Base	101.112269	74,200.47	94.779315	69,553.08	-4,647.39	0.09
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5				3.500000	01 Nov 2046		
	123,288.480	Local	101.576400	125,232.00	94.340214	116,310.62	-8,921.38	0.15
Original Face:	430,000.000	Base	101.576400	125,232.00	94.340214	116,310.62	-8,921.38	0.15
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR				4.000000	01 Oct 2048		
	160,335.550	Local	101.541580	162,807.25	97.715074	156,672.00	-6,135.25	0.20
Original Face:	470,000.000	Base	101.541580	162,807.25	97.715074	156,672.00	-6,135.25	0.20
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4				4.000000	01 Dec 2048		
	40,508.310	Local	102.133389	41,372.51	96.999391	39,292.81	-2,079.70	0.05
Original Face:	400,000.000	Base	102.133389	41,372.51	96.999391	39,292.81	-2,079.70	0.05
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
	55,222.170	Local	101.166941	55,866.58	93.727198	51,758.19	-4,108.39	0.06
Original Face:	364,000.000	Base	101.166941	55,866.58	93.727198	51,758.19	-4,108.39	0.06
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5				3.500000	01 Sep 2049		
	92,608.380	Local	101.756288	94,234.85	93.696252	86,770.58	-7,464.27	0.11
Original Face:	346,000.000	Base	101.756288	94,234.85	93.696252	86,770.58	-7,464.27	0.11
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049		
	141,136.240	Local	101.652829	143,468.98	93.666417	132,197.26	-11,271.72	0.17
Original Face:	605,000.000	Base	101.652829	143,468.98	93.666417	132,197.26	-11,271.72	0.17
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3				3.000000	01 Oct 2049		
	180,476.160	Local	101.483448	183,153.43	90.496677	163,324.93	-19,828.50	0.20
Original Face:	690,000.000	Base	101.483448	183,153.43	90.496677	163,324.93	-19,828.50	0.20
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2				2.000000	01 Oct 2050		
	407,696.310	Local	102.714790	418,764.41	82.864472	337,835.39	-80,929.02	0.42
Original Face:	525,000.000	Base	102.714790	418,764.41	82.864472	337,835.39	-80,929.02	0.42
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050		
	242,351.980	Local	103.465439	250,750.54	86.368055	209,314.69	-41,435.85	0.26
Original Face:	340,000.000	Base	103.465439	250,750.54	86.368055	209,314.69	-41,435.85	0.26

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3140KUVQ2	FNMA POOL BQ8722 FN 11/50 FIXED 2				2.000000	01 Nov 2050		
	352,934.910	Local	102.403965	361,419.34	82.853857	292,420.19	-68,999.15	0.37
Original Face:	435,000.000	Base	102.403965	361,419.34	82.853857	292,420.19	-68,999.15	0.37
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4				4.000000	01 Jul 2048		
	47,011.190	Local	101.848539	47,880.21	96.934904	45,570.25	-2,309.96	0.06
Original Face:	495,000.000	Base	101.848539	47,880.21	96.934904	45,570.25	-2,309.96	0.06
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5				4.500000	01 Jan 2049		
	36,567.490	Local	102.985411	37,659.18	99.491713	36,381.62	-1,277.56	0.05
Original Face:	420,000.000	Base	102.985411	37,659.18	99.491713	36,381.62	-1,277.56	0.05
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
	191,331.410	Local	103.650932	198,316.79	90.496817	173,148.84	-25,167.95	0.22
Original Face:	490,000.000	Base	103.650932	198,316.79	90.496817	173,148.84	-25,167.95	0.22
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
	241,955.010	Local	101.678114	246,015.29	90.243509	218,348.69	-27,666.60	0.27
Original Face:	470,000.000	Base	101.678114	246,015.29	90.243509	218,348.69	-27,666.60	0.27
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5				2.500000	01 Aug 2050		
	307,590.860	Local	102.183254	314,306.35	86.345574	265,591.09	-48,715.26	0.33
Original Face:	495,000.000	Base	102.183254	314,306.35	86.345574	265,591.09	-48,715.26	0.33
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2				2.000000	01 Oct 2050		
	269,389.220	Local	102.832081	277,018.54	82.993565	223,575.72	-53,442.82	0.28
Original Face:	354,000.000	Base	102.832081	277,018.54	82.993565	223,575.72	-53,442.82	0.28
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5				1.500000	01 Nov 2050		
	848,438.050	Local	100.791340	855,152.08	78.663750	667,413.19	-187,738.89	0.83
Original Face:	995,000.000	Base	100.791340	855,152.08	78.663750	667,413.19	-187,738.89	0.83
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050		
	234,332.930	Local	103.596259	242,760.15	86.733082	203,244.17	-39,515.98	0.25
Original Face:	355,000.000	Base	103.596259	242,760.15	86.733082	203,244.17	-39,515.98	0.25
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	442,496.500	Local	102.241365	452,414.46	86.750402	383,867.49	-68,546.97	0.48
Original Face:	595,000.000	Base	102.241365	452,414.46	86.750402	383,867.49	-68,546.97	0.48

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3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
	368,750.100	Local	103.071980	380,078.03	86.770467	319,966.18	-60,111.85	0.40
Original Face:	440,000.000	Base	103.071980	380,078.03	86.770467	319,966.18	-60,111.85	0.40
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
	334,618.080	Local	102.565193	343,201.68	86.300208	288,776.10	-54,425.58	0.36
Original Face:	390,000.000	Base	102.565193	343,201.68	86.300208	288,776.10	-54,425.58	0.36
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
	34,148.390	Local	101.538726	34,673.84	93.825413	32,039.87	-2,633.97	0.04
Original Face:	300,000.000	Base	101.538726	34,673.84	93.825413	32,039.87	-2,633.97	0.04
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR				2.500000	01 Mar 2050		
	312,504.540	Local	102.350129	319,848.80	86.810067	271,285.40	-48,563.40	0.34
Original Face:	575,000.000	Base	102.350129	319,848.80	86.810067	271,285.40	-48,563.40	0.34
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR				2.500000	01 Jun 2050		
	297,037.530	Local	102.801259	305,358.32	86.462324	256,825.55	-48,532.77	0.32
Original Face:	475,000.000	Base	102.801259	305,358.32	86.462324	256,825.55	-48,532.77	0.32
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
	131,564.010	Local	103.624167	136,332.11	90.568706	119,155.82	-17,176.29	0.15
Original Face:	310,000.000	Base	103.624167	136,332.11	90.568706	119,155.82	-17,176.29	0.15
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
	136,810.630	Local	103.547239	141,663.63	90.496818	123,809.27	-17,854.36	0.15
Original Face:	310,000.000	Base	103.547239	141,663.63	90.496818	123,809.27	-17,854.36	0.15
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR				2.000000	01 Sep 2050		
	273,311.100	Local	102.647551	280,547.15	82.875141	226,506.96	-54,040.19	0.28
Original Face:	353,000.000	Base	102.647551	280,547.15	82.875141	226,506.96	-54,040.19	0.28
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR				3.000000	01 Jul 2050		
	143,203.960	Local	103.509631	148,229.89	90.206987	129,179.98	-19,049.91	0.16
Original Face:	305,000.000	Base	103.509631	148,229.89	90.206987	129,179.98	-19,049.91	0.16
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR				2.000000	01 Nov 2050		
	437,319.040	Local	102.941363	450,182.18	82.864529	362,382.36	-87,799.82	0.45
Original Face:	525,000.000	Base	102.941363	450,182.18	82.864529	362,382.36	-87,799.82	0.45

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3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR				2.500000	01 Nov 2050		
	304,192.300	Local	102.927753	313,098.30	86.751070	263,890.08	-49,208.22	0.33
Original Face:	465,000.000	Base	102.927753	313,098.30	86.751070	263,890.08	-49,208.22	0.33
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
	426,013.840	Local	102.230597	435,516.49	86.751746	369,574.44	-65,942.05	0.46
Original Face:	595,000.000	Base	102.230597	435,516.49	86.751746	369,574.44	-65,942.05	0.46
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
	459,378.040	Local	102.160375	469,302.33	86.337162	396,613.96	-72,688.37	0.50
Original Face:	595,000.000	Base	102.160375	469,302.33	86.337162	396,613.96	-72,688.37	0.50
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
	387,538.030	Local	102.240645	396,221.38	86.329049	334,557.90	-61,663.48	0.42
Original Face:	450,000.000	Base	102.240645	396,221.38	86.329049	334,557.90	-61,663.48	0.42
3140XHVC8	FNMA POOL FS2410 FN 07/52 FIXED VAR				5.500000	01 Jul 2052		
	1,965,123.260	Local	101.235640	1,989,405.11	101.602481	1,996,613.99	7,208.88	2.50
Original Face:	2,100,000.000	Base	101.235640	1,989,405.11	101.602481	1,996,613.99	7,208.88	2.50
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5				6.500000	01 Aug 2036		
	956.640	Local	106.140241	1,015.38	103.178078	987.04	-28.34	0.00
Original Face:	338,000.000	Base	106.140241	1,015.38	103.178078	987.04	-28.34	0.00
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
	915.660	Local	104.868619	960.24	103.736101	949.87	-10.37	0.00
Original Face:	169,000.000	Base	104.868619	960.24	103.736101	949.87	-10.37	0.00
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
	1,603.200	Local	104.833458	1,680.69	103.324286	1,656.49	-24.20	0.00
Original Face:	301,000.000	Base	104.833458	1,680.69	103.324286	1,656.49	-24.20	0.00
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5				5.500000	01 Jun 2038		
	2,904.950	Local	105.130897	3,054.00	103.456260	3,005.35	-48.65	0.00
Original Face:	628,000.000	Base	105.130897	3,054.00	103.456260	3,005.35	-48.65	0.00
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6				6.000000	01 Feb 2038		
	2,515.000	Local	105.663618	2,657.44	103.290971	2,597.77	-59.67	0.00
Original Face:	243,000.000	Base	105.663618	2,657.44	103.290971	2,597.77	-59.67	0.00

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31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6				6.000000	01 Jul 2037		
	4,926.070	Local	105.615024	5,202.67	104.121112	5,129.08	-73.59	0.01
Original Face:	694,000.000	Base	105.615024	5,202.67	104.121112	5,129.08	-73.59	0.01
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6				6.000000	01 Sep 2037		
	974.080	Local	105.426659	1,026.94	104.080752	1,013.83	-13.11	0.00
Original Face:	98,000.000	Base	105.426659	1,026.94	104.080752	1,013.83	-13.11	0.00
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6				6.000000	01 Oct 2037		
	1,186.770	Local	105.240274	1,248.96	102.935816	1,221.61	-27.35	0.00
Original Face:	300,000.000	Base	105.240274	1,248.96	102.935816	1,221.61	-27.35	0.00
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5				5.000000	01 Mar 2038		
	3,126.360	Local	104.385611	3,263.47	100.378213	3,138.18	-125.29	0.00
Original Face:	355,000.000	Base	104.385611	3,263.47	100.378213	3,138.18	-125.29	0.00
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6				6.000000	01 Feb 2038		
	2,891.360	Local	105.690402	3,055.89	103.682515	2,997.83	-58.06	0.00
Original Face:	331,000.000	Base	105.690402	3,055.89	103.682515	2,997.83	-58.06	0.00
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5				5.500000	01 Oct 2038		
	1,802.970	Local	105.064421	1,894.28	102.692925	1,851.52	-42.76	0.00
Original Face:	835,000.000	Base	105.064421	1,894.28	102.692925	1,851.52	-42.76	0.00
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5				5.000000	01 Jan 2039		
	1,440.580	Local	104.276750	1,502.19	102.067115	1,470.36	-31.83	0.00
Original Face:	324,000.000	Base	104.276750	1,502.19	102.067115	1,470.36	-31.83	0.00
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4				4.000000	01 May 2041		
	39,619.870	Local	102.803518	40,730.62	97.745054	38,726.46	-2,004.16	0.05
Original Face:	420,000.000	Base	102.803518	40,730.62	97.745054	38,726.46	-2,004.16	0.05
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4				4.000000	01 Jun 2042		
	14,873.230	Local	103.730192	15,428.03	97.774136	14,542.17	-885.86	0.02
Original Face:	320,000.000	Base	103.730192	15,428.03	97.774136	14,542.17	-885.86	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5				3.500000	01 Oct 2042		
	39,081.910	Local	102.893129	40,212.60	95.238192	37,220.90	-2,991.70	0.05
Original Face:	265,000.000	Base	102.893129	40,212.60	95.238192	37,220.90	-2,991.70	0.05

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31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3				3.000000	01 Jun 2043		
	21,411.050	Local	100.069030	21,425.83	92.110030	19,721.72	-1,704.11	0.02
Original Face:	110,000.000	Base	100.069030	21,425.83	92.110030	19,721.72	-1,704.11	0.02
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3				3.000000	01 Jun 2043		
	73,033.450	Local	100.209151	73,186.20	92.109611	67,270.83	-5,915.37	0.08
Original Face:	245,000.000	Base	100.209151	73,186.20	92.109611	67,270.83	-5,915.37	0.08
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5				4.500000	01 Oct 2039		
	2,197.880	Local	103.198992	2,268.19	100.464123	2,208.08	-60.11	0.00
Original Face:	64,000.000	Base	103.198992	2,268.19	100.464123	2,208.08	-60.11	0.00
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5				5.000000	01 Sep 2039		
	18,299.190	Local	104.348171	19,094.87	102.068204	18,677.65	-417.22	0.02
Original Face:	507,000.000	Base	104.348171	19,094.87	102.068204	18,677.65	-417.22	0.02
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4				4.000000	01 Nov 2041		
	22,774.770	Local	103.159812	23,494.41	97.743776	22,260.92	-1,233.49	0.03
Original Face:	290,000.000	Base	103.159812	23,494.41	97.743776	22,260.92	-1,233.49	0.03
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5				3.500000	01 Jul 2046		
	47,712.980	Local	103.458262	49,363.02	94.245769	44,967.46	-4,395.56	0.06
Original Face:	290,000.000	Base	103.458262	49,363.02	94.245769	44,967.46	-4,395.56	0.06
31418BD86	FNMA POOL MA1926 FN 06/44 FIXED 4.5				4.500000	01 Jun 2044		
	60,368.950	Local	104.683335	63,196.23	99.847389	60,276.82	-2,919.41	0.08
Original Face:	525,000.000	Base	104.683335	63,196.23	99.847389	60,276.82	-2,919.41	0.08
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5				3.500000	01 Mar 2046		
	101,856.880	Local	103.168780	105,084.50	94.246066	95,996.10	-9,088.40	0.12
Original Face:	750,000.000	Base	103.168780	105,084.50	94.246066	95,996.10	-9,088.40	0.12
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4				4.000000	01 Oct 2048		
	267,752.100	Local	101.460089	271,661.52	96.999431	259,718.01	-11,943.51	0.32
Original Face:	2,625,000.000	Base	101.460089	271,661.52	96.999431	259,718.01	-11,943.51	0.32
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4				4.000000	01 Nov 2048		
	42,017.250	Local	102.139431	42,916.18	96.902735	40,715.86	-2,200.32	0.05
Original Face:	402,000.000	Base	102.139431	42,916.18	96.902735	40,715.86	-2,200.32	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418C4X9	FNMA POOL MA3537 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
	33,961.000	Local	102.791261	34,908.94	99.499450	33,791.01	-1,117.93	0.04
Original Face:	340,000.000	Base	102.791261	34,908.94	99.499450	33,791.01	-1,117.93	0.04
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4				4.000000	01 Sep 2048		
	30,643.420	Local	102.031072	31,265.81	96.930187	29,702.72	-1,563.09	0.04
Original Face:	315,000.000	Base	102.031072	31,265.81	96.930187	29,702.72	-1,563.09	0.04
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
	48,490.640	Local	102.973213	49,932.37	99.135516	48,071.45	-1,860.92	0.06
Original Face:	438,000.000	Base	102.973213	49,932.37	99.135516	48,071.45	-1,860.92	0.06
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
	152,936.590	Local	102.769435	157,172.07	86.296342	131,978.68	-25,193.39	0.17
Original Face:	180,000.000	Base	102.769435	157,172.07	86.296342	131,978.68	-25,193.39	0.17
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5				3.500000	01 Mar 2049		
	39,931.500	Local	101.560147	40,554.49	93.825391	37,465.89	-3,088.60	0.05
Original Face:	390,000.000	Base	101.560147	40,554.49	93.825391	37,465.89	-3,088.60	0.05
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5				4.500000	01 Mar 2049		
	48,917.500	Local	102.497532	50,139.23	99.428283	48,637.83	-1,501.40	0.06
Original Face:	465,000.000	Base	102.497532	50,139.23	99.428283	48,637.83	-1,501.40	0.06
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		
	48,980.460	Local	101.569769	49,749.34	93.773739	45,930.81	-3,818.53	0.06
Original Face:	453,000.000	Base	101.569769	49,749.34	93.773739	45,930.81	-3,818.53	0.06
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5				3.500000	01 Jul 2049		
	57,672.840	Local	101.261686	58,400.49	93.716961	54,049.23	-4,351.26	0.07
Original Face:	455,000.000	Base	101.261686	58,400.49	93.716961	54,049.23	-4,351.26	0.07
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049		
	302,229.030	Local	100.779554	304,585.07	93.727211	283,270.84	-21,314.23	0.35
Original Face:	2,500,000.000	Base	100.779554	304,585.07	93.727211	283,270.84	-21,314.23	0.35
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3				3.000000	01 Aug 2049		
	57,292.810	Local	100.260504	57,442.06	90.342018	51,759.48	-5,682.58	0.06
Original Face:	364,000.000	Base	100.260504	57,442.06	90.342018	51,759.48	-5,682.58	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5				3.500000	01 Sep 2049		
	38,633.480	Local	101.394930	39,172.39	93.675475	36,190.10	-2,982.29	0.05
Original Face:	245,000.000	Base	101.394930	39,172.39	93.675475	36,190.10	-2,982.29	0.05
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3				3.000000	01 Nov 2049		
	75,084.060	Local	100.730488	75,632.54	90.496782	67,948.66	-7,683.88	0.08
Original Face:	345,000.000	Base	100.730488	75,632.54	90.496782	67,948.66	-7,683.88	0.08
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
	84,652.870	Local	100.790085	85,321.70	90.341917	76,477.03	-8,844.67	0.10
Original Face:	345,000.000	Base	100.790085	85,321.70	90.341917	76,477.03	-8,844.67	0.10
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2				2.000000	01 Sep 2050		
	250,849.440	Local	102.504690	257,132.44	82.890891	207,931.34	-49,201.10	0.26
Original Face:	354,000.000	Base	102.504690	257,132.44	82.890891	207,931.34	-49,201.10	0.26
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2				2.000000	01 Oct 2050		
	264,468.920	Local	102.530346	271,160.90	82.955897	219,392.56	-51,768.34	0.27
Original Face:	354,000.000	Base	102.530346	271,160.90	82.955897	219,392.56	-51,768.34	0.27
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	227,550.520	Local	102.443176	233,109.98	86.213166	196,178.51	-36,931.47	0.25
Original Face:	340,000.000	Base	102.443176	233,109.98	86.213166	196,178.51	-36,931.47	0.25
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051		
	263,354.170	Local	102.509427	269,962.85	86.205889	227,026.80	-42,936.05	0.28
Original Face:	335,000.000	Base	102.509427	269,962.85	86.205889	227,026.80	-42,936.05	0.28
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
	351,779.270	Local	102.209900	359,553.24	86.329166	303,688.11	-55,865.13	0.38
Original Face:	445,000.000	Base	102.209900	359,553.24	86.329166	303,688.11	-55,865.13	0.38
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3				3.000000	01 Mar 2052		
	349,175.520	Local	100.327385	350,318.67	89.714743	313,261.92	-37,056.75	0.39
Original Face:	375,000.000	Base	100.327385	350,318.67	89.714743	313,261.92	-37,056.75	0.39
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3				3.000000	01 Apr 2052		
	213,365.870	Local	96.225052	205,311.42	89.702508	191,394.54	-13,916.88	0.24
Original Face:	225,000.000	Base	96.225052	205,311.42	89.702508	191,394.54	-13,916.88	0.24

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418ED80	FNMA POOL MA4626 FN 06/52 FIXED 4				4.000000	01 Jun 2052		
	405,695.920	Local	99.238521	402,606.63	95.515867	387,503.98	-15,102.65	0.48
Original Face:	425,000.000	Base	99.238521	402,606.63	95.515867	387,503.98	-15,102.65	0.48
31418EE63	FNMA POOL MA4656 FN 07/52 FIXED 4.5				4.500000	01 Jul 2052		
	95,351.070	Local	100.669190	95,989.15	97.876325	93,326.12	-2,663.03	0.12
Original Face:	100,000.000	Base	100.669190	95,989.15	97.876325	93,326.12	-2,663.03	0.12
31418EHJ2	FNMA POOL MA4732 FN 09/52 FIXED 4				4.000000	01 Sep 2052		
	388,797.910	Local	98.209265	381,835.57	95.515628	371,362.77	-10,472.80	0.46
Original Face:	400,000.000	Base	98.209265	381,835.57	95.515628	371,362.77	-10,472.80	0.46
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5				4.500000	01 Apr 2040		
	14,358.510	Local	103.294353	14,831.53	100.464632	14,425.22	-406.31	0.02
Original Face:	274,000.000	Base	103.294353	14,831.53	100.464632	14,425.22	-406.31	0.02
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5				4.500000	01 Aug 2040		
	25,487.030	Local	103.296304	26,327.16	100.464491	25,605.41	-721.75	0.03
Original Face:	675,000.000	Base	103.296304	26,327.16	100.464491	25,605.41	-721.75	0.03
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	14,328.760	Local	102.416259	14,674.98	97.745425	14,005.71	-669.27	0.02
Original Face:	169,000.000	Base	102.416259	14,674.98	97.745425	14,005.71	-669.27	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4				4.000000	01 Nov 2040		
	28,225.610	Local	102.402074	28,903.61	97.745435	27,589.25	-1,314.36	0.03
Original Face:	473,000.000	Base	102.402074	28,903.61	97.745435	27,589.25	-1,314.36	0.03
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4				4.000000	01 Oct 2040		
	14,931.640	Local	102.396254	15,289.44	97.745627	14,595.03	-694.41	0.02
Original Face:	331,000.000	Base	102.396254	15,289.44	97.745627	14,595.03	-694.41	0.02
31428XBV7	FEDEX CORP COMPANY GUAR 08/29 3.1				3.100000	05 Aug 2029		
	270,000.000	Local	108.017244	291,646.56	91.715320	247,631.36	-44,015.20	0.31
		Base	108.017244	291,646.56	91.715320	247,631.36	-44,015.20	0.31
337738BE7	FISERV INC SR UNSECURED 03/33 5.6				5.600000	02 Mar 2033		
	300,000.000	Local	99.789310	299,367.93	103.697960	311,093.88	11,725.95	0.39
		Base	99.789310	299,367.93	103.697960	311,093.88	11,725.95	0.39

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33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A					3.250000	27 Nov 2051		
		Local	395,000.000	99.492306	392,994.61	89.047320	351,736.91	-41,257.70	0.44
Original Face:		Base	395,000.000	99.492306	392,994.61	89.047320	351,736.91	-41,257.70	0.44
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154					2.154000	01 Jul 2030		
		Local	225,000.000	100.000000	225,000.00	84.802680	190,806.03	-34,193.97	0.24
		Base		100.000000	225,000.00	84.802680	190,806.03	-34,193.97	0.24
345370CR9	FORD MOTOR COMPANY SR UNSECURED 12/26 4.346					4.346000	08 Dec 2026		
		Local	80,000.000	100.000000	80,000.00	97.237970	77,790.38	-2,209.62	0.10
		Base		100.000000	80,000.00	97.237970	77,790.38	-2,209.62	0.10
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914					3.914000	01 Jul 2049		
		Local	350,000.000	100.000000	350,000.00	77.360820	270,762.87	-79,237.13	0.34
		Base		100.000000	350,000.00	77.360820	270,762.87	-79,237.13	0.34
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375					2.375000	16 Feb 2031		
		Local	175,000.000	99.765080	174,588.89	75.116813	131,454.42	-43,134.47	0.16
		Base		99.765080	174,588.89	75.116813	131,454.42	-43,134.47	0.16
36167VAA2	GCAT GCAT 2019 NQM3 A1 144A					2.686000	25 Nov 2059		
		Local	57,567.640	99.763721	57,431.62	92.843350	53,447.73	-3,983.89	0.07
Original Face:		Base	295,000.000	99.763721	57,431.62	92.843350	53,447.73	-3,983.89	0.07
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
		Local	20,719.870	99.279822	20,570.65	93.211256	19,313.25	-1,257.40	0.02
Original Face:		Base	145,300.000	99.279822	20,570.65	93.211256	19,313.25	-1,257.40	0.02
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4					4.000000	20 Feb 2043		
		Local	19,371.840	102.820950	19,918.31	98.613508	19,103.25	-815.06	0.02
Original Face:		Base	170,000.000	102.820950	19,918.31	98.613508	19,103.25	-815.06	0.02
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4					4.000000	20 Apr 2043		
		Local	20,105.590	102.261709	20,560.32	98.309080	19,765.62	-794.70	0.02
Original Face:		Base	180,000.000	102.261709	20,560.32	98.309080	19,765.62	-794.70	0.02
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5					4.500000	20 Jun 2043		
		Local	17,256.990	103.842501	17,920.09	101.193523	17,462.96	-457.13	0.02
Original Face:		Base	180,000.000	103.842501	17,920.09	101.193523	17,462.96	-457.13	0.02

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36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5				4.500000	20 Aug 2043		
	11,481.790	Local	104.798555	12,032.75	101.007179	11,597.43	-435.32	0.01
Original Face:	180,000.000	Base	104.798555	12,032.75	101.007179	11,597.43	-435.32	0.01
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5				4.500000	20 Dec 2043		
	5,965.990	Local	104.333396	6,224.52	101.008647	6,026.17	-198.35	0.01
Original Face:	65,000.000	Base	104.333396	6,224.52	101.008647	6,026.17	-198.35	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5				4.500000	20 Jul 2044		
	22,859.500	Local	105.794396	24,184.07	101.008150	23,089.96	-1,094.11	0.03
Original Face:	255,000.000	Base	105.794396	24,184.07	101.008150	23,089.96	-1,094.11	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3				3.000000	20 Aug 2044		
	22,918.360	Local	100.308661	22,989.10	93.197677	21,359.38	-1,629.72	0.03
Original Face:	135,000.000	Base	100.308661	22,989.10	93.197677	21,359.38	-1,629.72	0.03
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5				3.500000	15 Jun 2043		
	66,069.110	Local	102.179627	67,509.17	97.022236	64,101.73	-3,407.44	0.08
Original Face:	270,000.000	Base	102.179627	67,509.17	97.022236	64,101.73	-3,407.44	0.08
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5				3.500000	15 Jun 2043		
	17,381.180	Local	102.160210	17,756.65	97.032837	16,865.45	-891.20	0.02
Original Face:	150,000.000	Base	102.160210	17,756.65	97.032837	16,865.45	-891.20	0.02
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4				4.000000	15 Jan 2031		
	270,000.000	Local	107.477622	290,189.58	85.695593	231,378.10	-58,811.48	0.29
		Base	107.477622	290,189.58	85.695593	231,378.10	-58,811.48	0.29
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4				4.000000	15 Apr 2041		
	30,091.260	Local	104.010500	31,298.07	96.707406	29,100.48	-2,197.59	0.04
Original Face:	421,366.000	Base	104.010500	31,298.07	96.707406	29,100.48	-2,197.59	0.04
36246MAU3	GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482				3.482000	15 Jun 2050		
	120,000.000	Local	100.000000	120,000.00	95.589040	114,706.85	-5,293.15	0.14
		Base	100.000000	120,000.00	95.589040	114,706.85	-5,293.15	0.14
36250VAD4	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 A4				3.506000	10 Oct 2048		
	275,000.000	Local	101.672262	279,598.72	94.656680	260,305.87	-19,292.85	0.33
Original Face:	275,000.000	Base	101.672262	279,598.72	94.656680	260,305.87	-19,292.85	0.33

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36252AAC0	GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 A3				3.734000	10 Nov 2048		
	300,000.000	Local	101.902030	305,706.09	95.076380	285,229.14	-20,476.95	0.36
Original Face:	300,000.000	Base	101.902030	305,706.09	95.076380	285,229.14	-20,476.95	0.36
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3				2.904000	10 Jul 2052		
	300,000.000	Local	100.787883	302,363.65	87.934290	263,802.87	-38,560.78	0.33
Original Face:	300,000.000	Base	100.787883	302,363.65	87.934290	263,802.87	-38,560.78	0.33
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A				3.000000	25 Jan 2051		
	66,150.690	Local	98.749975	65,323.79	85.332000	56,447.71	-8,876.08	0.07
Original Face:	205,000.000	Base	98.749975	65,323.79	85.332000	56,447.71	-8,876.08	0.07
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A				3.000000	27 Mar 2051		
	103,963.500	Local	98.999986	102,923.85	85.332000	88,714.13	-14,209.72	0.11
Original Face:	290,000.000	Base	98.999986	102,923.85	85.332000	88,714.13	-14,209.72	0.11
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5				2.618300	15 Dec 2054		
	160,000.000	Local	100.000000	160,000.00	81.887060	131,019.30	-28,980.70	0.16
Original Face:	160,000.000	Base	100.000000	160,000.00	81.887060	131,019.30	-28,980.70	0.16
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A				2.500000	25 Apr 2052		
	288,610.870	Local	100.214150	289,228.93	80.921900	233,549.40	-55,679.53	0.29
Original Face:	325,000.000	Base	100.214150	289,228.93	80.921900	233,549.40	-55,679.53	0.29
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A				3.000000	25 Jun 2052		
	320,630.220	Local	98.314195	315,225.02	84.332000	270,393.88	-44,831.14	0.34
Original Face:	350,000.000	Base	98.314195	315,225.02	84.332000	270,393.88	-44,831.14	0.34
362848UP6	GAINESVILLE FL UTILITIES SYS R GAIUTL 10/44 FIXED 5				5.000000	01 Oct 2044		
	350,000.000	Local	112.863920	395,023.72	107.535200	376,373.20	-18,650.52	0.47
Original Face:	350,000.000	Base	112.863920	395,023.72	107.535200	376,373.20	-18,650.52	0.47
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A				3.000000	25 Aug 2052		
	374,925.420	Local	97.043799	363,841.87	84.332000	316,182.11	-47,659.76	0.40
Original Face:	400,000.000	Base	97.043799	363,841.87	84.332000	316,182.11	-47,659.76	0.40
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025		
	115,000.000	Local	99.596226	114,535.66	97.997311	112,696.91	-1,838.75	0.14
		Base	99.596226	114,535.66	97.997311	112,696.91	-1,838.75	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55				5.550000	05 Jan 2026		
	75,000.000	Local	102.962493	77,221.87	96.613336	72,460.00	-4,761.87	0.09
		Base	102.962493	77,221.87	96.613336	72,460.00	-4,761.87	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
	50,000.000	Local	99.937640	49,968.82	102.952337	51,476.17	1,507.35	0.06
		Base	99.937640	49,968.82	102.952337	51,476.17	1,507.35	0.06
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
	100,000.000	Local	100.646100	100,646.10	96.850802	96,850.80	-3,795.30	0.12
		Base	100.646100	100,646.10	96.850802	96,850.80	-3,795.30	0.12
37045XCS3	GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65				5.650000	17 Jan 2029		
	200,000.000	Local	101.656035	203,312.07	100.955490	201,910.98	-1,401.09	0.25
		Base	101.656035	203,312.07	100.955490	201,910.98	-1,401.09	0.25
376087GM8	GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364				3.364000	01 Aug 2047		
	280,000.000	Local	100.000000	280,000.00	76.122260	213,142.33	-66,857.67	0.27
Original Face:	280,000.000	Base	100.000000	280,000.00	76.122260	213,142.33	-66,857.67	0.27
378272BE7	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85				2.850000	27 Apr 2031		
	300,000.000	Local	99.907213	299,721.64	84.104304	252,312.91	-47,408.73	0.32
		Base	99.907213	299,721.64	84.104304	252,312.91	-47,408.73	0.32
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746				2.746000	01 Jun 2034		
	125,000.000	Local	100.000000	125,000.00	83.416420	104,270.53	-20,729.47	0.13
Original Face:	125,000.000	Base	100.000000	125,000.00	83.416420	104,270.53	-20,729.47	0.13
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	300,000.000	Local	100.274657	300,823.97	95.400096	286,200.29	-14,623.68	0.36
		Base	100.274657	300,823.97	95.400096	286,200.29	-14,623.68	0.36
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR				3.102000	24 Feb 2033		
	230,000.000	Local	100.000000	230,000.00	85.586075	196,847.97	-33,152.03	0.25
		Base	100.000000	230,000.00	85.586075	196,847.97	-33,152.03	0.25
38239PAA5	GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625				4.625000	04 May 2032		
	135,000.000	Local	99.852637	134,801.06	93.453513	126,162.24	-8,638.82	0.16
		Base	99.852637	134,801.06	93.453513	126,162.24	-8,638.82	0.16

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40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4				4.000000	06 Sep 2049		
	200,000.000	Local	107.889635	215,779.27	78.799539	157,599.08	-58,180.19	0.20
		Base	107.889635	215,779.27	78.799539	157,599.08	-58,180.19	0.20
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR				5.702430	15 Jul 2027		
	245,000.000	Local	92.003951	225,409.68	91.027543	223,017.48	-2,392.20	0.28
		Base	92.003951	225,409.68	91.027543	223,017.48	-2,392.20	0.28
40434LAC9	HP INC SR UNSECURED 06/30 3.4				3.400000	17 Jun 2030		
	80,000.000	Local	101.041688	80,833.35	88.515954	70,812.76	-10,020.59	0.09
		Base	101.041688	80,833.35	88.515954	70,812.76	-10,020.59	0.09
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875				2.875000	01 Sep 2050		
	150,000.000	Local	100.000000	150,000.00	67.821613	101,732.42	-48,267.58	0.13
		Base	100.000000	150,000.00	67.821613	101,732.42	-48,267.58	0.13
42225UAG9	HEALTHCARE RLTY HLDGS LP COMPANY GUAR 02/30 3.1				3.100000	15 Feb 2030		
	150,000.000	Local	99.761233	149,641.85	86.617822	129,926.73	-19,715.12	0.16
		Base	99.761233	149,641.85	86.617822	129,926.73	-19,715.12	0.16
428102AE7	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/30 4.25				4.250000	15 Feb 2030		
	250,000.000	Local	93.341204	233,353.01	89.310000	223,275.00	-10,078.01	0.28
		Base	93.341204	233,353.01	89.310000	223,275.00	-10,078.01	0.28
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625				3.625000	15 Feb 2032		
	220,000.000	Local	100.264823	220,582.61	84.375000	185,625.00	-34,957.61	0.23
		Base	100.264823	220,582.61	84.375000	185,625.00	-34,957.61	0.23
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95				3.950000	01 Nov 2027		
	90,000.000	Local	99.911878	89,920.69	68.558151	61,702.34	-28,218.35	0.08
		Base	99.911878	89,920.69	68.558151	61,702.34	-28,218.35	0.08
451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25				6.250000	15 May 2026		
	185,000.000	Local	100.510746	185,944.88	98.407500	182,053.88	-3,891.00	0.23
		Base	100.510746	185,944.88	98.407500	182,053.88	-3,891.00	0.23
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004				6.004000	15 Jan 2040		
	195,000.000	Local	122.665123	239,196.99	109.629380	213,777.29	-25,419.70	0.27
Original Face:	195,000.000	Base	122.665123	239,196.99	109.629380	213,777.29	-25,419.70	0.27

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459200KA8	IBM CORP SR UNSECURED 05/29 3.5					3.500000	15 May 2029		
		Local	275,000.000	110.284382	303,282.05	93.882512	258,176.91	-45,105.14	0.32
		Base		110.284382	303,282.05	93.882512	258,176.91	-45,105.14	0.32
46284VAF8	IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875					4.875000	15 Sep 2029		
		Local	300,000.000	102.048367	306,145.10	89.695699	269,087.10	-37,058.00	0.34
		Base		102.048367	306,145.10	89.695699	269,087.10	-37,058.00	0.34
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	275,000.000	101.646771	279,528.62	94.435400	259,697.35	-19,831.27	0.32
Original Face:		Base	275,000.000	101.646771	279,528.62	94.435400	259,697.35	-19,831.27	0.32
46591TAJ3	JP MORGAN MORTGAGE TRUST JPMMT 2020 2 A5A 144A					3.000000	25 Jul 2050		
		Local	207,033.580	100.013964	207,062.49	86.745420	179,592.15	-27,470.34	0.22
Original Face:		Base	350,000.000	100.013964	207,062.49	86.745420	179,592.15	-27,470.34	0.22
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A					2.500000	25 Jun 2051		
		Local	183,755.830	101.578170	186,655.81	81.521900	149,801.24	-36,854.57	0.19
Original Face:		Base	285,000.000	101.578170	186,655.81	81.521900	149,801.24	-36,854.57	0.19
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A					2.500000	25 Jul 2051		
		Local	226,413.060	101.665986	230,185.07	81.894400	185,419.62	-44,765.45	0.23
Original Face:		Base	305,000.000	101.665986	230,185.07	81.894400	185,419.62	-44,765.45	0.23
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A					2.500000	25 Nov 2051		
		Local	257,120.310	101.389949	260,694.15	80.671900	207,423.84	-53,270.31	0.26
Original Face:		Base	305,000.000	101.389949	260,694.15	80.671900	207,423.84	-53,270.31	0.26
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375					3.375000	01 May 2023		
		Local	205,000.000	99.987859	204,975.11	99.799858	204,589.71	-385.40	0.26
		Base		99.987859	204,975.11	99.799858	204,589.71	-385.40	0.26
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3					3.801400	15 Aug 2048		
		Local	260,438.850	104.310167	271,664.20	95.427450	248,530.15	-23,134.05	0.31
Original Face:		Base	300,000.000	104.310167	271,664.20	95.427450	248,530.15	-23,134.05	0.31
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		Local	280,000.000	98.385950	275,480.66	93.579979	262,023.94	-13,456.72	0.33
		Base		98.385950	275,480.66	93.579979	262,023.94	-13,456.72	0.33

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46651XAK8	JP MORGAN MORTGAGE TRUST JPMMT 2020 1 A5A 144A				3.000000	25 Jun 2050		
	134,693.170	Local	97.771951	131,692.14	85.849270	115,633.10	-16,059.04	0.14
Original Face:	225,000.000	Base	97.771951	131,692.14	85.849270	115,633.10	-16,059.04	0.14
46654AAF6	JP MORGAN MORTGAGE TRUST JPMMT 2021 10 A4 144A				2.500000	25 Dec 2051		
	326,765.310	Local	101.554758	331,845.72	87.053900	284,461.95	-47,383.77	0.36
Original Face:	390,000.000	Base	101.554758	331,845.72	87.053900	284,461.95	-47,383.77	0.36
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A				2.500000	25 Jun 2052		
	450,000.000	Local	98.732829	444,297.73	65.329360	293,982.12	-150,315.61	0.37
Original Face:	450,000.000	Base	98.732829	444,297.73	65.329360	293,982.12	-150,315.61	0.37
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A				3.000000	25 Aug 2052		
	374,097.290	Local	96.304528	360,272.63	84.832000	317,354.21	-42,918.42	0.40
Original Face:	400,000.000	Base	96.304528	360,272.63	84.832000	317,354.21	-42,918.42	0.40
46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A				2.500000	25 Jul 2052		
	415,669.290	Local	97.676554	406,011.44	80.921900	336,367.49	-69,643.95	0.42
Original Face:	450,000.000	Base	97.676554	406,011.44	80.921900	336,367.49	-69,643.95	0.42
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A				3.000000	25 Aug 2052		
	185,657.640	Local	98.258413	182,424.25	84.957000	157,729.16	-24,695.09	0.20
Original Face:	200,000.000	Base	98.258413	182,424.25	84.957000	157,729.16	-24,695.09	0.20
46817MAL1	JACKSON FINANCIAL INC SR UNSECURED 11/31 3.125				3.125000	23 Nov 2031		
	300,000.000	Local	99.729280	299,187.84	82.352674	247,058.02	-52,129.82	0.31
		Base	99.729280	299,187.84	82.352674	247,058.02	-52,129.82	0.31
47770VAY6	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985				3.985000	01 Jan 2029		
	110,000.000	Local	100.000000	110,000.00	99.011810	108,912.99	-1,087.01	0.14
Original Face:	110,000.000	Base	100.000000	110,000.00	99.011810	108,912.99	-1,087.01	0.14
47770VBR0	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/33 FIXED 4.433				4.433000	01 Jan 2033		
	80,000.000	Local	100.000000	80,000.00	100.035270	80,028.22	28.22	0.10
		Base	100.000000	80,000.00	100.035270	80,028.22	28.22	0.10
478375AR9	JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9				3.900000	14 Feb 2026		
	10,000.000	Local	100.281000	10,028.10	97.319971	9,732.00	-296.10	0.01
		Base	100.281000	10,028.10	97.319971	9,732.00	-296.10	0.01

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487836BW7	KELLOGG CO SR UNSECURED 05/28 4.3				4.300000	15 May 2028		
	180,000.000	Local	99.800444	179,640.80	98.633718	177,540.69	-2,100.11	0.22
		Base	99.800444	179,640.80	98.633718	177,540.69	-2,100.11	0.22
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25				2.250000	15 Mar 2031		
	115,000.000	Local	99.747435	114,709.55	83.639828	96,185.80	-18,523.75	0.12
		Base	99.747435	114,709.55	83.639828	96,185.80	-18,523.75	0.12
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55				2.550000	01 Oct 2029		
	180,000.000	Local	99.946756	179,904.16	79.826490	143,687.68	-36,216.48	0.18
		Base	99.946756	179,904.16	79.826490	143,687.68	-36,216.48	0.18
49338LAE3	KEYSIGHT TECHNOLOGIES SR UNSECURED 04/27 4.6				4.600000	06 Apr 2027		
	100,000.000	Local	99.941440	99,941.44	98.775119	98,775.12	-1,166.32	0.12
		Base	99.941440	99,941.44	98.775119	98,775.12	-1,166.32	0.12
49427RAL6	KILROY REALTY LP COMPANY GUAR 10/25 4.375				4.375000	01 Oct 2025		
	40,000.000	Local	99.836925	39,934.77	90.593006	36,237.20	-3,697.57	0.05
		Base	99.836925	39,934.77	90.593006	36,237.20	-3,697.57	0.05
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05				3.050000	15 Feb 2030		
	260,000.000	Local	99.913715	259,775.66	73.377149	190,780.59	-68,995.07	0.24
		Base	99.913715	259,775.66	73.377149	190,780.59	-68,995.07	0.24
501044CN9	KROGER CO SR UNSECURED 07/40 5.4				5.400000	15 Jul 2040		
	300,000.000	Local	121.437120	364,311.36	98.360044	295,080.13	-69,231.23	0.37
		Base	121.437120	364,311.36	98.360044	295,080.13	-69,231.23	0.37
50540RAN2	LABORATORY CORP OF AMER SR UNSECURED 11/23 4				4.000000	01 Nov 2023		
	15,000.000	Local	99.894000	14,984.10	99.313923	14,897.09	-87.01	0.02
		Base	99.894000	14,984.10	99.313923	14,897.09	-87.01	0.02
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75				4.750000	15 Jun 2029		
	230,000.000	Local	100.244739	230,562.90	72.750000	167,325.00	-63,237.90	0.21
		Base	100.244739	230,562.90	72.750000	167,325.00	-63,237.90	0.21
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5				4.500000	19 Sep 2028		
	170,000.000	Local	99.445771	169,057.81	95.049502	161,584.15	-7,473.66	0.20
		Base	99.445771	169,057.81	95.049502	161,584.15	-7,473.66	0.20

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529043AD3	LXP INDUSTRIAL TRUST COMPANY GUAR 06/24 4.4				4.400000	15 Jun 2024		
	90,000.000	Local	100.112500	90,101.25	97.829131	88,046.22	-2,055.03	0.11
		Base	100.112500	90,101.25	97.829131	88,046.22	-2,055.03	0.11
53227JAA2	LIFE STORAGE LP COMPANY GUAR 12/27 3.875				3.875000	15 Dec 2027		
	115,000.000	Local	99.753026	114,715.98	94.477087	108,648.65	-6,067.33	0.14
		Base	99.753026	114,715.98	94.477087	108,648.65	-6,067.33	0.14
53227JAC8	LIFE STORAGE LP COMPANY GUAR 10/30 2.2				2.200000	15 Oct 2030		
	75,000.000	Local	99.634440	74,725.83	82.011442	61,508.58	-13,217.25	0.08
		Base	99.634440	74,725.83	82.011442	61,508.58	-13,217.25	0.08
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05				3.050000	15 Jan 2030		
	200,000.000	Local	99.927255	199,854.51	81.949482	163,898.96	-35,955.55	0.20
		Base	99.927255	199,854.51	81.949482	163,898.96	-35,955.55	0.20
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
	215,000.000	Local	100.000000	215,000.00	91.387204	196,482.49	-18,517.51	0.25
		Base	100.000000	215,000.00	91.387204	196,482.49	-18,517.51	0.25
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6				6.600000	01 Aug 2042		
	315,000.000	Local	145.139841	457,190.50	124.473640	392,091.97	-65,098.53	0.49
Original Face:	315,000.000	Base	145.139841	457,190.50	124.473640	392,091.97	-65,098.53	0.49
544495UG7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716				5.716000	01 Jul 2039		
	55,000.000	Local	119.361218	65,648.67	108.480650	59,664.36	-5,984.31	0.07
Original Face:	55,000.000	Base	119.361218	65,648.67	108.480650	59,664.36	-5,984.31	0.07
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475				4.475000	01 Aug 2039		
	250,000.000	Local	100.000000	250,000.00	94.664075	236,660.19	-13,339.81	0.30
Original Face:	250,000.000	Base	100.000000	250,000.00	94.664075	236,660.19	-13,339.81	0.30
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	275,000.000	Local	99.663709	274,075.20	85.846573	236,078.08	-37,997.12	0.30
		Base	99.663709	274,075.20	85.846573	236,078.08	-37,997.12	0.30
55336VBN9	MPLX LP SR UNSECURED 12/27 4.25				4.250000	01 Dec 2027		
	95,000.000	Local	100.279147	95,265.19	96.758580	91,920.65	-3,344.54	0.11
		Base	100.279147	95,265.19	96.758580	91,920.65	-3,344.54	0.11

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56585ABD3	MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028		
	175,000.000	Local	98.686840	172,701.97	95.137290	166,490.26	-6,211.71	0.21
		Base	98.686840	172,701.97	95.137290	166,490.26	-6,211.71	0.21
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5				6.500000	15 Aug 2032		
	90,000.000	Local	102.691344	92,422.21	106.239732	95,615.76	3,193.55	0.12
		Base	102.691344	92,422.21	106.239732	95,615.76	3,193.55	0.12
576051WJ1	MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104				3.104000	01 Aug 2039		
	75,000.000	Local	100.000000	75,000.00	81.694010	61,270.51	-13,729.49	0.08
Original Face:	75,000.000	Base	100.000000	75,000.00	81.694010	61,270.51	-13,729.49	0.08
58942HAB7	BON SECOURS MERCY SECURED 08/27 3.555				3.555000	01 Aug 2027		
	125,000.000	Local	100.000000	125,000.00	94.173091	117,716.36	-7,283.64	0.15
		Base	100.000000	125,000.00	94.173091	117,716.36	-7,283.64	0.15
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668				6.668000	15 Nov 2039		
	85,000.000	Local	127.372506	108,266.63	107.695410	91,541.10	-16,725.53	0.11
Original Face:	85,000.000	Base	127.372506	108,266.63	107.695410	91,541.10	-16,725.53	0.11
59334DLS1	MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/42 FIXED 3.49				3.490000	01 Oct 2042		
	125,000.000	Local	100.000000	125,000.00	82.390270	102,987.84	-22,012.16	0.13
Original Face:	125,000.000	Base	100.000000	125,000.00	82.390270	102,987.84	-22,012.16	0.13
595017AP9	MICROCHIP TECHNOLOGY INC SR UNSECURED 06/23 4.333				4.333000	01 Jun 2023		
	230,000.000	Local	100.000000	230,000.00	99.633218	229,156.40	-843.60	0.29
		Base	100.000000	230,000.00	99.633218	229,156.40	-843.60	0.29
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050		
	145,000.000	Local	100.000000	145,000.00	78.691550	114,102.75	-30,897.25	0.14
		Base	100.000000	145,000.00	78.691550	114,102.75	-30,897.25	0.14
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
	300,000.000	Local	102.516730	307,550.19	96.350590	289,051.77	-18,498.42	0.36
		Base	102.516730	307,550.19	96.350590	289,051.77	-18,498.42	0.36
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032		
	100,000.000	Local	97.320810	97,320.81	81.856072	81,856.07	-15,464.74	0.10
		Base	97.320810	97,320.81	81.856072	81,856.07	-15,464.74	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831				3.831000	01 Jul 2035		
	65,000.000	Local	100.000000	65,000.00	88.250164	57,362.61	-7,637.39	0.07
Original Face:	65,000.000	Base	100.000000	65,000.00	88.250164	57,362.61	-7,637.39	0.07
62954HBB3	NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5				5.000000	15 Jan 2033		
	150,000.000	Local	99.720080	149,580.12	97.933115	146,899.67	-2,680.45	0.18
		Base	99.720080	149,580.12	97.933115	146,899.67	-2,680.45	0.18
62954JAB0	NP SPE IX LP NPRL 2019 1A A2 144A				3.241000	20 Sep 2049		
	154,471.520	Local	100.000000	154,471.52	91.111180	140,740.82	-13,730.70	0.18
Original Face:	155,000.000	Base	100.000000	154,471.52	91.111180	140,740.82	-13,730.70	0.18
637071AM3	NOV INC SR UNSECURED 12/29 3.6				3.600000	01 Dec 2029		
	125,000.000	Local	99.484240	124,355.30	90.331758	112,914.70	-11,440.60	0.14
		Base	99.484240	124,355.30	90.331758	112,914.70	-11,440.60	0.14
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875				5.875000	25 Oct 2024		
	45,000.000	Local	99.809044	44,914.07	97.135076	43,710.78	-1,203.29	0.05
		Base	99.809044	44,914.07	97.135076	43,710.78	-1,203.29	0.05
64110LAY2	NETFLIX INC SR UNSECURED 144A 06/25 3.625				3.625000	15 Jun 2025		
	75,000.000	Local	100.000000	75,000.00	97.125000	72,843.75	-2,156.25	0.09
		Base	100.000000	75,000.00	97.125000	72,843.75	-2,156.25	0.09
6461366S5	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131				4.131000	15 Jun 2042		
	200,000.000	Local	100.000000	200,000.00	88.275120	176,550.24	-23,449.76	0.22
Original Face:	200,000.000	Base	100.000000	200,000.00	88.275120	176,550.24	-23,449.76	0.22
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059		
	25,536.530	Local	100.000078	25,536.55	91.394320	23,338.94	-2,197.61	0.03
Original Face:	155,000.000	Base	100.000078	25,536.55	91.394320	23,338.94	-2,197.61	0.03
64830WAQ4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 4A B1 144A				4.000000	25 Dec 2058		
	251,040.490	Local	102.958897	258,468.52	92.698410	232,710.54	-25,757.98	0.29
Original Face:	300,000.000	Base	102.958897	258,468.52	92.698410	232,710.54	-25,757.98	0.29
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A				5.000000	25 Jun 2062		
	300,302.130	Local	99.787647	299,664.43	98.059400	294,474.47	-5,189.96	0.37
Original Face:	325,000.000	Base	99.787647	299,664.43	98.059400	294,474.47	-5,189.96	0.37

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64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985				5.985000	01 Dec 2036		
	195,000.000	Local	118.749631	231,561.78	109.468720	213,464.00	-18,097.78	0.27
Original Face:	195,000.000	Base	118.749631	231,561.78	109.468720	213,464.00	-18,097.78	0.27
650009S61	NEW YORK ST THRUWAY AUTH NYSTRN 01/42 FIXED 3.5				3.500000	01 Jan 2042		
	100,000.000	Local	100.000000	100,000.00	84.618680	84,618.68	-15,381.32	0.11
Original Face:	100,000.000	Base	100.000000	100,000.00	84.618680	84,618.68	-15,381.32	0.11
650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248				4.248000	01 Sep 2035		
	255,000.000	Local	100.000000	255,000.00	97.980880	249,851.24	-5,148.76	0.31
Original Face:	255,000.000	Base	100.000000	255,000.00	97.980880	249,851.24	-5,148.76	0.31
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718				6.718000	01 Jan 2049		
	315,000.000	Local	150.866590	475,229.76	125.468810	395,226.75	-80,003.01	0.49
Original Face:	315,000.000	Base	150.866590	475,229.76	125.468810	395,226.75	-80,003.01	0.49
67077MAT5	NUTRIEN LTD SR UNSECURED 04/29 4.2				4.200000	01 Apr 2029		
	45,000.000	Local	99.787289	44,904.28	96.432101	43,394.45	-1,509.83	0.05
		Base	99.787289	44,904.28	96.432101	43,394.45	-1,509.83	0.05
67103HAG2	O REILLY AUTOMOTIVE INC SR UNSECURED 06/28 4.35				4.350000	01 Jun 2028		
	200,000.000	Local	99.865300	199,730.60	98.975678	197,951.36	-1,779.24	0.25
		Base	99.865300	199,730.60	98.975678	197,951.36	-1,779.24	0.25
67630KAA0	OAKST COML MTG TR OAKST 2023 NLP A 144A				6.094900	15 Mar 2040		
	400,000.000	Local	101.203955	404,815.82	101.196850	404,787.40	-28.42	0.51
Original Face:	400,000.000	Base	101.203955	404,815.82	101.196850	404,787.40	-28.42	0.51
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3				3.300000	15 Mar 2030		
	200,000.000	Local	99.796745	199,593.49	90.760335	181,520.67	-18,072.82	0.23
		Base	99.796745	199,593.49	90.760335	181,520.67	-18,072.82	0.23
6789084B7	OKLAHOMA ST DEV FIN AUTH OKSDEV 02/52 FIXED 5.087				5.087000	01 Feb 2052		
	75,000.000	Local	100.000000	75,000.00	102.321250	76,740.94	1,740.94	0.10
Original Face:	75,000.000	Base	100.000000	75,000.00	102.321250	76,740.94	1,740.94	0.10
682680AW3	ONEOK INC COMPANY GUAR 03/29 4.35				4.350000	15 Mar 2029		
	210,000.000	Local	99.798586	209,577.03	94.450338	198,345.71	-11,231.32	0.25
		Base	99.798586	209,577.03	94.450338	198,345.71	-11,231.32	0.25

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68269BAA6	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019 2A A 144A				3.140000	14 Oct 2036		
	300,000.000	Local	100.000000	300,000.00	91.730310	275,190.93	-24,809.07	0.34
Original Face:	300,000.000	Base	100.000000	300,000.00	91.730310	275,190.93	-24,809.07	0.34
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9				3.900000	15 May 2035		
	320,000.000	Local	117.148522	374,875.27	87.263688	279,243.80	-95,631.47	0.35
		Base	117.148522	374,875.27	87.263688	279,243.80	-95,631.47	0.35
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272				4.272000	01 Oct 2040		
	315,000.000	Local	102.313686	322,288.11	89.511400	281,960.91	-40,327.20	0.35
Original Face:	315,000.000	Base	102.313686	322,288.11	89.511400	281,960.91	-40,327.20	0.35
691205AE8	OWL ROCK TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75				3.750000	17 Jun 2026		
	215,000.000	Local	99.594270	214,127.68	88.190401	189,609.36	-24,518.32	0.24
		Base	99.594270	214,127.68	88.190401	189,609.36	-24,518.32	0.24
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55				2.550000	22 Jan 2030		
	275,000.000	Local	105.582709	290,352.45	85.227065	234,374.43	-55,978.02	0.29
		Base	105.582709	290,352.45	85.227065	234,374.43	-55,978.02	0.29
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55				4.550000	01 Jul 2030		
	275,000.000	Local	111.573407	306,826.87	93.587709	257,366.20	-49,460.67	0.32
		Base	111.573407	306,826.87	93.587709	257,366.20	-49,460.67	0.32
695156AW9	PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05				3.050000	01 Oct 2051		
	300,000.000	Local	99.489780	298,469.34	68.239545	204,718.64	-93,750.70	0.26
		Base	99.489780	298,469.34	68.239545	204,718.64	-93,750.70	0.26
709599BE3	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/26 4.45				4.450000	29 Jan 2026		
	175,000.000	Local	99.881949	174,793.41	97.302910	170,280.09	-4,513.32	0.21
		Base	99.881949	174,793.41	97.302910	170,280.09	-4,513.32	0.21
714046AN9	PERKINELMER INC SR UNSECURED 09/31 2.25				2.250000	15 Sep 2031		
	300,000.000	Local	99.739837	299,219.51	80.100496	240,301.49	-58,918.02	0.30
		Base	99.739837	299,219.51	80.100496	240,301.49	-58,918.02	0.30
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3				3.300000	11 Mar 2041		
	180,000.000	Local	96.588344	173,859.02	74.789150	134,620.47	-39,238.55	0.17
		Base	96.588344	173,859.02	74.789150	134,620.47	-39,238.55	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5					4.500000	23 Jan 2026		
		Local	180,000.000	96.689356	174,040.84	91.625000	164,925.00	-9,115.84	0.21
		Base		96.689356	174,040.84	91.625000	164,925.00	-9,115.84	0.21
73474TAD2	PORT OF MORROW OR TRANSMISSION PTMTRN 09/27 FIXED 3.521					3.521000	01 Sep 2027		
		Local	180,000.000	100.000000	180,000.00	96.438900	173,590.02	-6,409.98	0.22
		Base		100.000000	180,000.00	96.438900	173,590.02	-6,409.98	0.22
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8					2.800000	19 Nov 2031		
		Local	255,000.000	99.604306	253,990.98	83.929961	214,021.40	-39,969.58	0.27
		Base		99.604306	253,990.98	83.929961	214,021.40	-39,969.58	0.27
743755AJ9	PROV ST JOSEPH HLTH OBL UNSECURED 10/23 4.379					4.379000	01 Oct 2023		
		Local	75,000.000	100.000000	75,000.00	99.248759	74,436.57	-563.43	0.09
		Base		100.000000	75,000.00	99.248759	74,436.57	-563.43	0.09
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A					3.000000	25 Feb 2050		
		Local	210,239.590	99.738061	209,688.89	85.497580	179,749.76	-29,939.13	0.22
Original Face:		Base	260,000.000	99.738061	209,688.89	85.497580	179,749.76	-29,939.13	0.22
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	275,000.000	103.656378	285,055.04	85.593889	235,383.19	-49,671.85	0.29
		Base		103.656378	285,055.04	85.593889	235,383.19	-49,671.85	0.29
76131VAA1	KITE REALTY GROUP TRUST SR UNSECURED 03/25 4					4.000000	15 Mar 2025		
		Local	50,000.000	99.893460	49,946.73	95.021420	47,510.71	-2,436.02	0.06
		Base		99.893460	49,946.73	95.021420	47,510.71	-2,436.02	0.06
776743AG1	ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95					2.950000	15 Sep 2029		
		Local	250,000.000	100.314376	250,785.94	89.351908	223,379.77	-27,406.17	0.28
		Base		100.314376	250,785.94	89.351908	223,379.77	-27,406.17	0.28
780082AD5	ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65					4.650000	27 Jan 2026		
		Local	105,000.000	99.928476	104,924.90	98.486243	103,410.56	-1,514.34	0.13
		Base		99.928476	104,924.90	98.486243	103,410.56	-1,514.34	0.13
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5					5.000000	18 Feb 2031		
		Local	200,000.000	99.641445	199,282.89	82.809720	165,619.44	-33,663.45	0.21
		Base		99.641445	199,282.89	82.809720	165,619.44	-33,663.45	0.21

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78403DAT7	SBA TOWER TRUST ASSET BACKED 144A 05/51 1.631					1.631000	15 May 2051		
		Local	125,000.000	100.000000	125,000.00	87.498510	109,373.14	-15,626.86	0.14
		Base		100.000000	125,000.00	87.498510	109,373.14	-15,626.86	0.14
78409VBG8	S+P GLOBAL INC COMPANY GUAR 05/29 4.25					4.250000	01 May 2029		
		Local	100,000.000	108.174660	108,174.66	98.337463	98,337.46	-9,837.20	0.12
		Base		108.174660	108,174.66	98.337463	98,337.46	-9,837.20	0.12
78432BAA7	SG CAPITAL PARTNERS SGR 2019 3 A1 144A					2.703000	25 Sep 2059		
		Local	4,181.080	99.475734	4,159.16	96.648520	4,040.95	-118.21	0.01
Original Face:		Base	171,000.000	99.475734	4,159.16	96.648520	4,040.95	-118.21	0.01
784710AB1	SSM HEALTH CARE SR UNSECURED 06/23 3.688					3.688000	01 Jun 2023		
		Local	125,000.000	99.974896	124,968.62	99.740784	124,675.98	-292.64	0.16
		Base		99.974896	124,968.62	99.740784	124,675.98	-292.64	0.16
78471CAB5	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 D A2FX 144A					2.650000	25 Sep 2040		
		Local	16,122.700	100.015072	16,125.13	95.575780	15,409.40	-715.73	0.02
Original Face:		Base	100,000.000	100.015072	16,125.13	95.575780	15,409.40	-715.73	0.02
79588TAE0	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75					4.750000	08 Apr 2032		
		Local	300,000.000	99.912470	299,737.41	85.928542	257,785.63	-41,951.78	0.32
		Base		99.912470	299,737.41	85.928542	257,785.63	-41,951.78	0.32
79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6					6.000000	01 Nov 2040		
		Local	315,000.000	128.550270	404,933.35	110.883220	349,282.14	-55,651.21	0.44
Original Face:		Base	315,000.000	128.550270	404,933.35	110.883220	349,282.14	-55,651.21	0.44
802498UX1	SANTA MONICA MALIBU CA UNIF SC SMCSCD 08/43 FIXED 3.114					3.114000	01 Aug 2043		
		Local	75,000.000	100.000000	75,000.00	77.966700	58,475.03	-16,524.97	0.07
Original Face:		Base	75,000.000	100.000000	75,000.00	77.966700	58,475.03	-16,524.97	0.07
80282KAP1	SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4					4.400000	13 Jul 2027		
		Local	90,000.000	99.915111	89,923.60	93.508187	84,157.37	-5,766.23	0.11
		Base		99.915111	89,923.60	93.508187	84,157.37	-5,766.23	0.11
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875					4.875000	01 Jun 2027		
		Local	104,000.000	97.464808	101,363.40	95.687540	99,515.04	-1,848.36	0.12
		Base		97.464808	101,363.40	95.687540	99,515.04	-1,848.36	0.12

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81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091				4.091000	01 Jun 2029		
	110,000.000	Local	97.926518	107,719.17	88.349619	97,184.58	-10,534.59	0.12
		Base	97.926518	107,719.17	88.349619	97,184.58	-10,534.59	0.12
81745XCD7	SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A				3.906024	25 Jul 2047		
	416,312.800	Local	97.249940	404,863.95	83.955590	349,517.87	-55,346.08	0.44
Original Face:	507,000.000	Base	97.249940	404,863.95	83.955590	349,517.87	-55,346.08	0.44
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5				2.500000	10 Feb 2041		
	60,000.000	Local	99.002917	59,401.75	67.391003	40,434.60	-18,967.15	0.05
		Base	99.002917	59,401.75	67.391003	40,434.60	-18,967.15	0.05
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125				5.125000	15 Jun 2027		
	90,000.000	Local	112.311522	101,080.37	99.578925	89,621.03	-11,459.34	0.11
		Base	112.311522	101,080.37	99.578925	89,621.03	-11,459.34	0.11
84765EAA6	BHSH SYSTEM OBL GRP SR UNSECURED 07/49 3.487				3.487000	15 Jul 2049		
	250,000.000	Local	100.000000	250,000.00	76.784200	191,960.50	-58,039.50	0.24
		Base	100.000000	250,000.00	76.784200	191,960.50	-58,039.50	0.24
84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1				4.100000	01 Oct 2029		
	73,382.320	Local	100.000000	73,382.32	92.967910	68,222.01	-5,160.31	0.09
Original Face:	120,000.000	Base	100.000000	73,382.32	92.967910	68,222.01	-5,160.31	0.09
85172FAM1	ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875				6.875000	15 Mar 2025		
	125,000.000	Local	100.000000	125,000.00	96.391705	120,489.63	-4,510.37	0.15
		Base	100.000000	125,000.00	96.391705	120,489.63	-4,510.37	0.15
85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375				5.375000	15 Nov 2029		
	75,000.000	Local	100.508667	75,381.50	84.126500	63,094.88	-12,286.62	0.08
		Base	100.508667	75,381.50	84.126500	63,094.88	-12,286.62	0.08
853254CS7	STANDARD CHARTERED PLC SR UNSECURED 144A 01/29 6.301				6.301000	09 Jan 2029		
	225,000.000	Local	100.000000	225,000.00	101.863728	229,193.39	4,193.39	0.29
		Base	100.000000	225,000.00	101.863728	229,193.39	4,193.39	0.29
855244AV1	STARBUCKS CORP SR UNSECURED 03/27 2				2.000000	12 Mar 2027		
	205,000.000	Local	99.761820	204,511.73	90.839214	186,220.39	-18,291.34	0.23
		Base	99.761820	204,511.73	90.839214	186,220.39	-18,291.34	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
855244AZ2	STARBUCKS CORP SR UNSECURED 11/30 2.55				2.550000	15 Nov 2030		
	90,000.000	Local	105.280867	94,752.78	86.829698	78,146.73	-16,606.05	0.10
		Base	105.280867	94,752.78	86.829698	78,146.73	-16,606.05	0.10
857524AE2	REPUBLIC OF POLAND SR UNSECURED 11/32 5.75				5.750000	16 Nov 2032		
	65,000.000	Local	98.982446	64,338.59	106.250000	69,062.50	4,723.91	0.09
		Base	98.982446	64,338.59	106.250000	69,062.50	4,723.91	0.09
862121AB6	STORE CAPITAL CORP SR UNSECURED 03/29 4.625				4.625000	15 Mar 2029		
	210,000.000	Local	99.521752	208,995.68	88.586227	186,031.08	-22,964.60	0.23
		Base	99.521752	208,995.68	88.586227	186,031.08	-22,964.60	0.23
871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95				5.950000	01 Apr 2030		
	270,000.000	Local	123.271400	332,832.78	106.038881	286,304.98	-46,527.80	0.36
		Base	123.271400	332,832.78	106.038881	286,304.98	-46,527.80	0.36
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125				4.125000	01 Nov 2024		
	50,000.000	Local	99.989800	49,994.90	97.961708	48,980.85	-1,014.05	0.06
		Base	99.989800	49,994.90	97.961708	48,980.85	-1,014.05	0.06
87264ACY9	T MOBILE USA INC COMPANY GUAR 07/33 5.05				5.050000	15 Jul 2033		
	250,000.000	Local	99.833512	249,583.78	100.440044	251,100.11	1,516.33	0.31
		Base	99.833512	249,583.78	100.440044	251,100.11	1,516.33	0.31
87612GAC5	TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125				6.125000	15 Mar 2033		
	225,000.000	Local	99.860320	224,685.72	103.567984	233,027.96	8,342.24	0.29
		Base	99.860320	224,685.72	103.567984	233,027.96	8,342.24	0.29
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
	80,000.000	Local	97.372675	77,898.14	90.500000	72,400.00	-5,498.14	0.09
		Base	97.372675	77,898.14	90.500000	72,400.00	-5,498.14	0.09
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A				1.680000	20 Feb 2046		
	458,333.330	Local	94.165092	431,590.00	85.476930	391,769.26	-39,820.74	0.49
Original Face:	550,000.000	Base	94.165092	431,590.00	85.476930	391,769.26	-39,820.74	0.49
889184AC1	TOLEDO HOSPITAL/THE SECURED 11/28 5.325				5.325000	15 Nov 2028		
	220,000.000	Local	100.000000	220,000.00	83.056824	182,725.01	-37,274.99	0.23
		Base	100.000000	220,000.00	83.056824	182,725.01	-37,274.99	0.23

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89178BAA2	TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A				2.900000	25 Oct 2059		
	3,980.850	Local	99.941972	3,978.54	93.134120	3,707.53	-271.01	0.00
Original Face:	9,000.000	Base	99.941972	3,978.54	93.134120	3,707.53	-271.01	0.00
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7				4.700000	01 Nov 2044		
	245,000.000	Local	114.723592	281,072.80	81.312918	199,216.65	-81,856.15	0.25
		Base	114.723592	281,072.80	81.312918	199,216.65	-81,856.15	0.25
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25				4.250000	01 Jun 2046		
	55,000.000	Local	108.773909	59,825.65	75.938894	41,766.39	-18,059.26	0.05
		Base	108.773909	59,825.65	75.938894	41,766.39	-18,059.26	0.05
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A				2.260000	19 Jul 2051		
	247,471.620	Local	99.418426	246,032.39	85.294590	211,079.90	-34,952.49	0.26
Original Face:	265,000.000	Base	99.418426	246,032.39	85.294590	211,079.90	-34,952.49	0.26
898813AV2	TUCSON ELECTRIC POWER CO SR UNSECURED 04/53 5.5				5.500000	15 Apr 2053		
	160,000.000	Local	99.721444	159,554.31	101.190761	161,905.22	2,350.91	0.20
		Base	99.721444	159,554.31	101.190761	161,905.22	2,350.91	0.20
90265EAQ3	UDR INC COMPANY GUAR 01/30 3.2				3.200000	15 Jan 2030		
	105,000.000	Local	99.769190	104,757.65	89.282102	93,746.21	-11,011.44	0.12
		Base	99.769190	104,757.65	89.282102	93,746.21	-11,011.44	0.12
903436AA1	US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125				7.125000	22 Apr 2025		
	11,220.840	Local	98.617483	11,065.71	99.785780	11,196.80	131.09	0.01
Original Face:	35,000.000	Base	98.617483	11,065.71	99.785780	11,196.80	131.09	0.01
90352WAD6	USQ RAIL I LLC STEAM 2021 1A A 144A				2.250000	28 Feb 2051		
	90,224.890	Local	100.026423	90,248.73	85.791190	77,405.01	-12,843.72	0.10
Original Face:	100,000.000	Base	100.026423	90,248.73	85.791190	77,405.01	-12,843.72	0.10
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5				3.500000	12 Feb 2034		
	235,000.000	Local	99.500945	233,827.22	84.661909	198,955.49	-34,871.73	0.25
		Base	99.500945	233,827.22	84.661909	198,955.49	-34,871.73	0.25
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
	75,000.000	Local	100.000000	75,000.00	88.250000	66,187.50	-8,812.50	0.08
		Base	100.000000	75,000.00	88.250000	66,187.50	-8,812.50	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912803EV1	STRIP PRINC 11/46 0.00000						15 Nov 2046		
		Local	1,022,000.000	63.558188	649,564.68	40.604596	414,978.97	-234,585.71	0.52
		Base		63.558188	649,564.68	40.604596	414,978.97	-234,585.71	0.52
912803FG3	STRIP PRINC 02/49 0.00000						15 Feb 2049		
		Local	400,000.000	37.687523	150,750.09	38.338931	153,355.72	2,605.63	0.19
		Base		37.687523	150,750.09	38.338931	153,355.72	2,605.63	0.19
912803FK4	STRIP PRINC 08/49 0.00000					0.010000	15 Aug 2049		
		Local	4,190,000.000	37.642794	1,577,233.07	37.809470	1,584,216.79	6,983.72	1.98
		Base		37.642794	1,577,233.07	37.809470	1,584,216.79	6,983.72	1.98
91412F7Y7	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/43 FIXED OID 5.77					5.770000	15 May 2043		
		Local	315,000.000	129.369162	407,512.86	109.979060	346,434.04	-61,078.82	0.43
Original Face:		Base	315,000.000	129.369162	407,512.86	109.979060	346,434.04	-61,078.82	0.43
91913YAW0	VALERO ENERGY CORP SR UNSECURED 04/29 4					4.000000	01 Apr 2029		
		Local	210,000.000	99.504133	208,958.68	96.157980	201,931.76	-7,026.92	0.25
		Base		99.504133	208,958.68	96.157980	201,931.76	-7,026.92	0.25
92277GAG2	VENTAS REALTY LP COMPANY GUAR 01/26 4.125					4.125000	15 Jan 2026		
		Local	25,000.000	99.764800	24,941.20	96.908280	24,227.07	-714.13	0.03
		Base		99.764800	24,941.20	96.908280	24,227.07	-714.13	0.03
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272					4.272000	15 Jan 2036		
		Local	170,000.000	119.016453	202,327.97	92.671792	157,542.05	-44,785.92	0.20
		Base		119.016453	202,327.97	92.671792	157,542.05	-44,785.92	0.20
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	125,000.000	99.796504	124,745.63	96.662273	120,827.84	-3,917.79	0.15
		Base		99.796504	124,745.63	96.662273	120,827.84	-3,917.79	0.15
92536PAA2	VERUS SECURITIZATION TRUST VERUS 2020 1 A1 144A					2.417000	25 Jan 2060		
		Local	10,318.080	99.730667	10,290.29	94.429910	9,743.35	-546.94	0.01
Original Face:		Base	105,000.000	99.730667	10,290.29	94.429910	9,743.35	-546.94	0.01
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A					2.642000	25 Nov 2059		
		Local	20,299.130	100.000000	20,299.13	95.059360	19,296.22	-1,002.91	0.02
Original Face:		Base	225,000.000	100.000000	20,299.13	95.059360	19,296.22	-1,002.91	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	185,000.000	99.901968	184,818.64	98.223660	181,713.77	-3,104.87	0.23
		Base		99.901968	184,818.64	98.223660	181,713.77	-3,104.87	0.23
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
		Local	25,000.000	115.685800	28,921.45	106.745566	26,686.39	-2,235.06	0.03
		Base		115.685800	28,921.45	106.745566	26,686.39	-2,235.06	0.03
92936UAE9	WP CAREY INC SR UNSECURED 10/26 4.25					4.250000	01 Oct 2026		
		Local	50,000.000	99.877020	49,938.51	97.415061	48,707.53	-1,230.98	0.06
		Base		99.877020	49,938.51	97.415061	48,707.53	-1,230.98	0.06
92940PAF1	WRKCO INC COMPANY GUAR 06/32 4.2					4.200000	01 Jun 2032		
		Local	35,000.000	99.972571	34,990.40	91.995185	32,198.31	-2,792.09	0.04
		Base		99.972571	34,990.40	91.995185	32,198.31	-2,792.09	0.04
94989NBE6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A4					3.664000	15 Sep 2058		
		Local	150,000.000	101.607127	152,410.69	96.877630	145,316.45	-7,094.24	0.18
Original Face:		Base	150,000.000	101.607127	152,410.69	96.877630	145,316.45	-7,094.24	0.18
94989TAZ7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4					3.839000	15 Sep 2058		
		Local	175,000.000	101.715189	178,001.58	96.152970	168,267.70	-9,733.88	0.21
Original Face:		Base	175,000.000	101.715189	178,001.58	96.152970	168,267.70	-9,733.88	0.21
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		Local	270,000.000	105.873467	285,858.36	86.796394	234,350.26	-51,508.10	0.29
		Base		105.873467	285,858.36	86.796394	234,350.26	-51,508.10	0.29
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
		Local	280,000.000	102.357625	286,601.35	89.142470	249,598.92	-37,002.43	0.31
Original Face:		Base	280,000.000	102.357625	286,601.35	89.142470	249,598.92	-37,002.43	0.31
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
		Local	230,000.000	102.212517	235,088.79	85.163210	195,875.38	-39,213.41	0.24
Original Face:		Base	230,000.000	102.212517	235,088.79	85.163210	195,875.38	-39,213.41	0.24
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMBS 2020 1 A5 144A					3.000000	25 Dec 2049		
		Local	337,905.630	100.033930	338,020.28	85.641390	289,387.08	-48,633.20	0.36
Original Face:		Base	400,000.000	100.033930	338,020.28	85.641390	289,387.08	-48,633.20	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95040QAD6	WELLTOWER OP LLC COMPANY GUAR 04/28 4.25				4.250000	15 Apr 2028		
	100,000.000	Local	99.977520	99,977.52	95.546599	95,546.60	-4,430.92	0.12
		Base	99.977520	99,977.52	95.546599	95,546.60	-4,430.92	0.12
958102AR6	WESTERN DIGITAL CORP SR UNSECURED 02/32 3.1				3.100000	01 Feb 2032		
	180,000.000	Local	99.756683	179,562.03	75.364650	135,656.37	-43,905.66	0.17
		Base	99.756683	179,562.03	75.364650	135,656.37	-43,905.66	0.17
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65				4.650000	01 Jul 2026		
	205,000.000	Local	100.129898	205,266.29	96.656000	198,144.80	-7,121.49	0.25
		Base	100.129898	205,266.29	96.656000	198,144.80	-7,121.49	0.25
960386AM2	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.95				4.950000	15 Sep 2028		
	210,000.000	Local	99.932867	209,859.02	97.974231	205,745.89	-4,113.13	0.26
		Base	99.932867	209,859.02	97.974231	205,745.89	-4,113.13	0.26
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875				2.875000	15 Aug 2041		
	100,000.000	Local	98.091770	98,091.77	67.730530	67,730.53	-30,361.24	0.08
		Base	98.091770	98,091.77	67.730530	67,730.53	-30,361.24	0.08
963320AW6	WHIRLPOOL CORP SR UNSECURED 02/29 4.75				4.750000	26 Feb 2029		
	125,000.000	Local	99.229752	124,037.19	98.837652	123,547.07	-490.12	0.15
		Base	99.229752	124,037.19	98.837652	123,547.07	-490.12	0.15
980236AQ6	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5				4.500000	04 Mar 2029		
	145,000.000	Local	99.881538	144,828.23	96.414580	139,801.14	-5,027.09	0.17
		Base	99.881538	144,828.23	96.414580	139,801.14	-5,027.09	0.17
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1				6.600000	01 Oct 2025		
	25,000.000	Local	99.982760	24,995.69	100.473658	25,118.41	122.72	0.03
		Base	99.982760	24,995.69	100.473658	25,118.41	122.72	0.03
983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5				5.500000	01 Mar 2025		
	140,000.000	Local	101.683450	142,356.83	98.125000	137,375.00	-4,981.83	0.17
		Base	101.683450	142,356.83	98.125000	137,375.00	-4,981.83	0.17
US DOLLAR Total								
	86,782,814.310	Local		85,338,790.55		76,131,697.90	-9,207,092.65	95.19
Original Face:	103,335,666.000	Base		85,338,790.55		76,131,697.90	-9,207,092.65	95.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		86,782,814.310	Base		85,338,790.55		76,131,697.90	-9,207,092.65	95.19
	Original Face:	103,335,666.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		87,814,037.920	Base		89,301,925.03		79,981,439.94	-9,320,485.09	100.00
	Original Face:	103,335,666.000							

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ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
674,061.27	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	674,061.27	674,061.27	3	992.72
		674,061.27	**674,061.27**	**3**	**992.72**
	COMMON STOCK				
9,609	CUSIP # 00971T101 AKAMAI TECHNOLGIES INC	752,384.70	868,844.46	4	0.00
9,723	CUSIP # 011642105 ALARM.COM HOLDINGS INC	488,872.44	589,450.78	2	0.00
2,293	CUSIP # 016255101 ALIGN TECHNOLOGY INC	766,183.02	535,063.77	4	0.00
4,797	CUSIP # 040413106 ARISTA NETWORKS INC	805,224.42	342,391.22	4	0.00
2,932	CUSIP # 052769106 AUTODESK INC	610,325.12	249,976.45	3	0.00
29,329	CUSIP # 127097103 COTERRA ENERGY INC	719,733.66	493,098.92	3	0.00
14,080	CUSIP # 192422103 COGNEX CORPORATION	697,664.00	657,379.57	3	0.00
8,944	CUSIP # 25659T107 DOLBY LABORATORIES INC	763,996.48	631,115.26	4	0.00
2,433	CUSIP # 339750101 FLOOR AND DECOR HOLDINGS INC	238,969.26	192,106.29	1	0.00
1,026	CUSIP # 368736104 GENERAC HOLDINGS INC	110,818.26	156,339.69	1	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,010	CUSIP # 371901109 GENTEX CORP	813,150.30	914,954.28	4	0.00
3,536	CUSIP # 37253A103 GENTHERM INC	213,645.12	125,712.59	1	0.00
3,323	CUSIP # 384109104 GRACO INC	242,612.23	102,737.52	1	0.00
2,949	CUSIP # 44980X109 IPG PHOTONICS INC	363,641.19	332,277.45	2	0.00
3,561	CUSIP # 45867G101 INTERDIGITAL INC	259,596.90	230,572.97	1	0.00
1,414	CUSIP # 461202103 INTUIT INC	630,403.62	176,592.62	3	0.00
1,567	CUSIP # 46120E602 INTUITIVE SURGICAL INC	400,321.49	127,898.19	2	0.00
2,909	CUSIP # 50187T106 LGI HOMES INC	331,713.27	430,170.92	2	0.00
3,037	CUSIP # 515098101 LANDSTAR SYSTEMS INC	544,412.62	259,984.81	3	0.00
1,937	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	162,708.00	161,041.79	1	0.00
12,089	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,012,816.42	805,916.73	5	0.00
9,433	CUSIP # 62855J104 MYRIAD GENETICS INC	219,128.59	313,242.57	1	0.00
10,999	CUSIP # 729132100 PLEXUS CORP	1,073,172.43	708,529.65	5	0.00
11,709	CUSIP # 739276103 POWER INTEGRATIONS INC	991,049.76	557,603.28	5	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,759	CUSIP # 743713109 PROTO LABS INC	290,360.85	682,549.56	1	0.00
29,260	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	746,422.60	547,218.79	4	0.00
3,324	CUSIP # 816850101 SEMTECH CORP	80,241.36	179,199.15	0	0.00
7,764	CUSIP # 83125X103 SLEEP NUMBER CORP	236,103.24	186,222.65	1	0.00
2,640	CUSIP # 833034101 SNAP-ON INC	651,789.60	570,633.74	3	0.00
113,871	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	569,355.00	494,167.09	3	0.00
9,527	CUSIP # 860897107 STITCH FIX INC CL A	48,682.97	337,415.86	0	0.00
2,347	CUSIP # 86272C103 STRATEGIC EDUCATION INC	210,831.01	208,952.24	1	0.00
20,306	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	2,163,604.30	653,758.56	10	0.00
819	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	97,706.70	132,972.51	0	0.00
35,425	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	336,183.25	449,333.34	2	0.00
12,909	CUSIP # 92552V100 VIASAT INC	436,840.56	492,092.97	2	0.00
5,261	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	343,543.30	413,824.71	2	0.00
		19,424,208.04	**15,311,342.95**	**93**	**0.00**

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # H2906T109				
6,971	GARMIN LTD	703,513.32	583,574.54	3	0.00
	CUSIP # N22717107				
2,541	CORE LABORATORIES NV	56,029.05	124,078.14	0	0.00
		759,542.37	**707,652.68**	**4**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
70,986.59	HB&T SHORT TERM INCOME FUND	70,986.59	70,986.59	0	0.00
		70,986.59	**70,986.59**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
335,337.97	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	335,337.97	335,337.97	0	851.13
		335,337.97	**335,337.97**	**0**	**851.13**
	COMMON STOCK				
16,675	CUSIP # 00724F101 ADOBE SYSTEMS INC	6,426,044.75	4,808,713.16	5	0.00
68,750	CUSIP # 02079K305 ALPHABET INC	7,131,437.50	6,057,047.86	5	0.00
77,600	CUSIP # 023135106 AMAZON.COM INC	8,015,304.00	8,572,284.49	6	0.00
19,975	CUSIP # 040413106 ARISTA NETWORKS INC	3,353,003.50	2,822,334.13	2	0.00
27,625	CUSIP # 052769106 AUTODESK INC	5,750,420.00	5,912,202.05	4	0.00
15,025	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,345,015.75	2,997,925.42	2	15,812.50
91,725	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	4,589,001.75	3,827,330.66	3	0.00
14,150	CUSIP # 122017106 BURLINGTON STORES INC	2,859,715.00	2,471,730.99	2	0.00
23,175	CUSIP # 29362U104 ENTEGRIS INC	1,900,581.75	1,950,874.61	1	0.00
20,375	CUSIP # 29414B104 EPAM SYSTEMS INC	6,092,125.00	7,177,966.21	4	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,550	CUSIP # 337738108 FISERV INC	3,566,096.50	3,359,873.34	3	0.00
18,850	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	3,974,522.50	4,527,540.88	3	0.00
14,575	CUSIP # 461202103 INTUIT INC	6,497,972.25	5,170,377.00	5	0.00
7,125	CUSIP # 57636Q104 MASTERCARD INC	2,589,296.25	2,475,998.46	2	0.00
55,950	CUSIP # 594918104 MICROSOFT CORPORATION	16,130,385.00	7,868,419.39	12	0.00
62,250	CUSIP # 61174X109 MONSTER BEVERAGE CORP	3,362,122.50	2,909,268.51	2	0.00
28,550	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,889,831.00	2,739,149.82	2	0.00
16,700	CUSIP # 67066G104 NVIDIA CORP	4,638,759.00	2,660,489.09	3	0.00
75,050	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	5,699,297.00	7,307,736.71	4	0.00
41,050	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	2,150,199.00	2,931,243.82	2	0.00
14,375	CUSIP # 83417M104 SOLAREDGE TECHNOLOGIES COM	4,369,281.25	4,038,536.39	3	0.00
7,250	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,426,277.50	2,949,213.77	3	0.00
31,625	CUSIP # 92826C839 VISA INC CL A	7,130,172.50	4,095,847.13	5	0.00
4,100	CUSIP # G0403H108 AON PLC	1,292,689.00	1,077,346.11	1	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		117,179,550.25	**100,709,450.00**	**86**	**15,812.50**
	FOREIGN STOCK				
48,500	CUSIP # 046353108 ASTRAZENECA PLC SPONS ADR	3,366,385.00	3,219,519.80	2	0.00
20,150	CUSIP # G1151C101 ACCENTURE PLC	5,759,071.50	5,892,872.01	4	0.00
8,750	CUSIP # G5494J103 LINDE PLC	3,110,100.00	2,713,432.20	2	0.00
8,225	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	5,598,839.75	4,639,583.85	4	0.00
		17,834,396.25	**16,465,407.86**	**13**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
373,252.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	373,252.24	373,252.24	0	0.00
		373,252.24	**373,252.24**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
434.184	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	51,142.53	51,372.84	3	0.00
		51,142.53	**51,372.84**	**3**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,494.906	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	17,564.95	18,840.16	1	0.00
16,482.75	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	189,739.53	194,307.23	10	0.00
82,141.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	82,141.98	82,141.98	4	0.00
		289,446.46	**295,289.37**	**16**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
995.609	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	52,822.43	40,666.01	3	0.00
4,049.114	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	285,185.58	231,827.65	16	0.00
2,865.58	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	511,773.39	270,066.23	28	0.00
18,660.657	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	485,925.37	411,186.62	26	0.00
13,271.467	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	162,882.04	188,019.84	9	0.00
		1,498,588.81	**1,141,766.35**	**81**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
924.037	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	108,842.32	108,965.43	3	0.00
		108,842.32	**108,965.43**	**3**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
9,524.11	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	111,907.04	107,087.14	3	0.00
178,099.053	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,050,169.44	2,130,537.79	54	0.00
172,916.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	172,916.74	172,916.74	5	0.00
		2,334,993.22	**2,410,541.67**	**61**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
1,409.131	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	74,762.01	60,366.51	2	0.00
2,687.863	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	189,310.49	163,874.85	5	0.00
2,827.3	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	504,936.84	329,741.78	13	0.00
16,776.686	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	436,866.58	359,110.69	11	0.00
12,511.876	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	153,559.51	169,808.42	4	0.00
		1,359,435.43	**1,082,902.25**	**36**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
862.65	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	101,611.54	103,459.22	3	0.00
		101,611.54	**103,459.22**	**3**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
8,918.884	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	104,795.71	95,557.36	3	0.00
101,308.33	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,166,200.71	1,197,515.92	32	0.00
156,924.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	156,924.20	156,924.20	4	0.00
		1,427,920.62	**1,449,997.48**	**40**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
1,319.936	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	70,029.73	49,747.38	2	0.00
5,534.966	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	389,836.51	333,517.67	11	0.00
3,866.332	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	690,500.99	406,943.44	19	0.00
27,114.66	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	706,068.46	586,145.65	20	0.00
17,594.406	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	215,937.90	247,441.38	6	0.00
		2,072,373.59	**1,623,795.52**	**58**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
AUSTRALIAN DOLLAR									Exchange Rate: 1.495998	
AUD	AUSTRALIAN DOLLAR									
			3,594.410	Local	1.000000	3,594.41	1.000000	3,594.41	0.00	0.12
				Base	0.669270	2,405.63	0.668450	2,402.68	-2.95	0.00
AUSTRALIAN DOLLAR Total										
			3,594.410	Local		3,594.41		3,594.41	0.00	0.12
				Base		2,405.63		2,402.68	-2.95	0.00
CANADIAN DOLLAR									Exchange Rate: 1.351500	
CAD	CANADIAN DOLLAR									
			3,704.190	Local	1.000000	3,704.19	1.000000	3,704.19	0.00	0.08
				Base	0.739336	2,738.64	0.739919	2,740.80	2.16	0.00
CANADIAN DOLLAR Total										
			3,704.190	Local		3,704.19		3,704.19	0.00	0.08
				Base		2,738.64		2,740.80	2.16	0.00
EURO CURRENCY									Exchange Rate: 0.922084	
INTERNATIONAL										
EUR	EURO CURRENCY									
			0.690	Local	1.000000	0.69	1.000000	0.69	0.00	0.00
				Base	1.086957	0.75	1.084500	0.75	0.00	0.00
INTERNATIONAL Total										
			0.690	Local		0.69		0.69	0.00	0.00
				Base		0.75		0.75	0.00	0.00
EURO CURRENCY Total										
			0.690	Local		0.69		0.69	0.00	0.00
				Base		0.75		0.75	0.00	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
JAPANESE YEN								Exchange Rate: 132.775000	
JPY	JAPANESE YEN								
			1,472,668.000	1.000000	1,472,668.00	1.000000	1,472,668.00	0.00	0.06
		Base		0.007436	10,950.30	0.007532	11,091.46	141.16	0.01
JAPANESE YEN Total									
			1,472,668.000		1,472,668.00		1,472,668.00	0.00	0.06
		Base			10,950.30		11,091.46	141.16	0.01
POUND STERLING								Exchange Rate: 0.810636	
GBP	POUND STERLING								
			17,248.710	1.000000	17,248.71	1.000000	17,248.71	0.00	0.23
		Base		1.238991	21,371.00	1.233599	21,278.00	-93.00	0.02
POUND STERLING Total									
			17,248.710		17,248.71		17,248.71	0.00	0.23
		Base			21,371.00		21,278.00	-93.00	0.02
RUSSIAN RUBLE								Exchange Rate: 77.650000	
RUB	RUSSIAN RUBLE								
			345,616.390	1.000000	345,616.39	1.000000	345,616.39	0.00	100.00
		Base		0.013654	4,719.01	0.012878	4,450.95	-268.06	0.00
RUSSIAN RUBLE Total									
			345,616.390		345,616.39		345,616.39	0.00	100.00
		Base			4,719.01		4,450.95	-268.06	0.00
SOUTH KOREAN WON								Exchange Rate: 1,301.850000	
KRW	SOUTH KOREAN WON								
			41,458.000	1.000000	41,458.00	1.000000	41,458.00	0.00	0.00
		Base		0.000773	32.03	0.000768	31.85	-0.18	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
SOUTH KOREAN WON Total										
			41,458.000	Local		41,458.00		41,458.00	0.00	0.00
				Base		32.03		31.85	-0.18	0.00
SWEDISH KRONA									Exchange Rate: 10.379000	
SEK	SWEDISH KRONA									
			4.180	Local	1.000000	4.18	1.000000	4.18	0.00	0.00
				Base	0.095694	0.40	0.096348	0.40	0.00	0.00
SWEDISH KRONA Total										
			4.180	Local		4.18		4.18	0.00	0.00
				Base		0.40		0.40	0.00	0.00
US DOLLAR									Exchange Rate: 1.000000	
USD	US DOLLAR									
			21,714.570	Local	1.000000	21,714.57	1.000000	21,714.57	0.00	0.04
				Base	1.000000	21,714.57	1.000000	21,714.57	0.00	0.02
US DOLLAR Total										
			21,714.570	Local		21,714.57		21,714.57	0.00	0.04
				Base		21,714.57		21,714.57	0.00	0.02
CASH Total										
			1,906,009.140	Base		63,932.33		63,711.46	-220.87	0.06
CASH EQUIVALENT										
US DOLLAR									Exchange Rate: 1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST						4.524649	31 Dec 2030		
			777,566.610	Local	100.000000	777,566.61	100.000000	777,566.61	0.00	1.59
				Base	100.000000	777,566.61	100.000000	777,566.61	0.00	0.68

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	777,566.610		777,566.61		777,566.61	0.00	1.59
		Base			777,566.61		777,566.61	0.00	0.68
CASH EQUIVALENT Total									
		Base	777,566.610		777,566.61		777,566.61	0.00	0.68
EQUITY									
AUSTRALIAN DOLLAR								Exchange Rate:	1.495998
606558005	ANZ GROUP HOLDINGS LTD COMMON STOCK								
		Local	4,084.000	30.915451	126,258.70	22.930000	93,646.12	-32,612.58	3.04
		Base		22.923800	93,620.80	15.327561	62,597.76	-31,023.04	0.05
607614005	WESTPAC BANKING CORP COMMON STOCK								
		Local	3,765.000	33.986985	127,961.00	21.660000	81,549.90	-46,411.10	2.65
		Base		25.201344	94,883.06	14.478629	54,512.04	-40,371.02	0.05
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK								
		Local	2,883.000	22.901446	66,024.87	22.490000	64,838.67	-1,186.20	2.11
		Base		17.374180	50,089.76	15.033443	43,341.41	-6,748.35	0.04
614469005	BHP GROUP LTD COMMON STOCK								
		Local	10,995.000	36.604320	402,464.50	47.230000	519,293.85	116,829.35	16.87
		Base		27.592650	303,381.19	31.570898	347,122.02	43,740.83	0.30
618549901	CSL LTD COMMON STOCK								
		Local	573.000	160.139581	91,759.98	288.300000	165,195.90	73,435.92	5.37
		Base		119.575131	68,516.55	192.714161	110,425.21	41,908.66	0.10
621486901	ORIGIN ENERGY LTD COMMON STOCK								
		Local	5,224.000	7.940396	41,480.63	8.290000	43,306.96	1,826.33	1.41
		Base		5.311330	27,746.39	5.541451	28,948.54	1,202.15	0.03
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		Local	2,088.000	88.937505	185,701.51	98.320000	205,292.16	19,590.65	6.67
		Base		66.393233	138,629.07	65.722013	137,227.56	-1,401.51	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
622010007	RIO TINTO LTD COMMON STOCK							
	884.000	Local	57.588778	50,908.48	120.140000	106,203.76	55,295.28	3.45
		Base	42.702070	37,748.63	80.307594	70,991.91	33,243.28	0.06
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59							
	2,705.000	Local	45.572776	123,274.36	31.830000	86,100.15	-37,174.21	2.80
		Base	34.355035	92,930.37	21.276766	57,553.65	-35,376.72	0.05
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
	3,873.000	Local	32.906445	127,446.66	27.720000	107,359.56	-20,087.10	3.49
		Base	24.400124	94,501.68	18.529437	71,764.51	-22,737.17	0.06
663710002	NEWCREST MINING LTD COMMON STOCK							
	1,791.000	Local	21.180586	37,934.43	26.850000	48,088.35	10,153.92	1.56
		Base	15.625974	27,986.12	17.947885	32,144.66	4,158.54	0.03
677670002	SANTOS LTD COMMON STOCK							
	10,485.000	Local	7.253625	76,054.26	6.900000	72,346.50	-3,707.76	2.35
		Base	5.468145	57,333.50	4.612306	48,360.02	-8,973.48	0.04
685085003	STOCKLAND REIT NPV							
	14,105.000	Local	3.451725	48,686.58	3.980000	56,137.90	7,451.32	1.82
		Base	2.372026	33,457.43	2.660431	37,525.38	4,067.95	0.03
694883000	WESFARMERS LTD COMMON STOCK							
	2,033.000	Local	42.567226	86,539.17	50.250000	102,158.25	15,619.08	3.32
		Base	31.980143	65,015.63	33.589617	68,287.69	3,272.06	0.06
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
	8,703.000	Local	30.606630	266,369.50	37.900000	329,843.70	63,474.20	10.71
		Base	22.264459	193,767.59	25.334258	220,484.05	26,716.46	0.19
ACI25YKM1	WOODSIDE ENERGY GROUP LTD COMMON STOCK							
	7,365.000	Local	27.520798	202,690.68	33.340000	245,549.10	42,858.42	7.98
		Base	19.864386	146,301.20	22.286126	164,137.32	17,836.12	0.14
B033YN903	DEXUS/AU REIT							
	18,008.000	Local	11.606109	209,002.81	7.510000	135,240.08	-73,762.73	4.39
		Base	8.606236	154,981.09	5.020060	90,401.24	-64,579.85	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
B03FYZ909	GOODMAN GROUP REIT								
		Local	7,521.000	18.715527	140,759.48	18.790000	141,319.59	560.11	4.59
		Base		13.655199	102,700.75	12.560177	94,465.09	-8,235.66	0.08
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
		Local	923.000	118.140856	109,044.01	175.660000	162,134.18	53,090.17	5.27
		Base		88.616522	81,793.05	117.419943	108,378.61	26,585.56	0.09
BLZH0Z901	SCENTRE GROUP REIT								
		Local	29,919.000	2.121060	63,459.99	2.750000	82,277.25	18,817.26	2.67
		Base		1.457593	43,609.72	1.838238	54,998.24	11,388.52	0.05
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK								
		Local	7,092.000	6.500000	46,098.00	6.770000	48,012.84	1,914.84	1.56
		Base		4.931875	34,976.86	4.525407	32,094.19	-2,882.67	0.03
BYWR0T908	COLES GROUP LTD COMMON STOCK								
		Local	9,933.000	13.806663	137,141.58	18.020000	178,992.66	41,851.08	5.81
		Base		9.383925	93,210.53	12.045471	119,647.66	26,437.13	0.10
AUSTRALIAN DOLLAR Total									
		Local	154,952.000		2,767,061.18		3,074,887.43	307,826.25	99.88
		Base			2,037,180.97		2,055,408.76	18,227.79	1.79
BRAZILIAN REAL								Exchange Rate:	5.068450
219628005	VALE SA COMMON STOCK								
		Local	3,627.000	26.581202	96,410.02	80.290000	291,211.83	194,801.81	12.63
		Base		8.191878	29,711.94	15.841135	57,455.80	27,743.86	0.05
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
		Local	6,200.000	26.336276	163,284.91	26.490000	164,238.00	953.09	7.12
		Base		5.030471	31,188.92	5.226450	32,403.99	1,215.07	0.03
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
		Local	7,900.000	23.631535	186,689.13	23.450000	185,255.00	-1,434.13	8.03
		Base		5.691372	44,961.84	4.626661	36,550.62	-8,411.22	0.03
294542907	WEG SA COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	6,600.000	23.075536	152,298.54	40.550000	267,630.00	115,331.46	11.60
		Base		4.329653	28,575.71	8.000474	52,803.13	24,227.42	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								
		Local	5,000.000	28.318410	141,592.05	40.170000	200,850.00	59,257.95	8.71
		Base		8.545600	42,728.00	7.925500	39,627.50	-3,100.50	0.03
ACI2F0095	LOCALIZA RENT A CAR SA RIGHT								
		Local	20.000	0.000000	0.00	13.130000	262.60	262.60	0.01
		Base		0.000000	0.00	2.590536	51.81	51.81	0.00
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
		Local	4,500.000	41.437636	186,469.36	53.400000	240,300.00	53,830.64	10.42
		Base		7.774927	34,987.17	10.535765	47,410.94	12,423.77	0.04
B0P72G900	COSAN SA COMMON STOCK								
		Local	9,900.000	23.693913	234,569.74	15.090000	149,391.00	-85,178.74	6.48
		Base		4.498773	44,537.85	2.977242	29,474.69	-15,063.16	0.03
B2QY96901	HYPERA SA COMMON STOCK								
		Local	9,100.000	34.260521	311,770.74	37.700000	343,070.00	31,299.26	14.87
		Base		7.814927	71,115.84	7.438171	67,687.36	-3,428.48	0.06
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK								
		Local	32,477.000	12.944707	420,405.24	2.620000	85,089.74	-335,315.50	3.69
		Base		2.522027	81,907.86	0.516923	16,788.12	-65,119.74	0.01
BG7ZWY901	AMBEV SA COMMON STOCK								
		Local	15,500.000	18.977567	294,152.29	14.330000	222,115.00	-72,037.29	9.63
		Base		5.964131	92,444.03	2.827294	43,823.06	-48,620.97	0.04
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK								
		Local	7,400.000	52.341385	387,326.25	21.240000	157,176.00	-230,150.25	6.81
		Base		10.552699	78,089.97	4.190630	31,010.66	-47,079.31	0.03
BRAZILIAN REAL Total									
		Local	108,224.000		2,574,968.27		2,306,589.17	-268,379.10	100.00
		Base			580,249.13		455,087.68	-125,161.45	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CANADIAN DOLLAR							Exchange Rate:	1.351500	
00208D960	ARC RESOURCES LTD COMMON STOCK								
			3,775.000	18.940151	71,499.07	15.330000	57,870.75	-13,628.32	1.25
		Base		14.644257	55,282.07	11.342952	42,819.64	-12,462.43	0.04
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
			1,347.000	62.878374	84,697.17	68.900000	92,808.30	8,111.13	2.00
		Base		48.616674	65,486.66	50.980392	68,670.59	3,183.93	0.06
01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK								
			5,556.000	40.235045	223,545.91	67.950000	377,530.20	153,984.29	8.13
		Base		31.025853	172,379.64	50.277469	279,341.62	106,961.98	0.24
067901959	BARRICK GOLD CORP COMMON STOCK								
			5,632.000	23.723217	133,609.16	25.090000	141,306.88	7,697.72	3.04
		Base		18.708475	105,366.13	18.564558	104,555.59	-810.54	0.09
11271J958	BROOKFIELD CORP COMMON STOCK								
			3,307.000	43.699208	144,513.28	44.030000	145,607.21	1,093.93	3.14
		Base		34.053272	112,614.17	32.578616	107,737.48	-4,876.69	0.09
113004956	BROOKFIELD ASSET MGMT A COMMON STOCK								
			1.000	29.700000	29.70	44.270000	44.27	14.57	0.00
		Base		23.150000	23.15	32.756197	32.76	9.61	0.00
13321L959	CAMECO CORP COMMON STOCK								
			1,917.000	31.035509	59,495.07	35.390000	67,842.63	8,347.56	1.46
		Base		24.468237	46,905.61	26.185720	50,198.02	3,292.41	0.04
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK								
			979.000	109.817150	107,510.99	159.470000	156,121.13	48,610.14	3.36
		Base		81.465342	79,754.57	117.994821	115,516.93	35,762.36	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
			4,164.000	51.900192	216,112.40	74.790000	311,425.56	95,313.16	6.71
		Base		40.757831	169,715.61	55.338513	230,429.57	60,713.96	0.20
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK								
			887.000	95.079098	84,335.16	104.070000	92,310.09	7,974.93	1.99

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	76.921725	68,229.57	77.003330	68,301.95	72.38	0.06
136717956	CANADIAN UTILITIES LTD A COMMON STOCK							
	2,734.000	Local	35.956964	98,306.34	37.660000	102,962.44	4,656.10	2.22
		Base	26.201971	71,636.19	27.865335	76,183.83	4,547.64	0.07
15135U950	CENOVUS ENERGY INC COMMON STOCK							
	5,077.000	Local	12.110504	61,485.03	23.580000	119,715.66	58,230.63	2.58
		Base	9.797747	49,743.16	17.447281	88,579.84	38,836.68	0.08
290876952	EMERA INC COMMON STOCK							
	888.000	Local	55.075135	48,906.72	55.520000	49,301.76	395.04	1.06
		Base	41.758390	37,081.45	41.080281	36,479.29	-602.16	0.03
291843951	EMPIRE CO LTD A COMMON STOCK							
	2,233.000	Local	34.410031	76,837.60	36.230000	80,901.59	4,063.99	1.74
		Base	26.089946	58,258.85	26.807251	59,860.59	1,601.74	0.05
29250N956	ENBRIDGE INC COMMON STOCK							
	5,934.000	Local	49.924794	296,253.73	51.530000	305,779.02	9,525.29	6.59
		Base	37.760160	224,068.79	38.128006	226,251.59	2,182.80	0.20
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
	2,383.000	Local	30.772833	73,331.66	31.070000	74,039.81	708.15	1.60
		Base	23.793122	56,699.01	22.989271	54,783.43	-1,915.58	0.05
33767E970	FIRSTSERVICE CORP COMMON STOCK							
	287.000	Local	167.573763	48,093.67	190.430000	54,653.41	6,559.74	1.18
		Base	131.574843	37,761.98	140.902701	40,439.08	2,677.10	0.04
349553958	FORTIS INC COMMON STOCK							
	3,671.000	Local	52.350272	192,177.85	57.450000	210,898.95	18,721.10	4.54
		Base	40.875208	150,052.89	42.508324	156,048.06	5,995.17	0.14
351858956	FRANCO NEVADA CORP COMMON STOCK							
	416.000	Local	89.882356	37,391.06	197.130000	82,006.08	44,615.02	1.77
		Base	65.316707	27,171.75	145.860155	60,677.82	33,506.07	0.05
448811950	HYDRO ONE LTD COMMON STOCK							
	1,884.000	Local	26.088089	49,149.96	38.480000	72,496.32	23,346.36	1.56

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		Base	19.780186	37,265.87	28.472068	53,641.38	16,375.51	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		Local	795.000	68.979547	54,838.74	85.660000	68,099.70	13,260.96	1.47
		Base		52.300818	41,579.15	63.381428	50,388.24	8,809.09	0.04
453038960	IMPERIAL OIL LTD COMMON STOCK							
		Local	1,019.000	66.423317	67,685.36	68.730000	70,035.87	2,350.51	1.51
		Base		51.357576	52,333.37	50.854606	51,820.84	-512.53	0.05
493271951	KEYERA CORP COMMON STOCK							
		Local	2,101.000	32.253927	67,765.50	29.590000	62,168.59	-5,596.91	1.34
		Base		24.938282	52,395.33	21.894192	45,999.70	-6,395.63	0.04
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		Local	1,197.000	77.102565	92,291.77	123.170000	147,434.49	55,142.72	3.18
		Base		59.905698	71,707.12	91.135775	109,089.52	37,382.40	0.09
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		Local	3,503.000	24.212041	84,814.78	24.800000	86,874.40	2,059.62	1.87
		Base		19.588239	68,617.60	18.349982	64,279.99	-4,337.61	0.06
59162N950	METRO INC/CN COMMON STOCK							
		Local	2,660.000	53.603180	142,584.46	74.340000	197,744.40	55,159.94	4.26
		Base		41.794639	111,173.74	55.005549	146,314.76	35,141.02	0.13
67077M959	NUTRIEN LTD COMMON STOCK							
		Local	1,612.000	55.090738	88,806.27	99.810000	160,893.72	72,087.45	3.47
		Base		40.884429	65,905.70	73.851276	119,048.26	53,142.56	0.10
70137W959	PARKLAND CORP COMMON STOCK							
		Local	2,721.000	36.318151	98,821.69	32.400000	88,160.40	-10,661.29	1.90
		Base		28.633043	77,910.51	23.973363	65,231.52	-12,678.99	0.06
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		Local	2,245.000	31.515751	70,752.86	43.780000	98,286.10	27,533.24	2.12
		Base		23.913612	53,686.06	32.393637	72,723.71	19,037.65	0.06
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		Local	701.000	125.762853	88,159.76	129.250000	90,604.25	2,444.49	1.95

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		Base		102.271170	71,692.09	95.634480	67,039.77	-4,652.32	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK								
		Local	1,172.000	55.465085	65,005.08	64.800000	75,945.60	10,940.52	1.64
		Base		42.099445	49,340.55	47.946726	56,193.56	6,853.01	0.05
867224958	SUNCOR ENERGY INC COMMON STOCK								
		Local	5,235.000	44.051028	230,607.13	41.960000	219,660.60	-10,946.53	4.73
		Base		33.525347	175,505.19	31.046985	162,530.97	-12,974.22	0.14
87807B909	TC ENERGY CORP COMMON STOCK								
		Local	3,102.000	64.901254	201,323.69	52.570000	163,072.14	-38,251.55	3.51
		Base		48.181328	149,458.48	38.897521	120,660.11	-28,798.37	0.11
878742956	TECK RESOURCES LTD CLS B COMMON STOCK								
		Local	1,376.000	33.076526	45,513.30	49.350000	67,905.60	22,392.30	1.46
		Base		26.077362	35,882.45	36.514983	50,244.62	14,362.17	0.04
891160954	TORONTO DOMINION BANK COMMON STOCK								
		Local	1,777.000	87.318824	155,165.55	80.950000	143,848.15	-11,317.40	3.10
		Base		70.885802	125,964.07	59.896411	106,435.92	-19,528.15	0.09
89156V957	TOURMALINE OIL CORP COMMON STOCK								
		Local	1,193.000	71.683588	85,518.52	56.320000	67,189.76	-18,328.76	1.45
		Base		55.424736	66,121.71	41.672216	49,714.95	-16,406.76	0.04
961148954	WESTON (GEORGE) LTD COMMON STOCK								
		Local	830.000	102.621386	85,175.75	179.100000	148,653.00	63,477.25	3.20
		Base		76.961241	63,877.83	132.519423	109,991.12	46,113.29	0.10
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
		Local	1,305.000	36.748858	47,957.26	65.090000	84,942.45	36,985.19	1.83
		Base		27.863264	36,361.56	48.161302	62,850.50	26,488.94	0.05
CANADIAN DOLLAR Total									
		Local	87,616.000		3,880,069.00		4,637,141.28	757,072.28	99.92
		Base			2,995,009.63		3,431,107.12	436,097.49	2.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CZECH KORUNA							Exchange Rate:	21.639900	
562403907	CEZ AS COMMON STOCK CZK100.								
			781.000	574.725058	448,860.27	1,051.000000	820,831.00	371,970.73	100.00
		Base		26.164277	20,434.30	48.567692	37,931.37	17,497.07	0.03
CZECH KORUNA Total									
			781.000		448,860.27		820,831.00	371,970.73	100.00
		Base			20,434.30		37,931.37	17,497.07	0.03
DANISH KRONE							Exchange Rate:	6.869350	
458882909	DANSKE BANK A/S COMMON STOCK DKK10.								
			2,697.000	253.267023	683,061.16	138.000000	372,186.00	-310,875.16	6.08
		Base		37.358324	100,755.40	20.089237	54,180.67	-46,574.73	0.05
459573903	GENMAB A/S COMMON STOCK DKK1.0								
			125.000	2,238.406960	279,800.87	2,589.000000	323,625.00	43,824.13	5.29
		Base		347.720320	43,465.04	376.891555	47,111.44	3,646.40	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
			1,977.000	357.055397	705,898.52	1,085.800000	2,146,626.60	1,440,728.08	35.09
		Base		55.522645	109,768.27	158.064446	312,493.41	202,725.14	0.27
B1WT5G909	DSV A/S COMMON STOCK DKK1.0								
			524.000	1,353.144866	709,047.91	1,326.500000	695,086.00	-13,961.91	11.36
		Base		215.547672	112,946.98	193.104151	101,186.58	-11,760.40	0.09
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
			628.000	456.697675	286,806.14	521.000000	327,188.00	40,381.86	5.35
		Base		67.365494	42,305.53	75.844148	47,630.13	5,324.60	0.04
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0								
			1,026.000	294.871803	302,538.47	350.900000	360,023.40	57,484.93	5.89
		Base		43.495263	44,626.14	51.081980	52,410.11	7,783.97	0.05
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2								
			1,958.000	228.814351	448,018.50	199.000000	389,642.00	-58,376.50	6.37
		Base		36.657513	71,775.41	28.969262	56,721.82	-15,053.59	0.05

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BYT16L900	ORSTED A/S COMMON STOCK DKK10.0								
		Local	2,575.000	731.864295	1,884,550.56	583.400000	1,502,255.00	-382,295.56	24.56
		Base		115.284804	296,858.37	84.927977	218,689.54	-78,168.83	0.19
DANISH KRONE Total									
		Local	11,510.000		5,299,722.13		6,116,632.00	816,909.87	100.00
		Base			822,501.14		890,423.70	67,922.56	0.78
EURO CURRENCY							Exchange Rate:	0.922084	
AUSTRIA									
465145001	OMV AG COMMON STOCK								
		Local	3,767.000	45.816828	172,591.99	42.260000	159,193.42	-13,398.57	1.27
		Base		52.667165	198,397.21	45.830966	172,645.25	-25,751.96	0.15
466160009	VERBUND AG COMMON STOCK								
		Local	555.000	95.703622	53,115.51	80.000000	44,400.00	-8,715.51	0.35
		Base		101.062991	56,089.96	86.759991	48,151.80	-7,938.16	0.04
AUSTRIA Total									
		Local	4,322.000		225,707.50		203,593.42	-22,114.08	1.62
		Base			254,487.17		220,797.05	-33,690.12	0.19
BELGIUM									
559699905	UCB SA COMMON STOCK								
		Local	371.000	78.242102	29,027.82	82.440000	30,585.24	1,557.42	0.24
		Base		91.014906	33,766.53	89.406171	33,169.69	-596.84	0.03
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
		Local	2,355.000	59.544977	140,228.42	61.330000	144,432.15	4,203.73	1.15
		Base		67.852798	159,793.34	66.512378	156,636.65	-3,156.69	0.14
B86S2N903	AGEAS COMMON STOCK								
		Local	791.000	48.152288	38,088.46	39.860000	31,529.26	-6,559.20	0.25
		Base		57.418180	45,417.78	43.228166	34,193.48	-11,224.30	0.03
BNHKYX908	ARGENX SE COMMON STOCK								
		Local	126.000	225.112540	28,364.18	340.700000	42,928.20	14,564.02	0.34

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			Base	272.982778	34,395.83	369.489114	46,555.63	12,159.80	0.04
BELGIUM Total									
		3,643.000	Local		235,708.88		249,474.85	13,765.97	1.99
			Base		273,373.48		270,555.45	-2,818.03	0.24
FINLAND									
505125906	UPM KYMMENE OYJ COMMON STOCK								
		1,066.000	Local	22.935056	24,448.77	30.950000	32,992.70	8,543.93	0.26
			Base	25.871876	27,579.42	33.565272	35,780.58	8,201.16	0.03
522603901	SAMPO OYJ A SHS COMMON STOCK								
		841.000	Local	39.184875	32,954.48	43.480000	36,566.68	3,612.20	0.29
			Base	46.707455	39,280.97	47.154055	39,656.56	375.59	0.03
557955903	FORTUM OYJ COMMON STOCK EUR3.4								
		3,697.000	Local	16.496611	60,987.97	14.115000	52,183.16	-8,804.81	0.42
			Base	17.420417	64,403.28	15.307716	56,592.63	-7,810.65	0.05
570151902	ELISA OYJ COMMON STOCK								
		696.000	Local	53.266351	37,073.38	55.560000	38,669.76	1,596.38	0.31
			Base	58.757586	40,895.28	60.254814	41,937.35	1,042.07	0.04
B06YV4907	NESTE OYJ COMMON STOCK								
		10,082.000	Local	43.359236	437,147.82	45.430000	458,025.26	20,877.44	3.65
			Base	49.706569	501,141.63	49.268830	496,728.35	-4,413.28	0.43
FINLAND Total									
		16,382.000	Local		592,612.42		618,437.56	25,825.14	4.92
			Base		673,300.58		670,695.47	-2,605.11	0.58
FRANCE									
401225909	AIRBUS SE COMMON STOCK EUR1.0								
		706.000	Local	122.450397	86,449.98	123.280000	87,035.68	585.70	0.69
			Base	138.130099	97,519.85	133.697147	94,390.19	-3,129.66	0.08
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0								
		2,344.000	Local	20.622372	48,338.84	28.400000	66,569.60	18,230.76	0.53
			Base	23.196574	54,372.77	30.799797	72,194.72	17,821.95	0.06

Base Currency: USD - US DOLLAR

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405780909	L OREAL COMMON STOCK EUR.2								
		Local	857.000	316.783991	271,483.88	411.250000	352,441.25	80,957.37	2.81
		Base		370.505018	317,522.80	446.000581	382,222.50	64,699.70	0.33
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
		Local	121.000	249.219174	30,155.52	844.400000	102,172.40	72,016.88	0.81
		Base		282.078843	34,131.54	915.751710	110,805.96	76,674.42	0.10
416343002	CAPGEMINI SE COMMON STOCK EUR8.0								
		Local	576.000	99.948594	57,570.39	170.750000	98,352.00	40,781.61	0.78
		Base		112.746962	64,942.25	185.178357	106,662.73	41,720.48	0.09
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
		Local	1,405.000	47.042804	66,095.14	71.780000	100,850.90	34,755.76	0.80
		Base		55.002577	77,278.62	77.845402	109,372.79	32,094.17	0.10
457270007	BOLLORE SE COMMON STOCK EUR.16								
		Local	7,298.000	2.842861	20,747.20	5.690000	41,525.62	20,778.42	0.33
		Base		3.190118	23,281.48	6.170804	45,034.53	21,753.05	0.04
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
		Local	650.000	137.259338	89,218.57	208.700000	135,655.00	46,436.43	1.08
		Base		156.556600	101,761.79	226.335128	147,117.83	45,356.04	0.13
474171006	REMY COINTREAU COMMON STOCK EUR1.6								
		Local	176.000	120.995284	21,295.17	168.000000	29,568.00	8,272.83	0.24
		Base		135.774943	23,896.39	182.195982	32,066.49	8,170.10	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0								
		Local	780.000	74.271218	57,931.55	153.680000	119,870.40	61,938.85	0.95
		Base		83.781615	65,349.66	166.665944	129,999.44	64,649.78	0.11
483477907	VIVENDI COMMON STOCK EUR5.5								
		Local	5,811.000	24.807895	144,158.68	9.300000	54,042.30	-90,116.38	0.43
		Base		28.475493	165,471.09	10.085849	58,608.87	-106,862.22	0.05
517617908	ORANGE COMMON STOCK EUR4.0								
		Local	2,232.000	11.378750	25,397.37	10.952000	24,444.86	-952.51	0.19
		Base		12.867979	28,721.33	11.877443	26,510.45	-2,210.88	0.02

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550507909	KERING COMMON STOCK EUR4.0							
	32.000	Local	288.408125	9,229.06	600.000000	19,200.00	9,970.94	0.15
		Base	316.325938	10,122.43	650.699936	20,822.40	10,699.97	0.02
567173901	SANOFI COMMON STOCK EUR2.0							
	2,569.000	Local	82.858750	212,864.13	100.240000	257,516.56	44,652.43	2.05
		Base	92.117213	236,649.12	108.710269	279,276.68	42,627.56	0.24
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
	1,175.000	Local	23.641813	27,779.13	48.955000	57,522.13	29,743.00	0.46
		Base	26.529677	31,172.37	53.091692	62,382.74	31,210.37	0.05
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
	2,154.000	Local	25.181128	54,240.15	20.785000	44,770.89	-9,469.26	0.36
		Base	30.020409	64,663.96	22.541330	48,554.03	-16,109.93	0.04
708842901	AXA SA COMMON STOCK EUR2.29							
	3,095.000	Local	21.860074	67,656.93	28.165000	87,170.68	19,513.75	0.69
		Base	26.069002	80,683.56	30.544940	94,536.59	13,853.03	0.08
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
	286.000	Local	119.910594	34,294.43	166.000000	47,476.00	13,181.57	0.38
		Base	131.518007	37,614.15	180.026982	51,487.72	13,873.57	0.04
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
	1,705.000	Local	57.835689	98,609.85	55.210000	94,133.05	-4,476.80	0.75
		Base	66.966962	114,178.67	59.875239	102,087.28	-12,091.39	0.09
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
	1,165.000	Local	51.125897	59,561.67	52.320000	60,952.80	1,391.13	0.49
		Base	56.074901	65,327.26	56.741034	66,103.31	776.05	0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
	490.000	Local	124.570531	61,039.56	136.540000	66,904.60	5,865.04	0.53
		Base	140.521714	68,855.64	148.077615	72,558.03	3,702.39	0.06
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
	8,954.000	Local	11.740922	105,128.22	14.574000	130,495.60	25,367.38	1.04
		Base	13.521314	121,069.85	15.805501	141,522.46	20,452.61	0.12

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B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
	809.000	Local	60.779716	49,170.79	84.080000	68,020.72	18,849.93	0.54
		Base	66.663214	53,930.54	91.184751	73,768.46	19,837.92	0.06
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
	61,444.000	Local	45.067781	2,769,144.75	54.360000	3,340,095.84	570,951.09	26.59
		Base	50.261038	3,088,239.20	58.953414	3,622,333.58	534,094.38	3.15
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
	883.000	Local	90.234723	79,677.26	105.720000	93,350.76	13,673.50	0.74
		Base	101.789219	89,879.88	114.653329	101,238.89	11,359.01	0.09
B1Y9TB906	DANONE COMMON STOCK EUR.25							
	2,019.000	Local	60.282412	121,710.19	57.310000	115,708.89	-6,001.30	0.92
		Base	69.045022	139,401.90	62.152689	125,486.28	-13,915.62	0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
	965.000	Local	95.231772	91,898.66	154.200000	148,803.00	56,904.34	1.18
		Base	106.919503	103,177.32	167.229884	161,376.84	58,199.52	0.14
BM8H5Y907	DASSAULT SYSTEMES COMMON STOCK EUR.1							
	1,660.000	Local	16.805096	27,896.46	37.875000	62,872.50	34,976.04	0.50
		Base	18.431837	30,596.85	41.075433	68,185.22	37,588.37	0.06
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
	108.000	Local	293.259815	31,672.06	282.000000	30,456.00	-1,216.06	0.24
		Base	355.621667	38,407.14	305.828970	33,029.53	-5,377.61	0.03
FRANCE Total								
	112,469.000	Local		4,820,415.59		5,937,978.03	1,117,562.44	47.28
		Base		5,428,219.41		6,439,736.54	1,011,517.13	5.61
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
	1,664.000	Local	78.318858	130,322.58	24.850000	41,350.40	-88,972.18	0.33
		Base	85.900150	142,937.85	26.949822	44,844.50	-98,093.35	0.04
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
	1,174.000	Local	35.316465	41,461.53	15.870000	18,631.38	-22,830.15	0.15

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		Base	41.120051	48,274.94	17.211013	20,205.73	-28,069.21	0.02
474184900	MERCK KGAA COMMON STOCK							
	434.000	Local	91.059862	39,519.98	171.550000	74,452.70	34,932.72	0.59
		Base	102.720023	44,580.49	186.045957	80,743.95	36,163.46	0.07
476896907	RWE AG COMMON STOCK							
	3,549.000	Local	31.270637	110,979.49	39.640000	140,682.36	29,702.87	1.12
		Base	36.266855	128,711.07	42.989576	152,570.00	23,858.93	0.13
484628904	SAP SE COMMON STOCK							
	1,437.000	Local	100.780251	144,821.22	116.060000	166,778.22	21,957.00	1.33
		Base	111.873716	160,762.53	125.867058	180,870.96	20,108.43	0.16
494290901	E.ON SE COMMON STOCK							
	10,324.000	Local	9.192623	94,904.64	11.500000	118,726.00	23,821.36	0.95
		Base	10.577021	109,197.16	12.471749	128,758.33	19,561.17	0.11
506921907	BAYER AG REG COMMON STOCK							
	2,607.000	Local	65.932796	171,886.80	58.720000	153,083.04	-18,803.76	1.22
		Base	75.103376	195,794.50	63.681834	166,018.54	-29,775.96	0.14
510740905	BEIERSDORF AG COMMON STOCK							
	509.000	Local	94.654244	48,179.01	119.950000	61,054.55	12,875.54	0.49
		Base	111.695599	56,853.06	130.085762	66,213.65	9,360.59	0.06
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
	643.000	Local	88.348134	56,807.85	67.260000	43,248.18	-13,559.67	0.34
		Base	96.900264	62,306.87	72.943463	46,902.65	-15,404.22	0.04
523148906	ALLIANZ SE REG COMMON STOCK							
	304.000	Local	198.839408	60,447.18	212.800000	64,691.20	4,244.02	0.52
		Base	230.712730	70,136.67	230.781577	70,157.60	20.93	0.06
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
	233.000	Local	217.326052	50,636.97	322.500000	75,142.50	24,505.53	0.60
		Base	253.372961	59,035.90	349.751216	81,492.03	22,456.13	0.07
552902900	MERCEDES BENZ GROUP AG COMMON STOCK NPV							
	1,011.000	Local	67.782245	68,527.85	70.780000	71,558.58	3,030.73	0.57

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		Base	74.343591	75,161.37	76.760902	77,605.27	2,443.90	0.07
572797900	SIEMENS AG REG COMMON STOCK NPV							
	960.000	Local	110.676719	106,249.65	149.260000	143,289.60	37,039.95	1.14
		Base	123.943188	118,985.46	161.872454	155,397.56	36,412.10	0.14
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK							
	4,184.000	Local	10.855425	45,419.10	9.356000	39,145.50	-6,273.60	0.31
		Base	12.932610	54,110.04	10.146581	42,453.29	-11,656.75	0.04
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
	6,833.000	Local	14.771540	100,933.93	22.350000	152,717.55	51,783.62	1.22
		Base	17.060004	116,571.01	24.238573	165,622.17	49,051.16	0.14
584332902	SARTORIUS AG VORZUG PREFERENCE							
	93.000	Local	296.530968	27,577.38	387.000000	35,991.00	8,413.62	0.29
		Base	332.752366	30,945.97	419.701459	39,032.24	8,086.27	0.03
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
	2,049.000	Local	18.664080	38,242.70	37.680000	77,206.32	38,963.62	0.61
		Base	20.470766	41,944.60	40.863956	83,730.25	41,785.65	0.07
702196908	DEUTSCHE BOERSE AG COMMON STOCK							
	154.000	Local	146.075909	22,495.69	179.450000	27,635.30	5,139.61	0.22
		Base	174.144870	26,818.31	194.613506	29,970.48	3,152.17	0.03
ACI0054Q2	BASF SE COMMON STOCK NPV							
	2,747.000	Local	68.045846	186,921.94	48.360000	132,844.92	-54,077.02	1.06
		Base	79.221285	217,620.87	52.446415	144,070.30	-73,550.57	0.13
B1JB4K905	SYMRISE AG COMMON STOCK							
	369.000	Local	89.210434	32,918.65	100.200000	36,973.80	4,055.15	0.29
		Base	100.633767	37,133.86	108.666889	40,098.08	2,964.22	0.03
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK							
	11,385.000	Local	2.389462	27,204.03	2.837000	32,299.25	5,095.22	0.26
		Base	2.773130	31,572.09	3.076726	35,028.53	3,456.44	0.03
BYT934904	SCOUT24 SE COMMON STOCK							
	516.000	Local	69.373798	35,796.88	54.700000	28,225.20	-7,571.68	0.22

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		Base	77.847868	40,169.50	59.322144	30,610.23	-9,559.27	0.03
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
	1,226.000	Local	28.887153	35,415.65	41.910000	51,381.66	15,966.01	0.41
		Base	31.683434	38,843.89	45.451391	55,723.40	16,879.51	0.05
GERMANY Total								
	54,405.000	Local		1,677,670.70		1,787,109.21	109,438.51	14.23
		Base		1,908,468.01		1,938,119.74	29,651.73	1.69
ITALY								
405671009	ASSICURAZIONI GENERALI COMMON STOCK							
	2,052.000	Local	16.775127	34,422.56	18.380000	37,715.76	3,293.20	0.30
		Base	19.985044	41,009.31	19.933108	40,902.74	-106.57	0.04
407683002	INTESA SANPAOLO COMMON STOCK NPV							
	24,035.000	Local	2.357415	56,660.46	2.367500	56,902.86	242.40	0.45
		Base	2.811436	67,572.87	2.567553	61,711.15	-5,861.72	0.05
714456902	ENEL SPA COMMON STOCK EUR1.							
	32,091.000	Local	6.941572	222,761.99	5.627000	180,576.06	-42,185.93	1.44
		Base	7.968154	255,706.02	6.102481	195,834.72	-59,871.30	0.17
714505906	ENI SPA COMMON STOCK							
	61,201.000	Local	12.105525	740,870.21	12.906000	789,860.11	48,989.90	6.29
		Base	13.219387	809,039.71	13.996556	856,603.21	47,563.50	0.75
753851906	TENARIS SA COMMON STOCK USD1.							
	10,531.000	Local	10.617201	111,809.74	13.100000	137,956.10	26,146.36	1.10
		Base	12.004679	126,421.27	14.206949	149,613.38	23,192.11	0.13
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV							
	5,167.000	Local	9.370910	48,419.49	12.120000	62,624.04	14,204.55	0.50
		Base	10.831982	55,968.85	13.144139	67,915.76	11,946.91	0.06
B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02							
	469.000	Local	31.639787	14,839.06	31.940000	14,979.86	140.80	0.12
		Base	37.697249	17,680.01	34.638927	16,245.66	-1,434.35	0.01
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							

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		Local	3,891.000	7.630224	29,689.20	11.250000	43,773.75	14,084.55	0.35
		Base		8.562259	33,315.75	12.200624	47,472.63	14,156.88	0.04
ITALY Total									
		Local	139,437.000		1,259,472.71		1,324,388.54	64,915.83	10.55
		Base			1,406,713.79		1,436,299.25	29,585.46	1.25
NETHERLANDS (THE)									
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04								
		Local	9,762.000	2.685717	26,217.97	3.256000	31,785.07	5,567.10	0.25
		Base		3.082244	30,088.87	3.531132	34,470.91	4,382.04	0.03
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2								
		Local	2,901.000	32.006873	92,851.94	16.836000	48,841.24	-44,010.70	0.39
		Base		35.105147	101,840.03	18.258640	52,968.32	-48,871.71	0.05
779255900	HEINEKEN NV COMMON STOCK EUR1.6								
		Local	938.000	95.996716	90,044.92	99.060000	92,918.28	2,873.36	0.74
		Base		113.141535	106,126.76	107.430559	100,769.86	-5,356.90	0.09
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09								
		Local	601.000	138.819251	83,430.37	625.200000	375,745.20	292,314.83	2.99
		Base		153.947088	92,522.20	678.029334	407,495.63	314,973.43	0.35
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01								
		Local	5,000.000	23.965754	119,828.77	31.490000	157,450.00	37,621.23	1.25
		Base		28.270350	141,351.75	34.150902	170,754.51	29,402.76	0.15
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5								
		Local	672.000	81.758557	54,941.75	71.980000	48,370.56	-6,571.19	0.39
		Base		92.227693	61,977.01	78.062302	52,457.87	-9,519.14	0.05
BLRB26905	UNILEVER PLC COMMON STOCK GBP.031111								
		Local	2,068.000	43.914333	90,814.84	47.690000	98,622.92	7,808.08	0.79
		Base		48.120648	99,513.50	51.719800	106,956.55	7,443.05	0.09
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0								
		Local	1,729.000	25.250000	43,657.25	23.305000	40,294.35	-3,362.90	0.32
		Base		29.618248	51,209.95	25.274270	43,699.22	-7,510.73	0.04

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BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
	36.000	Local	1,640.313611	59,051.29	1,459.200000	52,531.20	-6,520.09	0.42
		Base	1,951.018611	70,236.67	1,582.502245	56,970.08	-13,266.59	0.05
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
	6,560.000	Local	10.762584	70,602.55	10.930000	71,700.80	1,098.25	0.57
		Base	12.669114	83,109.39	11.853584	77,759.51	-5,349.88	0.07
NETHERLANDS (THE) Total								
	30,267.000	Local		731,441.65		1,018,259.62	286,817.97	8.11
		Base		837,976.13		1,104,302.46	266,326.33	0.96
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							
	12,701.000	Local	4.389272	55,748.14	5.016000	63,708.22	7,960.08	0.51
		Base	5.110915	64,913.73	5.439851	69,091.56	4,177.83	0.06
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
	11,901.000	Local	9.592514	114,160.51	10.460000	124,484.46	10,323.95	0.99
		Base	11.428041	136,005.11	11.343869	135,003.38	-1,001.73	0.12
PORTUGAL Total								
	24,602.000	Local		169,908.65		188,192.68	18,284.03	1.50
		Base		200,918.84		204,094.94	3,176.10	0.18
SPAIN								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
	8,152.000	Local	5.229538	42,631.19	6.571000	53,566.79	10,935.60	0.43
		Base	6.233741	50,817.46	7.126249	58,093.18	7,275.72	0.05
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0							
	1,193.000	Local	20.100126	23,979.45	27.750000	33,105.75	9,126.30	0.26
		Base	24.277946	28,963.59	30.094872	35,903.18	6,939.59	0.03
566935904	REPSOL SA COMMON STOCK EUR1.							
	35,768.000	Local	12.860502	459,994.43	14.185000	507,369.08	47,374.65	4.04
		Base	14.171465	506,884.97	15.383631	550,241.71	43,356.74	0.48
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							

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		Local	19,527.000	3.462837	67,618.81	3.426000	66,899.50	-719.31	0.53
		Base		4.043573	78,958.85	3.715497	72,552.50	-6,406.35	0.06
573252905	TELEFONICA SA COMMON STOCK EUR1.								
		Local	15,118.000	5.105004	77,177.45	3.973000	60,063.81	-17,113.64	0.48
		Base		5.804796	87,756.91	4.308718	65,139.20	-22,617.71	0.06
738307909	ENAGAS SA COMMON STOCK EUR1.5								
		Local	1,856.000	24.866616	46,152.44	17.700000	32,851.20	-13,301.24	0.26
		Base		27.273707	50,620.00	19.195648	35,627.12	-14,992.88	0.03
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
		Local	665.000	25.056842	16,662.80	30.900000	20,548.50	3,885.70	0.16
		Base		28.265338	18,796.45	33.511047	22,284.85	3,488.40	0.02
B283W9907	CAIXABANK SA COMMON STOCK EUR1.0								
		Local	9,405.000	2.620407	24,644.93	3.584000	33,707.52	9,062.59	0.27
		Base		3.124102	29,382.18	3.886848	36,555.80	7,173.62	0.03
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
		Local	22,085.000	9.176037	202,652.78	11.485000	253,646.23	50,993.45	2.02
		Base		10.436967	230,500.42	12.455481	275,079.31	44,578.89	0.24
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
		Local	736.000	63.499660	46,735.75	61.660000	45,381.76	-1,353.99	0.36
		Base		71.139076	52,358.36	66.870263	49,216.51	-3,141.85	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25								
		Local	1,946.000	49.396439	96,125.47	35.760000	69,588.96	-26,536.51	0.55
		Base		57.932127	112,735.92	38.781716	75,469.22	-37,266.70	0.07
SPAIN Total									
		Local	116,451.000		1,104,375.50		1,176,729.10	72,353.60	9.37
		Base			1,247,775.11		1,276,162.58	28,387.47	1.11
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
		Local	593.000	105.472985	62,545.48	92.000000	54,556.00	-7,989.48	0.43
		Base		123.383777	73,166.58	99.773990	59,165.98	-14,000.60	0.05

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UNITED KINGDOM Total									
			593.000		62,545.48		54,556.00	-7,989.48	0.43
		Base			73,166.58		59,165.98	-14,000.60	0.05
EURO CURRENCY Total									
			502,571.000		10,879,859.08		12,558,719.01	1,678,859.93	100.00
		Base			12,304,399.10		13,619,929.46	1,315,530.36	11.86
HONG KONG DOLLAR								Exchange Rate: 7.849900	
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
			6,500.000	81.929046	532,538.80	36.300000	235,950.00	-296,588.80	0.52
		Base		10.496995	68,230.47	4.624263	30,057.71	-38,172.76	0.03
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
			129,760.000	9.247010	1,199,892.01	7.720000	1,001,747.20	-198,144.81	2.20
		Base		1.190481	154,476.81	0.983452	127,612.73	-26,864.08	0.11
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								
			76,500.000	20.681068	1,582,101.72	18.960000	1,450,440.00	-131,661.72	3.19
		Base		2.659540	203,454.82	2.415317	184,771.78	-18,683.04	0.16
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
			62,000.000	28.054230	1,739,362.24	35.800000	2,219,600.00	480,237.76	4.88
		Base		3.599364	223,160.54	4.560568	282,755.19	59,594.65	0.25
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0								
			66,000.000	3.425397	226,076.20	4.650000	306,900.00	80,823.80	0.68
		Base		0.441156	29,116.27	0.592364	39,096.04	9,979.77	0.03
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
			1,700.000	219.195153	372,631.76	348.200000	591,940.00	219,308.24	1.30
		Base		27.990206	47,583.35	44.357253	75,407.33	27,823.98	0.07
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
			98,000.000	6.159699	603,650.46	4.640000	454,720.00	-148,930.46	1.00
		Base		0.791313	77,548.67	0.591090	57,926.85	-19,621.82	0.05
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								

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		Local	3,800.000	104.150837	395,773.18	107.600000	408,880.00	13,106.82	0.90
		Base		13.412147	50,966.16	13.707181	52,087.29	1,121.13	0.05
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK								
		Local	18,000.000	41.058602	739,054.84	52.450000	944,100.00	205,045.16	2.08
		Base		5.230462	94,148.31	6.681614	120,269.05	26,120.74	0.10
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02								
		Local	25,000.000	25.089534	627,238.35	10.100000	252,500.00	-374,738.35	0.56
		Base		3.231272	80,781.80	1.286641	32,166.01	-48,615.79	0.03
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
		Local	10,000.000	29.145902	291,459.02	28.950000	289,500.00	-1,959.02	0.64
		Base		3.734261	37,342.61	3.687945	36,879.45	-463.16	0.03
653665901	BYD CO LTD H COMMON STOCK CNY1.0								
		Local	2,500.000	185.993148	464,982.87	229.800000	574,500.00	109,517.13	1.26
		Base		23.966336	59,915.84	29.274258	73,185.65	13,269.81	0.06
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1								
		Local	36,000.000	13.224783	476,092.19	12.540000	451,440.00	-24,652.19	0.99
		Base		1.699112	61,168.03	1.597473	57,509.01	-3,659.02	0.05
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK								
		Local	6,500.000	118.732491	771,761.19	110.000000	715,000.00	-56,761.19	1.57
		Base		15.269163	99,249.56	14.012917	91,083.96	-8,165.60	0.08
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								
		Local	6,000.000	25.239763	151,438.58	63.000000	378,000.00	226,561.42	0.83
		Base		3.233793	19,402.76	8.025580	48,153.48	28,750.72	0.04
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001								
		Local	34,500.000	74.982381	2,586,892.13	48.600000	1,676,700.00	-910,192.13	3.69
		Base		9.627745	332,157.21	6.191162	213,595.08	-118,562.13	0.19
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001								
		Local	44,000.000	31.523224	1,387,021.85	13.580000	597,520.00	-789,501.85	1.31
		Base		4.037798	177,663.10	1.729958	76,118.17	-101,544.93	0.07
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001								

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	15,530.000	Local	207.768481	3,226,644.51	143.500000	2,228,555.00	-998,089.51	4.90
		Base	26.665692	414,118.19	18.280488	283,895.97	-130,222.22	0.25
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001							
	24,000.000	Local	32.851759	788,442.21	13.640000	327,360.00	-461,082.21	0.72
		Base	4.230966	101,543.18	1.737602	41,702.44	-59,840.74	0.04
ACI1T0T00	JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005							
	6,750.000	Local	48.869825	329,871.32	58.400000	394,200.00	64,328.68	0.87
		Base	6.225495	42,022.09	7.439585	50,217.20	8,195.11	0.04
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
	164,500.000	Local	5.804881	954,902.93	4.400000	723,800.00	-231,102.93	1.59
		Base	0.747490	122,962.07	0.560517	92,205.00	-30,757.07	0.08
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK							
	8,000.000	Local	85.772381	686,179.05	84.850000	678,800.00	-7,379.05	1.49
		Base	10.926558	87,412.46	10.809055	86,472.44	-940.02	0.08
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1							
	7,500.000	Local	81.278023	609,585.17	61.900000	464,250.00	-145,335.17	1.02
		Base	10.467767	78,508.25	7.885451	59,140.88	-19,367.37	0.05
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
	130,000.000	Local	5.869243	763,001.56	1.960000	254,800.00	-508,201.56	0.56
		Base	0.753999	98,019.89	0.249685	32,459.01	-65,560.88	0.03
B04KP8907	ZTE CORP H COMMON STOCK CNY1.0							
	14,800.000	Local	15.021428	222,317.13	23.000000	340,400.00	118,082.87	0.75
		Base	1.919512	28,408.78	2.929974	43,363.61	14,954.83	0.04
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0							
	17,000.000	Local	18.214136	309,640.32	24.700000	419,900.00	110,259.68	0.92
		Base	2.340141	39,782.40	3.146537	53,491.13	13,708.73	0.05
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0							
	21,500.000	Local	13.926113	299,411.44	8.830000	189,845.00	-109,566.44	0.42
		Base	1.789219	38,468.20	1.124855	24,184.38	-14,283.82	0.02
B0J2D4903	BAIDU INC CLASS A COMMON STOCK USD.000000625							

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	11,000.000	Local	130.573898	1,436,312.88	148.700000	1,635,700.00	199,387.12	3.60
		Base	16.671399	183,385.39	18.942916	208,372.08	24,986.69	0.18
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1							
	3,700.000	Local	156.847086	580,334.22	82.400000	304,880.00	-275,454.22	0.67
		Base	20.210692	74,779.56	10.496949	38,838.71	-35,940.85	0.03
B0PB4M906	LINK REIT REIT							
	5,400.000	Local	72.243730	390,116.14	50.500000	272,700.00	-117,416.14	0.60
		Base	9.301935	50,230.45	6.433203	34,739.30	-15,491.15	0.03
B17N9P906	GREENTOWN CHINA HOLDINGS COMMON STOCK HKD.1							
	21,000.000	Local	17.244641	362,137.46	10.180000	213,780.00	-148,357.46	0.47
		Base	2.196783	46,132.45	1.296832	27,233.47	-18,898.98	0.02
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1							
	214,000.000	Local	6.365669	1,362,253.18	2.210000	472,940.00	-889,313.18	1.04
		Base	0.819257	175,320.96	0.281532	60,247.90	-115,073.06	0.05
B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1							
	2,700.000	Local	227.157900	613,326.33	94.950000	256,365.00	-356,961.33	0.56
		Base	29.255581	78,990.07	12.095695	32,658.38	-46,331.69	0.03
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1							
	4,000.000	Local	173.673553	694,694.21	114.000000	456,000.00	-238,694.21	1.00
		Base	22.367353	89,469.41	14.522478	58,089.91	-31,379.50	0.05
B23TGR903	CHINA JINMAO HOLDINGS GROUP COMMON STOCK							
	128,000.000	Local	1.842635	235,857.27	1.530000	195,840.00	-40,017.27	0.43
		Base	0.236751	30,304.16	0.194907	24,948.09	-5,356.07	0.02
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0							
	33,200.000	Local	22.936135	761,479.68	23.750000	788,500.00	27,020.32	1.73
		Base	2.953936	98,070.69	3.025516	100,447.14	2,376.45	0.09
B4TX8S909	AIA GROUP LTD COMMON STOCK							
	9,000.000	Local	62.579869	563,218.82	82.650000	743,850.00	180,631.18	1.64
		Base	7.995969	71,963.72	10.528797	94,759.17	22,795.45	0.08
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1							

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		Local	37,000.000	27.804587	1,028,769.71	4.580000	169,460.00	-859,309.71	0.37
		Base		3.572479	132,181.71	0.583447	21,587.54	-110,594.17	0.02
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								
		Local	39,500.000	30.692022	1,212,334.87	22.150000	874,925.00	-337,409.87	1.92
		Base		3.917663	154,747.68	2.821692	111,456.83	-43,290.85	0.10
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01								
		Local	8,400.000	27.289155	229,228.90	27.300000	229,320.00	91.10	0.50
		Base		3.477256	29,208.95	3.477751	29,213.11	4.16	0.03
B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001								
		Local	12,700.000	30.247657	384,145.25	18.460000	234,442.00	-149,703.25	0.52
		Base		3.876787	49,235.19	2.351622	29,865.60	-19,369.59	0.03
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0								
		Local	8,000.000	44.583551	356,668.41	22.300000	178,400.00	-178,268.41	0.39
		Base		5.728068	45,824.54	2.840801	22,726.40	-23,098.14	0.02
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001								
		Local	12,000.000	32.501223	390,014.68	16.800000	201,600.00	-188,414.68	0.44
		Base		4.185821	50,229.85	2.140155	25,681.86	-24,547.99	0.02
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
		Local	11,000.000	40.983414	450,817.55	45.100000	496,100.00	45,282.45	1.09
		Base		5.264983	57,914.81	5.745296	63,198.26	5,283.45	0.06
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025								
		Local	34,400.000	22.692517	780,622.58	12.100000	416,240.00	-364,382.58	0.92
		Base		2.915521	100,293.91	1.541421	53,024.88	-47,269.03	0.05
BGDY26901	BEIGENE LTD COMMON STOCK USD.0001								
		Local	6,679.000	125.979079	841,414.27	129.400000	864,262.60	22,848.33	1.90
		Base		16.186443	108,109.25	16.484286	110,098.55	1,989.30	0.10
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0								
		Local	4,800.000	167.764148	805,267.91	82.200000	394,560.00	-410,707.91	0.87
		Base		21.606283	103,710.16	10.471471	50,263.06	-53,447.10	0.04
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001								

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		Local	14,500.000	76.061198	1,102,887.37	35.150000	509,675.00	-593,212.37	1.12
		Base		9.800605	142,108.77	4.477764	64,927.58	-77,181.19	0.06
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001								
		Local	31,700.000	20.379082	646,016.89	23.950000	759,215.00	113,198.11	1.67
		Base		2.596094	82,296.19	3.050994	96,716.52	14,420.33	0.08
BKPQZT900	JD.COM INC CL A COMMON STOCK USD.00002								
		Local	3,257.000	296.145422	964,545.64	172.000000	560,204.00	-404,341.64	1.23
		Base		37.969638	123,667.11	21.911107	71,364.48	-52,302.63	0.06
BLC90T908	KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053								
		Local	8,000.000	80.464825	643,718.60	60.450000	483,600.00	-160,118.60	1.06
		Base		10.250426	82,003.41	7.700735	61,605.88	-20,397.53	0.05
BLF853909	BILIBILI INC CLASS Z COMMON STOCK USD.0001								
		Local	960.000	178.956302	171,798.05	189.600000	182,016.00	10,217.95	0.40
		Base		22.993229	22,073.50	24.153174	23,187.05	1,113.55	0.02
BLFJ7Y905	AKESO INC B COMMON STOCK USD.00001								
		Local	6,000.000	42.761432	256,568.59	40.400000	242,400.00	-14,168.59	0.53
		Base		5.448773	32,692.64	5.146562	30,879.37	-1,813.27	0.03
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
		Local	64,500.000	6.860807	442,522.05	4.680000	301,860.00	-140,662.05	0.66
		Base		0.881382	56,849.12	0.596186	38,453.99	-18,395.13	0.03
BM93SF903	NETEASE INC COMMON STOCK USD.0001								
		Local	4,700.000	159.551249	749,890.87	138.000000	648,600.00	-101,290.87	1.43
		Base		20.449389	96,112.13	17.579842	82,625.26	-13,486.87	0.07
BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1								
		Local	4,400.000	47.925527	210,872.32	45.150000	198,660.00	-12,212.32	0.44
		Base		6.142527	27,027.12	5.751666	25,307.33	-1,719.79	0.02
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
		Local	25,300.000	439.906614	11,129,637.34	385.800000	9,760,740.00	-1,368,897.34	21.47
		Base		56.470666	1,428,707.86	49.147123	1,243,422.21	-185,285.65	1.08
BMW5M0901	LI AUTO INC CLASS A COMMON STOCK USD.0001								

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		Local	2,798.000	82.113892	229,754.67	98.000000	274,204.00	44,449.33	0.60
		Base		10.550418	29,520.07	12.484235	34,930.89	5,410.82	0.03
BMX09H909	HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001								
		Local	6,800.000	52.282400	355,520.32	55.800000	379,440.00	23,919.68	0.83
		Base		6.700938	45,566.38	7.108371	48,336.92	2,770.54	0.04
BMXWXT906	CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001								
		Local	18,200.000	36.771173	669,235.34	41.250000	750,750.00	81,514.66	1.65
		Base		4.684286	85,254.00	5.254844	95,638.16	10,384.16	0.08
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0								
		Local	22,800.000	29.997238	683,937.03	12.380000	282,264.00	-401,673.03	0.62
		Base		3.831750	87,363.90	1.577090	35,957.66	-51,406.24	0.03
BNR5PB908	YUEXIU PROPERTY CO LTD COMMON STOCK								
		Local	30,000.000	11.776888	353,306.63	11.840000	355,200.00	1,893.37	0.78
		Base		1.500642	45,019.26	1.508299	45,248.98	229.72	0.04
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01								
		Local	50,000.000	13.689566	684,478.31	5.680000	284,000.00	-400,478.31	0.62
		Base		1.760752	88,037.62	0.723576	36,178.80	-51,858.82	0.03
BY9D3L909	3SBIO INC COMMON STOCK USD.00001								
		Local	65,000.000	5.357657	348,247.69	7.820000	508,300.00	160,052.31	1.12
		Base		0.682508	44,363.05	0.996191	64,752.42	20,389.37	0.06
BYYMZN902	CHINA OVERSEAS PROPERTY HOLD COMMON STOCK HKD.001								
		Local	45,000.000	8.632330	388,454.85	9.590000	431,550.00	43,095.15	0.95
		Base		1.109126	49,910.68	1.221672	54,975.22	5,064.54	0.05
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
		Local	5,000.000	56.088312	280,441.56	47.650000	238,250.00	-42,191.56	0.52
		Base		7.205452	36,027.26	6.070141	30,350.71	-5,676.55	0.03
BZBY9R908	C+D INTERNATIONAL INVESTMENT COMMON STOCK HKD.1								
		Local	13,156.000	21.381196	281,291.01	25.750000	338,767.00	57,475.99	0.75
		Base		2.747166	36,141.72	3.280297	43,155.58	7,013.86	0.04

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HONG KONG DOLLAR Total									
		Local	2,064,890.000		56,410,102.48		45,460,906.80	-10,949,195.68	100.00
		Base			7,238,456.52		5,791,272.09	-1,447,184.43	5.04
HUNGARIAN FORINT								Exchange Rate: 350.345850	
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.								
		Local	1,933.000	7,551.975753	14,597,969.13	7,325.000000	14,159,225.00	-438,744.13	100.00
		Base		25.865028	49,997.10	20.907911	40,414.99	-9,582.11	0.04
HUNGARIAN FORINT Total									
		Local	1,933.000		14,597,969.13		14,159,225.00	-438,744.13	100.00
		Base			49,997.10		40,414.99	-9,582.11	0.04
INDIAN RUPEE								Exchange Rate: 82.182500	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
		Local	4,372.000	1,561.038044	6,824,858.33	2,330.950000	10,190,913.40	3,366,055.07	7.34
		Base		21.847427	95,516.95	28.363094	124,003.45	28,486.50	0.11
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.								
		Local	4,179.000	778.238473	3,252,258.58	1,158.000000	4,839,282.00	1,587,023.42	3.49
		Base		10.501481	43,885.69	14.090591	58,884.58	14,998.89	0.05
613934900	TITAN CO LTD COMMON STOCK INR1.0								
		Local	1,344.000	2,711.004293	3,643,589.77	2,514.900000	3,380,025.60	-263,564.17	2.44
		Base		35.610193	47,860.10	30.601405	41,128.29	-6,731.81	0.04
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
		Local	1,364.000	1,613.608497	2,200,961.99	2,620.000000	3,573,680.00	1,372,718.01	2.58
		Base		21.138519	28,832.94	31.880266	43,484.68	14,651.74	0.04
620512905	INFOSYS LTD COMMON STOCK INR5.								
		Local	5,799.000	1,136.543156	6,590,813.76	1,425.700000	8,267,634.30	1,676,820.54	5.96
		Base		15.666698	90,851.18	17.347976	100,600.91	9,749.73	0.09
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
		Local	1,719.000	2,064.527807	3,548,923.30	2,560.000000	4,400,640.00	851,716.70	3.17

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		Base	28.865614	49,619.99	31.150184	53,547.17	3,927.18	0.05
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.							
	1,344.000	Local	3,246.641510	4,363,486.19	4,306.200000	5,787,532.80	1,424,046.61	4.17
		Base	43.809888	58,880.49	52.398017	70,422.93	11,542.44	0.06
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0							
	3,280.000	Local	983.824777	3,226,945.27	1,085.450000	3,560,276.00	333,330.73	2.57
		Base	13.275643	43,544.11	13.207800	43,321.58	-222.53	0.04
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
	1,039.000	Local	2,772.017324	2,880,126.00	4,640.000000	4,820,960.00	1,940,834.00	3.47
		Base	40.040693	41,602.28	56.459709	58,661.64	17,059.36	0.05
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
	9,992.000	Local	532.130025	5,317,043.21	750.500000	7,498,996.00	2,181,952.79	5.40
		Base	7.172048	71,663.10	9.132115	91,248.09	19,584.99	0.08
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
	9,222.000	Local	469.486599	4,329,605.42	982.200000	9,057,848.40	4,728,242.98	6.53
		Base	6.781548	62,539.44	11.951450	110,216.27	47,676.83	0.10
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.							
	1,308.000	Local	4,237.482982	5,542,627.74	2,827.000000	3,697,716.00	-1,844,911.74	2.66
		Base	57.180214	74,791.72	34.399051	44,993.96	-29,797.76	0.04
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0							
	462.000	Local	6,914.715758	3,194,598.68	8,302.000000	3,835,524.00	640,925.32	2.76
		Base	93.306558	43,107.63	101.019073	46,670.81	3,563.18	0.04
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.							
	7,530.000	Local	956.734252	7,204,208.92	516.250000	3,887,362.50	-3,316,846.42	2.80
		Base	12.910086	97,212.95	6.281751	47,301.58	-49,911.37	0.04
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.							
	9,104.000	Local	492.383448	4,482,658.91	421.000000	3,832,784.00	-649,874.91	2.76
		Base	6.458970	58,802.46	5.122745	46,637.47	-12,164.99	0.04
ACI0793V7	GODREJ PROPERTIES LTD COMMON STOCK INR5.0							
	3,465.000	Local	1,295.252378	4,488,049.49	1,028.700000	3,564,445.50	-923,603.99	2.57

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		Base	15.630401	54,159.34	12.517263	43,372.32	-10,787.02	0.04
B00KT6901	PETRONET LNG LTD FOR COMMON STOCK INR10.0							
	16,076.000	Local	232.930233	3,744,586.43	229.250000	3,685,423.00	-59,163.43	2.66
		Base	2.817718	45,297.64	2.789523	44,844.38	-453.26	0.04
B01110905	CIPLA LTD COMMON STOCK INR2.							
	6,047.000	Local	764.285808	4,621,636.28	900.500000	5,445,323.50	823,687.22	3.92
		Base	10.376036	62,743.89	10.957321	66,258.92	3,515.03	0.06
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
	1,749.000	Local	1,520.517416	2,659,384.96	2,165.050000	3,786,672.45	1,127,287.49	2.73
		Base	21.874803	38,259.03	26.344416	46,076.38	7,817.35	0.04
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
	1,836.000	Local	2,263.302026	4,155,422.52	3,204.000000	5,882,544.00	1,727,121.48	4.24
		Base	32.426111	59,534.34	38.986402	71,579.03	12,044.69	0.06
B037HF900	NTPC LTD COMMON STOCK INR10.0							
	30,284.000	Local	123.995503	3,755,079.82	175.600000	5,317,870.40	1,562,790.58	3.83
		Base	1.710836	51,810.96	2.136708	64,708.06	12,897.10	0.06
B0XPSB904	TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.							
	3,548.000	Local	1,520.290817	5,393,991.82	1,533.500000	5,440,858.00	46,866.18	3.92
		Base	18.390707	65,250.23	18.659690	66,204.58	954.35	0.06
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.							
	1,180.000	Local	4,650.618364	5,487,729.67	3,835.700000	4,526,126.00	-961,603.67	3.26
		Base	61.087856	72,083.67	46.672953	55,074.09	-17,009.58	0.05
B1BDGY906	GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.							
	4,963.000	Local	898.293975	4,458,233.00	968.050000	4,804,432.15	346,199.15	3.46
		Base	10.840125	53,799.54	11.779272	58,460.53	4,660.99	0.05
B1YLCV903	DLF LTD COMMON STOCK INR2.0							
	9,235.000	Local	394.325072	3,641,592.04	355.950000	3,287,198.25	-354,393.79	2.37
		Base	4.758501	43,944.76	4.331214	39,998.76	-3,946.00	0.03
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
	18,419.000	Local	164.142712	3,023,344.62	225.500000	4,153,484.50	1,130,139.88	2.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		2.259706	41,621.52	2.743893	50,539.77	8,918.25	0.04
B6Z1L7908	TATA POWER CO LTD COMMON STOCK INR1.								
		Local	21,353.000	228.351442	4,875,988.35	190.700000	4,072,017.10	-803,971.25	2.93
		Base		2.995461	63,962.07	2.320445	49,548.47	-14,413.60	0.04
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0								
		Local	3,775.000	1,065.816095	4,023,455.76	1,102.800000	4,163,070.00	139,614.24	3.00
		Base		14.382026	54,292.15	13.418915	50,656.40	-3,635.75	0.04
INDIAN RUPEE Total									
		Local	183,988.000		120,931,200.83		138,760,639.85	17,829,439.02	100.00
		Base			1,615,470.17		1,688,445.10	72,974.93	1.47
INDONESIAN RUPIAH							Exchange Rate:	14,994.500000	
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.								
		Local	85,300.000	4,926.543603	420,234,169.35	6,000.000000	511,800,000.00	91,565,830.65	34.19
		Base		0.341469	29,127.30	0.400147	34,132.52	5,005.22	0.03
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0								
		Local	242,600.000	4,262.771093	1,034,148,267.20	4,060.000000	984,956,000.00	-49,192,267.20	65.81
		Base		0.318199	77,195.07	0.270766	65,687.82	-11,507.25	0.06
INDONESIAN RUPIAH Total									
		Local	327,900.000		1,454,382,436.55		1,496,756,000.00	42,373,563.45	100.00
		Base			106,322.37		99,820.34	-6,502.03	0.09
JAPANESE YEN							Exchange Rate:	132.775000	
601090004	AJINOMOTO CO INC COMMON STOCK								
		Local	4,800.000	2,580.651667	12,387,128.00	4,606.000000	22,108,800.00	9,721,672.00	0.94
		Base		21.554663	103,462.38	34.690265	166,513.27	63,050.89	0.14
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		Local	5,000.000	4,352.238400	21,761,192.00	4,924.000000	24,620,000.00	2,858,808.00	1.05
		Base		36.575886	182,879.43	37.085295	185,426.47	2,547.04	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
605460005	ASAHI KASEI CORP COMMON STOCK								
		Local	16,800.000	1,022.456845	17,177,275.00	926.300000	15,561,840.00	-1,615,435.00	0.66
		Base		8.609461	144,638.94	6.976464	117,204.59	-27,434.35	0.10
608484903	Z HOLDINGS CORP COMMON STOCK								
		Local	21,000.000	604.852714	12,701,907.00	372.800000	7,828,800.00	-4,873,107.00	0.33
		Base		5.637811	118,394.03	2.807757	58,962.91	-59,431.12	0.05
612528901	TREND MICRO INC COMMON STOCK								
		Local	1,100.000	6,480.323636	7,128,356.00	6,470.000000	7,117,000.00	-11,356.00	0.30
		Base		49.072918	53,980.21	48.729053	53,601.96	-378.25	0.05
612563908	NTT DATA CORP COMMON STOCK								
		Local	4,200.000	1,854.092619	7,787,189.00	1,732.000000	7,274,400.00	-512,789.00	0.31
		Base		14.040307	58,969.29	13.044624	54,787.42	-4,181.87	0.05
613210004	BRIDGESTONE CORP COMMON STOCK								
		Local	1,700.000	4,786.392353	8,136,867.00	5,367.000000	9,123,900.00	987,033.00	0.39
		Base		42.321871	71,947.18	40.421766	68,717.00	-3,230.18	0.06
613674902	OBIC CO LTD COMMON STOCK								
		Local	500.000	18,340.916000	9,170,458.00	20,900.000000	10,450,000.00	1,279,542.00	0.44
		Base		138.888460	69,444.23	157.409151	78,704.58	9,260.35	0.07
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK								
		Local	1,000.000	8,260.413000	8,260,413.00	8,090.000000	8,090,000.00	-170,413.00	0.34
		Base		60.431730	60,431.73	60.930145	60,930.14	498.41	0.05
617232004	CANON INC COMMON STOCK								
		Local	4,400.000	3,528.400227	15,524,961.00	2,955.500000	13,004,200.00	-2,520,761.00	0.55
		Base		29.019134	127,684.19	22.259461	97,941.63	-29,742.56	0.09
617369004	CAPCOM CO LTD COMMON STOCK								
		Local	2,000.000	3,126.562500	6,253,125.00	4,735.000000	9,470,000.00	3,216,875.00	0.40
		Base		28.349845	56,699.69	35.661834	71,323.67	14,623.98	0.06
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
		Local	500.000	15,430.770000	7,715,385.00	15,810.000000	7,905,000.00	189,615.00	0.34
		Base		116.851080	58,425.54	119.073621	59,536.81	1,111.27	0.05

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619446909	KOSE CORP COMMON STOCK								
			600.000	11,060.551667	6,636,331.00	15,680.000000	9,408,000.00	2,771,669.00	0.40
		Base		83.757167	50,254.30	118.094521	70,856.71	20,602.41	0.06
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
			5,400.000	2,702.340556	14,592,639.00	3,270.000000	17,658,000.00	3,065,361.00	0.75
		Base		21.043789	113,636.46	24.628130	132,991.90	19,355.44	0.12
622050904	CYBERAGENT INC COMMON STOCK								
			3,900.000	2,295.146923	8,951,073.00	1,115.000000	4,348,500.00	-4,602,573.00	0.18
		Base		20.811051	81,163.10	8.397665	32,750.89	-48,412.21	0.03
624899902	KDDI CORP COMMON STOCK								
			12,000.000	3,306.374833	39,676,498.00	4,093.000000	49,116,000.00	9,439,502.00	2.09
		Base		30.307717	363,692.60	30.826586	369,919.04	6,226.44	0.32
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK								
			500.000	11,555.774000	5,777,887.00	13,190.000000	6,595,000.00	817,113.00	0.28
		Base		106.534280	53,267.14	99.340990	49,670.50	-3,596.64	0.04
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
			1,000.000	16,534.847000	16,534,847.00	23,655.000000	23,655,000.00	7,120,153.00	1.00
		Base		130.914830	130,914.83	178.158539	178,158.54	47,243.71	0.16
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
			2,900.000	3,426.193793	9,935,962.00	3,114.000000	9,030,600.00	-905,362.00	0.38
		Base		30.650124	88,885.36	23.453210	68,014.31	-20,871.05	0.06
627094006	DISCO CORP COMMON STOCK								
			600.000	10,717.201667	6,430,321.00	15,300.000000	9,180,000.00	2,749,679.00	0.39
		Base		81.157100	48,694.26	115.232536	69,139.52	20,445.26	0.06
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
			1,100.000	6,715.335455	7,386,869.00	7,335.000000	8,068,500.00	681,631.00	0.34
		Base		50.852564	55,937.82	55.243834	60,768.22	4,830.40	0.05
630720001	EISAI CO LTD COMMON STOCK								
			2,900.000	5,534.015862	16,048,646.00	7,504.000000	21,761,600.00	5,712,954.00	0.92
		Base		44.166862	128,083.90	56.516664	163,898.32	35,814.42	0.14

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630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK								
		Local	1,200.000	5,442.720000	6,531,264.00	6,360.000000	7,632,000.00	1,100,736.00	0.32
		Base		49.351408	59,221.69	47.900584	57,480.70	-1,740.99	0.05
633243902	FAST RETAILING CO LTD COMMON STOCK								
		Local	600.000	20,700.203333	12,420,122.00	28,880.000000	17,328,000.00	4,907,878.00	0.74
		Base		165.190617	99,114.37	217.510827	130,506.50	31,392.13	0.11
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
		Local	10,500.000	680.470571	7,144,941.00	847.900000	8,902,950.00	1,758,009.00	0.38
		Base		6.107887	64,132.81	6.385991	67,052.91	2,920.10	0.06
635640006	SUBARU CORP COMMON STOCK								
		Local	3,000.000	2,450.122333	7,350,367.00	2,114.500000	6,343,500.00	-1,006,867.00	0.27
		Base		18.553803	55,661.41	15.925438	47,776.31	-7,885.10	0.04
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
		Local	1,900.000	7,057.352632	13,408,970.00	6,698.000000	12,726,200.00	-682,770.00	0.54
		Base		53.442526	101,540.80	50.446244	95,847.86	-5,692.94	0.08
635693005	FANUC CORP COMMON STOCK								
		Local	4,000.000	4,027.201250	16,108,805.00	4,760.000000	19,040,000.00	2,931,195.00	0.81
		Base		30.496393	121,985.57	35.850122	143,400.49	21,414.92	0.12
635694003	FUJITSU LIMITED COMMON STOCK								
		Local	1,200.000	14,006.555000	16,807,866.00	17,835.000000	21,402,000.00	4,594,134.00	0.91
		Base		109.420975	131,305.17	134.324986	161,189.98	29,884.81	0.14
639092907	NOMURA RESEARCH INSTITUTE LT COMMON STOCK								
		Local	2,400.000	3,745.187083	8,988,449.00	3,065.000000	7,356,000.00	-1,632,449.00	0.31
		Base		28.360813	68,065.95	23.084165	55,402.00	-12,663.95	0.05
639680909	NIPPON BUILDING FUND INC REIT								
		Local	5.000	629,031.400000	3,145,157.00	551,000.000000	2,755,000.00	-390,157.00	0.12
		Base		4,601.884000	23,009.42	4,149.877613	20,749.39	-2,260.03	0.02
639758903	JAPAN REAL ESTATE INVESTMENT REIT								
		Local	5.000	613,030.600000	3,065,153.00	528,000.000000	2,640,000.00	-425,153.00	0.11
		Base		4,484.824000	22,424.12	3,976.652231	19,883.26	-2,540.86	0.02

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640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
		Local	1,200.000	5,720.285833	6,864,343.00	7,110.000000	8,532,000.00	1,667,657.00	0.36
		Base		43.317450	51,980.94	53.549237	64,259.08	12,278.14	0.06
641628904	DENTSU GROUP INC COMMON STOCK								
		Local	1,900.000	3,766.882105	7,157,076.00	4,650.000000	8,835,000.00	1,677,924.00	0.38
		Base		34.155889	64,896.19	35.021653	66,541.14	1,644.95	0.06
642910004	HITACHI LTD COMMON STOCK								
		Local	2,800.000	5,455.554286	15,275,552.00	7,252.000000	20,305,600.00	5,030,048.00	0.86
		Base		43.222032	121,021.69	54.618716	152,932.40	31,910.71	0.13
643514003	HONDA MOTOR CO LTD COMMON STOCK								
		Local	6,000.000	3,350.502500	20,103,015.00	3,510.000000	21,060,000.00	956,985.00	0.89
		Base		27.869432	167,216.59	26.435699	158,614.20	-8,602.39	0.14
644150005	HOYA CORP COMMON STOCK								
		Local	2,900.000	10,427.500690	30,239,752.00	14,560.000000	42,224,000.00	11,984,248.00	1.79
		Base		81.397134	236,051.69	109.659198	318,011.67	81,959.98	0.28
645610007	IBIDEN CO LTD COMMON STOCK								
		Local	1,800.000	4,000.200000	7,200,360.00	5,260.000000	9,468,000.00	2,267,640.00	0.40
		Base		30.291922	54,525.46	39.615892	71,308.60	16,783.14	0.06
646710004	ISUZU MOTORS LTD COMMON STOCK								
		Local	4,600.000	1,596.079783	7,341,967.00	1,579.000000	7,263,400.00	-78,567.00	0.31
		Base		12.086478	55,597.80	11.892299	54,704.58	-893.22	0.05
646780007	ITOCHU CORP COMMON STOCK								
		Local	3,100.000	3,710.185484	11,501,575.00	4,301.000000	13,333,100.00	1,831,525.00	0.57
		Base		28.095758	87,096.85	32.393146	100,418.75	13,321.90	0.09
647098003	JSR CORP COMMON STOCK								
		Local	2,900.000	3,630.181379	10,527,526.00	3,115.000000	9,033,500.00	-1,494,026.00	0.38
		Base		27.489921	79,720.77	23.460742	68,036.15	-11,684.62	0.06
647453901	JAPAN TOBACCO INC COMMON STOCK								
		Local	9,100.000	2,558.473187	23,282,106.00	2,798.000000	25,461,800.00	2,179,694.00	1.08
		Base		21.313901	193,956.50	21.073244	191,766.52	-2,189.98	0.17

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648004000	AEON CO LTD COMMON STOCK							
	4,300.000	Local	2,644.712791	11,372,265.00	2,566.000000	11,033,800.00	-338,465.00	0.47
		Base	24.888693	107,021.38	19.325927	83,101.49	-23,919.89	0.07
648380004	KAO CORP COMMON STOCK							
	5,600.000	Local	6,422.340357	35,965,106.00	5,167.000000	28,935,200.00	-7,029,906.00	1.23
		Base	55.165654	308,927.66	38.915458	217,926.57	-91,001.09	0.19
649080009	KIKKOMAN CORP COMMON STOCK							
	2,100.000	Local	7,765.791429	16,308,162.00	6,740.000000	14,154,000.00	-2,154,162.00	0.60
		Base	63.880967	134,150.03	50.762568	106,601.39	-27,548.64	0.09
649099009	KEYENCE CORP COMMON STOCK							
	1,100.000	Local	45,939.950909	50,533,946.00	64,450.000000	70,895,000.00	20,361,054.00	3.01
		Base	371.384891	408,523.38	485.407645	533,948.41	125,425.03	0.46
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK							
	8,900.000	Local	2,292.962135	20,407,363.00	2,096.000000	18,654,400.00	-1,752,963.00	0.79
		Base	20.697508	184,207.82	15.786104	140,496.33	-43,711.49	0.12
649658002	KOMATSU LTD COMMON STOCK							
	3,000.000	Local	3,329.166333	9,987,499.00	3,277.000000	9,831,000.00	-156,499.00	0.42
		Base	25.210453	75,631.36	24.680851	74,042.55	-1,588.81	0.06
649668001	KONAMI GROUP CORP COMMON STOCK							
	1,100.000	Local	6,703.350000	7,373,685.00	6,070.000000	6,677,000.00	-696,685.00	0.28
		Base	60.782064	66,860.27	45.716438	50,288.08	-16,572.19	0.04
649750007	KUBOTA CORP COMMON STOCK							
	4,400.000	Local	2,188.109318	9,627,681.00	1,999.000000	8,795,600.00	-832,081.00	0.37
		Base	16.569682	72,906.60	15.055545	66,244.40	-6,662.20	0.06
649926003	KYOCERA CORP COMMON STOCK							
	1,300.000	Local	6,602.299231	8,582,989.00	6,888.000000	8,954,400.00	371,411.00	0.38
		Base	58.378346	75,891.85	51.877236	67,440.41	-8,451.44	0.06
649955002	KYOWA KIRIN CO LTD COMMON STOCK							
	2,900.000	Local	2,808.140345	8,143,607.00	2,886.000000	8,369,400.00	225,793.00	0.36
		Base	21.264931	61,668.30	21.736020	63,034.46	1,366.16	0.05

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650626906	LASERTEC CORP COMMON STOCK								
		700.000	Local	18,785.938571	13,150,157.00	23,280.000000	16,296,000.00	3,145,843.00	0.69
			Base	155.493429	108,845.40	175.334212	122,733.95	13,888.55	0.11
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
		2,100.000	Local	1,624.144762	3,410,704.00	2,547.000000	5,348,700.00	1,937,996.00	0.23
			Base	14.360890	30,157.87	19.182828	40,283.94	10,126.07	0.04
654379908	JFE HOLDINGS INC COMMON STOCK								
		6,600.000	Local	1,529.076364	10,091,904.00	1,679.000000	11,081,400.00	989,496.00	0.47
			Base	11.579088	76,421.98	12.645453	83,459.99	7,038.01	0.07
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
		1,700.000	Local	4,370.200000	7,429,340.00	5,298.000000	9,006,600.00	1,577,260.00	0.38
			Base	39.264171	66,749.09	39.902090	67,833.55	1,084.46	0.06
656946001	MARUBENI CORP COMMON STOCK								
		5,400.000	Local	1,345.067222	7,263,363.00	1,795.500000	9,695,700.00	2,432,337.00	0.41
			Base	10.185659	55,002.56	13.522877	73,023.54	18,020.98	0.06
657270005	PANASONIC HOLDINGS CORP COMMON STOCK								
		5,900.000	Local	1,377.188136	8,125,410.00	1,182.000000	6,973,800.00	-1,151,610.00	0.30
			Base	12.177269	71,845.89	8.902278	52,523.44	-19,322.45	0.05
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
		5,370.000	Local	2,100.049534	11,277,266.00	1,878.000000	10,084,860.00	-1,192,406.00	0.43
			Base	18.568898	99,714.98	14.144229	75,954.51	-23,760.47	0.07
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
		3,100.000	Local	1,994.884194	6,184,141.00	1,576.500000	4,887,150.00	-1,296,991.00	0.21
			Base	17.856165	55,354.11	11.873470	36,807.76	-18,546.35	0.03
659678007	MITSUBISHI CORP COMMON STOCK								
		3,300.000	Local	4,444.222121	14,665,933.00	4,751.000000	15,678,300.00	1,012,367.00	0.67
			Base	33.654327	111,059.28	35.782339	118,081.72	7,022.44	0.10
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
		5,000.000	Local	1,665.332400	8,326,662.00	1,578.500000	7,892,500.00	-434,162.00	0.34
			Base	14.725074	73,625.37	11.888533	59,442.67	-14,182.70	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK								
		Local	1,400.000	5,377.268571	7,528,176.00	4,876.000000	6,826,400.00	-701,776.00	0.29
		Base		40.719914	57,007.88	36.723781	51,413.29	-5,594.59	0.04
659730006	MITSUI + CO LTD COMMON STOCK								
		Local	4,000.000	1,641.161250	6,564,645.00	4,116.000000	16,464,000.00	9,899,355.00	0.70
		Base		14.638178	58,552.71	30.999812	123,999.25	65,446.54	0.11
659736003	MITSUI CHEMICALS INC COMMON STOCK								
		Local	3,500.000	3,150.157429	11,025,551.00	3,410.000000	11,935,000.00	909,449.00	0.51
		Base		23.854889	83,492.11	25.682546	89,888.91	6,396.80	0.08
659758007	MITSUI OSK LINES LTD COMMON STOCK								
		Local	2,300.000	3,135.156522	7,210,860.00	3,310.000000	7,613,000.00	402,140.00	0.32
		Base		23.741296	54,604.98	24.929392	57,337.60	2,732.62	0.05
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
		Local	2,400.000	2,660.277500	6,384,666.00	2,484.000000	5,961,600.00	-423,066.00	0.25
		Base		23.819713	57,167.31	18.708341	44,900.02	-12,267.29	0.04
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
		Local	3,100.000	7,201.426774	22,324,423.00	8,040.000000	24,924,000.00	2,599,577.00	1.06
		Base		58.165042	180,311.63	60.553568	187,716.06	7,404.43	0.16
661650903	SEIKO EPSON CORP COMMON STOCK								
		Local	3,400.000	2,173.108529	7,388,569.00	1,881.000000	6,395,400.00	-993,169.00	0.27
		Base		16.456085	55,950.69	14.166824	48,167.20	-7,783.49	0.04
663567907	RENESAS ELECTRONICS CORP COMMON STOCK								
		Local	7,200.000	1,340.066944	9,648,482.00	1,913.500000	13,777,200.00	4,128,718.00	0.59
		Base		10.147794	73,064.12	14.411599	103,763.51	30,699.39	0.09
663955003	NINTENDO CO LTD COMMON STOCK								
		Local	8,800.000	5,542.573182	48,774,644.00	5,131.000000	45,152,800.00	-3,621,844.00	1.92
		Base		49.222377	433,156.92	38.644323	340,070.04	-93,086.88	0.30
664038007	DENSO CORP COMMON STOCK								
		Local	1,900.000	7,618.380526	14,474,923.00	7,443.000000	14,141,700.00	-333,223.00	0.60
		Base		57.690968	109,612.84	56.057240	106,508.76	-3,104.08	0.09

& Issue has redenominated but Local is not converted
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
664040003	NEC CORP COMMON STOCK								
		Local	1,700.000	5,160.257647	8,772,438.00	5,100.000000	8,670,000.00	-102,438.00	0.37
		Base		39.076576	66,430.18	38.410845	65,298.44	-1,131.74	0.06
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
		Local	15,200.000	911.045526	13,847,892.00	1,238.000000	18,817,600.00	4,969,708.00	0.80
		Base		6.898986	104,864.58	9.324044	141,725.48	36,860.90	0.12
664054004	NIPPON SANSO HOLDINGS CORP COMMON STOCK								
		Local	3,000.000	2,427.121333	7,281,364.00	2,382.000000	7,146,000.00	-135,364.00	0.30
		Base		18.379623	55,138.87	17.940124	53,820.37	-1,318.50	0.05
664068004	NIDEC CORP COMMON STOCK								
		Local	2,000.000	7,473.468500	14,946,937.00	6,845.000000	13,690,000.00	-1,256,937.00	0.58
		Base		58.273390	116,546.78	51.553380	103,106.76	-13,440.02	0.09
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
		Local	2,900.000	2,327.163103	6,748,773.00	1,551.000000	4,497,900.00	-2,250,873.00	0.19
		Base		21.151221	61,338.54	11.681416	33,876.11	-27,462.43	0.03
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
		Local	8,700.000	2,780.853678	24,193,427.00	3,962.000000	34,469,400.00	10,275,973.00	1.46
		Base		25.185799	219,116.45	29.839955	259,607.61	40,491.16	0.23
664158003	NISSAN CHEMICAL CORP COMMON STOCK								
		Local	2,000.000	6,430.321500	12,860,643.00	5,990.000000	11,980,000.00	-880,643.00	0.51
		Base		48.694270	97,388.54	45.113915	90,227.83	-7,160.71	0.08
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK								
		Local	900.000	8,580.428889	7,722,386.00	12,130.000000	10,917,000.00	3,194,614.00	0.46
		Base		64.976178	58,478.56	91.357560	82,221.80	23,743.24	0.07
664180007	NITTO DENKO CORP COMMON STOCK								
		Local	1,900.000	9,090.687368	17,272,306.00	8,550.000000	16,245,000.00	-1,027,306.00	0.69
		Base		75.975089	144,352.67	64.394653	122,349.84	-22,002.83	0.11
664256005	NIPPON STEEL CORP COMMON STOCK								
		Local	12,200.000	1,935.885164	23,617,799.00	3,120.000000	38,064,000.00	14,446,201.00	1.62
		Base		15.727391	191,874.17	23.498400	286,680.47	94,806.30	0.25

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
664286002	NISSAN MOTOR CO LTD COMMON STOCK								
		Local	13,600.000	547.227353	7,442,292.00	501.100000	6,814,960.00	-627,332.00	0.29
		Base		4.143935	56,357.52	3.774054	51,327.13	-5,030.39	0.04
664310000	NOMURA HOLDINGS INC COMMON STOCK								
		Local	9,200.000	709.054348	6,523,300.00	509.700000	4,689,240.00	-1,834,060.00	0.20
		Base		6.269547	57,679.83	3.838825	35,317.19	-22,362.64	0.03
664396009	NIPPON YUSEN KK COMMON STOCK								
		Local	2,400.000	3,186.825833	7,648,382.00	3,089.000000	7,413,600.00	-234,782.00	0.31
		Base		24.132567	57,918.16	23.264922	55,835.81	-2,082.35	0.05
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV								
		Local	600.000	12,460.621667	7,476,373.00	15,930.000000	9,558,000.00	2,081,627.00	0.41
		Base		94.359333	56,615.60	119.977405	71,986.44	15,370.84	0.06
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
		Local	4,000.000	3,086.558250	12,346,233.00	4,528.000000	18,112,000.00	5,765,767.00	0.77
		Base		25.473280	101,893.12	34.102805	136,411.22	34,518.10	0.12
665770004	OJI HOLDINGS CORP COMMON STOCK								
		Local	13,100.000	570.028473	7,467,373.00	524.000000	6,864,400.00	-602,973.00	0.29
		Base		4.316599	56,547.45	3.946526	51,699.49	-4,847.96	0.05
665880001	OLYMPUS CORP COMMON STOCK								
		Local	10,700.000	2,145.174206	22,953,364.00	2,318.500000	24,807,950.00	1,854,586.00	1.05
		Base		16.723827	178,944.95	17.461872	186,842.03	7,897.08	0.16
665942009	OMRON CORP COMMON STOCK								
		Local	1,400.000	6,731.336429	9,423,871.00	7,707.000000	10,789,800.00	1,365,929.00	0.46
		Base		50.973736	71,363.23	58.045566	81,263.79	9,900.56	0.07
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
		Local	2,000.000	2,246.622500	4,493,245.00	2,764.000000	5,528,000.00	1,034,755.00	0.23
		Base		20.117040	40,234.08	20.817172	41,634.34	1,400.26	0.04
666114004	ORIX CORP COMMON STOCK								
		Local	3,300.000	1,757.878485	5,800,999.00	2,176.500000	7,182,450.00	1,381,451.00	0.31
		Base		15.543379	51,293.15	16.392393	54,094.90	2,801.75	0.05

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673822003	RICOH CO LTD COMMON STOCK								
		Local	6,500.000	1,110.055385	7,215,360.00	991.000000	6,441,500.00	-773,860.00	0.27
		Base		8.406008	54,639.05	7.463754	48,514.40	-6,124.65	0.04
674720008	ROHM CO LTD COMMON STOCK								
		Local	700.000	10,080.502857	7,056,352.00	10,970.000000	7,679,000.00	622,648.00	0.33
		Base		76.335643	53,434.95	82.620975	57,834.68	4,399.73	0.05
676396005	SMC CORP COMMON STOCK								
		Local	200.000	61,643.080000	12,328,616.00	69,830.000000	13,966,000.00	1,637,384.00	0.59
		Base		466.798550	93,359.71	525.927321	105,185.46	11,825.75	0.09
677062903	SOFTBANK GROUP CORP COMMON STOCK								
		Local	9,800.000	6,574.668571	64,431,752.00	5,182.000000	50,783,600.00	-13,648,152.00	2.16
		Base		59.977692	587,781.38	39.028432	382,478.63	-205,302.75	0.33
679159004	SECOM CO LTD COMMON STOCK								
		Local	900.000	8,147.406667	7,332,666.00	8,164.000000	7,347,600.00	14,934.00	0.31
		Base		61.697067	55,527.36	61.487479	55,338.73	-188.63	0.05
679382002	SEKISUI CHEMICAL CO LTD COMMON STOCK								
		Local	4,000.000	1,837.091750	7,348,367.00	1,876.000000	7,504,000.00	155,633.00	0.32
		Base		13.911565	55,646.26	14.129166	56,516.66	870.40	0.05
679390005	SEKISUI HOUSE LTD COMMON STOCK								
		Local	3,800.000	1,902.951053	7,231,214.00	2,698.000000	10,252,400.00	3,021,186.00	0.44
		Base		17.295624	65,723.37	20.320090	77,216.34	11,492.97	0.07
680436003	SHIMADZU CORP COMMON STOCK								
		Local	1,600.000	4,455.222500	7,128,356.00	4,140.000000	6,624,000.00	-504,356.00	0.28
		Base		33.737631	53,980.21	31.180569	49,888.91	-4,091.30	0.04
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
		Local	29,000.000	3,137.291448	90,981,452.00	4,275.000000	123,975,000.00	32,993,548.00	5.26
		Base		25.114664	728,325.26	32.197326	933,722.46	205,397.20	0.81
680468006	SHIONOGI + CO LTD COMMON STOCK								
		Local	2,300.000	6,321.905652	14,540,383.00	5,977.000000	13,747,100.00	-793,283.00	0.58
		Base		51.395200	118,208.96	45.016005	103,536.81	-14,672.15	0.09

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680482007	SHIMANO INC COMMON STOCK								
		Local	400.000	21,116.055000	8,446,422.00	22,840.000000	9,136,000.00	689,578.00	0.39
		Base		159.903475	63,961.39	172.020335	68,808.13	4,846.74	0.06
680526001	SHISEIDO CO LTD COMMON STOCK								
		Local	4,500.000	5,513.797333	24,812,088.00	6,181.000000	27,814,500.00	3,002,412.00	1.18
		Base		45.556418	205,003.88	46.552438	209,485.97	4,482.09	0.18
682150008	SONY GROUP CORP COMMON STOCK								
		Local	4,900.000	9,512.646531	46,611,968.00	11,985.000000	58,726,500.00	12,114,532.00	2.49
		Base		73.722318	361,239.36	90.265487	442,300.88	81,061.52	0.39
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK								
		Local	21,200.000	559.027925	11,851,392.00	445.000000	9,434,000.00	-2,417,392.00	0.40
		Base		4.233296	89,745.88	3.351535	71,052.53	-18,693.35	0.06
685870008	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK								
		Local	5,000.000	1,482.074000	7,410,370.00	1,697.000000	8,485,000.00	1,074,630.00	0.36
		Base		11.223158	56,115.79	12.781021	63,905.10	7,789.31	0.06
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
		Local	4,000.000	4,930.246500	19,720,986.00	5,049.000000	20,196,000.00	475,014.00	0.86
		Base		37.334795	149,339.18	38.026737	152,106.95	2,767.77	0.13
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
		Local	2,600.000	3,172.585385	8,248,722.00	2,982.000000	7,753,200.00	-495,522.00	0.33
		Base		28.052396	72,936.23	22.459047	58,393.52	-14,542.71	0.05
685894008	SUMITOMO CORP COMMON STOCK								
		Local	3,900.000	1,854.592564	7,232,911.00	2,341.000000	9,129,900.00	1,896,989.00	0.39
		Base		14.044092	54,771.96	17.631331	68,762.19	13,990.23	0.06
686550005	SUZUKI MOTOR CORP COMMON STOCK								
		Local	1,800.000	4,113.205556	7,403,770.00	4,804.000000	8,647,200.00	1,243,430.00	0.37
		Base		31.147672	56,065.81	36.181510	65,126.72	9,060.91	0.06
686930009	TDK CORP COMMON STOCK								
		Local	2,500.000	4,450.222400	11,125,556.00	4,725.000000	11,812,500.00	686,944.00	0.50
		Base		33.699764	84,249.41	35.586519	88,966.30	4,716.89	0.08

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687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
		Local	9,398.000	4,118.278570	38,703,582.00	4,350.000000	40,881,300.00	2,177,718.00	1.74
		Base		34.224189	321,638.93	32.762192	307,899.08	-13,739.85	0.27
687049007	ADVANTEST CORP COMMON STOCK								
		Local	1,400.000	7,580.378571	10,612,530.00	12,160.000000	17,024,000.00	6,411,470.00	0.72
		Base		57.403193	80,364.47	91.583506	128,216.91	47,852.44	0.11
688380906	SYSMEX CORP COMMON STOCK								
		Local	1,700.000	8,087.293529	13,748,399.00	8,643.000000	14,693,100.00	944,701.00	0.62
		Base		66.199024	112,538.34	65.095086	110,661.65	-1,876.69	0.10
688507003	TERUMO CORP COMMON STOCK								
		Local	5,600.000	3,120.629643	17,475,526.00	3,574.000000	20,014,400.00	2,538,874.00	0.85
		Base		24.716364	138,411.64	26.917718	150,739.22	12,327.58	0.13
689520005	TOHO CO LTD COMMON STOCK								
		Local	1,700.000	5,031.005882	8,552,710.00	5,070.000000	8,619,000.00	66,290.00	0.37
		Base		44.065918	74,912.06	38.184899	64,914.33	-9,997.73	0.06
689567006	TOKYO ELECTRON LTD COMMON STOCK								
		Local	2,400.000	14,064.029167	33,753,670.00	16,040.000000	38,496,000.00	4,742,330.00	1.63
		Base		108.507000	260,416.80	120.805875	289,934.10	29,517.30	0.25
689714004	TORAY INDUSTRIES INC COMMON STOCK								
		Local	17,400.000	809.213793	14,080,320.00	756.400000	13,161,360.00	-918,960.00	0.56
		Base		6.632649	115,408.10	5.696856	99,125.29	-16,282.81	0.09
689721009	TOSHIBA CORP COMMON STOCK								
		Local	1,300.000	5,578.278462	7,251,762.00	4,445.000000	5,778,500.00	-1,473,262.00	0.25
		Base		42.242085	54,914.71	33.477688	43,520.99	-11,393.72	0.04
690028006	TOSOH CORP COMMON STOCK								
		Local	4,500.000	1,783.089111	8,023,901.00	1,797.000000	8,086,500.00	62,599.00	0.34
		Base		13.502624	60,761.81	13.534174	60,903.78	141.97	0.05
690058003	TOYOTA TSUSHO CORP COMMON STOCK								
		Local	1,500.000	4,785.238667	7,177,858.00	5,620.000000	8,430,000.00	1,252,142.00	0.36
		Base		36.236707	54,355.06	42.327245	63,490.87	9,135.81	0.06

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690064001	TOYOTA MOTOR CORP COMMON STOCK								
		Local	41,000.000	1,936.527146	79,397,613.00	1,880.000000	77,080,000.00	-2,317,613.00	3.27
		Base		15.265825	625,898.84	14.159292	580,530.97	-45,367.87	0.51
691148001	UNICHARM CORP COMMON STOCK								
		Local	4,400.000	4,477.906591	19,702,789.00	5,441.000000	23,940,400.00	4,237,611.00	1.02
		Base		36.056332	158,647.86	40.979100	180,308.04	21,660.18	0.16
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
		Local	1,900.000	7,157.153684	13,598,592.00	9,630.000000	18,297,000.00	4,698,408.00	0.78
		Base		59.388058	112,837.31	72.528714	137,804.56	24,967.25	0.12
698538006	ASTELLAS PHARMA INC COMMON STOCK								
		Local	15,600.000	1,871.649359	29,197,730.00	1,883.000000	29,374,800.00	177,070.00	1.25
		Base		14.814454	231,105.49	14.181887	221,237.43	-9,868.06	0.19
698604006	YASKAWA ELECTRIC CORP COMMON STOCK								
		Local	2,000.000	4,290.214500	8,580,429.00	5,770.000000	11,540,000.00	2,959,571.00	0.49
		Base		32.488090	64,976.18	43.456976	86,913.95	21,937.77	0.08
698642006	YOKOGAWA ELECTRIC CORP COMMON STOCK								
		Local	3,200.000	2,235.111563	7,152,357.00	2,150.000000	6,880,000.00	-272,357.00	0.29
		Base		16.925613	54,161.96	16.192807	51,816.98	-2,344.98	0.05
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
		Local	1,600.000	4,740.236875	7,584,379.00	4,935.000000	7,896,000.00	311,621.00	0.34
		Base		35.895931	57,433.49	37.168142	59,469.03	2,035.54	0.05
B019MQ908	ASAHI INTECC CO LTD COMMON STOCK								
		Local	1,900.000	1,793.089474	3,406,870.00	2,324.000000	4,415,600.00	1,008,730.00	0.19
		Base		13.578353	25,798.87	17.503295	33,256.26	7,457.39	0.03
B02K2M903	M3 INC COMMON STOCK								
		Local	4,100.000	3,124.901463	12,812,096.00	3,301.000000	13,534,100.00	722,004.00	0.57
		Base		24.215912	99,285.24	24.861608	101,932.59	2,647.35	0.09
B05LZ0900	HAKUHODO DY HOLDINGS INC COMMON STOCK								
		Local	4,400.000	1,885.376818	8,295,658.00	1,495.000000	6,578,000.00	-1,717,658.00	0.28
		Base		16.513768	72,660.58	11.259650	49,542.46	-23,118.12	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
		Local	8,200.000	4,675.372439	38,338,054.00	5,975.000000	48,995,000.00	10,656,946.00	2.08
		Base		38.441178	315,217.66	45.000941	369,007.72	53,790.06	0.32
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
		Local	14,300.000	2,496.884196	35,705,444.00	4,822.000000	68,954,600.00	33,249,156.00	2.93
		Base		19.328843	276,402.45	36.317078	519,334.21	242,931.76	0.45
B0JDQD905	BANDAI NAMCO HOLDINGS INC COMMON STOCK								
		Local	2,400.000	3,093.154583	7,423,571.00	2,848.500000	6,836,400.00	-587,171.00	0.29
		Base		23.423229	56,215.75	21.453587	51,488.61	-4,727.14	0.04
B0JQTJ900	MITSUBISHI CHEMICAL GROUP CO COMMON STOCK								
		Local	18,600.000	860.661828	16,008,310.00	785.700000	14,614,020.00	-1,394,290.00	0.62
		Base		7.022654	130,621.37	5.917530	110,066.05	-20,555.32	0.10
B0M0C8905	SUMCO CORP COMMON STOCK								
		Local	3,600.000	2,008.100278	7,229,161.00	1,981.000000	7,131,600.00	-97,561.00	0.30
		Base		15.206544	54,743.56	14.919977	53,711.92	-1,031.64	0.05
B0Z6WY909	DAIWA HOUSE REIT INVESTMENT REIT								
		Local	14.000	304,015.142857	4,256,212.00	271,500.000000	3,801,000.00	-455,212.00	0.16
		Base		2,224.121429	31,137.70	2,044.812653	28,627.38	-2,510.32	0.02
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK								
		Local	2,500.000	3,090.154400	7,725,386.00	3,685.000000	9,212,500.00	1,487,114.00	0.39
		Base		23.400512	58,501.28	27.753719	69,384.30	10,883.02	0.06
B292RC907	ZOZO INC COMMON STOCK								
		Local	1,400.000	3,255.162143	4,557,227.00	3,015.000000	4,221,000.00	-336,227.00	0.18
		Base		23.814193	33,339.87	22.707588	31,790.62	-1,549.25	0.03
B2Q4CR907	TIS INC COMMON STOCK								
		Local	2,200.000	3,235.161364	7,117,355.00	3,490.000000	7,678,000.00	560,645.00	0.33
		Base		24.498591	53,896.90	26.285069	57,827.15	3,930.25	0.05
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
		Local	1,700.000	3,779.888824	6,425,811.00	4,106.000000	6,980,200.00	554,389.00	0.30
		Base		33.422247	56,817.82	30.924496	52,571.64	-4,246.18	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
		Local	3,200.000	4,761.255313	15,236,017.00	4,203.000000	13,449,600.00	-1,786,417.00	0.57
		Base		39.421431	126,148.58	31.655056	101,296.18	-24,852.40	0.09
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
		Local	4,200.000	3,683.984048	15,472,733.00	3,155.000000	13,251,000.00	-2,221,733.00	0.56
		Base		34.023629	142,899.24	23.762003	99,800.41	-43,098.83	0.09
B60DR0909	KOEI TECMO HOLDINGS CO LTD COMMON STOCK								
		Local	3,200.000	2,052.602500	6,568,328.00	2,388.000000	7,641,600.00	1,073,272.00	0.32
		Base		16.989634	54,366.83	17.985314	57,553.00	3,186.17	0.05
B63QM7907	NEXON CO LTD COMMON STOCK								
		Local	3,800.000	2,674.020526	10,161,278.00	3,155.000000	11,989,000.00	1,827,722.00	0.51
		Base		24.974924	94,904.71	23.762003	90,295.61	-4,609.10	0.08
B8RBZV903	GLP J REIT REIT								
		Local	32.000	158,107.875000	5,059,452.00	143,100.000000	4,579,200.00	-480,252.00	0.19
		Base		1,156.689375	37,014.06	1,077.763133	34,488.42	-2,525.64	0.03
B98BC6902	NIPPON PROLOGIS REIT INC REIT								
		Local	15.000	335,016.733333	5,025,251.00	280,300.000000	4,204,500.00	-820,751.00	0.18
		Base		2,450.923333	36,763.85	2,111.090190	31,666.35	-5,097.50	0.03
BF5M0K909	SOFTBANK CORP COMMON STOCK								
		Local	19,400.000	1,427.552320	27,694,515.00	1,529.000000	29,662,600.00	1,968,085.00	1.26
		Base		13.003352	252,265.02	11.515722	223,405.01	-28,860.01	0.19
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
		Local	5,500.000	3,668.528909	20,176,909.00	3,650.000000	20,075,000.00	-101,909.00	0.85
		Base		29.313416	161,223.79	27.490115	151,195.63	-10,028.16	0.13
JAPANESE YEN Total									
		Local	708,539.000		2,106,579,702.00		2,353,162,280.00	246,582,578.00	99.93
		Base			17,140,938.78		17,722,931.81	581,993.03	15.43
KUWAITI DINAR								Exchange Rate:	0.306850
B00PQY902	MABANEE CO KPSC COMMON STOCK KWD.1								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	17,205.000	0.900678	15,496.16	0.728000	12,525.24	-2,970.92	100.00
		Base		2.911517	50,092.65	2.372495	40,818.77	-9,273.88	0.04
KUWAITI DINAR Total									
		Local	17,205.000		15,496.16		12,525.24	-2,970.92	100.00
		Base			50,092.65		40,818.77	-9,273.88	0.04
MALAYSIAN RINGGIT							Exchange Rate:	4.412500	
670397900	PETRONAS GAS BHD COMMON STOCK								
		Local	8,400.000	17.946501	150,750.61	16.480000	138,432.00	-12,318.61	36.05
		Base		4.192256	35,214.95	3.734844	31,372.69	-3,842.26	0.03
690461009	TENAGA NASIONAL BHD COMMON STOCK								
		Local	26,600.000	11.582402	308,091.90	9.230000	245,518.00	-62,573.90	63.95
		Base		2.729674	72,609.33	2.091785	55,641.47	-16,967.86	0.05
MALAYSIAN RINGGIT Total									
		Local	35,000.000		458,842.51		383,950.00	-74,892.51	100.00
		Base			107,824.28		87,014.16	-20,810.12	0.08
MEXICAN PESO							Exchange Rate:	18.020000	
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT								
		Local	10,400.000	175.432383	1,824,496.78	171.550000	1,784,120.00	-40,376.78	21.96
		Base		9.189210	95,567.78	9.519978	99,007.77	3,439.99	0.09
238010904	GRUPO TELEVISA SAB SER CPO UNIT								
		Local	34,400.000	39.123825	1,345,859.57	19.090000	656,696.00	-689,163.57	8.08
		Base		1.834238	63,097.77	1.059378	36,442.62	-26,655.15	0.03
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK								
		Local	20,400.000	35.697295	728,224.82	37.990000	774,996.00	46,771.18	9.54
		Base		1.708965	34,862.89	2.108213	43,007.55	8,144.66	0.04
ACI2DNX59	AMERICA MOVIL SAB DE C SER B COMMON STOCK								
		Local	132,300.000	15.857543	2,097,952.92	19.000000	2,513,700.00	415,747.08	30.94
		Base		0.773916	102,389.11	1.054384	139,495.01	37,105.90	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
B671GT907	TRUST FIBRA UNO REIT							
	94,900.000	Local	19.020401	1,805,036.10	25.230000	2,394,327.00	589,290.90	29.47
		Base	0.931619	88,410.65	1.400111	132,870.53	44,459.88	0.12
MEXICAN PESO Total								
	292,400.000	Local		7,801,570.19		8,123,839.00	322,268.81	100.00
		Base		384,328.20		450,823.48	66,495.28	0.39
NEW ISRAELI SHEQEL							Exchange Rate: 3.596100	
632060901	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS15.0							
	1,174.000	Local	160.908049	188,906.05	153.000000	179,622.00	-9,284.05	36.21
		Base	46.576559	54,680.88	42.546092	49,949.11	-4,731.77	0.04
664713906	NICE LTD COMMON STOCK ILS1.0							
	393.000	Local	388.789746	152,794.37	805.200000	316,443.60	163,649.23	63.79
		Base	108.011908	42,448.68	223.909235	87,996.33	45,547.65	0.08
NEW ISRAELI SHEQEL Total								
	1,567.000	Local		341,700.42		496,065.60	154,365.18	100.00
		Base		97,129.56		137,945.44	40,815.88	0.12
NEW TAIWAN DOLLAR							Exchange Rate: 30.447500	
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.							
	6,000.000	Local	383.306333	2,299,838.00	272.500000	1,635,000.00	-664,838.00	2.95
		Base	13.720137	82,320.82	8.949832	53,698.99	-28,621.83	0.05
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
	44,000.000	Local	23.919122	1,052,441.37	30.900000	1,359,600.00	307,158.63	2.45
		Base	0.790793	34,794.90	1.014862	44,653.91	9,859.01	0.04
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.							
	6,000.000	Local	294.235167	1,765,411.00	301.000000	1,806,000.00	40,589.00	3.25
		Base	10.531908	63,191.45	9.885869	59,315.21	-3,876.24	0.05
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
	10,000.000	Local	105.084000	1,050,840.00	119.500000	1,195,000.00	144,160.00	2.15

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		Base	3.474196	34,741.96	3.924789	39,247.89	4,505.93	0.03
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
	12,000.000	Local	112.590000	1,351,080.00	101.000000	1,212,000.00	-139,080.00	2.18
		Base	3.722353	44,668.23	3.317185	39,806.22	-4,862.01	0.03
634578900	ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.							
	2,000.000	Local	461.138500	922,277.00	495.000000	990,000.00	67,723.00	1.78
		Base	15.018350	30,036.70	16.257492	32,514.98	2,478.28	0.03
637216904	GIANT MANUFACTURING COMMON STOCK TWD10.							
	6,000.000	Local	330.599167	1,983,595.00	176.000000	1,056,000.00	-927,595.00	1.90
		Base	11.893340	71,360.04	5.780442	34,682.65	-36,677.39	0.03
637248907	MEDIATEK INC COMMON STOCK TWD10.							
	3,000.000	Local	683.880000	2,051,640.00	787.000000	2,361,000.00	309,360.00	4.25
		Base	23.766663	71,299.99	25.847771	77,543.31	6,243.32	0.07
641716907	HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.							
	3,000.000	Local	595.178667	1,785,536.00	642.000000	1,926,000.00	140,464.00	3.47
		Base	19.383770	58,151.31	21.085475	63,256.42	5,105.11	0.06
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
	24,000.000	Local	130.104000	3,122,496.00	104.000000	2,496,000.00	-626,496.00	4.50
		Base	4.301385	103,233.25	3.415716	81,977.17	-21,256.08	0.07
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
	11,000.000	Local	70.456317	775,019.49	77.500000	852,500.00	77,480.51	1.54
		Base	2.329365	25,623.02	2.545365	27,999.01	2,375.99	0.02
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
	29,000.000	Local	56.144887	1,628,201.72	71.900000	2,085,100.00	456,898.28	3.76
		Base	1.856213	53,830.19	2.361442	68,481.81	14,651.62	0.06
674428909	E INK HOLDINGS INC COMMON STOCK TWD10.							
	6,000.000	Local	234.570333	1,407,422.00	184.500000	1,107,000.00	-300,422.00	1.99
		Base	7.459702	44,758.21	6.059611	36,357.66	-8,400.55	0.03
674842901	RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0							
	29,400.000	Local	39.984354	1,175,540.00	35.350000	1,039,290.00	-136,250.00	1.87

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	1.443531	42,439.80	1.161015	34,133.84	-8,305.96	0.03
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
	46,000.000	Local	450.415349	20,719,106.04	533.000000	24,518,000.00	3,798,893.96	44.17
		Base	15.783132	726,024.09	17.505542	805,254.95	79,230.86	0.70
691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.							
	54,000.000	Local	51.240963	2,767,012.00	52.900000	2,856,600.00	89,588.00	5.15
		Base	1.834129	99,042.94	1.737417	93,820.51	-5,222.43	0.08
698438900	YAGEO CORPORATION COMMON STOCK TWD10.							
	2,387.000	Local	671.672225	1,603,281.60	529.000000	1,262,723.00	-340,558.60	2.27
		Base	23.728132	56,639.05	17.374169	41,472.14	-15,166.91	0.04
698758901	YANG MING MARINE TRANSPORT COMMON STOCK TWD10.							
	10,000.000	Local	118.094400	1,180,944.00	64.300000	643,000.00	-537,944.00	1.16
		Base	4.263490	42,634.90	2.111832	21,118.32	-21,516.58	0.02
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0							
	13,000.000	Local	113.090385	1,470,175.00	112.500000	1,462,500.00	-7,675.00	2.63
		Base	4.047978	52,623.71	3.694885	48,033.50	-4,590.21	0.04
BJTCKZ902	PHARMAESSENTIA CORP COMMON STOCK TWD10.0							
	2,013.000	Local	525.131644	1,057,090.00	428.000000	861,564.00	-195,526.00	1.55
		Base	17.102479	34,427.29	14.056983	28,296.71	-6,130.58	0.02
BJYP11903	MOMO.COM INC COMMON STOCK TWD10.0							
	2,000.000	Local	612.183500	1,224,367.00	903.000000	1,806,000.00	581,633.00	3.25
		Base	19.937585	39,875.17	29.657607	59,315.21	19,440.04	0.05
BSZLN1907	NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0							
	3,000.000	Local	285.585667	856,757.00	327.000000	981,000.00	124,243.00	1.77
		Base	9.300950	27,902.85	10.739798	32,219.39	4,316.54	0.03
NEW TAIWAN DOLLAR Total								
	323,800.000	Local		53,250,070.22		55,511,877.00	2,261,806.78	100.00
		Base		1,839,619.87		1,823,199.80	-16,420.07	1.59

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
NORWEGIAN KRONE							Exchange Rate:	10.469800	
473249902	TELENOR ASA COMMON STOCK NOK6.								
			5,381.000	141.276768	760,210.29	122.700000	660,248.70	-99,961.59	9.66
		Base		15.104934	81,279.65	11.719422	63,062.21	-18,217.44	0.05
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
			14,465.000	231.748346	3,352,239.83	298.700000	4,320,695.50	968,455.67	63.22
		Base		24.830151	359,168.13	28.529676	412,681.76	53,513.63	0.36
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
			1,069.000	321.236024	343,401.31	453.900000	485,219.10	141,817.79	7.10
		Base		36.999804	39,552.79	43.353264	46,344.64	6,791.85	0.04
B1L95G905	AKER BP ASA COMMON STOCK NOK1.0								
			5,338.000	342.836907	1,830,063.41	256.300000	1,368,129.40	-461,934.01	20.02
		Base		34.476182	184,033.86	24.479933	130,673.88	-53,359.98	0.11
NORWEGIAN KRONE Total									
			26,253.000		6,285,914.84		6,834,292.70	548,377.86	100.00
		Base			664,034.43		652,762.49	-11,271.94	0.57
PHILIPPINE PESO							Exchange Rate:	54.365000	
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
			178,200.000	36.779517	6,554,110.01	26.500000	4,722,300.00	-1,831,810.01	38.89
		Base		0.750048	133,658.51	0.487446	86,862.87	-46,795.64	0.08
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
			226,200.000	34.630781	7,833,482.71	32.800000	7,419,360.00	-414,122.71	61.11
		Base		0.668985	151,324.48	0.603329	136,473.10	-14,851.38	0.12
PHILIPPINE PESO Total									
			404,400.000		14,387,592.72		12,141,660.00	-2,245,932.72	100.00
		Base			284,982.99		223,335.97	-61,647.02	0.19
POUND STERLING							Exchange Rate:	0.810636	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018270009	CRH PLC COMMON STOCK EUR.32								
		Local	2,856.000	25.217090	72,020.01	40.815000	116,567.64	44,547.63	1.58
		Base		31.987871	91,357.36	50.349355	143,797.76	52,440.40	0.13
023740905	DIAGEO PLC COMMON STOCK GBP.2893518								
		Local	3,355.000	31.199499	104,674.32	36.140000	121,249.70	16,575.38	1.64
		Base		42.189684	141,546.39	44.582279	149,573.54	8,027.15	0.13
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025								
		Local	8,682.000	5.273053	45,780.65	9.826000	85,309.33	39,528.68	1.16
		Base		6.537269	56,756.57	12.121347	105,237.53	48,480.96	0.09
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
		Local	3,680.000	34.235916	125,988.17	28.405000	104,530.40	-21,457.77	1.42
		Base		44.398361	163,385.97	35.040388	128,948.63	-34,437.34	0.11
040520009	HALMA PLC COMMON STOCK GBP.1								
		Local	3,427.000	20.139408	69,017.75	22.290000	76,387.83	7,370.08	1.03
		Base		25.546828	87,548.98	27.496928	94,231.97	6,682.99	0.08
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
		Local	2,036.000	36.322534	73,952.68	18.640000	37,951.04	-36,001.64	0.51
		Base		46.885147	95,458.16	22.994291	46,816.38	-48,641.78	0.04
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
		Local	11,283.000	6.557970	73,993.58	5.497000	62,022.65	-11,970.93	0.84
		Base		8.374049	94,484.40	6.781095	76,511.10	-17,973.30	0.07
067760009	PEARSON PLC COMMON STOCK GBP.25								
		Local	4,735.000	6.714023	31,790.90	8.444000	39,982.34	8,191.44	0.54
		Base		8.430194	39,916.97	10.416512	49,322.19	9,405.22	0.04
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
		Local	1,105.000	23.957882	26,473.46	12.560000	13,878.80	-12,594.66	0.19
		Base		30.924860	34,171.97	15.494007	17,120.88	-17,051.09	0.01
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
		Local	1,736.000	31.393934	54,499.87	54.780000	95,098.08	40,598.21	1.29
		Base		40.062414	69,548.35	67.576570	117,312.92	47,764.57	0.10

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079087003	SSE PLC COMMON STOCK GBP.5							
	15,296.000	Local	14.032035	214,634.01	18.030000	275,786.88	61,152.87	3.73
		Base	18.692934	285,927.12	22.241795	340,210.50	54,283.38	0.30
079805909	BP PLC COMMON STOCK USD.25							
	291,960.000	Local	3.635626	1,061,457.44	5.108000	1,491,331.68	429,874.24	20.19
		Base	4.795650	1,400,137.98	6.301225	1,839,705.71	439,567.73	1.60
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1							
	112,431.000	Local	0.579116	65,110.62	0.476750	53,601.48	-11,509.14	0.73
		Base	0.734609	82,592.78	0.588118	66,122.75	-16,470.03	0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
	26,254.000	Local	1.979515	51,970.18	1.189500	31,229.13	-20,741.05	0.42
		Base	2.555159	67,083.14	1.467366	38,524.23	-28,558.91	0.03
098952906	ASTRAZENECA PLC COMMON STOCK USD.25							
	1,904.000	Local	71.132127	135,435.57	112.320000	213,857.28	78,421.71	2.90
		Base	94.244638	179,441.79	138.557873	263,814.19	84,372.40	0.23
309135903	BT GROUP PLC COMMON STOCK GBP.05							
	37,408.000	Local	1.690952	63,255.13	1.458000	54,540.86	-8,714.27	0.74
		Base	2.189852	81,917.99	1.798588	67,281.57	-14,636.42	0.06
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005							
	2,044.000	Local	17.760660	36,302.79	25.860000	52,857.84	16,555.05	0.72
		Base	22.529388	46,050.07	31.900878	65,205.39	19,155.32	0.06
320898901	NEXT PLC COMMON STOCK GBP.1							
	513.000	Local	56.470975	28,969.61	65.720000	33,714.36	4,744.75	0.46
		Base	71.633411	36,747.94	81.072146	41,590.01	4,842.07	0.04
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095238							
	99,375.000	Local	1.439291	143,029.50	0.893000	88,741.88	-54,287.62	1.20
		Base	1.852648	184,106.85	1.101604	109,471.92	-74,634.93	0.10
B10RZP905	UNILEVER PLC COMMON STOCK GBP.031111							
	2,041.000	Local	45.634934	93,140.90	41.900000	85,517.90	-7,623.00	1.16
		Base	59.194037	120,815.03	51.687811	105,494.82	-15,320.21	0.09

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B19NLV907	EXPERIAN PLC COMMON STOCK USD.1							
	1,776.000	Local	24.001588	42,626.82	26.600000	47,241.60	4,614.78	0.64
		Base	30.446002	54,072.10	32.813741	58,277.20	4,205.10	0.05
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789							
	1,790.000	Local	24.557754	43,958.38	28.790000	51,534.10	7,575.72	0.70
		Base	32.725173	58,578.06	35.515324	63,572.43	4,994.37	0.06
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945							
	2,375.000	Local	10.008526	23,770.25	26.780000	63,602.50	39,832.25	0.86
		Base	12.919006	30,682.64	33.035789	78,460.00	47,777.36	0.07
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							
	406.000	Local	64.896182	26,347.85	61.580000	25,001.48	-1,346.37	0.34
		Base	90.127833	36,591.90	75.965045	30,841.81	-5,750.09	0.03
B2B0DG904	RELX PLC COMMON STOCK GBP.144397							
	3,578.000	Local	19.089053	68,300.63	26.180000	93,672.04	25,371.41	1.27
		Base	24.214452	86,639.31	32.295630	115,553.76	28,914.45	0.10
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05							
	9,010.000	Local	8.894003	80,134.97	10.600000	95,506.00	15,371.03	1.29
		Base	12.123477	109,232.53	13.076153	117,816.13	8,583.60	0.10
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01							
	16,146.000	Local	2.816529	45,475.67	4.646000	75,014.32	29,538.65	1.02
		Base	3.648440	58,907.71	5.731302	92,537.61	33,629.90	0.08
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01							
	1,999.000	Local	14.641606	29,268.57	12.565000	25,117.44	-4,151.13	0.34
		Base	20.378189	40,736.00	15.500175	30,984.86	-9,751.14	0.03
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
	8,283.000	Local	7.393045	61,236.59	7.750000	64,193.25	2,956.66	0.87
		Base	9.455098	78,316.58	9.560395	79,188.75	872.17	0.07
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
	8,201.000	Local	8.922055	73,169.77	9.586000	78,614.79	5,445.02	1.06
		Base	11.724962	96,156.41	11.825283	96,979.15	822.74	0.08

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BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
		Local	6,001.000	17.660807	105,982.50	20.330000	122,000.33	16,017.83	1.65
		Base		22.578644	135,494.44	25.079074	150,499.52	15,005.08	0.13
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
		Local	48,344.000	9.707936	469,320.47	10.965000	530,091.96	60,771.49	7.18
		Base		12.504988	604,541.13	13.526416	653,921.07	49,379.94	0.57
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
		Local	1,132.000	48.074373	54,420.19	53.120000	60,131.84	5,711.65	0.81
		Base		62.635071	70,902.90	65.528795	74,178.60	3,275.70	0.06
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
		Local	716.000	38.984441	27,912.86	64.980000	46,525.68	18,612.82	0.63
		Base		50.321145	36,029.94	80.159282	57,394.05	21,364.11	0.05
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
		Local	10,609.000	6.254192	66,350.72	6.926000	73,477.93	7,127.21	0.99
		Base		7.901755	83,829.72	8.543909	90,642.32	6,812.60	0.08
BMX86B908	HALEON PLC COMMON STOCK GBP.01								
		Local	6,688.000	2.917823	19,514.40	3.220000	21,535.36	2,020.96	0.29
		Base		3.842347	25,697.62	3.972190	26,566.00	868.38	0.02
BN7SWP901	GSK PLC COMMON STOCK GBP.3125								
		Local	5,350.000	15.474103	82,786.45	14.290000	76,451.50	-6,334.95	1.04
		Base		20.377146	109,017.73	17.628134	94,310.52	-14,707.21	0.08
BP6MXD906	SHELL PLC COMMON STOCK EUR.07								
		Local	113,799.000	17.582933	2,000,920.15	23.085000	2,627,049.92	626,129.77	35.57
		Base		23.022242	2,619,908.15	28.477640	3,240,726.94	620,818.79	2.82
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
		Local	9,181.000	5.443277	49,974.73	6.162000	56,573.32	6,598.59	0.77
		Base		7.296889	66,992.74	7.601439	69,788.81	2,796.07	0.06
POUND STERLING Total									
		Local	887,505.000		5,942,969.11		7,367,492.46	1,424,523.35	99.77
		Base			7,761,323.42		9,088,533.52	1,327,210.10	7.91

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QATARI RIAL							Exchange Rate: 3.640000	
651655904	QATAR FUEL QSC COMMON STOCK QAR1.0							
	6,073.000	Local	18.927209	114,944.94	17.350000	105,366.55	-9,578.39	27.24
		Base	5.197285	31,563.11	4.766484	28,946.85	-2,616.26	0.03
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0							
	13,503.000	Local	9.501325	128,296.39	13.000000	175,539.00	47,242.61	45.38
		Base	2.609537	35,236.58	3.571429	48,225.00	12,988.42	0.04
B0MLBC901	QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0							
	30,612.000	Local	3.668765	112,308.24	3.459000	105,886.91	-6,421.33	27.38
		Base	1.007418	30,839.09	0.950275	29,089.81	-1,749.28	0.03
QATARI RIAL Total								
	50,188.000	Local		355,549.57		386,792.46	31,242.89	100.00
		Base		97,638.78		106,261.66	8,622.88	0.09
SAUDI RIYAL							Exchange Rate: 3.753700	
ACI04GHP2	DALLAH HEALTHCARE CO COMMON STOCK SAR10.0							
	630.000	Local	141.411810	89,089.44	154.000000	97,020.00	7,930.56	5.67
		Base	37.648079	23,718.29	41.026187	25,846.50	2,128.21	0.02
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.							
	2,413.000	Local	67.382308	162,593.51	73.500000	177,355.50	14,761.99	10.36
		Base	17.967659	43,355.96	19.580680	47,248.18	3,892.22	0.04
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.							
	6,995.000	Local	52.442309	366,833.95	40.050000	280,149.75	-86,684.20	16.36
		Base	13.983450	97,814.23	10.669473	74,632.96	-23,181.27	0.06
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
	1,284.000	Local	87.113879	111,854.22	90.300000	115,945.20	4,090.98	6.77
		Base	23.223551	29,819.04	24.056264	30,888.24	1,069.20	0.03
B2NC4X908	DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0							
	17,037.000	Local	14.429376	245,833.28	16.020000	272,932.74	27,099.46	15.94

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		Base		3.845680	65,518.85	4.267789	72,710.32	7,191.47	0.06
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0								
			876.000	180.839658	158,415.54	235.000000	205,860.00	47,444.46	12.02
		Base		48.221336	42,241.89	62.604897	54,841.89	12,600.00	0.05
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK								
			2,598.000	32.107340	83,414.87	32.300000	83,915.40	500.53	4.90
		Base		8.561501	22,242.78	8.604843	22,355.38	112.60	0.02
BLGM73905	DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0								
			1,196.000	208.223955	249,035.85	291.400000	348,514.40	99,478.55	20.35
		Base		55.495309	66,372.39	77.630072	92,845.57	26,473.18	0.08
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0								
			2,852.000	54.482083	155,382.90	45.850000	130,764.20	-24,618.70	7.64
		Base		14.527781	41,433.23	12.214615	34,836.08	-6,597.15	0.03
SAUDI RIYAL Total									
			35,881.000		1,622,453.56		1,712,457.19	90,003.63	100.00
		Base			432,516.66		456,205.12	23,688.46	0.40
SINGAPORE DOLLAR								Exchange Rate:	1.330800
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
			4,300.000	23.281705	100,111.33	33.000000	141,900.00	41,788.67	20.03
		Base		16.850098	72,455.42	24.797115	106,627.59	34,172.17	0.09
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
			2,800.000	25.114850	70,321.58	29.760000	83,328.00	13,006.42	11.76
		Base		18.178407	50,899.54	22.362489	62,614.97	11,715.43	0.05
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
			94,900.000	2.595453	246,308.48	2.460000	233,454.00	-12,854.48	32.96
		Base		1.915871	181,816.17	1.848512	175,423.81	-6,392.36	0.15
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
			6,100.000	10.189162	62,153.89	12.370000	75,457.00	13,303.11	10.65
		Base		7.253621	44,247.09	9.295161	56,700.48	12,453.39	0.05

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B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
	19,700.000	Local	4.083672	80,448.34	4.210000	82,937.00	2,488.66	11.71
		Base	2.934516	57,809.96	3.163511	62,321.16	4,511.20	0.05
BNHXFJ902	CAPITALAND INVESTMENT LTD/SI COMMON STOCK							
	24,800.000	Local	2.950000	73,160.00	3.680000	91,264.00	18,104.00	12.88
		Base	2.200179	54,564.44	2.765254	68,578.30	14,013.86	0.06
SINGAPORE DOLLAR Total								
	152,600.000	Local		632,503.62		708,340.00	75,836.38	100.00
		Base		461,792.62		532,266.31	70,473.69	0.46
SOUTH AFRICAN RAND						Exchange Rate:	17.805000	
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
	7,031.000	Local	105.519401	741,906.91	127.470000	896,241.57	154,334.66	12.57
		Base	7.419188	52,164.31	7.159225	50,336.51	-1,827.80	0.04
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
	585.000	Local	2,782.374222	1,627,688.92	3,292.960000	1,926,381.60	298,692.68	27.02
		Base	197.575094	115,581.43	184.945802	108,193.29	-7,388.14	0.09
ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
	117,668.000	Local	12.573771	1,479,530.49	13.060000	1,536,744.08	57,213.59	21.55
		Base	0.688078	80,964.80	0.733502	86,309.69	5,344.89	0.08
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
	4,062.000	Local	146.500928	595,086.77	183.180000	744,077.16	148,990.39	10.44
		Base	8.505133	34,547.85	10.288121	41,790.35	7,242.50	0.04
B65B4D905	VODACOM GROUP LTD COMMON STOCK							
	4,405.000	Local	133.712858	589,005.14	122.040000	537,586.20	-51,418.94	7.54
		Base	9.401503	41,413.62	6.854254	30,192.99	-11,220.63	0.03
BLF9GQ904	NEPI ROCKCASTLE N.V. COMMON STOCK							
	6,040.000	Local	104.119414	628,881.26	103.310000	623,992.40	-4,888.86	8.75
		Base	6.056320	36,580.17	5.802303	35,045.91	-1,534.26	0.03
BZBFKT902	BID CORP LTD COMMON STOCK							

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		Local	2,170.000	298.838221	648,478.94	398.500000	864,745.00	216,266.06	12.13
		Base		22.166949	48,102.28	22.381354	48,567.54	465.26	0.04
SOUTH AFRICAN RAND Total									
		Local	141,961.000		6,310,578.43		7,129,768.01	819,189.58	100.00
		Base			409,354.46		400,436.28	-8,918.18	0.35
SOUTH KOREAN WON								Exchange Rate: 1,301.850000	
617340906	COWAY CO LTD COMMON STOCK KRW500.0								
		Local	627.000	56,216.859649	35,247,971.00	52,500.000000	32,917,500.00	-2,330,471.00	1.51
		Base		43.015423	26,970.67	40.327227	25,285.17	-1,685.50	0.02
619403900	KAKAO CORP COMMON STOCK KRW100.0								
		Local	1,985.000	114,790.193451	227,858,534.00	61,100.000000	121,283,500.00	-106,575,034.00	5.55
		Base		98.629134	195,778.83	46.933210	93,162.42	-102,616.41	0.08
626418909	NCSOFT CORP COMMON STOCK KRW500.0								
		Local	89.000	673,201.797753	59,914,960.00	371,500.000000	33,063,500.00	-26,851,460.00	1.51
		Base		567.887079	50,541.95	285.363137	25,397.32	-25,144.63	0.02
634445902	LG H+H COMMON STOCK KRW5000.0								
		Local	47.000	1,183,946.404255	55,645,481.00	600,000.000000	28,200,000.00	-27,445,481.00	1.29
		Base		1,085.492340	51,018.14	460.882590	21,661.48	-29,356.66	0.02
644033904	HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0								
		Local	370.000	80,124.029730	29,645,891.00	81,500.000000	30,155,000.00	509,109.00	1.38
		Base		61.308459	22,684.13	62.603218	23,163.19	479.06	0.02
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.								
		Local	216.000	284,727.601852	61,501,162.00	216,000.000000	46,656,000.00	-14,845,162.00	2.14
		Base		250.916574	54,197.98	165.917732	35,838.23	-18,359.75	0.03
645026907	SK HYNIX INC COMMON STOCK KRW5000.								
		Local	952.000	98,491.929622	93,764,317.00	88,600.000000	84,347,200.00	-9,417,117.00	3.86
		Base		86.129338	81,995.13	68.056996	64,790.26	-17,204.87	0.06
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
		Local	342.000	227,682.000000	77,867,244.00	184,500.000000	63,099,000.00	-14,768,244.00	2.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	199.231725	68,137.25	141.721396	48,468.72	-19,668.53	0.04	
649092905	KIA CORP COMMON STOCK KRW5000.0								
		Local	808.000	80,764.559406	65,257,764.00	81,000.000000	65,448,000.00	190,236.00	3.00
		Base		70.672525	57,103.40	62.219150	50,273.07	-6,830.33	0.04
651740904	HLB INC COMMON STOCK KRW500.								
		Local	1,123.000	31,226.061443	35,066,867.00	34,750.000000	39,024,250.00	3,957,383.00	1.79
		Base		23.893232	26,832.10	26.692783	29,976.00	3,143.90	0.03
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.								
		Local	492.000	129,538.841463	63,733,110.00	115,300.000000	56,727,600.00	-7,005,510.00	2.60
		Base		109.273984	53,762.80	88.566271	43,574.61	-10,188.19	0.04
656039906	NAVER CORP COMMON STOCK KRW100.0								
		Local	667.000	241,910.061469	161,354,011.00	202,000.000000	134,734,000.00	-26,620,011.00	6.17
		Base		202.854888	135,304.21	155.163805	103,494.26	-31,809.95	0.09
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.								
		Local	146.000	681,544.801370	99,505,541.00	735,000.000000	107,310,000.00	7,804,459.00	4.91
		Base		600.612329	87,689.40	564.581173	82,428.85	-5,260.55	0.07
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
		Local	8,674.000	64,244.134886	557,253,626.00	64,000.000000	555,136,000.00	-2,117,626.00	25.42
		Base		56.186140	487,358.58	49.160810	426,420.86	-60,937.72	0.37
677381907	SAMSUNG ELECTRONICS PREF PREFERENCE								
		Local	1,670.000	73,997.833533	123,576,382.00	53,900.000000	90,013,000.00	-33,563,382.00	4.12
		Base		65.410647	109,235.78	41.402619	69,142.37	-40,093.41	0.06
698833902	YUHAN CORP COMMON STOCK KRW1000.0								
		Local	1,583.000	57,336.915982	90,764,338.00	50,600.000000	80,099,800.00	-10,664,538.00	3.67
		Base		50.528238	79,986.20	38.867765	61,527.67	-18,458.53	0.05
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
		Local	539.000	132,105.601113	71,204,919.00	108,200.000000	58,319,800.00	-12,885,119.00	2.67
		Base		121.120019	65,283.69	83.112494	44,797.63	-20,486.06	0.04
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
		Local	172.000	677,419.686047	116,516,186.00	788,000.000000	135,536,000.00	19,019,814.00	6.21

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		Base	574.685174	98,845.85	605.292468	104,110.30	5,264.45	0.09
ACI0W8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0							
	920.000	Local	111,217.016304	102,319,655.00	60,200.000000	55,384,000.00	-46,935,655.00	2.54
		Base	95.448120	87,812.27	46.241887	42,542.54	-45,269.73	0.04
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0							
	561.000	Local	91,127.329768	51,122,432.00	72,100.000000	40,448,100.00	-10,674,332.00	1.85
		Base	65.357041	36,665.30	55.382725	31,069.71	-5,595.59	0.03
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0							
	329.000	Local	222,066.598784	73,059,911.00	183,500.000000	60,371,500.00	-12,688,411.00	2.76
		Base	159.267447	52,398.99	140.953259	46,373.62	-6,025.37	0.04
B00LR0904	HANON SYSTEMS COMMON STOCK KRW100.0							
	5,897.000	Local	11,303.390029	66,656,091.00	8,780.000000	51,775,660.00	-14,880,431.00	2.37
		Base	9.293641	54,804.60	6.744249	39,770.83	-15,033.77	0.03
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
	1,029.000	Local	198,515.021380	204,271,957.00	149,800.000000	154,144,200.00	-50,127,757.00	7.06
		Base	171.507638	176,481.36	115.067020	118,403.96	-58,077.40	0.10
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.							
	389.000	Local	115,973.881748	45,113,840.00	82,900.000000	32,248,100.00	-12,865,740.00	1.48
		Base	97.831105	38,056.30	63.678611	24,770.98	-13,285.32	0.02
B39Z8L903	SK INC COMMON STOCK KRW200.0							
	161.000	Local	249,839.372671	40,224,139.00	172,500.000000	27,772,500.00	-12,451,639.00	1.27
		Base	220.803665	35,549.39	132.503745	21,333.10	-14,216.29	0.02
SOUTH KOREAN WON Total								
	29,788.000	Local		2,608,446,329.00		2,184,214,210.00	-424,232,119.00	100.00
		Base		2,234,494.30		1,677,777.15	-556,717.15	1.46
SWEDISH KRONA						Exchange Rate:	10.379000	
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK							
	3,718.000	Local	152.244866	566,046.41	147.820000	549,594.76	-16,451.65	8.30
		Base	16.062466	59,720.25	14.242220	52,952.57	-6,767.68	0.05

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595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
	21,420.000	Local	79.513742	1,703,184.35	60.600000	1,298,052.00	-405,132.35	19.59
		Base	8.555853	183,266.38	5.838713	125,065.23	-58,201.15	0.11
597838903	TELIA CO AB COMMON STOCK SEK3.2							
	24,281.000	Local	34.875987	846,823.83	26.370000	640,289.97	-206,533.86	9.66
		Base	3.778521	91,746.26	2.540707	61,690.91	-30,055.35	0.05
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22							
	15,928.000	Local	62.856863	1,001,184.12	118.850000	1,893,042.80	891,858.68	28.57
		Base	6.840498	108,955.45	11.451007	182,391.64	73,436.19	0.16
ACI24VD38	BOLIDEN AB COMMON STOCK SEK2.11							
	947.000	Local	237.668226	225,071.81	407.800000	386,186.60	161,114.79	5.83
		Base	26.888891	25,463.78	39.290876	37,208.46	11,744.68	0.03
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
	1,778.000	Local	138.634089	246,491.41	219.800000	390,804.40	144,312.99	5.90
		Base	15.684544	27,887.12	21.177377	37,653.38	9,766.26	0.03
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
	7,478.000	Local	106.791062	798,583.56	103.250000	772,103.50	-26,480.06	11.65
		Base	12.175721	91,050.04	9.947972	74,390.93	-16,659.11	0.06
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003							
	369.000	Local	576.287995	212,650.27	1,388.200000	512,245.80	299,595.53	7.73
		Base	61.786070	22,799.06	133.750843	49,354.06	26,555.00	0.04
BMDTR7900	EMBRACER GROUP AB COMMON STOCK SEK.0013							
	3,780.000	Local	112.427563	424,976.19	48.470000	183,216.60	-241,759.59	2.77
		Base	13.176005	49,805.30	4.670007	17,652.63	-32,152.67	0.02
SWEDISH KRONA Total								
	79,699.000	Local		6,025,011.95		6,625,536.43	600,524.48	100.00
		Base		660,693.64		638,359.81	-22,333.83	0.56
SWISS FRANC							Exchange Rate:	0.914950
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							

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		Local	167.000	477.454790	79,734.95	583.200000	97,394.40	17,659.45	4.71
		Base		497.377186	83,061.99	637.411880	106,447.78	23,385.79	0.09
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
		Local	20.000	1,957.464000	39,149.28	2,973.000000	59,460.00	20,310.72	2.88
		Base		1,980.437000	39,608.74	3,249.357888	64,987.16	25,378.42	0.06
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
		Local	141.000	276.125745	38,933.73	437.700000	61,715.70	22,781.97	2.99
		Base		279.366383	39,390.66	478.386797	67,452.54	28,061.88	0.06
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
		Local	2,008.000	82.773506	166,209.20	83.760000	168,190.08	1,980.88	8.14
		Base		88.308372	177,323.21	91.545986	183,824.34	6,501.13	0.16
710889908	ABB LTD REG COMMON STOCK CHF.12								
		Local	3,583.000	18.570075	66,536.58	31.370000	112,398.71	45,862.13	5.44
		Base		18.685925	66,951.67	34.286027	122,846.83	55,895.16	0.11
711038901	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK								
		Local	836.000	316.957955	264,976.85	260.950000	218,154.20	-46,822.65	10.56
		Base		339.930335	284,181.76	285.206842	238,432.92	-45,748.84	0.21
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
		Local	1,312.000	74.552157	97,812.43	33.150000	43,492.80	-54,319.63	2.11
		Base		75.427111	98,960.37	36.231488	47,535.71	-51,424.66	0.04
711075903	HOLCIM LTD COMMON STOCK CHF2.0								
		Local	1,554.000	53.930135	83,807.43	58.900000	91,530.60	7,723.17	4.43
		Base		54.514144	84,714.98	64.375102	100,038.91	15,323.93	0.09
712387901	NESTLE SA REG COMMON STOCK CHF.1								
		Local	4,407.000	102.418811	451,359.70	111.460000	491,204.22	39,844.52	23.78
		Base		106.573828	469,670.86	121.820865	536,864.55	67,193.69	0.47
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
		Local	563.000	139.162416	78,348.44	63.280000	35,626.64	-42,721.80	1.72
		Base		140.081456	78,865.86	69.162249	38,938.35	-39,927.51	0.03
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								

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		Local	244.000	406.068115	99,080.62	313.400000	76,469.60	-22,611.02	3.70
		Base		410.833770	100,243.44	342.532379	83,577.90	-16,665.54	0.07
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0								
		Local	112.000	522.680625	58,540.23	547.400000	61,308.80	2,768.57	2.97
		Base		572.864554	64,160.83	598.284059	67,007.81	2,846.98	0.06
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01								
		Local	107.000	808.240280	86,481.71	754.000000	80,678.00	-5,803.71	3.91
		Base		868.748598	92,956.10	824.088748	88,177.50	-4,778.60	0.08
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
		Local	448.000	89.129509	39,930.02	93.840000	42,040.32	2,110.30	2.04
		Base		90.175536	40,398.64	102.562982	45,948.22	5,549.58	0.04
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0								
		Local	1,222.000	83.923167	102,554.11	145.900000	178,289.80	75,735.69	8.63
		Base		84.670401	103,467.23	159.462266	194,862.89	91,395.66	0.17
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
		Local	399.000	106.835789	42,627.48	255.500000	101,944.50	59,317.02	4.94
		Base		108.089649	43,127.77	279.250232	111,420.84	68,293.07	0.10
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25								
		Local	961.000	58.965369	56,665.72	53.100000	51,029.10	-5,636.62	2.47
		Base		62.147315	59,723.57	58.035958	55,772.56	-3,951.01	0.05
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
		Local	186.000	475.883871	88,514.40	509.200000	94,711.20	6,196.80	4.59
		Base		491.622097	91,441.71	556.533144	103,515.16	12,073.45	0.09
SWISS FRANC Total									
		Local	18,270.000		1,941,262.88		2,065,638.67	124,375.79	100.00
		Base			2,018,249.39		2,257,651.97	239,402.58	1.97
THAILAND BAHT								Exchange Rate:	34.195000
658193909	LAND + HOUSES PUB CO FOR REG FOREIGN SH. THB1.0 A								
		Local	75,200.000	9.703453	729,699.68	9.850000	740,720.00	11,020.32	4.67

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		Base	0.277400	20,860.48	0.288054	21,661.65	801.17		0.02
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
		Local	38,800.000	64.381182	2,497,989.87	71.000000	2,754,800.00	256,810.13	17.37
		Base		2.015865	78,215.55	2.076327	80,561.49	2,345.94	0.07
B0166H902	BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A								
		Local	8,800.000	227.088408	1,998,377.99	226.000000	1,988,800.00	-9,577.99	12.54
		Base		6.113772	53,801.19	6.609153	58,160.55	4,359.36	0.05
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A								
		Local	21,400.000	82.817938	1,772,303.87	62.000000	1,326,800.00	-445,503.87	8.37
		Base		2.651659	56,745.50	1.813131	38,800.99	-17,944.51	0.03
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L								
		Local	36,600.000	75.311780	2,756,411.16	68.750000	2,516,250.00	-240,161.16	15.87
		Base		2.411327	88,254.58	2.010528	73,585.32	-14,669.26	0.06
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
		Local	91,300.000	39.561369	3,611,952.98	31.500000	2,875,950.00	-736,002.98	18.14
		Base		1.201219	109,671.34	0.921187	84,104.40	-25,566.94	0.07
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
		Local	123,900.000	19.215763	2,380,833.06	29.500000	3,655,050.00	1,274,216.94	23.05
		Base		0.566519	70,191.73	0.862699	106,888.43	36,696.70	0.09
THAILAND BAHT Total									
		Local	396,000.000		15,747,568.61		15,858,370.00	110,801.39	100.00
		Base			477,740.37		463,762.83	-13,977.54	0.40
TURKISH LIRA							Exchange Rate:	19.179500	
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0								
		Local	2,188.000	87.897262	192,319.21	530.100000	1,159,858.80	967,539.59	100.00
		Base		24.712802	54,071.61	27.638885	60,473.88	6,402.27	0.05
TURKISH LIRA Total									
		Local	2,188.000		192,319.21		1,159,858.80	967,539.59	100.00

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		Base			54,071.61		60,473.88	6,402.27	0.05
UAE DIRHAM								Exchange Rate: 3.672500	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0								
		Local	13,822.000	17.714160	244,845.12	22.060000	304,913.32	60,068.20	19.22
		Base		4.822804	66,660.80	6.006807	83,026.09	16,365.29	0.07
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0								
		Local	138,403.000	6.962376	963,613.77	5.600000	775,056.80	-188,556.97	48.85
		Base		1.895653	262,364.02	1.524847	211,043.38	-51,320.64	0.18
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0								
		Local	77,451.000	3.599119	278,755.36	4.650000	360,147.15	81,391.79	22.70
		Base		0.979872	75,892.03	1.266167	98,065.94	22,173.91	0.09
BYVGM6909	ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08								
		Local	35,015.000	4.604600	161,230.07	4.180000	146,362.70	-14,867.37	9.23
		Base		1.253669	43,897.21	1.138189	39,853.70	-4,043.51	0.03
UAE DIRHAM Total									
		Local	264,691.000		1,648,444.32		1,586,479.97	-61,964.35	100.00
		Base			448,814.06		431,989.11	-16,824.95	0.38
US DOLLAR								Exchange Rate: 1.000000	
00130H105	AES CORP COMMON STOCK USD.01								
		Local	2,500.000	16.849512	42,123.78	24.080000	60,200.00	18,076.22	0.12
		Base		16.849512	42,123.78	24.080000	60,200.00	18,076.22	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	5,298.000	28.761580	152,378.85	19.250000	101,986.50	-50,392.35	0.21
		Base		28.761580	152,378.85	19.250000	101,986.50	-50,392.35	0.09
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	2,400.000	65.808417	157,940.20	101.260000	243,024.00	85,083.80	0.50
		Base		65.808417	157,940.20	101.260000	243,024.00	85,083.80	0.21
00287Y109	ABBVIE INC COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,746.000	86.786552	151,529.32	159.370000	278,260.02	126,730.70	0.57
		Base		86.786552	151,529.32	159.370000	278,260.02	126,730.70	0.24
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	1,000.000	59.081810	59,081.81	85.590000	85,590.00	26,508.19	0.18
		Base		59.081810	59,081.81	85.590000	85,590.00	26,508.19	0.07
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	400.000	135.075000	54,030.00	385.370000	154,148.00	100,118.00	0.32
		Base		135.075000	54,030.00	385.370000	154,148.00	100,118.00	0.13
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	800.000	52.550000	42,040.00	98.010000	78,408.00	36,368.00	0.16
		Base		52.550000	42,040.00	98.010000	78,408.00	36,368.00	0.07
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	700.000	96.395000	67,476.50	124.400000	87,080.00	19,603.50	0.18
		Base		96.395000	67,476.50	124.400000	87,080.00	19,603.50	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	700.000	206.880000	144,816.00	287.210000	201,047.00	56,231.00	0.41
		Base		206.880000	144,816.00	287.210000	201,047.00	56,231.00	0.18
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	300.000	159.940000	47,982.00	221.040000	66,312.00	18,330.00	0.14
		Base		159.940000	47,982.00	221.040000	66,312.00	18,330.00	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	400.000	160.236875	64,094.75	125.590000	50,236.00	-13,858.75	0.10
		Base		160.236875	64,094.75	125.590000	50,236.00	-13,858.75	0.04
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		Local	5,300.000	155.443708	823,851.65	102.180000	541,554.00	-282,297.65	1.11
		Base		155.443708	823,851.65	102.180000	541,554.00	-282,297.65	0.47
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	100.000	255.450000	25,545.00	334.140000	33,414.00	7,869.00	0.07
		Base		255.450000	25,545.00	334.140000	33,414.00	7,869.00	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,400.000	49.224321	68,914.05	53.400000	74,760.00	5,845.95	0.15
		Base		49.224321	68,914.05	53.400000	74,760.00	5,845.95	0.07
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	200.000	212.890000	42,578.00	200.320000	40,064.00	-2,514.00	0.08
		Base		212.890000	42,578.00	200.320000	40,064.00	-2,514.00	0.03
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	6,000.000	80.918042	485,508.25	104.000000	624,000.00	138,491.75	1.28
		Base		80.918042	485,508.25	104.000000	624,000.00	138,491.75	0.54
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	6,000.000	80.287375	481,724.25	103.730000	622,380.00	140,655.75	1.28
		Base		80.287375	481,724.25	103.730000	622,380.00	140,655.75	0.54
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	4,700.000	55.395855	260,360.52	44.620000	209,714.00	-50,646.52	0.43
		Base		55.395855	260,360.52	44.620000	209,714.00	-50,646.52	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	7,300.000	105.060185	766,939.35	103.290000	754,017.00	-12,922.35	1.55
		Base		105.060185	766,939.35	103.290000	754,017.00	-12,922.35	0.66
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	1,400.000	78.751871	110,252.62	86.390000	120,946.00	10,693.38	0.25
		Base		78.751871	110,252.62	86.390000	120,946.00	10,693.38	0.11
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	1,700.000	75.693924	128,679.67	90.990000	154,683.00	26,003.33	0.32
		Base		75.693924	128,679.67	90.990000	154,683.00	26,003.33	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	900.000	78.831300	70,948.17	164.950000	148,455.00	77,506.83	0.30
		Base		78.831300	70,948.17	164.950000	148,455.00	77,506.83	0.13
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	600.000	47.270000	28,362.00	50.360000	30,216.00	1,854.00	0.06
		Base		47.270000	28,362.00	50.360000	30,216.00	1,854.00	0.03
03027X100	AMERICAN TOWER CORP REIT USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,400.000	186.047479	260,466.47	204.340000	286,076.00	25,609.53	0.59
		Base		186.047479	260,466.47	204.340000	286,076.00	25,609.53	0.25
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	500.000	124.410000	62,205.00	146.490000	73,245.00	11,040.00	0.15
		Base		124.410000	62,205.00	146.490000	73,245.00	11,040.00	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	300.000	128.828800	38,648.64	306.500000	91,950.00	53,301.36	0.19
		Base		128.828800	38,648.64	306.500000	91,950.00	53,301.36	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	500.000	198.370320	99,185.16	241.750000	120,875.00	21,689.84	0.25
		Base		198.370320	99,185.16	241.750000	120,875.00	21,689.84	0.11
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	300.000	206.172000	61,851.60	459.810000	137,943.00	76,091.40	0.28
		Base		206.172000	61,851.60	459.810000	137,943.00	76,091.40	0.12
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	1,500.000	44.055000	66,082.50	36.060000	54,090.00	-11,992.50	0.11
		Base		44.055000	66,082.50	36.060000	54,090.00	-11,992.50	0.05
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	10,100.000	65.804781	664,628.29	164.900000	1,665,490.00	1,000,861.71	3.42
		Base		65.804781	664,628.29	164.900000	1,665,490.00	1,000,861.71	1.45
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	600.000	41.554800	24,932.88	122.830000	73,698.00	48,765.12	0.15
		Base		41.554800	24,932.88	122.830000	73,698.00	48,765.12	0.06
03852U106	ARAMARK COMMON STOCK USD.01								
		Local	2,500.000	32.332720	80,831.80	35.800000	89,500.00	8,668.20	0.18
		Base		32.332720	80,831.80	35.800000	89,500.00	8,668.20	0.08
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	1,300.000	41.996700	54,595.71	79.660000	103,558.00	48,962.29	0.21
		Base		41.996700	54,595.71	79.660000	103,558.00	48,962.29	0.09
049560105	ATMOS ENERGY CORP COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	500.000	104.684620	52,342.31	112.360000	56,180.00	3,837.69	0.12
		Base		104.684620	52,342.31	112.360000	56,180.00	3,837.69	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	500.000	98.701700	49,350.85	222.630000	111,315.00	61,964.15	0.23
		Base		98.701700	49,350.85	222.630000	111,315.00	61,964.15	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	600.000	171.446017	102,867.61	168.060000	100,836.00	-2,031.61	0.21
		Base		171.446017	102,867.61	168.060000	100,836.00	-2,031.61	0.09
05352A100	AVANTOR INC COMMON STOCK USD.01								
		Local	1,400.000	28.290000	39,606.00	21.140000	29,596.00	-10,010.00	0.06
		Base		28.290000	39,606.00	21.140000	29,596.00	-10,010.00	0.03
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	3,700.000	27.211351	100,682.00	28.860000	106,782.00	6,100.00	0.22
		Base		27.211351	100,682.00	28.860000	106,782.00	6,100.00	0.09
058498106	BALL CORP COMMON STOCK								
		Local	800.000	40.169600	32,135.68	55.110000	44,088.00	11,952.32	0.09
		Base		40.169600	32,135.68	55.110000	44,088.00	11,952.32	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	6,900.000	33.281822	229,644.57	28.600000	197,340.00	-32,304.57	0.40
		Base		33.281822	229,644.57	28.600000	197,340.00	-32,304.57	0.17
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	1,200.000	37.100000	44,520.00	45.440000	54,528.00	10,008.00	0.11
		Base		37.100000	44,520.00	45.440000	54,528.00	10,008.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	800.000	55.691900	44,553.52	40.560000	32,448.00	-12,105.52	0.07
		Base		55.691900	44,553.52	40.560000	32,448.00	-12,105.52	0.03
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	500.000	214.489140	107,244.57	247.540000	123,770.00	16,525.43	0.25
		Base		214.489140	107,244.57	247.540000	123,770.00	16,525.43	0.11
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	2,000.000	220.175950	440,351.90	308.770000	617,540.00	177,188.10	1.27
		Base		220.175950	440,351.90	308.770000	617,540.00	177,188.10	0.54
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	200.000	270.438200	54,087.64	278.030000	55,606.00	1,518.36	0.11
		Base		270.438200	54,087.64	278.030000	55,606.00	1,518.36	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	300.000	666.515833	199,954.75	669.120000	200,736.00	781.25	0.41
		Base		666.515833	199,954.75	669.120000	200,736.00	781.25	0.17
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	1,400.000	54.980000	76,972.00	87.840000	122,976.00	46,004.00	0.25
		Base		54.980000	76,972.00	87.840000	122,976.00	46,004.00	0.11
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	700.000	236.978000	165,884.60	212.430000	148,701.00	-17,183.60	0.30
		Base		236.978000	165,884.60	212.430000	148,701.00	-17,183.60	0.13
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	600.000	103.345117	62,007.07	54.120000	32,472.00	-29,535.07	0.07
		Base		103.345117	62,007.07	54.120000	32,472.00	-29,535.07	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	1,900.000	26.437400	50,231.06	50.030000	95,057.00	44,825.94	0.19
		Base		26.437400	50,231.06	50.030000	95,057.00	44,825.94	0.08
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	2,500.000	62.186572	155,466.43	69.310000	173,275.00	17,808.57	0.36
		Base		62.186572	155,466.43	69.310000	173,275.00	17,808.57	0.15
11135F101	BROADCOM INC COMMON STOCK								
		Local	400.000	388.931100	155,572.44	641.540000	256,616.00	101,043.56	0.53
		Base		388.931100	155,572.44	641.540000	256,616.00	101,043.56	0.22
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	1,800.000	52.605589	94,690.06	72.810000	131,058.00	36,367.94	0.27
		Base		52.605589	94,690.06	72.810000	131,058.00	36,367.94	0.11
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	600.000	89.315000	53,589.00	72.490000	43,494.00	-10,095.00	0.09
		Base		89.315000	53,589.00	72.490000	43,494.00	-10,095.00	0.04
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	489.000	189.809387	92,816.79	255.530000	124,954.17	32,137.38	0.26
		Base		189.809387	92,816.79	255.530000	124,954.17	32,137.38	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	500.000	118.230400	59,115.20	191.520000	95,760.00	36,644.80	0.20
		Base		118.230400	59,115.20	191.520000	95,760.00	36,644.80	0.08
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	1,300.000	58.130915	75,570.19	61.380000	79,794.00	4,223.81	0.16
		Base		58.130915	75,570.19	61.380000	79,794.00	4,223.81	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	2,100.000	31.788095	66,755.00	29.940000	62,874.00	-3,881.00	0.13
		Base		31.788095	66,755.00	29.940000	62,874.00	-3,881.00	0.05
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	1,970.000	76.772959	151,242.73	74.310000	146,390.70	-4,852.03	0.30
		Base		76.772959	151,242.73	74.310000	146,390.70	-4,852.03	0.13
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	2,900.000	30.035000	87,101.50	24.540000	71,166.00	-15,935.50	0.15
		Base		30.035000	87,101.50	24.540000	71,166.00	-15,935.50	0.06
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	400.000	106.486175	42,594.47	104.840000	41,936.00	-658.47	0.09
		Base		106.486175	42,594.47	104.840000	41,936.00	-658.47	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	700.000	88.398257	61,878.78	96.160000	67,312.00	5,433.22	0.14
		Base		88.398257	61,878.78	96.160000	67,312.00	5,433.22	0.06
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	500.000	72.410000	36,205.00	65.710000	32,855.00	-3,350.00	0.07
		Base		72.410000	36,205.00	65.710000	32,855.00	-3,350.00	0.03
149123101	CATERPILLAR INC COMMON STOCK USD1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	500.000	120.697120	60,348.56	228.840000	114,420.00	54,071.44	0.23
		Base		120.697120	60,348.56	228.840000	114,420.00	54,071.44	0.10
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	500.000	84.938200	42,469.10	108.890000	54,445.00	11,975.90	0.11
		Base		84.938200	42,469.10	108.890000	54,445.00	11,975.90	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	900.000	81.976389	73,778.75	63.210000	56,889.00	-16,889.75	0.12
		Base		81.976389	73,778.75	63.210000	56,889.00	-16,889.75	0.05
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	100.000	343.477800	34,347.78	357.610000	35,761.00	1,413.22	0.07
		Base		343.477800	34,347.78	357.610000	35,761.00	1,413.22	0.03
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003								
		Local	900.000	128.055000	115,249.50	157.600000	141,840.00	26,590.50	0.29
		Base		128.055000	115,249.50	157.600000	141,840.00	26,590.50	0.12
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	6,600.000	124.517121	821,813.00	163.160000	1,076,856.00	255,043.00	2.21
		Base		124.517121	821,813.00	163.160000	1,076,856.00	255,043.00	0.94
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	800.000	48.430000	38,744.00	88.410000	70,728.00	31,984.00	0.15
		Base		48.430000	38,744.00	88.410000	70,728.00	31,984.00	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	3,100.000	44.359455	137,514.31	52.275000	162,052.50	24,538.19	0.33
		Base		44.359455	137,514.31	52.275000	162,052.50	24,538.19	0.14
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	2,100.000	64.410067	135,261.14	46.890000	98,469.00	-36,792.14	0.20
		Base		64.410067	135,261.14	46.890000	98,469.00	-36,792.14	0.09
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	400.000	173.114625	69,245.85	158.240000	63,296.00	-5,949.85	0.13
		Base		173.114625	69,245.85	158.240000	63,296.00	-5,949.85	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	7,600.000	48.157989	366,000.72	62.030000	471,428.00	105,427.28	0.97
		Base		48.157989	366,000.72	62.030000	471,428.00	105,427.28	0.41
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	1,000.000	73.197630	73,197.63	75.150000	75,150.00	1,952.37	0.15
		Base		73.197630	73,197.63	75.150000	75,150.00	1,952.37	0.07
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	4,300.000	44.448914	191,130.33	37.910000	163,013.00	-28,117.33	0.33
		Base		44.448914	191,130.33	37.910000	163,013.00	-28,117.33	0.14
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	4,400.000	64.934218	285,710.56	99.210000	436,524.00	150,813.44	0.90
		Base		64.934218	285,710.56	99.210000	436,524.00	150,813.44	0.38
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	1,200.000	74.483792	89,380.55	95.670000	114,804.00	25,423.45	0.24
		Base		74.483792	89,380.55	95.670000	114,804.00	25,423.45	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	400.000	183.046425	73,218.57	225.890000	90,356.00	17,137.43	0.19
		Base		183.046425	73,218.57	225.890000	90,356.00	17,137.43	0.08
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	1,100.000	37.021445	40,723.59	78.500000	86,350.00	45,626.41	0.18
		Base		37.021445	40,723.59	78.500000	86,350.00	45,626.41	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	1,900.000	28.144863	53,475.24	35.280000	67,032.00	13,556.76	0.14
		Base		28.144863	53,475.24	35.280000	67,032.00	13,556.76	0.06
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	1,700.000	43.160000	73,372.00	60.310000	102,527.00	29,155.00	0.21
		Base		43.160000	73,372.00	60.310000	102,527.00	29,155.00	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	2,400.000	262.079371	628,990.49	496.870000	1,192,488.00	563,497.51	2.45
		Base		262.079371	628,990.49	496.870000	1,192,488.00	563,497.51	1.04
22822V101	CROWN CASTLE INC REIT USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,400.000	117.522936	164,532.11	133.840000	187,376.00	22,843.89	0.38
		Base		117.522936	164,532.11	133.840000	187,376.00	22,843.89	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	300.000	158.768300	47,630.49	238.880000	71,664.00	24,033.51	0.15
		Base		158.768300	47,630.49	238.880000	71,664.00	24,033.51	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	700.000	93.431300	65,401.91	109.540000	76,678.00	11,276.09	0.16
		Base		93.431300	65,401.91	109.540000	76,678.00	11,276.09	0.07
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	700.000	133.267857	93,287.50	252.040000	176,428.00	83,140.50	0.36
		Base		133.267857	93,287.50	252.040000	176,428.00	83,140.50	0.15
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	300.000	332.980000	99,894.00	412.880000	123,864.00	23,970.00	0.25
		Base		332.980000	99,894.00	412.880000	123,864.00	23,970.00	0.11
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	2,500.000	39.720400	99,301.00	50.610000	126,525.00	27,224.00	0.26
		Base		39.720400	99,301.00	50.610000	126,525.00	27,224.00	0.11
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	800.000	104.503125	83,602.50	116.180000	92,944.00	9,341.50	0.19
		Base		104.503125	83,602.50	116.180000	92,944.00	9,341.50	0.08
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	700.000	142.005000	99,403.50	135.170000	94,619.00	-4,784.50	0.19
		Base		142.005000	99,403.50	135.170000	94,619.00	-4,784.50	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	900.000	117.668522	105,901.67	98.310000	88,479.00	-17,422.67	0.18
		Base		117.668522	105,901.67	98.310000	88,479.00	-17,422.67	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	1,362.000	99.625859	135,690.42	100.130000	136,377.06	686.64	0.28
		Base		99.625859	135,690.42	100.130000	136,377.06	686.64	0.12
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	700.000	61.321900	42,925.33	98.840000	69,188.00	26,262.67	0.14
		Base		61.321900	42,925.33	98.840000	69,188.00	26,262.67	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	300.000	232.845000	69,853.50	210.460000	63,138.00	-6,715.50	0.13
		Base		232.845000	69,853.50	210.460000	63,138.00	-6,715.50	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	2,100.000	77.270057	162,267.12	55.910000	117,411.00	-44,856.12	0.24
		Base		77.270057	162,267.12	55.910000	117,411.00	-44,856.12	0.10
260557103	DOW INC COMMON STOCK USD.01								
		Local	1,696.000	48.395295	82,078.42	54.820000	92,974.72	10,896.30	0.19
		Base		48.395295	82,078.42	54.820000	92,974.72	10,896.30	0.08
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
		Local	4,200.000	21.365000	89,733.00	21.620000	90,804.00	1,071.00	0.19
		Base		21.365000	89,733.00	21.620000	90,804.00	1,071.00	0.08
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	2,300.000	85.650761	196,996.75	96.470000	221,881.00	24,884.25	0.45
		Base		85.650761	196,996.75	96.470000	221,881.00	24,884.25	0.19
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	1,496.000	91.360802	136,675.76	71.770000	107,367.92	-29,307.84	0.22
		Base		91.360802	136,675.76	71.770000	107,367.92	-29,307.84	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	2,000.000	101.825260	203,650.52	114.630000	229,260.00	25,609.48	0.47
		Base		101.825260	203,650.52	114.630000	229,260.00	25,609.48	0.20
26884L109	EQT CORP COMMON STOCK								
		Local	1,500.000	40.965000	61,447.50	31.910000	47,865.00	-13,582.50	0.10
		Base		40.965000	61,447.50	31.910000	47,865.00	-13,582.50	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	900.000	78.295400	70,465.86	84.340000	75,906.00	5,440.14	0.16
		Base		78.295400	70,465.86	84.340000	75,906.00	5,440.14	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	800.000	173.978875	139,183.10	165.530000	132,424.00	-6,759.10	0.27
		Base		173.978875	139,183.10	165.530000	132,424.00	-6,759.10	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	1,300.000	78.862900	102,521.77	70.590000	91,767.00	-10,754.77	0.19
		Base		78.862900	102,521.77	70.590000	91,767.00	-10,754.77	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	1,200.000	90.613683	108,736.42	82.730000	99,276.00	-9,460.42	0.20
		Base		90.613683	108,736.42	82.730000	99,276.00	-9,460.42	0.09
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	100.000	306.760000	30,676.00	210.280000	21,028.00	-9,648.00	0.04
		Base		306.760000	30,676.00	210.280000	21,028.00	-9,648.00	0.02
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	700.000	76.571500	53,600.05	107.740000	75,418.00	21,817.95	0.15
		Base		76.571500	53,600.05	107.740000	75,418.00	21,817.95	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	300.000	509.198100	152,759.43	721.040000	216,312.00	63,552.57	0.44
		Base		509.198100	152,759.43	721.040000	216,312.00	63,552.57	0.19
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
		Local	1,000.000	61.592850	61,592.85	67.130000	67,130.00	5,537.15	0.14
		Base		61.592850	61,592.85	67.130000	67,130.00	5,537.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	1,300.000	59.813454	77,757.49	60.000000	78,000.00	242.51	0.16
		Base		59.813454	77,757.49	60.000000	78,000.00	242.51	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	200.000	248.155000	49,631.00	209.140000	41,828.00	-7,803.00	0.09
		Base		248.155000	49,631.00	209.140000	41,828.00	-7,803.00	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	1,600.000	72.134150	115,414.64	78.260000	125,216.00	9,801.36	0.26
		Base		72.134150	115,414.64	78.260000	125,216.00	9,801.36	0.11
30161N101	EXELON CORP COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	3,300.000	30.380845	100,256.79	41.890000	138,237.00	37,980.21	0.28
		Base		30.380845	100,256.79	41.890000	138,237.00	37,980.21	0.12
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	400.000	110.900000	44,360.00	162.930000	65,172.00	20,812.00	0.13
		Base		110.900000	44,360.00	162.930000	65,172.00	20,812.00	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	15,300.000	76.793901	1,174,946.69	109.660000	1,677,798.00	502,851.31	3.44
		Base		76.793901	1,174,946.69	109.660000	1,677,798.00	502,851.31	1.46
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	2,500.000	210.575968	526,439.92	211.940000	529,850.00	3,410.08	1.09
		Base		210.575968	526,439.92	211.940000	529,850.00	3,410.08	0.46
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	300.000	190.131500	57,039.45	228.490000	68,547.00	11,507.55	0.14
		Base		190.131500	57,039.45	228.490000	68,547.00	11,507.55	0.06
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	1,800.000	37.290000	67,122.00	26.640000	47,952.00	-19,170.00	0.10
		Base		37.290000	67,122.00	26.640000	47,952.00	-19,170.00	0.04
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	2,500.000	40.732064	101,830.16	40.060000	100,150.00	-1,680.16	0.21
		Base		40.732064	101,830.16	40.060000	100,150.00	-1,680.16	0.09
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	6,800.000	14.690000	99,892.00	12.600000	85,680.00	-14,212.00	0.18
		Base		14.690000	99,892.00	12.600000	85,680.00	-14,212.00	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	3,100.000	10.570000	32,767.00	40.910000	126,821.00	94,054.00	0.26
		Base		10.570000	32,767.00	40.910000	126,821.00	94,054.00	0.11
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK								
		Local	325.000	161.238185	52,402.41	82.030000	26,659.75	-25,742.66	0.05
		Base		161.238185	52,402.41	82.030000	26,659.75	-25,742.66	0.02
36467J108	GAMING AND LEISURE PROPERTIE REIT								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,900.000	50.090000	95,171.00	52.060000	98,914.00	3,743.00	0.20
		Base		50.090000	95,171.00	52.060000	98,914.00	3,743.00	0.09
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
		Local	975.000	179.541138	175,052.61	95.600000	93,210.00	-81,842.61	0.19
		Base		179.541138	175,052.61	95.600000	93,210.00	-81,842.61	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	2,200.000	57.576755	126,668.86	85.460000	188,012.00	61,343.14	0.39
		Base		57.576755	126,668.86	85.460000	188,012.00	61,343.14	0.16
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	1,300.000	25.010000	32,513.00	36.680000	47,684.00	15,171.00	0.10
		Base		25.010000	32,513.00	36.680000	47,684.00	15,171.00	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	1,500.000	67.273947	100,910.92	82.970000	124,455.00	23,544.08	0.26
		Base		67.273947	100,910.92	82.970000	124,455.00	23,544.08	0.11
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	800.000	312.187000	249,749.60	327.110000	261,688.00	11,938.40	0.54
		Base		312.187000	249,749.60	327.110000	261,688.00	11,938.40	0.23
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	400.000	168.780000	67,512.00	263.680000	105,472.00	37,960.00	0.22
		Base		168.780000	67,512.00	263.680000	105,472.00	37,960.00	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	1,300.000	18.764300	24,393.59	29.350000	38,155.00	13,761.41	0.08
		Base		18.764300	24,393.59	29.350000	38,155.00	13,761.41	0.03
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	3,800.000	24.868421	94,500.00	31.640000	120,232.00	25,732.00	0.25
		Base		24.868421	94,500.00	31.640000	120,232.00	25,732.00	0.10
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	3,200.000	29.930988	95,779.16	21.970000	70,304.00	-25,475.16	0.14
		Base		29.930988	95,779.16	21.970000	70,304.00	-25,475.16	0.06
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	600.000	138.560000	83,136.00	254.410000	152,646.00	69,510.00	0.31
		Base		138.560000	83,136.00	254.410000	152,646.00	69,510.00	0.13
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	1,000.000	43.983320	43,983.32	132.340000	132,340.00	88,356.68	0.27
		Base		43.983320	43,983.32	132.340000	132,340.00	88,356.68	0.12
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
		Local	60,100.000	3.287560	197,582.34	0.000000	0.00	-197,582.34	0.00
		Base		3.287560	197,582.34	0.000000	0.00	-197,582.34	0.00
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	800.000	226.470238	181,176.19	295.120000	236,096.00	54,919.81	0.48
		Base		226.470238	181,176.19	295.120000	236,096.00	54,919.81	0.21
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	1,000.000	190.186070	190,186.07	191.120000	191,120.00	933.93	0.39
		Base		190.186070	190,186.07	191.120000	191,120.00	933.93	0.17
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	3,400.000	18.068600	61,433.24	16.490000	56,066.00	-5,367.24	0.11
		Base		18.068600	61,433.24	16.490000	56,066.00	-5,367.24	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	200.000	387.631850	77,526.37	485.460000	97,092.00	19,565.63	0.20
		Base		387.631850	77,526.37	485.460000	97,092.00	19,565.63	0.08
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	6,500.000	13.400000	87,100.00	11.200000	72,800.00	-14,300.00	0.15
		Base		13.400000	87,100.00	11.200000	72,800.00	-14,300.00	0.06
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	200.000	489.470000	97,894.00	500.080000	100,016.00	2,122.00	0.21
		Base		489.470000	97,894.00	500.080000	100,016.00	2,122.00	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	500.000	161.483800	80,741.90	243.450000	121,725.00	40,983.10	0.25
		Base		161.483800	80,741.90	243.450000	121,725.00	40,983.10	0.11
452327109	ILLUMINA INC COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200.000	320.900000	64,180.00	232.550000	46,510.00	-17,670.00	0.10
		Base		320.900000	64,180.00	232.550000	46,510.00	-17,670.00	0.04
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
		Local	2,700.000	77.132581	208,257.97	0.000000	0.00	-208,257.97	0.00
		Base		77.132581	208,257.97	0.000000	0.00	-208,257.97	0.00
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	3,600.000	44.868517	161,526.66	32.670000	117,612.00	-43,914.66	0.24
		Base		44.868517	161,526.66	32.670000	117,612.00	-43,914.66	0.10
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	800.000	60.624400	48,499.52	104.290000	83,432.00	34,932.48	0.17
		Base		60.624400	48,499.52	104.290000	83,432.00	34,932.48	0.07
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	600.000	151.690483	91,014.29	131.090000	78,654.00	-12,360.29	0.16
		Base		151.690483	91,014.29	131.090000	78,654.00	-12,360.29	0.07
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	900.000	145.745233	131,170.71	91.960000	82,764.00	-48,406.71	0.17
		Base		145.745233	131,170.71	91.960000	82,764.00	-48,406.71	0.07
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	1,800.000	50.449606	90,809.29	36.060000	64,908.00	-25,901.29	0.13
		Base		50.449606	90,809.29	36.060000	64,908.00	-25,901.29	0.06
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	200.000	432.315000	86,463.00	445.830000	89,166.00	2,703.00	0.18
		Base		432.315000	86,463.00	445.830000	89,166.00	2,703.00	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	600.000	93.983067	56,389.84	255.470000	153,282.00	96,892.16	0.31
		Base		93.983067	56,389.84	255.470000	153,282.00	96,892.16	0.13
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	2,600.000	27.034615	70,290.00	31.230000	81,198.00	10,908.00	0.17
		Base		27.034615	70,290.00	31.230000	81,198.00	10,908.00	0.07
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	300.000	136.040000	40,812.00	198.890000	59,667.00	18,855.00	0.12
		Base		136.040000	40,812.00	198.890000	59,667.00	18,855.00	0.05
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	1,400.000	31.740000	44,436.00	52.910000	74,074.00	29,638.00	0.15
		Base		31.740000	44,436.00	52.910000	74,074.00	29,638.00	0.06
46591M109	JOYY INC ADR ADR USD.00001								
		Local	600.000	54.800000	32,880.00	31.180000	18,708.00	-14,172.00	0.04
		Base		54.800000	32,880.00	31.180000	18,708.00	-14,172.00	0.02
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	2,500.000	113.250368	283,125.92	130.310000	325,775.00	42,649.08	0.67
		Base		113.250368	283,125.92	130.310000	325,775.00	42,649.08	0.28
47215P106	JD.COM INC ADR ADR USD.00002								
		Local	2,500.000	51.128312	127,820.78	43.890000	109,725.00	-18,095.78	0.23
		Base		51.128312	127,820.78	43.890000	109,725.00	-18,095.78	0.10
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	2,300.000	134.938317	310,358.13	155.000000	356,500.00	46,141.87	0.73
		Base		134.938317	310,358.13	155.000000	356,500.00	46,141.87	0.31
482497104	KE HOLDINGS INC ADR ADR USD.00002								
		Local	14,201.000	23.792801	337,881.56	18.840000	267,546.84	-70,334.72	0.55
		Base		23.792801	337,881.56	18.840000	267,546.84	-70,334.72	0.23
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	600.000	128.208950	76,925.37	134.220000	80,532.00	3,606.63	0.17
		Base		128.208950	76,925.37	134.220000	80,532.00	3,606.63	0.07
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	4,800.000	20.133100	96,638.88	17.510000	84,048.00	-12,590.88	0.17
		Base		20.133100	96,638.88	17.510000	84,048.00	-12,590.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	1,600.000	31.586188	50,537.90	38.670000	61,872.00	11,334.10	0.13
		Base		31.586188	50,537.90	38.670000	61,872.00	11,334.10	0.05
501044101	KROGER CO COMMON STOCK USD1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	4,200.000	31.720919	133,227.86	49.370000	207,354.00	74,126.14	0.43
		Base		31.720919	133,227.86	49.370000	207,354.00	74,126.14	0.18
50202M102	LI AUTO INC ADR ADR USD.0001								
		Local	1,472.000	29.160000	42,923.52	24.950000	36,726.40	-6,197.12	0.08
		Base		29.160000	42,923.52	24.950000	36,726.40	-6,197.12	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	400.000	206.782500	82,713.00	196.240000	78,496.00	-4,217.00	0.16
		Base		206.782500	82,713.00	196.240000	78,496.00	-4,217.00	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	100.000	308.180000	30,818.00	530.120000	53,012.00	22,194.00	0.11
		Base		308.180000	30,818.00	530.120000	53,012.00	22,194.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	500.000	158.210000	79,105.00	246.460000	123,230.00	44,125.00	0.25
		Base		158.210000	79,105.00	246.460000	123,230.00	44,125.00	0.11
532457108	ELI LILLY + CO COMMON STOCK								
		Local	900.000	157.455444	141,709.90	343.420000	309,078.00	167,368.10	0.63
		Base		157.455444	141,709.90	343.420000	309,078.00	167,368.10	0.27
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	300.000	305.275000	91,582.50	472.730000	141,819.00	50,236.50	0.29
		Base		305.275000	91,582.50	472.730000	141,819.00	50,236.50	0.12
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	900.000	53.580000	48,222.00	58.020000	52,218.00	3,996.00	0.11
		Base		53.580000	48,222.00	58.020000	52,218.00	3,996.00	0.05
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
		Local	8,140.000	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
		Base		10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	700.000	85.340400	59,738.28	199.970000	139,979.00	80,240.72	0.29
		Base		85.340400	59,738.28	199.970000	139,979.00	80,240.72	0.12
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200.000	278.375000	55,675.00	364.190000	72,838.00	17,163.00	0.15
		Base		278.375000	55,675.00	364.190000	72,838.00	17,163.00	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	200.000	523.263350	104,652.67	559.690000	111,938.00	7,285.33	0.23
		Base		523.263350	104,652.67	559.690000	111,938.00	7,285.33	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	2,800.000	27.095000	75,866.00	23.960000	67,088.00	-8,778.00	0.14
		Base		27.095000	75,866.00	23.960000	67,088.00	-8,778.00	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	1,801.000	74.311238	133,834.54	134.830000	242,828.83	108,994.29	0.50
		Base		74.311238	133,834.54	134.830000	242,828.83	108,994.29	0.21
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	600.000	125.530000	75,318.00	166.550000	99,930.00	24,612.00	0.20
		Base		125.530000	75,318.00	166.550000	99,930.00	24,612.00	0.09
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	500.000	97.114000	48,557.00	166.040000	83,020.00	34,463.00	0.17
		Base		97.114000	48,557.00	166.040000	83,020.00	34,463.00	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	400.000	339.040000	135,616.00	355.060000	142,024.00	6,408.00	0.29
		Base		339.040000	135,616.00	355.060000	142,024.00	6,408.00	0.12
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	500.000	117.237500	58,618.75	363.410000	181,705.00	123,086.25	0.37
		Base		117.237500	58,618.75	363.410000	181,705.00	123,086.25	0.16
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	1,100.000	82.091818	90,301.00	83.210000	91,531.00	1,230.00	0.19
		Base		82.091818	90,301.00	83.210000	91,531.00	1,230.00	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	600.000	182.574167	109,544.50	279.610000	167,766.00	58,221.50	0.34
		Base		182.574167	109,544.50	279.610000	167,766.00	58,221.50	0.15
58155Q103	MCKESSON CORP COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200.000	305.395000	61,079.00	356.050000	71,210.00	10,131.00	0.15
		Base		305.395000	61,079.00	356.050000	71,210.00	10,131.00	0.06
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	2,500.000	20.680000	51,700.00	8.220000	20,550.00	-31,150.00	0.04
		Base		20.680000	51,700.00	8.220000	20,550.00	-31,150.00	0.02
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	2,500.000	67.195908	167,989.77	106.390000	265,975.00	97,985.23	0.55
		Base		67.195908	167,989.77	106.390000	265,975.00	97,985.23	0.23
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	1,300.000	58.700000	76,310.00	57.940000	75,322.00	-988.00	0.15
		Base		58.700000	76,310.00	57.940000	75,322.00	-988.00	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	4,200.000	163.047924	684,801.28	288.300000	1,210,860.00	526,058.72	2.48
		Base		163.047924	684,801.28	288.300000	1,210,860.00	526,058.72	1.05
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	800.000	49.990000	39,992.00	83.780000	67,024.00	27,032.00	0.14
		Base		49.990000	39,992.00	83.780000	67,024.00	27,032.00	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	1,200.000	42.270000	50,724.00	60.340000	72,408.00	21,684.00	0.15
		Base		42.270000	50,724.00	60.340000	72,408.00	21,684.00	0.06
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	400.000	117.670000	47,068.00	151.040000	60,416.00	13,348.00	0.12
		Base		117.670000	47,068.00	151.040000	60,416.00	13,348.00	0.05
601901903	INNER MONGOLIA YITAI COAL B COMMON STOCK CNY1.								
		Local	36,000.000	1.361945	49,030.03	1.469000	52,884.00	3,853.97	0.11
		Base		1.361945	49,030.03	1.469000	52,884.00	3,853.97	0.05
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	400.000	190.710000	76,284.00	153.580000	61,432.00	-14,852.00	0.13
		Base		190.710000	76,284.00	153.580000	61,432.00	-14,852.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	3,200.000	49.310344	157,793.10	69.720000	223,104.00	65,310.90	0.46
		Base		49.310344	157,793.10	69.720000	223,104.00	65,310.90	0.19
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	1,800.000	32.275000	58,095.00	54.010000	97,218.00	39,123.00	0.20
		Base		32.275000	58,095.00	54.010000	97,218.00	39,123.00	0.08
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	300.000	118.807500	35,642.25	306.020000	91,806.00	56,163.75	0.19
		Base		118.807500	35,642.25	306.020000	91,806.00	56,163.75	0.08
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	2,500.000	69.054540	172,636.35	87.800000	219,500.00	46,863.65	0.45
		Base		69.054540	172,636.35	87.800000	219,500.00	46,863.65	0.19
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	1,000.000	53.005000	53,005.00	45.880000	45,880.00	-7,125.00	0.09
		Base		53.005000	53,005.00	45.880000	45,880.00	-7,125.00	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	300.000	138.130000	41,439.00	286.130000	85,839.00	44,400.00	0.18
		Base		138.130000	41,439.00	286.130000	85,839.00	44,400.00	0.07
62914V106	NIO INC ADR ADR USD.00025								
		Local	3,884.000	39.587760	153,758.86	10.510000	40,820.84	-112,938.02	0.08
		Base		39.587760	153,758.86	10.510000	40,820.84	-112,938.02	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	500.000	305.125420	152,562.71	345.480000	172,740.00	20,177.29	0.35
		Base		305.125420	152,562.71	345.480000	172,740.00	20,177.29	0.15
64110W102	NETEASE INC ADR ADR USD.0001								
		Local	2,300.000	98.855926	227,368.63	88.440000	203,412.00	-23,956.63	0.42
		Base		98.855926	227,368.63	88.440000	203,412.00	-23,956.63	0.18
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	2,100.000	55.253881	116,033.15	49.020000	102,942.00	-13,091.15	0.21
		Base		55.253881	116,033.15	49.020000	102,942.00	-13,091.15	0.09
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	5,800.000	51.423936	298,258.83	77.080000	447,064.00	148,805.17	0.92
		Base		51.423936	298,258.83	77.080000	447,064.00	148,805.17	0.39
654106103	NIKE INC CL B COMMON STOCK								
		Local	900.000	54.341100	48,906.99	122.640000	110,376.00	61,469.01	0.23
		Base		54.341100	48,906.99	122.640000	110,376.00	61,469.01	0.10
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	400.000	219.515000	87,806.00	212.000000	84,800.00	-3,006.00	0.17
		Base		219.515000	87,806.00	212.000000	84,800.00	-3,006.00	0.07
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	500.000	110.660000	55,330.00	88.130000	44,065.00	-11,265.00	0.09
		Base		110.660000	55,330.00	88.130000	44,065.00	-11,265.00	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	200.000	245.477500	49,095.50	461.720000	92,344.00	43,248.50	0.19
		Base		245.477500	49,095.50	461.720000	92,344.00	43,248.50	0.08
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	900.000	47.177878	42,460.09	154.470000	139,023.00	96,562.91	0.29
		Base		47.177878	42,460.09	154.470000	139,023.00	96,562.91	0.12
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,600.000	119.261338	190,818.14	277.770000	444,432.00	253,613.86	0.91
		Base		119.261338	190,818.14	277.770000	444,432.00	253,613.86	0.39
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	100.000	248.430000	24,843.00	848.980000	84,898.00	60,055.00	0.17
		Base		248.430000	24,843.00	848.980000	84,898.00	60,055.00	0.07
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	3,400.000	23.091912	78,512.50	62.430000	212,262.00	133,749.50	0.44
		Base		23.091912	78,512.50	62.430000	212,262.00	133,749.50	0.18
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	700.000	83.176300	58,223.41	94.340000	66,038.00	7,814.59	0.14
		Base		83.176300	58,223.41	94.340000	66,038.00	7,814.59	0.06
682680103	ONEOK INC COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,500.000	26.590000	39,885.00	63.540000	95,310.00	55,425.00	0.20
		Base		26.590000	39,885.00	63.540000	95,310.00	55,425.00	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	1,000.000	45.426100	45,426.10	92.920000	92,920.00	47,493.90	0.19
		Base		45.426100	45,426.10	92.920000	92,920.00	47,493.90	0.08
69331C108	P G + E CORP COMMON STOCK								
		Local	5,400.000	9.641428	52,063.71	16.170000	87,318.00	35,254.29	0.18
		Base		9.641428	52,063.71	16.170000	87,318.00	35,254.29	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	500.000	130.605680	65,302.84	127.100000	63,550.00	-1,752.84	0.13
		Base		130.605680	65,302.84	127.100000	63,550.00	-1,752.84	0.06
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	500.000	109.580900	54,790.45	133.580000	66,790.00	11,999.55	0.14
		Base		109.580900	54,790.45	133.580000	66,790.00	11,999.55	0.06
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	2,600.000	38.120800	99,114.08	27.790000	72,254.00	-26,860.08	0.15
		Base		38.120800	99,114.08	27.790000	72,254.00	-26,860.08	0.06
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	1,650.000	44.702867	73,759.73	73.200000	120,780.00	47,020.27	0.25
		Base		44.702867	73,759.73	73.200000	120,780.00	47,020.27	0.11
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	300.000	157.818333	47,345.50	199.740000	59,922.00	12,576.50	0.12
		Base		157.818333	47,345.50	199.740000	59,922.00	12,576.50	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	200.000	284.900000	56,980.00	336.110000	67,222.00	10,242.00	0.14
		Base		284.900000	56,980.00	336.110000	67,222.00	10,242.00	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	1,000.000	170.924000	170,924.00	75.940000	75,940.00	-94,984.00	0.16
		Base		170.924000	170,924.00	75.940000	75,940.00	-94,984.00	0.07
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	236.000	296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
		Base		296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	2,700.000	119.407141	322,399.28	182.300000	492,210.00	169,810.72	1.01
		Base		119.407141	322,399.28	182.300000	492,210.00	169,810.72	0.43
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	5,400.000	33.684028	181,893.75	40.800000	220,320.00	38,426.25	0.45
		Base		33.684028	181,893.75	40.800000	220,320.00	38,426.25	0.19
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	3,300.000	87.855576	289,923.40	97.250000	320,925.00	31,001.60	0.66
		Base		87.855576	289,923.40	97.250000	320,925.00	31,001.60	0.28
718546104	PHILLIPS 66 COMMON STOCK								
		Local	1,800.000	85.349472	153,629.05	101.380000	182,484.00	28,854.95	0.37
		Base		85.349472	153,629.05	101.380000	182,484.00	28,854.95	0.16
722304102	PDD HOLDINGS INC ADR USD.00002								
		Local	1,504.000	93.334781	140,375.51	75.900000	114,153.60	-26,221.91	0.23
		Base		93.334781	140,375.51	75.900000	114,153.60	-26,221.91	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	800.000	208.840850	167,072.68	204.240000	163,392.00	-3,680.68	0.34
		Base		208.840850	167,072.68	204.240000	163,392.00	-3,680.68	0.14
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	500.000	104.212080	52,106.04	112.900000	56,450.00	4,343.96	0.12
		Base		104.212080	52,106.04	112.900000	56,450.00	4,343.96	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	700.000	60.460000	42,322.00	74.320000	52,024.00	9,702.00	0.11
		Base		60.460000	42,322.00	74.320000	52,024.00	9,702.00	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	4,100.000	100.828122	413,395.30	148.690000	609,629.00	196,233.70	1.25
		Base		100.828122	413,395.30	148.690000	609,629.00	196,233.70	0.53
74340W103	PROLOGIS INC REIT USD.01								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	3,045.000	65.322578	198,907.25	124.770000	379,924.65	181,017.40	0.78
		Base		65.322578	198,907.25	124.770000	379,924.65	181,017.40	0.33
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	600.000	98.590000	59,154.00	82.740000	49,644.00	-9,510.00	0.10
		Base		98.590000	59,154.00	82.740000	49,644.00	-9,510.00	0.04
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	1,900.000	47.808537	90,836.22	62.450000	118,655.00	27,818.78	0.24
		Base		47.808537	90,836.22	62.450000	118,655.00	27,818.78	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	500.000	214.921860	107,460.93	302.140000	151,070.00	43,609.07	0.31
		Base		214.921860	107,460.93	302.140000	151,070.00	43,609.07	0.13
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	1,000.000	127.899170	127,899.17	127.580000	127,580.00	-319.17	0.26
		Base		127.899170	127,899.17	127.580000	127,580.00	-319.17	0.11
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	1,966.000	79.892111	157,067.89	97.930000	192,530.38	35,462.49	0.39
		Base		79.892111	157,067.89	97.930000	192,530.38	35,462.49	0.17
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	2,248.000	54.949822	123,527.20	63.320000	142,343.36	18,816.16	0.29
		Base		54.949822	123,527.20	63.320000	142,343.36	18,816.16	0.12
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	100.000	563.960000	56,396.00	821.670000	82,167.00	25,771.00	0.17
		Base		563.960000	56,396.00	821.670000	82,167.00	25,771.00	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	300.000	238.450000	71,535.00	218.990000	65,697.00	-5,838.00	0.13
		Base		238.450000	71,535.00	218.990000	65,697.00	-5,838.00	0.06
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	400.000	136.534300	54,613.72	344.770000	137,908.00	83,294.28	0.28
		Base		136.534300	54,613.72	344.770000	137,908.00	83,294.28	0.12
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	400.000	175.176650	70,070.66	261.070000	104,428.00	34,357.34	0.21
		Base		175.176650	70,070.66	261.070000	104,428.00	34,357.34	0.09
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	100.000	537.920000	53,792.00	0.905000	90.50	-53,701.50	0.00
		Base		537.920000	53,792.00	0.905000	90.50	-53,701.50	0.00
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	700.000	158.897143	111,228.00	199.780000	139,846.00	28,618.00	0.29
		Base		158.897143	111,228.00	199.780000	139,846.00	28,618.00	0.12
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	5,300.000	37.020275	196,207.46	49.100000	260,230.00	64,022.54	0.53
		Base		37.020275	196,207.46	49.100000	260,230.00	64,022.54	0.23
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	2,400.000	56.170425	134,809.02	52.380000	125,712.00	-9,097.02	0.26
		Base		56.170425	134,809.02	52.380000	125,712.00	-9,097.02	0.11
81141R100	SEA LTD ADR ADR								
		Local	2,940.000	233.037340	685,129.78	86.550000	254,457.00	-430,672.78	0.52
		Base		233.037340	685,129.78	86.550000	254,457.00	-430,672.78	0.22
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	1,200.000	124.139683	148,967.62	151.160000	181,392.00	32,424.38	0.37
		Base		124.139683	148,967.62	151.160000	181,392.00	32,424.38	0.16
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	100.000	393.010000	39,301.00	464.720000	46,472.00	7,171.00	0.10
		Base		393.010000	39,301.00	464.720000	46,472.00	7,171.00	0.04
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	600.000	126.259150	75,755.49	224.770000	134,862.00	59,106.51	0.28
		Base		126.259150	75,755.49	224.770000	134,862.00	59,106.51	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	1,000.000	125.514980	125,514.98	111.970000	111,970.00	-13,544.98	0.23
		Base		125.514980	125,514.98	111.970000	111,970.00	-13,544.98	0.10
833445109	SNOWFLAKE INC CLASS A COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200.000	183.210000	36,642.00	154.290000	30,858.00	-5,784.00	0.06
		Base		183.210000	36,642.00	154.290000	30,858.00	-5,784.00	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	3,600.000	51.598911	185,756.08	69.580000	250,488.00	64,731.92	0.51
		Base		51.598911	185,756.08	69.580000	250,488.00	64,731.92	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	700.000	48.890000	34,223.00	32.540000	22,778.00	-11,445.00	0.05
		Base		48.890000	34,223.00	32.540000	22,778.00	-11,445.00	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	1,000.000	60.520900	60,520.90	104.130000	104,130.00	43,609.10	0.21
		Base		60.520900	60,520.90	104.130000	104,130.00	43,609.10	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	900.000	84.229200	75,806.28	75.690000	68,121.00	-7,685.28	0.14
		Base		84.229200	75,806.28	75.690000	68,121.00	-7,685.28	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	800.000	58.950000	47,160.00	113.060000	90,448.00	43,288.00	0.19
		Base		58.950000	47,160.00	113.060000	90,448.00	43,288.00	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	400.000	135.409100	54,163.64	285.470000	114,188.00	60,024.36	0.23
		Base		135.409100	54,163.64	285.470000	114,188.00	60,024.36	0.10
866674104	SUN COMMUNITIES INC REIT USD.01								
		Local	500.000	129.036000	64,518.00	140.880000	70,440.00	5,922.00	0.14
		Base		129.036000	64,518.00	140.880000	70,440.00	5,922.00	0.06
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	300.000	315.370000	94,611.00	386.250000	115,875.00	21,264.00	0.24
		Base		315.370000	94,611.00	386.250000	115,875.00	21,264.00	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	2,000.000	28.799200	57,598.40	29.080000	58,160.00	561.60	0.12
		Base		28.799200	57,598.40	29.080000	58,160.00	561.60	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	3,300.000	68.792403	227,014.93	77.230000	254,859.00	27,844.07	0.52
		Base		68.792403	227,014.93	77.230000	254,859.00	27,844.07	0.22
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	1,300.000	39.357700	51,165.01	78.360000	101,868.00	50,702.99	0.21
		Base		39.357700	51,165.01	78.360000	101,868.00	50,702.99	0.09
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	800.000	122.915000	98,332.00	144.840000	115,872.00	17,540.00	0.24
		Base		122.915000	98,332.00	144.840000	115,872.00	17,540.00	0.10
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	400.000	125.670000	50,268.00	165.630000	66,252.00	15,984.00	0.14
		Base		125.670000	50,268.00	165.630000	66,252.00	15,984.00	0.06
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	1,200.000	64.915000	77,898.00	72.950000	87,540.00	9,642.00	0.18
		Base		64.915000	77,898.00	72.950000	87,540.00	9,642.00	0.08
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	2,200.000	120.403559	264,887.83	207.460000	456,412.00	191,524.17	0.94
		Base		120.403559	264,887.83	207.460000	456,412.00	191,524.17	0.40
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	700.000	79.762700	55,833.89	186.010000	130,207.00	74,373.11	0.27
		Base		79.762700	55,833.89	186.010000	130,207.00	74,373.11	0.11
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	400.000	366.904075	146,761.63	576.370000	230,548.00	83,786.37	0.47
		Base		366.904075	146,761.63	576.370000	230,548.00	83,786.37	0.20
88579Y101	3M CO W/D COMMON STOCK USD.01								
		Local	700.000	165.560000	115,892.00	105.110000	73,577.00	-42,315.00	0.15
		Base		165.560000	115,892.00	105.110000	73,577.00	-42,315.00	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	100.000	428.020000	42,802.00	737.050000	73,705.00	30,903.00	0.15
		Base		428.020000	42,802.00	737.050000	73,705.00	30,903.00	0.06
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	2,200.000	36.820000	81,004.00	37.670000	82,874.00	1,870.00	0.17
		Base		36.820000	81,004.00	37.670000	82,874.00	1,870.00	0.07
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	1,600.000	53.360000	85,376.00	34.100000	54,560.00	-30,816.00	0.11
		Base		53.360000	85,376.00	34.100000	54,560.00	-30,816.00	0.05
902653104	UDR INC REIT USD.01								
		Local	1,200.000	46.156317	55,387.58	41.060000	49,272.00	-6,115.58	0.10
		Base		46.156317	55,387.58	41.060000	49,272.00	-6,115.58	0.04
902681105	UGI CORP COMMON STOCK								
		Local	1,400.000	43.420000	60,788.00	34.760000	48,664.00	-12,124.00	0.10
		Base		43.420000	60,788.00	34.760000	48,664.00	-12,124.00	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	1,200.000	52.557100	63,068.52	36.050000	43,260.00	-19,808.52	0.09
		Base		52.557100	63,068.52	36.050000	43,260.00	-19,808.52	0.04
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	2,000.000	21.095000	42,190.00	31.700000	63,400.00	21,210.00	0.13
		Base		21.095000	42,190.00	31.700000	63,400.00	21,210.00	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	500.000	111.116700	55,558.35	201.260000	100,630.00	45,071.65	0.21
		Base		111.116700	55,558.35	201.260000	100,630.00	45,071.65	0.09
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	800.000	95.844325	76,675.46	193.990000	155,192.00	78,516.54	0.32
		Base		95.844325	76,675.46	193.990000	155,192.00	78,516.54	0.14
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	1,200.000	255.850200	307,020.24	472.590000	567,108.00	260,087.76	1.16
		Base		255.850200	307,020.24	472.590000	567,108.00	260,087.76	0.49
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	1,500.000	83.393600	125,090.40	139.600000	209,400.00	84,309.60	0.43
		Base		83.393600	125,090.40	139.600000	209,400.00	84,309.60	0.18
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200.000	234.510000	46,902.00	183.790000	36,758.00	-10,144.00	0.08
		Base		234.510000	46,902.00	183.790000	36,758.00	-10,144.00	0.03
92276F100	VENTAS INC REIT USD.25								
		Local	2,000.000	52.419555	104,839.11	43.350000	86,700.00	-18,139.11	0.18
		Base		52.419555	104,839.11	43.350000	86,700.00	-18,139.11	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	2,400.000	49.739021	119,373.65	38.890000	93,336.00	-26,037.65	0.19
		Base		49.739021	119,373.65	38.890000	93,336.00	-26,037.65	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	400.000	219.720000	87,888.00	315.070000	126,028.00	38,140.00	0.26
		Base		219.720000	87,888.00	315.070000	126,028.00	38,140.00	0.11
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	3,200.000	25.073388	80,234.84	32.620000	104,384.00	24,149.16	0.21
		Base		25.073388	80,234.84	32.620000	104,384.00	24,149.16	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	800.000	110.650300	88,520.24	225.460000	180,368.00	91,847.76	0.37
		Base		110.650300	88,520.24	225.460000	180,368.00	91,847.76	0.16
92936U109	WP CAREY INC REIT USD.001								
		Local	1,400.000	70.810664	99,134.93	77.450000	108,430.00	9,295.07	0.22
		Base		70.810664	99,134.93	77.450000	108,430.00	9,295.07	0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	1,100.000	62.003318	68,203.65	94.790000	104,269.00	36,065.35	0.21
		Base		62.003318	68,203.65	94.790000	104,269.00	36,065.35	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	8,200.000	103.313422	847,170.06	147.450000	1,209,090.00	361,919.94	2.48
		Base		103.313422	847,170.06	147.450000	1,209,090.00	361,919.94	1.05
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	4,500.000	62.942327	283,240.47	34.580000	155,610.00	-127,630.47	0.32
		Base		62.942327	283,240.47	34.580000	155,610.00	-127,630.47	0.14
934423104	WARNER BROS DISCOVERY INC COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	2,900.000	Local	13.225000	38,352.50	15.100000	43,790.00	5,437.50	0.09
		Base	13.225000	38,352.50	15.100000	43,790.00	5,437.50	0.04
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	600.000	Local	143.755000	86,253.00	163.170000	97,902.00	11,649.00	0.20
		Base	143.755000	86,253.00	163.170000	97,902.00	11,649.00	0.09
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	3,700.000	Local	49.763976	184,126.71	37.380000	138,306.00	-45,820.71	0.28
		Base	49.763976	184,126.71	37.380000	138,306.00	-45,820.71	0.12
95040Q104	WELLTOWER INC REIT USD1.0							
	1,400.000	Local	55.029864	77,041.81	71.690000	100,366.00	23,324.19	0.21
		Base	55.029864	77,041.81	71.690000	100,366.00	23,324.19	0.09
96145D105	WESTROCK CO COMMON STOCK							
	1,600.000	Local	53.610000	85,776.00	30.470000	48,752.00	-37,024.00	0.10
		Base	53.610000	85,776.00	30.470000	48,752.00	-37,024.00	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	2,500.000	Local	32.993500	82,483.75	30.130000	75,325.00	-7,158.75	0.15
		Base	32.993500	82,483.75	30.130000	75,325.00	-7,158.75	0.07
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	5,900.000	Local	28.099325	165,786.02	29.860000	176,174.00	10,387.98	0.36
		Base	28.099325	165,786.02	29.860000	176,174.00	10,387.98	0.15
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	2,200.000	Local	50.684909	111,506.80	67.440000	148,368.00	36,861.20	0.30
		Base	50.684909	111,506.80	67.440000	148,368.00	36,861.20	0.13
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
	1,554.000	Local	58.451377	90,833.44	63.390000	98,508.06	7,674.62	0.20
		Base	58.451377	90,833.44	63.390000	98,508.06	7,674.62	0.09
98887Q104	ZAI LAB LTD ADR ADR USD.00006							
	1,080.000	Local	49.270000	53,211.60	33.260000	35,920.80	-17,290.80	0.07
		Base	49.270000	53,211.60	33.260000	35,920.80	-17,290.80	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	500.000	134.180000	67,090.00	166.440000	83,220.00	16,130.00	0.17
		Base		134.180000	67,090.00	166.440000	83,220.00	16,130.00	0.07
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001								
		Local	1,800.000	37.240000	67,032.00	28.660000	51,588.00	-15,444.00	0.11
		Base		37.240000	67,032.00	28.660000	51,588.00	-15,444.00	0.04
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
		Local	300.000	181.166233	54,349.87	73.840000	22,152.00	-32,197.87	0.05
		Base		181.166233	54,349.87	73.840000	22,152.00	-32,197.87	0.02
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								
		Local	393.000	159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
		Base		159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
		Local	19,680.000	2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
		Base		2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01								
		Local	1,619.000	69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
		Base		69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	6,600.000	9.666255	63,797.28	11.380000	75,108.00	11,310.72	0.15
		Base		9.666255	63,797.28	11.380000	75,108.00	11,310.72	0.07
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	200.000	187.680000	37,536.00	315.290000	63,058.00	25,522.00	0.13
		Base		187.680000	37,536.00	315.290000	63,058.00	25,522.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	400.000	120.705000	48,282.00	285.810000	114,324.00	66,042.00	0.23
		Base		120.705000	48,282.00	285.810000	114,324.00	66,042.00	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	400.000	75.926200	30,370.48	171.340000	68,536.00	38,165.52	0.14
		Base		75.926200	30,370.48	171.340000	68,536.00	38,165.52	0.06
G54950103	LINDE PLC COMMON STOCK								

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,200.000	196.991425	236,389.71	355.440000	426,528.00	190,138.29	0.87
		Base		196.991425	236,389.71	355.440000	426,528.00	190,138.29	0.37
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	2,000.000	97.203360	194,406.72	80.620000	161,240.00	-33,166.72	0.33
		Base		97.203360	194,406.72	80.620000	161,240.00	-33,166.72	0.14
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	300.000	226.360000	67,908.00	232.380000	69,714.00	1,806.00	0.14
		Base		226.360000	67,908.00	232.380000	69,714.00	1,806.00	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	300.000	155.061433	46,518.43	194.180000	58,254.00	11,735.57	0.12
		Base		155.061433	46,518.43	194.180000	58,254.00	11,735.57	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
		Local	600.000	109.942717	65,965.63	130.000000	78,000.00	12,034.37	0.16
		Base		109.942717	65,965.63	130.000000	78,000.00	12,034.37	0.07
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
		Local	400.000	133.272400	53,308.96	147.980000	59,192.00	5,883.04	0.12
		Base		133.272400	53,308.96	147.980000	59,192.00	5,883.04	0.05
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
		Local	600.000	82.560000	49,536.00	99.800000	59,880.00	10,344.00	0.12
		Base		82.560000	49,536.00	99.800000	59,880.00	10,344.00	0.05
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	900.000	102.070000	91,863.00	93.890000	84,501.00	-7,362.00	0.17
		Base		102.070000	91,863.00	93.890000	84,501.00	-7,362.00	0.07
US DOLLAR Total									
		Local	652,670.000		39,234,571.70		47,962,984.60	8,728,412.90	98.35
		Base			39,234,571.70		47,962,984.60	8,728,412.90	41.75
YUAN RENMINBI								Exchange Rate: 6.871850	
BD5CG9904	INNER MONGOLIA DIAN TOU EN A COMMON STOCK CNY1.0								
		Local	39,800.000	13.324624	530,320.02	13.440000	534,912.00	4,591.98	11.13

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	1.933725	76,962.26	1.955805	77,841.05	878.79	0.07
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0							
	9,873.000	Local	32.959828	325,412.38	31.070000	306,754.11	-18,658.27	6.39
		Base	5.178617	51,128.49	4.521344	44,639.23	-6,489.26	0.04
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0							
	2,200.000	Local	252.829541	556,224.99	197.000000	433,400.00	-122,824.99	9.02
		Base	38.827559	85,420.63	28.667680	63,068.90	-22,351.73	0.05
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0							
	800.000	Local	450.328850	360,263.08	311.710000	249,368.00	-110,895.08	5.19
		Base	69.598300	55,678.64	45.360420	36,288.34	-19,390.30	0.03
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0							
	3,800.000	Local	146.132671	555,304.15	79.500000	302,100.00	-253,204.15	6.29
		Base	22.584797	85,822.23	11.568937	43,961.96	-41,860.27	0.04
BJLWMG906	CHONGQING RURAL COMMERCIAL A COMMON STOCK CNY1.0							
	137,500.000	Local	3.664021	503,802.93	3.670000	504,625.00	822.07	10.50
		Base	0.531738	73,113.99	0.534063	73,433.65	319.66	0.06
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0							
	200.000	Local	1,138.033150	227,606.63	1,820.000000	364,000.00	136,393.37	7.58
		Base	161.813350	32,362.67	264.848622	52,969.72	20,607.05	0.05
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0							
	23,100.000	Local	23.711527	547,736.28	20.480000	473,088.00	-74,648.28	9.85
		Base	3.641429	84,117.00	2.980275	68,844.34	-15,272.66	0.06
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0							
	15,400.000	Local	19.958119	307,355.04	21.250000	327,250.00	19,894.96	6.81
		Base	3.084527	47,501.71	3.092326	47,621.82	120.11	0.04
BP3R33903	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0							
	32,300.000	Local	15.607129	504,110.26	14.130000	456,399.00	-47,711.26	9.50
		Base	2.323630	75,053.26	2.056215	66,415.74	-8,637.52	0.06
BP3R36906	JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0							
	12,600.000	Local	69.573163	876,621.86	42.820000	539,532.00	-337,089.86	11.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		10.752529	135,481.87	6.231219	78,513.36	-56,968.51	0.07
BP3R7Z908	ZHANGZHOU PIENTZEHUANG PHA A COMMON STOCK CNY1.0								
			1,100.000	404.597318	445,057.05	284.380000	312,818.00	-132,239.05	6.51
		Base		62.530500	68,783.55	41.383325	45,521.66	-23,261.89	0.04
YUAN RENMINBI	**Total**								
			278,673.000		5,739,814.67		4,804,246.11	-935,568.56	100.00
		Base			871,426.30		699,119.77	-172,306.53	0.61
EQUITY Total									
		Base	8,243,643.000		103,501,658.50		114,024,494.54	10,522,836.04	99.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		10,927,218.750	Base		104,343,157.44		114,865,772.61	10,522,615.17	100.00

Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG									
EURO CURRENCY							Exchange Rate:	0.922084	
GERMANY									
ADI1Z7MF0 EURO STOXX 50 JUN23 XEUR 20230616							16 Jun 2023		
2.000	20.000	Local	85,220.00	80,055.92	4,261.000000	5,164.08	4,584.08	580.00	
		Base	92,421.08		4,621.054047	5,600.44	4,971.43	629.01	0.00
GERMANY Total									
2.000	20.000	Local	85,220.00	80,055.92		5,164.08	4,584.08	580.00	
		Base				5,600.44	4,971.43	629.01	0.00
EURO CURRENCY Total									
2.000	20.000	Local	85,220.00	80,055.92		5,164.08	4,584.08	580.00	
		Base				5,600.44	4,971.43	629.01	0.00
JAPANESE YEN							Exchange Rate:	132.775000	
ADI1V6532 NIKKEI 225 (OSE) JUN23 XOSE 20230608							08 Jun 2023		
1.000	1,000.000	Local	28,040,000.00	28,170,493.00	28,040.000000	-130,493.00	-370,493.00	240,000.00	
		Base	211,184.33		211.184334	-982.81	-2,790.38	1,807.57	0.00
JAPANESE YEN Total									
1.000	1,000.000	Local	28,040,000.00	28,170,493.00		-130,493.00	-370,493.00	240,000.00	
		Base				-982.81	-2,790.38	1,807.57	0.00
US DOLLAR							Exchange Rate:	1.000000	
ADI1YWSQ6 S+P500 EMINI FUT JUN23 XCME 20230616							16 Jun 2023		
1.000	50.000	Local	206,887.50	201,853.85	4,137.750000	5,033.65	2,146.15	2,887.50	
		Base	206,887.50		4,137.750000	5,033.65	2,146.15	2,887.50	0.00
ADI25T992 MSCI EMGMKT JUN23 IFUS 20230616							16 Jun 2023		
1.000	50.000	Local	49,775.00	46,788.72	995.500000	2,986.28	3,106.28	-120.00	
		Base	49,775.00		995.500000	2,986.28	3,106.28	-120.00	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *March 31, 2023*

View Date: *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
US DOLLAR Total										
	2.000	100.000	Local	256,662.50	248,642.57		8,019.93	5,252.43	2,767.50	
			Base				8,019.93	5,252.43	2,767.50	0.00
FUTURES LONG Total										
	5.000	1,120.000	Base				12,637.56	7,433.48	5,204.08	0.00

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *March 31, 2023*

View Date: *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		5.000	1,120.000	Base			12,637.56		7,433.48	5,204.08	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	2,937.49	0.00		0.00
			0.00	1,967.38	0.00	0.00	0.00
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		37.07	0.00	37.07		0.00
			7.04	0.00	7.31	0.00	0.27
CHILEAN PESO							
CHILE							
	NON-BASE CURRENCY		230.00	0.00	230.00		0.00
			0.26	0.00	0.29	0.00	0.03
DANISH KRONE							
DENMARK							
	NON-BASE CURRENCY		-1,684.93	0.00	-1,684.93		0.00
			-246.86	0.00	-245.74	0.00	1.12
	DIVIDENDS RECEIVABLE RECLAIM		0.00	782,722.50	0.00		0.00
			0.00	114,156.90	0.00	0.00	0.00
SUBTOTAL DANISH KRONE			**-1,684.93**	**782,722.50**	**-1,684.93**		**0.00**
			-246.86	**114,156.90**	**-245.74**	**0.00**	**1.12**
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			**-1,684.93**	**782,722.50**	**-1,684.93**		**0.00**
			-246.86	**114,156.90**	**-245.74**	**0.00**	**1.12**
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	753,152.81	0.00		0.00
			0.00	818,263.37	0.00	0.00	0.00
	NON-BASE CURRENCY		-132.71	0.00	-132.71		0.00
			-142.94	0.00	-144.18	0.00	-1.24
SUBTOTAL EURO CURRENCY UNIT			**-132.71**	**753,152.81**	**-132.71**		**0.00**
			-142.94	**818,263.37**	**-144.18**	**0.00**	**-1.24**
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-132.71**	**753,152.81**	**-132.71**		**0.00**
			-142.94	**818,263.37**	**-144.18**	**0.00**	**-1.24**
HONG KONG DOLLAR							
HONG KONG							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		164,038.28	0.00	164,038.28		0.00
			20,903.17	0.00	20,896.73	0.01	-6.44
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		-1,248,920.00	0.00	-1,248,920.00		0.00
			-15,196.91	0.00	-15,196.91	0.00	0.00
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		5,135,018.00	0.00	5,135,018.00		0.00
			38,583.05	0.00	38,583.05	0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-5,161,000.00	0.00	-5,161,000.00		0.00
			-38,824.94	0.00	-38,778.27	-0.01	46.67
	DIVIDENDS RECEIVABLE RECLAIM		0.00	11,965,058.00	0.00		0.00
			0.00	91,018.33	0.00	0.00	0.00
SUBTOTAL JAPANESE YEN			**-25,982.00**	**11,965,058.00**	**-25,982.00**		**0.00**
			-241.89	**91,018.33**	**-195.22**	**0.00**	**46.67**
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**-25,982.00**	**11,965,058.00**	**-25,982.00**		**0.00**
			-241.89	**91,018.33**	**-195.22**	**0.00**	**46.67**
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
			240,826.85	0.00	242,057.31	0.06	1,230.46
NORWEGIAN KRONE							
NORWAY							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-509,986.12	0.00	-509,986.12		0.00
			-48,868.16	0.00	-48,694.86	-0.01	173.30
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,188,455.91	0.00		0.00
			0.00	113,477.01	0.00	0.00	0.00
	NON-BASE CURRENCY		509,986.12	0.00	509,986.12		0.00
			48,694.86	0.00	48,694.86	0.01	0.00
SUBTOTAL NORWEGIAN KRONE			**0.00**	**1,188,455.91**	**0.00**		**0.00**
			-173.30	**113,477.01**	**0.00**	**0.00**	**173.30**
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**0.00**	**1,188,455.91**	**0.00**		**0.00**
			-173.30	**113,477.01**	**0.00**	**0.00**	**173.30**
POLISH ZLOTY							
POLAND							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	9,645.76	0.00		0.00
			0.00	2,239.01	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	6,086.44	0.00	0.00	0.00
	NON-BASE CURRENCY		20,928.14	0.00	20,928.14		0.00
			25,624.40	0.00	25,876.60	0.01	252.20
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-7,435.94	0.00	-7,435.94		0.00
			-9,170.67	0.00	-9,194.17	0.00	-23.50
SUBTOTAL POUND STERLING			**13,492.20**	**4,922.52**	**13,492.20**		**0.00**
			16,453.73	**6,086.44**	**16,682.43**	**0.01**	**228.70**
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**13,492.20**	**4,922.52**	**13,492.20**		**0.00**
			16,453.73	**6,086.44**	**16,682.43**	**0.01**	**228.70**
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			19.55	0.00	20.42	0.00	0.87
	DIVIDENDS RECEIVABLE RECLAIM		0.00	161,209.76	0.00		0.00
			0.00	9,086.08	0.00	0.00	0.00
SUBTOTAL SOUTH AFRICAN RAND			**362.33**	**161,209.76**	**362.33**		**0.00**
			19.55	**9,086.08**	**20.42**	**0.00**	**0.87**
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND			**362.33**	**161,209.76**	**362.33**		**0.00**
			19.55	**9,086.08**	**20.42**	**0.00**	**0.87**
SWEDISH KRONA							
SWEDEN							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	242,190.00	0.00		0.00
			0.00	23,358.51	0.00	0.00	0.00
SWISS FRANC							
SWITZERLAND							
	NON-BASE CURRENCY		39.01	0.00	39.01		0.00
			42.36	0.00	42.70	0.00	0.34
	DIVIDENDS RECEIVABLE RECLAIM		0.00	350,213.69	0.00		0.00
			0.00	383,354.72	0.00	0.00	0.00
SUBTOTAL SWISS FRANC			**39.01**	**350,213.69**	**39.01**		**0.00**
			42.36	**383,354.72**	**42.70**	**0.00**	**0.34**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**39.01**	**350,213.69**	**39.01**		**0.00**
			42.36	**383,354.72**	**42.70**	**0.00**	**0.34**
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		30,568.22	0.00	30,568.22		0.00
			1,611.01	0.00	1,592.51	0.00	-18.50
U.S. DOLLAR							
UNITED STATES							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	32,737.16	0.00		0.00
			0.00	32,737.16	0.00	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-566.17	0.00	-566.17		0.00
			-566.17	0.00	-566.17	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-17,186.34	0.00	-17,186.34		0.00
			-17,186.34	0.00	-17,186.34	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,035.50	0.00	-2,035.50		0.00
			-2,035.50	0.00	-2,035.50	0.00	0.00
	REBATE RECEIVABLE		48,845.08	0.00	48,845.08		0.00
			48,845.08	0.00	48,845.08	0.01	0.00
	CASH		9.89	0.00	9.89		0.00
			9.89	0.00	9.89	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-44,051.77	0.00	-44,051.77		0.00
			-44,051.77	0.00	-44,051.77	-0.01	0.00
	FFX CONTRACTS RECEIVABLE		96,863.77	0.00	96,863.77		0.00
			96,863.77	0.00	96,863.77	0.02	0.00
	MSC PAYABLE - CLASS C3		-56,212.75	0.00	-56,212.75		0.00
			-56,212.75	0.00	-56,212.75	-0.01	0.00
	MSC PAYABLE - CLASS C1		-100,507.40	0.00	-100,507.40		0.00
			-100,507.40	0.00	-100,507.40	-0.02	0.00
7,546,957.070	BLACKROCK LIQ T FUND INSTL	100.0000	7,546,957.07	28,203.44	7,546,957.07		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	7,546,957.07	28,203.44	7,546,957.07	1.83	0.00
SUBTOTAL UNITED STATES			**7,472,115.88**	**60,940.60**	**7,472,115.88**		**0.00**
			7,472,115.88	**60,940.60**	**7,472,115.88**	**1.82**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**7,472,115.88**	**60,940.60**	**7,472,115.88**		**0.00**
			7,472,115.88	**60,940.60**	**7,472,115.88**	**1.82**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**7,735,977.95**	**1,623,948.35**	**7,737,633.53**	**1.90**	**1,655.58**
PREFERRED SECURITIES							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
BRAZIL REAL							
BRAZIL							
272,580.000	GERDAU SA	25.3000	7,398,654.05	0.00	6,896,274.00		-502,380.05
LB2645516		4.9899	1,423,310.77	0.00	1,360,144.76	0.33	-63,166.01
124,193.000	UNIPAR CARBOCLORO SA	70.0100	8,766,257.87	0.00	8,694,751.93		-71,505.94
LB2905878		13.8080	1,585,292.63	0.00	1,714,856.65	0.42	129,564.02
0.000	CIA ENERGETICA DE MINAS GERAIS	0.0000	0.00	553,096.24	0.00		0.00
LBB1YBRG4		0.0000	0.00	105,666.66	0.00	0.00	0.00
SUBTOTAL BRAZIL			**16,164,911.92**	**553,096.24**	**15,591,025.93**		**-573,885.99**
			3,008,603.40	**105,666.66**	**3,075,001.41**	**0.75**	**66,398.01**
TOTAL PREFERRED SECURITIES BRAZIL REAL			**16,164,911.92**	**553,096.24**	**15,591,025.93**		**-573,885.99**
			3,008,603.40	**105,666.66**	**3,075,001.41**	**0.75**	**66,398.01**
CHILEAN PESO							
CHILE							
18,161.000	SOCIEDAD QUIMICA Y MINERA DE C	63,800.0000	1,583,748,994.00	0.00	1,158,671,800.00		-425,077,194.00
LC2718303		80.6972	1,738,517.55	0.00	1,465,541.39	0.36	-272,976.16
EURO CURRENCY UNIT							
GERMANY							
15,283.000	BAYERISCHE MOTOREN WERKE AG	94.3000	1,225,524.91	0.00	1,441,186.90		215,661.99
ED5756033		102.4522	1,487,067.21	0.00	1,565,777.51	0.38	78,710.30
TOTAL PREFERRED SECURITIES			**6,234,188.16**	**105,666.66**	**6,106,320.31**	**1.49**	**-127,867.85**
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
84,347.000	WESTPAC BANKING CORP	21.6600	2,009,608.16	0.00	1,826,956.02		-182,652.14
AA6076142		14.5068	1,346,939.87	0.00	1,223,603.79	0.30	-123,336.08
45,806.000	ALTIUM LTD	38.0800	1,615,610.92	0.00	1,744,292.48		128,681.56
AA6167693		25.5041	1,049,904.76	0.00	1,168,239.89	0.28	118,335.13
350,029.000	INSURANCE AUSTRALIA GROUP LTD	4.6900	1,638,314.32	0.00	1,641,636.01		3,321.69
AA6271024		3.1411	1,125,194.27	0.00	1,099,485.72	0.27	-25,708.55
146,548.000	TECHNOLOGY ONE LTD	14.5400	2,192,269.82	0.00	2,130,807.92		-61,461.90
AA6302415		9.7382	1,449,164.54	0.00	1,427,108.60	0.35	-22,055.94
44,205.000	JB HI-FI LTD	42.4700	1,984,989.90	0.00	1,877,386.35		-107,603.55
AA6702622		28.4443	1,331,800.58	0.00	1,257,379.51	0.30	-74,421.07

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
933,411.000	QANTAS AIRWAYS LTD	6.6200	6,217,119.71	0.00	6,179,180.82		-37,938.89
AA6710344		4.4337	4,107,538.16	0.00	4,138,506.35	1.00	30,968.19
46,868.000	SONIC HEALTHCARE LTD	34.8400	1,903,409.17	0.00	1,632,881.12		-270,528.05
AA6821125		23.3341	1,391,487.28	0.00	1,093,622.13	0.27	-297,865.15
155,048.000	DEXUS	7.5100	1,710,850.28	0.00	1,164,410.48		-546,439.80
AAB033YN9		5.0298	1,214,275.98	0.00	779,863.92	0.19	-434,412.06
110,502.000	CHARTER HALL GROUP	11.0000	1,836,105.42	0.00	1,215,522.00		-620,583.42
AAB15F6S8		7.3673	1,316,183.32	0.00	814,095.86	0.20	-502,087.46
341,581.000	PILBARA MINERALS LTD	3.9400	1,681,765.22	0.00	1,345,829.14		-335,936.08
AAB2368L1		2.6388	1,092,895.13	0.00	901,369.07	0.22	-191,526.06
28,557.000	WISETECH GLOBAL LTD	65.1400	1,661,147.09	1,884.76	1,860,202.98		199,055.89
AABZ8GX82		43.6275	1,140,875.82	1,262.41	1,245,870.95	0.30	104,995.13
SUBTOTAL AUSTRALIA			**24,451,190.01**	**1,884.76**	**22,619,105.32**		**-1,832,084.69**
			16,566,259.71	**1,262.41**	**15,149,145.79**	**3.68**	**-1,417,113.92**
NEW ZEALAND							
49,425.000	XERO LTD	89.4200	4,003,465.59	0.00	4,419,583.50		416,117.91
AAB8P4LP5		59.8890	2,775,295.49	0.00	2,960,016.05	0.72	184,720.56
TOTAL EQUITY AUSTRALIAN DOLLAR			**28,454,655.60**	**1,884.76**	**27,038,688.82**		**-1,415,966.78**
			19,341,555.20	**1,262.41**	**18,109,161.84**	**4.40**	**-1,232,393.36**
BRAZIL REAL							
BRAZIL							
659,736.000	SANTOS BRASIL PARTICIPACOES SA	8.1300	5,404,746.62	0.00	5,363,653.68		-41,092.94
LB2835547		1.6035	1,042,211.68	0.00	1,057,867.69	0.26	15,656.01
402,899.000	EDP - ENERGIAS DO BRASIL SA	22.3300	7,621,407.09	394,053.35	8,996,734.67		1,375,327.58
LBB0D7499		4.4041	1,500,103.28	74,059.98	1,774,416.38	0.43	274,313.10
SUBTOTAL BRAZIL			**13,026,153.71**	**394,053.35**	**14,360,388.35**		**1,334,234.64**
			2,542,314.96	**74,059.98**	**2,832,284.07**	**0.69**	**289,969.11**
TOTAL EQUITY BRAZIL REAL			**13,026,153.71**	**394,053.35**	**14,360,388.35**		**1,334,234.64**
			2,542,314.96	**74,059.98**	**2,832,284.07**	**0.69**	**289,969.11**
CANADIAN DOLLAR							
CANADA							
49,808.000	BANK OF MONTREAL	120.3800	3,708,909.67	0.00	5,995,887.04		2,286,977.37
NC2076007		88.9496	2,719,906.69	0.00	4,430,403.84	1.07	1,710,497.15
17,723.000	NATIONAL BANK OF CANADA	96.6700	1,695,621.44	17,191.31	1,713,282.41		17,660.97
NC2077302		71.4302	1,363,204.12	12,707.77	1,265,956.63	0.31	-97,247.49

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37,180.000	ROYAL BANK OF CANADA	129.2500	4,092,658.46	0.00	4,805,515.00		712,856.54
NC2754389		95.5038	3,206,394.71	0.00	3,550,829.42	0.86	344,434.71
21,087.000	TORONTO DOMINION BANK	80.9500	1,665,974.22	0.00	1,706,992.65		41,018.43
NC2897220	NEW	59.8145	1,319,479.03	0.00	1,261,309.08	0.31	-58,169.95
68,700.000	ENERPLUS CORP	19.4800	1,699,029.54	0.00	1,338,276.00		-360,753.54
NCB584T82		14.3939	1,263,081.13	0.00	988,861.71	0.24	-274,219.42
201,003.000	NORTHLAND POWER INC	33.8800	8,186,669.41	20,100.30	6,809,981.64		-1,376,687.77
NCB68XHC0		25.0342	6,377,094.40	14,855.00	5,031,944.17	1.22	-1,345,150.23
36,400.000	ARITZIA INC	43.3700	1,795,881.56	0.00	1,578,668.00		-217,213.56
NCBDCG2C3	SUB VTG SHS	32.0464	1,316,762.98	0.00	1,166,489.08	0.28	-150,273.90
15,700.000	CGI INC	130.2500	1,922,430.46	0.00	2,044,925.00		122,494.54
NCBJ2L578	CL A SUB VTG	96.2427	1,428,891.38	0.00	1,511,009.72	0.37	82,118.34
109,331.000	ALIMENTATION COUCHE-TARD INC	67.9500	4,768,640.06	15,306.34	7,429,041.45		2,660,401.39
NCBL56KN1		50.2087	3,514,172.58	11,310.27	5,489,371.89	1.33	1,975,199.31
SUBTOTAL CANADA			**29,535,814.82**	**52,597.95**	**33,422,569.19**		**3,886,754.37**
			22,508,987.02	**38,873.04**	**24,696,175.54**	**5.99**	**2,187,188.52**
TOTAL EQUITY CANADIAN DOLLAR			**29,535,814.82**	**52,597.95**	**33,422,569.19**		**3,886,754.37**
			22,508,987.02	**38,873.04**	**24,696,175.54**	**5.99**	**2,187,188.52**
CZECH KORUNA							
CZECH REPUBLIC							
369,300.000	MONETA MONEY BANK AS	87.0000	28,831,026.13	0.00	32,129,100.00		3,298,073.87
ICBD3CQ16		4.0261	1,229,744.65	0.00	1,486,845.69	0.36	257,101.04
DANISH KRONE							
DENMARK							
27,679.000	SYDBANK AS	308.8000	10,207,745.86	0.00	8,547,275.20		-1,660,470.66
SDB06JSP8		45.0372	1,449,798.17	0.00	1,246,585.41	0.30	-203,212.76
6,627.000	DSV A/S	1,326.5000	6,999,914.05	0.00	8,790,715.50		1,790,801.45
SDB1WT5G0		193.4646	1,110,222.28	0.00	1,282,090.19	0.31	171,867.91
50,409.000	NOVO NORDISK A/S	1,085.8000	22,107,283.93	0.00	54,734,092.20		32,626,808.27
SDBHC8X98		158.3595	3,386,859.01	0.00	7,982,745.29	1.94	4,595,886.28
72,638.000	ISS A/S	139.6000	8,822,267.85	0.00	10,140,264.80		1,317,996.95
SDBKJ9RT5		20.3601	1,339,687.45	0.00	1,478,916.48	0.36	139,229.03
65,412.000	TRYG A/S	149.9000	10,033,934.71	0.00	9,805,258.80		-228,675.91
SDBXDZ973		21.8623	1,425,425.61	0.00	1,430,057.22	0.35	4,631.61
SUBTOTAL DENMARK			**58,171,146.40**	**0.00**	**92,017,606.50**		**33,846,460.10**
			8,711,992.52	**0.00**	**13,420,394.59**	**3.26**	**4,708,402.07**
TOTAL EQUITY DANISH KRONE			**58,171,146.40**	**0.00**	**92,017,606.50**		**33,846,460.10**
			8,711,992.52	**0.00**	**13,420,394.59**	**3.26**	**4,708,402.07**

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EURO CURRENCY UNIT							
AUSTRIA							
94,597.000	TELEKOM AUSTRIA AG	6.9500	598,433.97	0.00	657,449.15		59,015.18
EA4635085		7.5508	725,720.87	0.00	714,285.63	0.17	-11,435.24
36,672.000	ERSTE GROUP BANK AG	30.5000	1,352,117.80	0.00	1,118,496.00		-233,621.80
EA5289833		33.1367	1,430,361.90	0.00	1,215,189.98	0.29	-215,171.92
29,848.000	ANDRITZ AG	62.3000	1,203,130.05	45,443.58	1,859,530.40		656,400.35
EAB1WVF67		67.6858	1,432,462.76	49,374.86	2,020,286.80	0.49	587,824.04
SUBTOTAL AUSTRIA			**3,153,681.82**	**45,443.58**	**3,635,475.55**		**481,793.73**
			3,588,545.53	**49,374.86**	**3,949,762.41**	**0.95**	**361,216.88**
FRANCE							
3,175.000	LVMH MOET HENNESSY LOUIS VUITT	844.4000	1,743,206.82	0.00	2,680,970.00		937,763.18
EF4061414		917.3984	2,104,835.08	0.00	2,912,739.86	0.71	807,904.78
10,717.000	SCHNEIDER ELECTRIC SE	153.6800	909,671.82	0.00	1,646,988.56		737,316.74
EF4834109		166.9656	1,007,892.70	0.00	1,789,370.72	0.43	781,478.02
7,198.000	SOPRA STERIA GROUP SACA	193.3000	1,047,774.05	0.00	1,391,373.40		343,599.35
EF5633617		210.0108	1,051,909.82	0.00	1,511,657.63	0.37	459,747.81
11,017.000	SAFRAN SA	136.5400	1,253,272.08	0.00	1,504,261.18		250,989.10
EFB058TZ0		148.3439	1,261,606.34	0.00	1,634,304.56	0.40	372,698.22
244,421.000	ENGIE SA	14.5740	3,230,213.40	0.00	3,562,191.65		331,978.25
EFB0C2CQ3		15.8339	3,629,470.96	0.00	3,870,143.12	0.94	240,672.16
70,007.000	REXEL SA	21.9500	1,220,340.40	0.00	1,536,653.65		316,313.25
EFB1VP0K5		23.8476	1,441,099.98	0.00	1,669,497.36	0.40	228,397.38
57,832.000	GETLINK SE	15.1900	1,092,822.58	0.00	878,468.08		-214,354.50
EFB292JQ6		16.5032	1,095,199.07	0.00	954,411.65	0.23	-140,787.42
115,522.000	VALEO	18.9100	2,239,611.17	0.00	2,184,521.02		-55,090.15
EFBDC5ST5		20.5448	2,242,685.86	0.00	2,373,372.86	0.58	130,687.00
104,400.000	COFACE SA	13.0500	1,088,176.66	0.00	1,362,420.00		274,243.34
EFBNFWV75		14.1782	1,074,525.47	0.00	1,480,201.21	0.36	405,675.74
37,532.000	MICHELIN (CGDE) EUR0.50	28.1450	1,009,647.58	0.00	1,056,338.14		46,690.56
EFBPBPJ08	(POST SUBDIVISION)	30.5781	1,221,480.66	0.00	1,147,658.57	0.28	-73,822.09
SUBTOTAL FRANCE			**14,834,736.56**	**0.00**	**17,804,185.68**		**2,969,449.12**
			16,130,705.94	**0.00**	**19,343,357.54**	**4.70**	**3,212,651.60**
GERMANY							
6,728.000	HANNOVER RUECK SE	180.3500	1,068,558.30	0.00	1,213,394.80		144,836.50
ED4511801		195.9413	1,058,489.83	0.00	1,318,292.78	0.32	259,802.95

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,290.000	GEA GROUP AG	41.9500	1,285,039.96	0.00	1,312,615.50		27,575.54
ED4557101		45.5766	1,511,656.75	0.00	1,426,091.11	0.35	-85,565.64
142,552.000	DEUTSCHE POST AG	43.0900	4,969,399.03	0.00	6,142,565.68		1,173,166.65
ED4617855		46.8151	5,557,251.74	0.00	6,673,590.48	1.62	1,116,338.74
35,893.000	MERCK KGAA	171.5500	4,155,944.33	0.00	6,157,444.15		2,001,499.82
ED4741846		186.3805	4,618,646.73	0.00	6,689,755.20	1.62	2,071,108.47
21,711.000	BAYER AG	58.7200	1,159,589.63	0.00	1,274,869.92		115,280.29
ED5069213		63.7963	1,279,877.19	0.00	1,385,082.42	0.34	105,205.23
11,342.000	KRONES AG	108.7000	1,084,031.82	0.00	1,232,875.40		148,843.58
ED5523888		118.0971	1,073,392.12	0.00	1,339,457.48	0.32	266,065.36
21,432.000	MERCEDES-BENZ GROUP AG	70.7800	1,077,968.33	0.00	1,516,956.96		438,988.63
ED5529026		76.8989	1,272,392.28	0.00	1,648,097.89	0.40	375,705.61
343,493.000	DEUTSCHE TELEKOM AG	22.3500	4,891,644.19	0.00	7,677,068.55		2,785,424.36
ED5842353		24.2822	5,377,111.23	0.00	8,340,751.13	2.02	2,963,639.90
19,265.000	HUGO BOSS AG	66.1200	1,119,657.67	0.00	1,273,801.80		154,144.13
EDB88MHC8		71.8361	1,134,269.20	0.00	1,383,921.97	0.34	249,652.77
19,782.000	VITESCO TECHNOLOGIES GROUP AG	66.6500	1,344,111.77	0.00	1,318,470.30		-25,641.47
EDBMYLGD9		72.4119	1,440,130.03	0.00	1,432,452.06	0.35	-7,677.97
SUBTOTAL GERMANY			**22,155,945.03**	**0.00**	**29,120,063.06**		**6,964,118.03**
			24,323,217.10	**0.00**	**31,637,492.52**	**7.68**	**7,314,275.42**
ITALY							
42,353.000	PRYSMIAN SPA	38.7000	1,040,180.40	0.00	1,639,061.10		598,880.70
EIB1W4V62		42.0456	1,234,975.29	0.00	1,780,757.93	0.43	545,782.64
81,666.000	FINECOBANK BANCA FINECO SPA	14.1400	1,257,820.47	0.00	1,154,757.24		-103,063.23
EIBNGN9Z1		15.3624	1,321,025.95	0.00	1,254,586.00	0.30	-66,439.95
145,943.000	BANCA MEDIOLANUM SPA	8.3580	1,369,433.04	0.00	1,219,791.59		-149,641.45
EIBYWP844		9.0805	1,447,623.50	0.00	1,325,242.57	0.32	-122,380.93
SUBTOTAL ITALY			**3,667,433.91**	**0.00**	**4,013,609.93**		**346,176.02**
			4,003,624.74	**0.00**	**4,360,586.50**	**1.05**	**356,961.76**
NETHERLANDS							
82,487.000	STELLANTIS NV	16.7280	1,055,509.12	0.00	1,379,842.54		324,333.42
EFBMD8F96		18.1741	1,045,616.26	0.00	1,499,129.93	0.36	453,513.67
1,173,717.000	KONINKLIJKE KPN NV	3.2560	2,695,902.82	0.00	3,821,622.55		1,125,719.73
EN5956078		3.5375	3,024,945.70	0.00	4,152,001.82	1.01	1,127,056.12
11,544.000	HEINEKEN NV	99.0600	1,092,073.82	0.00	1,143,548.64		51,474.82
EN7792554		107.6237	1,106,325.39	0.00	1,242,408.42	0.30	136,083.03

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964,539.000	PHARMING GROUP NV	1.2250	1,156,551.51	0.00	1,181,560.28		25,008.77
ENB8RC746		1.3309	1,156,930.66	0.00	1,283,706.17	0.31	126,775.51
SUBTOTAL NETHERLANDS			**6,000,037.27**	**0.00**	**7,526,574.01**		**1,526,536.74**
			6,333,818.01	**0.00**	**8,177,246.34**	**1.98**	**1,843,428.33**
SPAIN							
115,502.000	INDRA SISTEMAS SA	12.4500	1,251,566.08	0.00	1,437,999.90		186,433.82
EE4476219		13.5263	1,446,955.01	0.00	1,562,314.99	0.38	115,359.98
283,219.000	BANCO BILBAO VIZCAYA ARGENTARI	6.5710	1,438,729.21	0.00	1,861,032.05		422,302.84
EE5501908		7.1391	1,540,231.56	0.00	2,021,918.27	0.49	481,686.71
408,609.000	SACYR SA	2.9600	1,108,219.35	0.00	1,209,482.64		101,263.29
EE5504787		3.2159	1,190,828.44	0.00	1,314,042.41	0.32	123,213.97
SUBTOTAL SPAIN			**3,798,514.64**	**0.00**	**4,508,514.59**		**709,999.95**
			4,178,015.01	**0.00**	**4,898,275.67**	**1.19**	**720,260.66**
SWITZERLAND							
148,483.000	STMICROELECTRONICS NV	48.9550	5,154,275.74	0.00	7,268,985.27		2,114,709.53
EF5962339		53.1872	5,263,019.96	0.00	7,897,389.05	1.91	2,634,369.09
TOTAL EQUITY EURO CURRENCY UNIT			**58,764,624.97**	**45,443.58**	**73,877,408.09**		**15,112,783.12**
			63,820,946.29	**49,374.86**	**80,264,110.03**	**19.46**	**16,443,163.74**
HONG KONG DOLLAR							
CHINA							
1,187,000.000	LENOVO GROUP LTD	8.5000	10,253,154.95	0.00	10,089,500.00		-163,654.95
FH6218082	HK/00992	1.0828	1,315,577.22	0.00	1,285,294.81	0.31	-30,282.41
12,550,563.000	PETROCHINA CO LTD	4.6500	41,327,966.48	0.00	58,360,117.95		17,032,151.47
FH6226572	HK/00857	0.5924	5,325,141.83	0.00	7,434,457.26	1.80	2,109,315.43
5,243,613.000	PICC PROPERTY & CASUALTY CO LT	8.0100	34,011,071.33	0.00	42,001,340.13		7,990,268.80
FH6706250	HK/02328	1.0204	4,387,876.42	0.00	5,350,523.25	1.30	962,646.83
655,015.000	ZTE CORP	23.0000	17,034,875.13	0.00	15,065,345.00		-1,969,530.13
FHB04KP83	HK/00763	2.9300	2,193,082.14	0.00	1,919,164.45	0.47	-273,917.69
236,109.000	TIANQI LITHIUM CORP	52.8500	17,680,476.82	0.00	12,478,360.65		-5,202,116.17
FHBMZ3RS3	HK/09696	6.7325	2,252,464.21	0.00	1,589,610.20	0.39	-662,854.01
4,380,626.000	CHINA RESOURCES PHARMACEUTICAL	6.2200	22,996,176.31	0.00	27,247,493.72		4,251,317.41
FHBYNGG20	HK/03320	0.7924	2,929,947.02	0.00	3,471,040.41	0.84	541,093.39
153,800.000	GANFENG LITHIUM GROUP CO LTD	48.8000	10,082,322.34	0.00	7,505,440.00		-2,576,882.34
FHBZ9NS17	HK/01772	6.2166	1,284,396.81	0.00	956,113.09	0.23	-328,283.72
SUBTOTAL CHINA			**153,386,043.36**	**0.00**	**172,747,597.45**		**19,361,554.09**
			19,688,485.65	**0.00**	**22,006,203.47**	**5.34**	**2,317,717.82**
HONG KONG							

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76,800.000	HONG KONG EXCHANGES & CLEARING	348.2000	25,582,918.62	0.00	26,741,760.00		1,158,841.38
FH6267352	HK/00388	44.3570	3,259,019.02	0.00	3,406,615.32	0.83	147,596.30
1,407,321.000	KUNLUN ENERGY CO LTD	6.1400	8,131,737.94	0.00	8,640,950.94		509,213.00
FH6340076	HK/00135	0.7822	1,035,905.40	0.00	1,100,765.09	0.27	64,859.69
555,318.000	YADEA GROUP HOLDINGS LTD	20.2500	8,628,757.23	0.00	11,245,189.50		2,616,432.27
FHBZ04KX6	HK/01585	2.5796	1,099,665.14	0.00	1,432,517.34	0.35	332,852.20
SUBTOTAL HONG KONG			**42,343,413.79**	**0.00**	**46,627,900.44**		**4,284,486.65**
			5,394,589.56	**0.00**	**5,939,897.75**	**1.45**	**545,308.19**
TOTAL EQUITY HONG KONG DOLLAR			**195,729,457.15**	**0.00**	**219,375,497.89**		**23,646,040.74**
			25,083,075.21	**0.00**	**27,946,101.22**	**6.79**	**2,863,026.01**
HUNGARIAN FORINT							
HUNGARY							
359,768.000	MOL HUNGARIAN OIL & GAS PLC	2,564.0000	817,362,745.88	0.00	922,445,152.00		105,082,406.12
EMBD5ZXH2		7.3239	2,737,743.60	0.00	2,634,916.61	0.64	-102,826.99
INDIAN RUPEE							
INDIA							
96,724.000	INDUSIND BANK LTD	1,067.9500	110,259,794.20	0.00	103,296,395.80		-6,963,398.40
FI6100452		12.9949	1,352,034.26	0.00	1,256,914.78	0.30	-95,119.48
625,285.000	OIL & NATURAL GAS CORP LTD	151.0500	83,442,259.30	0.00	94,449,299.25		11,007,039.95
FI6139369		1.8380	1,019,604.87	0.00	1,149,262.95	0.28	129,658.08
2,636,260.000	ASHOK LEYLAND LTD	139.2000	405,936,467.47	0.00	366,967,392.00		-38,969,075.47
FIB01NFT3		1.6938	4,985,990.89	0.00	4,465,274.27	1.08	-520,716.62
27,750.000	ABB INDIA LTD	3,365.1500	89,745,514.47	0.00	93,382,912.50		3,637,398.03
FIB1Y9QS6		40.9473	1,129,468.93	0.00	1,136,287.11	0.28	6,818.18
78,846.000	HINDUSTAN AERONAUTICS LTD	2,731.1000	114,520,424.16	1,199,720.74	215,336,310.60		100,815,886.44
FIBFLVFD5		33.2321	1,558,195.10	14,597.93	2,620,221.06	0.64	1,062,025.96
25,535.000	BRITANNIA INDUSTRIES LTD	4,322.1500	118,078,019.43	0.00	110,366,100.25		-7,711,919.18
FIBGSQG46		52.5921	1,431,217.70	0.00	1,342,939.23	0.33	-88,278.47
61,624.000	HDFC BANK LTD	1,609.5500	90,577,447.81	0.00	99,186,909.20		8,609,461.39
FIBK1N461		19.5851	1,139,939.01	0.00	1,206,910.38	0.29	66,971.37
122,584.000	AXIS BANK LTD	858.5000	89,894,354.84	0.00	105,238,364.00		15,344,009.16
FIBPFJHC7		10.4463	1,135,611.84	0.00	1,280,544.73	0.31	144,932.89
517,758.000	JK TYRE & INDUSTRIES LTD	155.0000	91,817,689.18	0.00	80,252,490.00		-11,565,199.18
FIBTGN052		1.8860	1,117,029.80	0.00	976,515.59	0.24	-140,514.21
222,257.000	ZYDUS LIFESCIENCES LTD	491.5500	100,929,063.08	0.00	109,250,428.35		8,321,365.27
FIBYM8TG2		5.9812	1,234,096.80	0.00	1,329,363.69	0.32	95,266.89
SUBTOTAL INDIA			**1,295,201,033.94**	**1,199,720.74**	**1,377,726,601.95**		**82,525,568.01**
			16,103,189.20	**14,597.93**	**16,764,233.79**	**4.07**	**661,044.59**

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TOTAL EQUITY INDIAN RUPEE			**1,295,201,033.94**	**1,199,720.74**	**1,377,726,601.95**		**82,525,568.01**
			16,103,189.20	**14,597.93**	**16,764,233.79**	**4.07**	**661,044.59**
INDONESIAN RUPIAH							
INDONESIA							
2,687,763.000	BANK MANDIRI PERSERO TBK PT	10,325.0000	19,433,825,397.00	1,138,185,414.00	27,751,152,975.00		8,317,327,578.00
FL6651044		0.6886	1,353,456.58	76,121.84	1,850,752.14	0.45	497,295.56
4,533,200.000	BANK RAKYAT INDONESIA PERSERO	4,730.0000	21,646,375,053.00	838,538,230.00	21,442,036,000.00		-204,339,053.00
FL6709099		0.3154	1,429,266.84	56,081.44	1,429,990.82	0.35	723.98
2,375,100.000	BANK CENTRAL ASIA TBK PT	8,750.0000	20,526,075,645.00	323,013,600.00	20,782,125,000.00		256,049,355.00
FLB01C1P3		0.5835	1,313,911.68	21,602.82	1,385,980.70	0.34	72,069.02
2,336,366.000	ASTRA INTERNATIONAL TBK PT	6,000.0000	15,673,265,830.00	0.00	14,018,196,000.00		-1,655,069,830.00
FLB800MQ8		0.4001	1,028,612.86	0.00	934,887.51	0.23	-93,725.35
4,727,898.000	TELKOM INDONESIA PERSERO TBK P	4,060.0000	19,486,479,277.00	0.00	19,195,265,880.00		-291,213,397.00
FLBD4T6W5		0.2708	1,357,700.97	0.00	1,280,151.48	0.31	-77,549.49
SUBTOTAL INDONESIA			**96,766,021,202.00**	**2,299,737,244.00**	**103,188,775,855.00**		**6,422,754,653.00**
			6,482,948.93	**153,806.10**	**6,881,762.65**	**1.68**	**398,813.72**
TOTAL EQUITY INDONESIAN RUPIAH			**96,766,021,202.00**	**2,299,737,244.00**	**103,188,775,855.00**		**6,422,754,653.00**
			6,482,948.93	**153,806.10**	**6,881,762.65**	**1.68**	**398,813.72**
JAPANESE YEN							
JAPAN							
47,000.000	AJINOMOTO CO INC	4,606.0000	193,389,501.00	1,233,860.00	216,482,000.00		23,092,499.00
FJ6010907		34.6082	1,473,499.97	9,388.12	1,626,583.62	0.39	153,083.65
60,600.000	CANON INC	2,955.5000	165,236,310.00	0.00	179,103,300.00		13,866,990.00
FJ6172327		22.2068	1,506,943.08	0.00	1,345,730.79	0.33	-161,212.29
13,100.000	DAITO TRUST CONSTRUCTION CO LT	13,190.0000	155,144,357.00	2,851,090.00	172,789,000.00		17,644,643.00
FJ6250503		99.1059	1,133,806.13	21,693.19	1,298,286.96	0.31	164,480.83
57,600.000	EISAI CO LTD	7,504.0000	320,126,748.00	3,902,285.00	432,230,400.00		112,103,652.00
FJ6307204		56.3829	2,372,039.22	29,691.46	3,247,655.18	0.79	875,615.96
51,200.000	H.U. GROUP HOLDINGS INC	2,666.0000	168,244,006.00	2,731,599.00	136,499,200.00		-31,744,806.00
FJ6356615		20.0316	1,534,373.05	20,784.02	1,025,615.81	0.25	-508,757.24
237,900.000	FUJIKURA LTD	938.0000	168,562,643.00	2,619,053.00	223,150,200.00		54,587,557.00
FJ6356706		7.0479	1,536,683.80	19,927.69	1,676,686.56	0.41	140,002.76
8,800.000	FUJITSU LTD	17,835.0000	152,672,727.00	894,274.00	156,948,000.00		4,275,273.00
FJ6356946		134.0071	1,115,743.28	6,804.30	1,179,262.23	0.29	63,518.95
32,200.000	KYORITSU MAINTENANCE CO LTD	5,350.0000	185,829,288.00	272,686.00	172,270,000.00		-13,559,288.00
FJ6489606		40.1984	1,359,581.00	2,074.80	1,294,387.34	0.31	-65,193.66

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649,700.000	RENESAS ELECTRONICS CORP	1,913.5000	839,432,322.00	0.00	1,243,200,950.00		403,768,628.00
FJ6635679		14.3775	6,460,159.14	0.00	9,341,055.14	2.26	2,880,896.00
33,000.000	ONO PHARMACEUTICAL CO LTD	2,764.0000	107,567,156.00	922,220.00	91,212,000.00		-16,355,156.00
FJ6660107		20.7679	1,014,565.09	7,016.93	685,340.79	0.17	-329,224.30
85,300.000	SANGETSU CORP	2,234.0000	198,577,096.00	4,695,360.00	190,560,200.00		-8,016,896.00
FJ6774650		16.7856	1,504,617.33	35,725.76	1,431,814.65	0.35	-72,802.68
15,800.000	SHIBAURA MECHATRONICS CORP	16,100.0000	147,533,693.00	6,823,917.00	254,380,000.00		106,846,307.00
FJ6804184		120.9708	1,068,320.92	51,921.39	1,911,338.31	0.46	843,017.39
30,300.000	SHIONOGI & CO LTD	5,977.0000	191,348,087.00	1,539,573.00	181,103,100.00		-10,244,987.00
FJ6804689		44.9095	1,457,208.96	11,714.21	1,360,756.72	0.33	-96,452.24
262,700.000	TAKEDA PHARMACEUTICAL CO LTD	4,350.0000	983,826,524.00	20,022,075.00	1,142,745,000.00		158,918,476.00
FJ6870441		32.6847	8,548,517.16	152,342.70	8,586,257.96	2.08	37,740.80
78,800.000	TOPCON CORP	1,782.0000	145,679,075.00	1,468,099.00	140,421,600.00		-5,257,475.00
FJ6894243		13.3894	1,085,399.91	11,170.38	1,055,087.60	0.26	-30,312.31
330,400.000	ASTELLAS PHARMA INC	1,883.0000	587,799,032.00	8,393,977.00	622,143,200.00		34,344,168.00
FJ6985389		14.1483	5,384,010.73	63,867.56	4,674,605.45	1.13	-709,405.28
39,600.000	DAIICHI SANKYO CO LTD	4,822.0000	187,055,011.00	503,029.00	190,951,200.00		3,896,189.00
FJB0J7D93		36.2311	1,285,645.55	3,827.42	1,434,752.51	0.35	149,106.96
65,300.000	NOMURA REAL ESTATE HOLDINGS IN	2,930.0000	131,778,519.00	3,317,958.00	191,329,000.00		59,550,481.00
FJB1CWJM8		22.0152	1,237,852.23	25,245.47	1,437,591.19	0.35	199,738.96
76,200.000	UT GROUP CO LTD	2,456.0000	204,820,431.00	1,981,200.00	187,147,200.00		-17,673,231.00
FJB1V04K7		18.4537	1,452,672.02	14,886.17	1,406,170.35	0.34	-46,501.67
155,300.000	J FRONT RETAILING CO LTD	1,322.0000	179,319,830.00	2,104,253.00	205,306,600.00		25,986,770.00
FJB23TC16		9.9331	1,267,004.37	15,896.54	1,542,614.87	0.37	275,610.50
30,500.000	OTSUKA HOLDINGS CO LTD	4,203.0000	132,042,800.00	0.00	128,191,500.00		-3,851,300.00
FJB5LTM91		31.5801	1,234,792.83	0.00	963,194.14	0.23	-271,598.69
22,400.000	NIPPON EXPRESS HOLDINGS INC	7,970.0000	179,702,818.00	0.00	178,528,000.00		-1,174,818.00
FJBKSHP60		59.8843	1,546,637.01	0.00	1,341,408.15	0.33	-205,228.86
33,900.000	SAWAI GROUP HOLDINGS CO LTD	3,650.0000	146,767,614.00	1,866,034.00	123,735,000.00		-23,032,614.00
FJBMC9NN6		27.4251	1,093,354.00	14,198.16	929,709.28	0.23	-163,644.72
SUBTOTAL JAPAN			**5,872,455,588.00**	**68,142,542.00**	**6,760,426,650.00**		**887,971,062.00**
			47,673,426.78	**518,176.27**	**50,795,905.60**	**12.32**	**3,122,478.82**
TOTAL EQUITY JAPANESE YEN			**5,872,455,588.00**	**68,142,542.00**	**6,760,426,650.00**		**887,971,062.00**
			47,673,426.78	**518,176.27**	**50,795,905.60**	**12.32**	**3,122,478.82**
MEXICAN PESO							
MEXICO							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
162,800.000	GRUPO FINANCIERO BANORTE SAB D	151.7200	26,015,872.70	0.00	24,700,016.00		-1,315,856.70
LM2421047		8.4027	1,432,107.76	0.00	1,367,967.21	0.33	-64,140.55
54,650.000	GRUPO AEROPORTUARIO DEL SUREST	551.2000	24,767,756.37	0.00	30,123,080.00		5,355,323.63
LM2639341		30.5272	1,271,316.67	0.00	1,668,314.13	0.40	396,997.46
206,584.000	COCA-COLA FEMSA SAB DE CV	144.8300	19,332,935.02	0.00	29,919,560.72		10,586,625.70
LMBHHP0S6		8.0212	875,268.58	0.00	1,657,042.57	0.40	781,773.99
1,202,500.000	GENTERA SAB DE CV	19.7100	24,278,037.26	0.00	23,701,275.00		-576,762.26
LMBHWQZW0		1.0916	1,249,129.25	0.00	1,312,653.69	0.32	63,524.44
SUBTOTAL MEXICO			**94,394,601.35**	**0.00**	**108,443,931.72**		**14,049,330.37**
			4,827,822.26	**0.00**	**6,005,977.60**	**1.45**	**1,178,155.34**
TOTAL EQUITY MEXICAN PESO			**94,394,601.35**	**0.00**	**108,443,931.72**		**14,049,330.37**
			4,827,822.26	**0.00**	**6,005,977.60**	**1.45**	**1,178,155.34**
NEW TAIWAN DOLLAR							
TAIWAN							
198,794.000	UNITED INTEGRATED SERVICES CO	211.5000	39,380,667.00	0.00	42,044,931.00		2,664,264.00
FA6105136		6.9464	1,294,175.29	0.00	1,380,899.29	0.33	86,724.00
235,000.000	FENG TAY ENTERPRISE CO LTD	193.0000	41,046,774.00	0.00	45,355,000.00		4,308,226.00
FA6336053		6.3388	1,296,070.15	0.00	1,489,613.27	0.36	193,543.12
524,000.000	GAMANIA DIGITAL ENTERTAINMENT	73.2000	45,907,649.00	0.00	38,356,800.00		-7,550,849.00
FA6432043		2.4041	1,527,581.70	0.00	1,259,768.45	0.31	-267,813.25
357,928.000	ADVANCED INTERNATIONAL MULTITE	99.4000	37,055,861.00	2,537,745.85	35,578,043.20		-1,477,817.80
FA6562997		3.2646	1,211,790.82	83,396.18	1,168,504.58	0.28	-43,286.24
67,501.000	TAIWAN SEMICONDUCTOR MANUFACTU	533.0000	33,540,997.00	146,636.36	35,978,033.00		2,437,036.00
FA6889101		17.5055	1,097,976.91	4,804.61	1,181,641.61	0.29	83,664.70
19,214.000	VOLTRONIC POWER TECHNOLOGY COR	1,730.0000	33,339,644.00	0.00	33,240,220.00		-99,424.00
FAB96HCH8		56.8191	1,091,931.41	0.00	1,091,722.47	0.26	-208.94
80,000.000	M31 TECHNOLOGY CORP	666.0000	41,268,753.00	0.00	53,280,000.00		12,011,247.00
FABF0N866		21.8737	1,346,641.07	0.00	1,749,897.36	0.42	403,256.29
47,000.000	WIWYNN CORP	1,125.0000	44,241,078.00	0.00	52,875,000.00		8,633,922.00
FABF4QXG5		36.9488	1,436,935.17	0.00	1,736,595.78	0.42	299,660.61
125,000.000	GREAT TREE PHARMACY CO LTD	363.0000	44,915,443.00	0.00	45,375,000.00		459,557.00
FABQ13477		11.9222	1,462,412.53	0.00	1,490,270.14	0.36	27,857.61
SUBTOTAL TAIWAN			**360,696,866.00**	**2,684,382.21**	**382,083,027.20**		**21,386,161.20**
			11,765,515.05	**88,200.79**	**12,548,912.95**	**3.03**	**783,397.90**
TOTAL EQUITY NEW TAIWAN DOLLAR			**360,696,866.00**	**2,684,382.21**	**382,083,027.20**		**21,386,161.20**
			11,765,515.05	**88,200.79**	**12,548,912.95**	**3.03**	**783,397.90**
NEW ZEALAND DOLLAR							
NEW ZEALAND							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
412,589.000	SPARK NEW ZEALAND LTD	5.0600	2,159,235.97	55,699.51	2,087,700.34		-71,535.63
AN6881436		3.1658	1,371,149.88	34,848.80	1,306,169.72	0.32	-64,980.16
NORWEGIAN KRONE							
NORWAY							
274,052.000	NORSK HYDRO ASA	77.8000	11,023,240.41	0.00	21,321,245.60		10,298,005.19
SNB11HK30		7.4286	1,255,984.56	0.00	2,035,810.37	0.49	779,825.81
87,738.000	TGS ASA	187.6000	12,780,929.20	0.00	16,459,648.80		3,678,719.60
SNB15SLC1		17.9126	1,280,379.17	0.00	1,571,611.92	0.38	291,232.75
49,454.000	AKER BP ASA	256.3000	10,800,794.19	0.00	12,675,060.20		1,874,266.01
SNB1L95G4		24.4722	1,230,472.34	0.00	1,210,249.14	0.29	-20,223.20
82,422.000	GJENSIDIGE FORSIKRING ASA	171.3000	15,166,154.46	0.00	14,118,888.60		-1,047,265.86
SNB4PH0C0		16.3562	1,431,593.94	0.00	1,348,109.79	0.33	-83,484.15
365,537.000	VAR ENERGI ASA	25.5200	13,169,492.56	0.00	9,328,504.24		-3,840,988.32
SNBPLF0Y3		2.4367	1,244,569.84	0.00	890,710.89	0.22	-353,858.95
489,879.000	AKER SOLUTIONS ASA	38.0400	12,545,915.87	0.00	18,634,997.16		6,089,081.29
SNBQN1C50		3.6322	1,452,829.08	0.00	1,779,320.09	0.43	326,491.01
SUBTOTAL NORWAY			**75,486,526.69**	**0.00**	**92,538,344.60**		**17,051,817.91**
			7,895,828.93	**0.00**	**8,835,812.20**	**2.14**	**939,983.27**
TOTAL EQUITY NORWEGIAN KRONE			**75,486,526.69**	**0.00**	**92,538,344.60**		**17,051,817.91**
			7,895,828.93	**0.00**	**8,835,812.20**	**2.14**	**939,983.27**
PHILIPPINES PESO							
PHILIPPINES							
625,460.000	BDO UNIBANK INC	128.5000	79,341,410.03	75,441.37	80,371,610.00		1,030,199.97
FPB5VJH78		2.3637	1,438,312.58	1,387.68	1,478,370.42	0.36	40,057.84
POUND STERLING							
SWITZERLAND							
55,820.000	COCA-COLA HBC AG	22.1300	1,212,620.53	0.00	1,235,296.60		22,676.07
EXB9895B6		27.3626	1,439,640.75	0.00	1,527,382.48	0.37	87,741.73
UNITED KINGDOM							
98,583.000	ASHTEAD GROUP PLC	49.5800	2,672,232.43	0.00	4,887,745.14		2,215,512.71
EX0053671		61.3032	3,352,763.63	0.00	6,043,452.48	1.47	2,690,688.85
702,751.000	BAE SYSTEMS PLC	9.8260	3,660,757.25	0.00	6,905,231.33		3,244,474.08
EX0263494		12.1494	4,528,186.67	0.00	8,537,973.28	2.07	4,009,786.61
201,638.000	SPIRENT COMMUNICATIONS PLC	1.7330	499,742.25	8,307.49	349,438.65		-150,303.60
EX0472608		2.1428	647,809.17	10,279.42	432,063.42	0.10	-215,745.75

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543,226.000	SERCO GROUP PLC	1.5340	989,417.68	0.00	833,308.68		-156,109.00
EX0797376		1.8967	1,239,311.65	0.00	1,030,344.52	0.25	-208,967.13
133,964.000	BP PLC	5.1080	425,565.82	7,161.64	684,288.11		258,722.29
EX0798051		6.3158	591,962.05	8,855.02	846,088.03	0.21	254,125.98
174,486.000	PAGEGROUP PLC	4.5640	1,065,323.22	0.00	796,354.10		-268,969.12
EX3023234		5.6432	1,460,041.98	0.00	984,652.03	0.24	-475,389.95
56,357.000	BURBERRY GROUP PLC	25.8600	974,072.99	0.00	1,457,392.02		483,319.03
EX3174300		31.9746	1,224,655.50	0.00	1,801,992.36	0.44	577,336.86
4,191,211.000	CENTRICA PLC	1.0605	3,341,362.76	0.00	4,444,779.27		1,103,416.51
EXB033F22		1.3113	4,408,719.48	0.00	5,495,747.33	1.33	1,087,027.85
250,430.000	IG GROUP HOLDINGS PLC	6.9850	2,069,112.31	0.00	1,749,253.55		-319,858.76
EXB06QFB8		8.6366	2,865,975.75	0.00	2,162,864.55	0.52	-703,111.20
177,230.000	DRAX GROUP PLC	6.0750	556,123.55	0.00	1,076,672.25		520,548.70
EXB1VNSX3		7.5114	733,392.91	0.00	1,331,251.40	0.32	597,858.49
185,174.000	PARAGON BANKING GROUP PLC	5.2000	928,070.85	0.00	962,904.80		34,833.95
EXB2NGPM2		6.4295	1,104,002.71	0.00	1,190,583.64	0.29	86,580.93
272,193.000	CHEMRING GROUP PLC	2.7800	885,703.03	10,343.33	756,696.54		-129,006.49
EXB45C9X1		3.4373	1,161,083.18	12,791.65	935,617.44	0.23	-225,465.74
142,317.000	INCHCAPE PLC	7.7450	946,459.52	0.00	1,102,245.17		155,785.65
EXB61TVQ3		9.5763	1,257,844.11	0.00	1,362,871.04	0.33	105,026.93
155,825.000	COMPASS GROUP PLC	20.3300	2,908,123.70	0.00	3,167,922.25		259,798.55
EXBD6K458		25.1370	3,354,383.54	0.00	3,916,977.47	0.95	562,593.93
716,652.000	MAN GROUP PLC/JERSEY	2.3540	1,333,907.62	0.00	1,686,998.81		353,091.19
EXBJ1DLW8		2.9106	1,640,713.86	0.00	2,085,889.68	0.51	445,175.82
16,569.000	FERGUSON PLC	106.5000	1,015,058.71	10,050.34	1,764,598.50		749,539.79
EXBJVNSS5		131.6819	1,265,052.38	12,426.75	2,181,837.82	0.53	916,785.44
268,187.000	SHELL PLC	23.0850	4,584,667.44	0.00	6,191,096.90		1,606,429.46
EXBP6MXD8		28.5434	6,140,268.79	0.00	7,654,981.76	1.86	1,514,712.97
179,987.000	BEAZLEY PLC	5.9750	1,167,903.61	24,298.25	1,075,422.33		-92,481.28
EXBYQ0JC3		7.3878	1,343,654.77	30,058.49	1,329,705.94	0.32	-13,948.83
SUBTOTAL UNITED KINGDOM			**30,023,604.74**	**60,161.05**	**39,892,348.40**		**9,868,743.66**
			38,319,822.13	**74,411.33**	**49,324,894.19**	**11.97**	**11,005,072.06**
TOTAL EQUITY POUND STERLING			**31,236,225.27**	**60,161.05**	**41,127,645.00**		**9,891,419.73**
			39,759,462.88	**74,411.33**	**50,852,276.67**	**12.34**	**11,092,813.79**
QATARI RIYAL							
QATAR							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
278,072.000	QATAR FUEL QSC	17.3500	5,076,671.49	0.00	4,824,549.20		-252,122.29
GQ6516559		4.7665	1,394,019.76	0.00	1,325,425.61	0.32	-68,594.15
SINGAPORE DOLLAR							
SINGAPORE							
43,600.000	DBS GROUP HOLDINGS LTD	33.0000	1,458,124.46	0.00	1,438,800.00		-19,324.46
FM6175208		24.8204	1,022,814.58	0.00	1,082,170.66	0.26	59,356.08
695,562.000	OVERSEA-CHINESE BANKING CORP L	12.3700	8,394,398.42	0.00	8,604,101.94		209,703.52
FMB0F9V21		9.3039	5,984,165.22	0.00	6,471,439.17	1.57	487,273.95
SUBTOTAL SINGAPORE			**9,852,522.88**	**0.00**	**10,042,901.94**		**190,379.06**
			7,006,979.80	**0.00**	**7,553,609.83**	**1.83**	**546,630.03**
TOTAL EQUITY SINGAPORE DOLLAR			**9,852,522.88**	**0.00**	**10,042,901.94**		**190,379.06**
			7,006,979.80	**0.00**	**7,553,609.83**	**1.83**	**546,630.03**
SOUTH AFRICAN RAND							
SOUTH AFRICA							
113,541.000	STANDARD BANK GROUP LTD	172.8100	18,531,702.48	0.00	19,621,020.21		1,089,317.73
KSB030GJ4		9.7399	1,206,894.18	0.00	1,105,876.86	0.27	-101,017.32
383,660.000	WOOLWORTHS HOLDINGS LTD/SOUTH	63.9300	21,487,266.63	0.00	24,527,383.80		3,040,117.17
KSB06KZ98		3.6032	1,419,279.76	0.00	1,382,408.55	0.34	-36,871.21
189,572.000	VODACOM GROUP LTD	122.0400	24,177,569.43	0.00	23,135,366.88		-1,042,202.55
KSB65B4D1		6.8784	1,381,286.85	0.00	1,303,951.92	0.32	-77,334.93
SUBTOTAL SOUTH AFRICA			**64,196,538.54**	**0.00**	**67,283,770.89**		**3,087,232.35**
			4,007,460.79	**0.00**	**3,792,237.33**	**0.93**	**-215,223.46**
SWITZERLAND							
117,111.000	CIE FINANCIERE RICHEMONT SA	283.4500	28,987,364.88	0.00	33,195,112.95		4,207,748.07
KSB3DXNG3		15.9758	1,815,397.85	0.00	1,870,937.74	0.45	55,539.89
UNITED KINGDOM							
66,041.000	ANGLO AMERICAN PLC	586.0000	42,302,129.19	896,932.01	38,700,026.00		-3,602,103.19
KSB1YW0L0		33.0280	2,282,951.54	50,445.37	2,181,204.79	0.53	-101,746.75
TOTAL EQUITY SOUTH AFRICAN RAND			**135,486,032.61**	**896,932.01**	**139,178,909.84**		**3,692,877.23**
			8,105,810.18	**50,445.37**	**7,844,379.86**	**1.91**	**-261,430.32**
SOUTH KOREAN WON							
SOUTH KOREA							
6,641.000	HYUNDAI MOBIS CO LTD	216,000.0000	1,524,525,161.00	15,539,940.00	1,434,456,000.00		-90,069,161.00
FK6449540		165.9178	1,163,493.21	11,932.74	1,101,860.16	0.27	-61,633.05

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,879.000	KIA CORP	81,000.0000	1,404,623,364.00	48,809,670.00	1,448,199,000.00		43,575,636.00
FK6490924		62.2192	1,070,515.44	37,498.27	1,112,416.68	0.27	41,901.24
10,858.000	HYUNDAI GLOVIS CO LTD	158,500.0000	1,779,458,376.00	0.00	1,720,993,000.00		-58,465,376.00
FKB0V3XR3		121.7499	1,417,500.53	0.00	1,321,960.12	0.32	-95,540.41
0.000	BH CO LTD	0.0000	0.00	11,066,445.00	0.00		0.00
FKB1P1GJ9		0.0000	0.00	8,491.36	0.00	0.00	0.00
SUBTOTAL SOUTH KOREA			**4,708,606,901.00**	**75,416,055.00**	**4,603,648,000.00**		**-104,958,901.00**
			3,651,509.18	**57,922.37**	**3,536,236.96**	**0.86**	**-115,272.22**
TOTAL EQUITY SOUTH KOREAN WON			**4,708,606,901.00**	**75,416,055.00**	**4,603,648,000.00**		**-104,958,901.00**
			3,651,509.18	**57,922.37**	**3,536,236.96**	**0.86**	**-115,272.22**
SWEDISH KRONA							
SWEDEN							
82,800.000	SWEDBANK AB	170.1500	13,642,559.89	565,110.00	14,088,420.00		445,860.11
SS4846522		16.4086	1,263,491.02	54,503.19	1,358,633.69	0.33	95,142.67
367,628.000	ATLAS COPCO AB	119.1800	33,615,438.89	0.00	43,813,905.04		10,198,466.15
SSBLDBN57		11.4933	3,872,306.20	0.00	4,225,246.51	1.02	352,940.31
79,317.000	ADDTECH AB	192.3000	15,124,412.32	0.00	15,252,659.10		128,246.78
SSBLN8T40		18.5447	1,436,755.16	0.00	1,470,908.48	0.36	34,153.32
58,034.000	ASSA ABLOY AB	248.3000	13,786,162.18	0.00	14,409,842.20		623,680.02
SSBYPC1T6		23.9451	1,325,573.39	0.00	1,389,630.42	0.34	64,057.03
391,397.000	SCANDIC HOTELS GROUP AB	34.8300	13,514,161.02	0.00	13,632,357.51		118,196.49
SSBYSXJH4		3.3589	1,264,976.15	0.00	1,314,652.76	0.32	49,676.61
SUBTOTAL SWEDEN			**89,682,734.30**	**565,110.00**	**101,197,183.85**		**11,514,449.55**
			9,163,101.92	**54,503.19**	**9,759,071.86**	**2.37**	**595,969.94**
TOTAL EQUITY SWEDISH KRONA			**89,682,734.30**	**565,110.00**	**101,197,183.85**		**11,514,449.55**
			9,163,101.92	**54,503.19**	**9,759,071.86**	**2.37**	**595,969.94**
SWISS FRANC							
SWITZERLAND							
4,396.000	KOMAX HOLDING AG	255.5000	1,309,948.83	0.00	1,123,178.00		-186,770.83
ES5978634		279.6782	1,419,825.70	0.00	1,229,465.27	0.30	-190,360.43
28,423.000	NOVARTIS AG	83.7600	2,302,888.85	0.00	2,380,710.48		77,821.63
ES7103066		91.6863	2,418,919.79	0.00	2,605,999.10	0.63	187,079.31
34,189.000	DUFRY AG	40.6100	1,289,251.37	0.00	1,388,415.29		99,163.92
ESB0R80X4		44.4530	1,333,495.60	0.00	1,519,802.19	0.37	186,306.59
9,132.000	U-BLOX HOLDING AG	127.8000	1,078,311.17	0.00	1,167,069.60		88,758.43
ESB28PS96		139.8938	1,099,871.72	0.00	1,277,510.37	0.31	177,638.65

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,127.000	SWISS RE AG	93.8400	3,856,640.26	0.00	3,671,677.68		-184,962.58
ESB545MG7		102.7202	4,101,064.28	0.00	4,019,131.61	0.97	-81,932.67
17,288.000	DKSH HOLDING AG	73.6500	920,857.13	0.00	1,273,261.20		352,404.07
ESB71QPM4		80.6196	961,874.49	0.00	1,393,750.97	0.34	431,876.48
10,373.000	CIE FINANCIERE RICHEMONT SA	145.9000	1,271,657.34	0.00	1,513,420.70		241,763.36
ESBCRWZ17		159.7066	1,352,898.92	0.00	1,656,636.97	0.40	303,738.05
19,234.000	GALENICA AG	77.3500	1,240,464.45	0.00	1,487,749.90		247,285.45
ESBYQCQ30		84.6697	1,364,415.82	0.00	1,628,536.92	0.39	264,121.10
SUBTOTAL SWITZERLAND			**13,270,019.40**	**0.00**	**14,005,482.85**		**735,463.45**
			14,052,366.32	**0.00**	**15,330,833.40**	**3.71**	**1,278,467.08**
TOTAL EQUITY SWISS FRANC			**13,270,019.40**	**0.00**	**14,005,482.85**		**735,463.45**
			14,052,366.32	**0.00**	**15,330,833.40**	**3.71**	**1,278,467.08**
THAILAND BAHT							
THAILAND							
2,532,035.000	HOME PRODUCT CENTER PCL	14.4000	39,811,671.28	0.00	36,461,304.00		-3,350,367.28
FB6418545		0.4211	1,187,920.51	0.00	1,066,275.91	0.26	-121,644.60
2,253,538.000	SUPALAI PCL	22.2000	44,707,594.97	0.00	50,028,543.60		5,320,948.63
FB6554695		0.6492	1,467,178.91	0.00	1,463,036.83	0.35	-4,142.08
187,400.000	BUMRUNGRAD HOSPITAL PCL	226.0000	40,698,282.90	396,351.00	42,352,400.00		1,654,117.10
FBB0166H1		6.6092	1,119,622.62	11,636.49	1,238,555.36	0.30	118,932.74
1,259,600.000	MINOR INTERNATIONAL PCL	32.2500	41,069,818.66	0.00	40,622,100.00		-447,718.66
FBB018C07		0.9431	1,129,843.69	0.00	1,187,954.40	0.29	58,110.71
0.000	MEGA LIFESCIENCES PCL	0.0000	0.00	915,759.51	0.00		0.00
FBBGH17Y2		0.0000	0.00	26,839.71	0.00	0.00	0.00
SUBTOTAL THAILAND			**166,287,367.81**	**1,312,110.51**	**169,464,347.60**		**3,176,979.79**
			4,904,565.73	**38,476.20**	**4,955,822.50**	**1.20**	**51,256.77**
TOTAL EQUITY THAILAND BAHT			**166,287,367.81**	**1,312,110.51**	**169,464,347.60**		**3,176,979.79**
			4,904,565.73	**38,476.20**	**4,955,822.50**	**1.20**	**51,256.77**
TURKISH LIRA							
TURKEY							
357,400.000	DOGUS OTOMOTIV SERVIS VE TICAR	122.3000	19,813,610.31	0.00	43,710,020.00		23,896,409.69
ETB03MRJ9		6.3715	1,346,306.35	0.00	2,277,156.54	0.55	930,850.19
79,779.000	FORD OTOMOTIV SANAYI AS	584.9000	5,799,993.90	0.00	46,662,737.10		40,862,743.20
ETB03MSR0		30.4715	831,582.86	0.00	2,430,983.95	0.59	1,599,401.09
431,778.000	LOGO YAZILIM SANAYI VE TICARET	66.0000	20,774,938.44	0.00	28,497,348.00		7,722,409.56
ETB03MVW5		3.4384	1,157,188.25	0.00	1,484,623.49	0.36	327,435.24

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
286,330.000	TURK HAVA YOLLARI AO	118.5000	20,706,874.46	0.00	33,930,105.00		13,223,230.54
ETB03MYK8		6.1735	1,138,084.28	0.00	1,767,653.29	0.43	629,569.01
64,503.000	TURKIYE PETROL RAFINERILERI AS	530.1000	11,937,866.68	0.00	34,193,040.30		22,255,173.62
ETB03MYT9		27.6166	865,988.40	0.00	1,781,351.40	0.43	915,363.00
93,407.000	COCA-COLA ICECEK AS	203.7000	4,680,442.98	0.00	19,027,005.90		14,346,562.92
ETB058ZV2		10.6121	600,794.69	0.00	991,248.02	0.24	390,453.33
SUBTOTAL TURKEY			**83,713,726.77**	**0.00**	**206,020,256.30**		**122,306,529.53**
			5,939,944.83	**0.00**	**10,733,016.69**	**2.60**	**4,793,071.86**
TOTAL EQUITY TURKISH LIRA			**83,713,726.77**	**0.00**	**206,020,256.30**		**122,306,529.53**
			5,939,944.83	**0.00**	**10,733,016.69**	**2.60**	**4,793,071.86**
U.S. DOLLAR							
CHINA							
1,428,237.000	SHANGHAI BAOSIGHT SOFTWARE CO	3.3020	4,616,104.72	0.00	4,716,038.57		99,933.85
FC6835423	CN/900926	3.3020	4,616,104.72	0.00	4,716,038.57	1.14	99,933.85
IRELAND							
7,635.000	ICON PLC	213.5900	1,473,758.19	0.00	1,630,759.65		157,001.46
G4705A100		213.5900	1,473,758.19	0.00	1,630,759.65	0.40	157,001.46
5,787.000	ICON PLC	213.5900	908,732.61	0.00	1,236,045.33		327,312.72
NAB94G474		213.5900	908,732.61	0.00	1,236,045.33	0.30	327,312.72
SUBTOTAL IRELAND			**2,382,490.80**	**0.00**	**2,866,804.98**		**484,314.18**
			2,382,490.80	**0.00**	**2,866,804.98**	**0.70**	**484,314.18**
UNITED KINGDOM							
0.000	STANDARD CHARTERED PLC	0.0000	0.00	18,189.41	0.00		0.00
EX0408289		0.0000	0.00	22,490.30	0.00	0.00	0.00
32,711.000	ATLANTICA SUSTAINABLE INFRASTR	29.5600	1,097,198.72	0.00	966,937.16		-130,261.56
G0751N103		29.5600	1,097,198.72	0.00	966,937.16	0.23	-130,261.56
20,848.000	COCA-COLA EUROPACIFIC PARTNERS	59.1900	1,129,384.11	0.00	1,233,993.12		104,609.01
G25839104		59.1900	1,129,384.11	0.00	1,233,993.12	0.30	104,609.01
SUBTOTAL UNITED KINGDOM			**2,226,582.83**	**18,189.41**	**2,200,930.28**		**-25,652.55**
			2,226,582.83	**22,490.30**	**2,200,930.28**	**0.53**	**-25,652.55**
TOTAL EQUITY U.S. DOLLAR			**9,225,178.35**	**18,189.41**	**9,783,773.83**		**558,595.48**
			9,225,178.35	**22,490.30**	**9,783,773.83**	**2.37**	**558,595.48**
UAE DIRHAM							
UNITED ARAB EMIRATES							

HB0F10000002 - GLOBEFLEX ACWI EX US **3/31/2023**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
840,247.000	ABU DHABI NATIONAL OIL CO FOR	4.1800	3,775,639.69	86,419.40	3,512,232.46		-263,407.23
FUBYVGM66		1.1382	1,027,930.39	23,530.96	956,360.10	0.23	-71,570.29
TOTAL EQUITY			**347,765,422.40**	**1,296,367.58**	**398,637,941.83**	**96.70**	**50,872,519.43**
	TOTAL ASSETS - BASE:		**361,735,588.51**	**3,025,982.59**	**412,481,895.67**	**100.09**	**50,746,307.16**
	NET ASSETS - BASE:				**415,507,878.26**		

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9145
HAMILTON CAPITAL DYNAMIC BALANCED CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,340,274.51	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,340,274.51	1,340,274.51	3	0.00
		1,340,274.51	**1,340,274.51**	**3**	**0.00**
	U S TREASURY BILLS				
4,445,000	CUSIP # 912796CV9 U S TREASURY BILL 04/25/2023	4,432,006.38	4,432,006.38	11	592.07
5,135,000	CUSIP # 912796ZE2 U S TREASURY BILL 05/11/2023	5,071,767.78	5,071,767.78	13	38,276.12
		9,503,774.16	**9,503,774.16**	**24**	**38,868.19**
	U S GOVERNMENT OBLIGATIONS				
2,387,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	2,309,708.94	2,342,429.29	6	10,557.88
4,629,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	4,522,486.71	4,545,287.72	11	8,695.36
		6,832,195.65	**6,887,717.01**	**17**	**19,253.24**
	MUTUAL FUNDS - FIXED INCOME				
13,928	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,201,707.84	1,331,605.70	3	0.00
146,633	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	4,344,735.79	4,384,804.24	11	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9145
HAMILTON CAPITAL DYNAMIC BALANCED CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85,109	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,961,823.95	4,088,171.71	10	0.00
		9,508,267.58	**9,804,581.65**	**24**	**0.00**
	MUTUAL FUNDS - EQUITY				
30,527	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,489,412.33	1,614,401.50	4	0.00
95,946	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	3,906,921.12	3,446,279.75	10	0.00
17,197	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	421,670.44	487,373.65	1	0.00
21,451	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,776,786.33	1,136,848.95	4	0.00
62,400	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	3,890,016.00	3,674,394.55	10	0.00
		11,484,806.22	**10,359,298.40**	**29**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,027,343.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,027,343.12	1,027,343.12	3	0.00
		1,027,343.12	**1,027,343.12**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
57,680.81	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	57,680.81	57,680.81	4	0.00
		57,680.81	**57,680.81**	**4**	**0.00**
	U S TREASURY BILLS				
110,000	CUSIP # 912796CV9 U S TREASURY BILL 04/25/2023	109,678.45	109,678.45	7	14.65
		109,678.45	**109,678.45**	**7**	**14.65**
	U S GOVERNMENT OBLIGATIONS				
226,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	218,682.12	219,296.81	13	999.62
108,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	105,514.92	105,737.80	6	202.87
		324,197.04	**325,034.61**	**20**	**1,202.49**
	MUTUAL FUNDS - FIXED INCOME				
16,500	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	488,895.00	490,496.12	30	0.00
10,549	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	491,055.95	500,168.95	30	0.00
		979,950.95	**990,665.07**	**60**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 41023R578				
159,788.85	HB&T SHORT TERM INCOME FUND	159,788.85	159,788.85	10	0.00
		159,788.85	**159,788.85**	**10**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,539,187.45	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,539,187.45	1,539,187.45	1	0.00
		1,539,187.45	**1,539,187.45**	**1**	**0.00**
	U S TREASURY BILLS				
23,209,000	CUSIP # 912796CV9 U S TREASURY BILL 04/25/2023	23,141,155.45	23,141,155.45	13	3,091.44
40,864,000	CUSIP # 912796ZE2 U S TREASURY BILL 05/11/2023	40,347,677.14	40,347,677.14	23	317,723.82
		63,488,832.59	**63,488,832.59**	**37**	**320,815.26**
	U S GOVERNMENT OBLIGATIONS				
26,070,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	25,470,129.30	25,908,655.10	15	48,971.27
		25,470,129.30	**25,908,655.10**	**15**	**48,971.27**
	MUTUAL FUNDS - FIXED INCOME				
52,225	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	4,505,973.00	4,985,985.89	3	0.00
		4,505,973.00	**4,985,985.89**	**3**	**0.00**
	MUTUAL FUNDS - EQUITY				
140,685	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	6,864,021.15	7,345,762.73	4	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
570,229	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	23,219,724.88	20,274,149.45	13	0.00
208,181	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	5,104,598.12	5,542,499.21	3	0.00
152,605	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	12,640,272.15	7,784,385.80	7	0.00
405,182	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	25,259,045.88	24,001,146.58	15	0.00
		73,087,662.18	**64,947,943.77**	**42**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
3,761,318.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,761,318.19	3,761,318.19	2	0.00
		3,761,318.19	**3,761,318.19**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME
CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
185,489.74	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	185,489.74	185,489.74	5	0.00
		185,489.74	**185,489.74**	**5**	**0.00**
	U S TREASURY BILLS				
272,000	CUSIP # 912796CV9 U S TREASURY BILL 04/25/2023	271,204.89	271,204.89	7	36.23
238,000	CUSIP # 912796ZE2 U S TREASURY BILL 05/11/2023	235,220.16	235,220.16	6	1,623.16
		506,425.05	**506,425.05**	**14**	**1,659.39**
	U S GOVERNMENT OBLIGATIONS				
448,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	433,493.76	438,417.32	12	1,981.54
276,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	269,649.24	273,931.82	7	518.45
		703,143.00	**712,349.14**	**19**	**2,499.99**
	MUTUAL FUNDS - FIXED INCOME				
1,289	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	111,214.92	119,954.44	3	0.00
28,234	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	836,573.42	842,834.94	23	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,314	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	805,966.70	828,599.53	22	0.00
		1,753,755.04	**1,791,388.91**	**48**	**0.00**
	MUTUAL FUNDS - EQUITY				
5,106	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	207,916.32	180,226.48	6	0.00
940	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	77,860.20	49,163.05	2	0.00
1,507	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	93,946.38	93,559.53	3	0.00
		379,722.90	**322,949.06**	**10**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
114,089.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	114,089.86	114,089.86	3	0.00
		114,089.86	**114,089.86**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9118
HAMILTON CAPITAL TARGETED OPPORTUNITY CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
163,514.32	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	163,514.32	163,514.32	1	0.00
		163,514.32	**163,514.32**	**1**	**0.00**
	U S TREASURY BILLS				
472,000	CUSIP # 912796ZE2 U S TREASURY BILL 05/11/2023	466,487.04	466,487.04	4	3,219.04
		466,487.04	**466,487.04**	**4**	**3,219.04**
	U S GOVERNMENT OBLIGATIONS				
332,000	CUSIP # 912828WE6 UNITED STATES TREASURY NOTES 2.75% 11/15/2023	327,850.00	325,949.24	3	3,455.28
		327,850.00	**325,949.24**	**3**	**3,455.28**
	MUTUAL FUNDS - FIXED INCOME				
9,523	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	821,644.44	893,601.25	7	0.00
		821,644.44	**893,601.25**	**7**	**0.00**
	MUTUAL FUNDS - EQUITY				
3,460	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	355,584.20	351,912.40	3	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9118
HAMILTON CAPITAL TARGETED OPPORTUNITY CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 46434G103				
12,819	ISHARES CORE MSCI EMERGING	625,439.01	768,690.59	5	0.00
	CUSIP # 78464A300				
2,933	SPDR S&P 600 SMALL CAP VALUE ETF	223,435.94	240,432.14	2	0.00
	CUSIP # 78464A508				
60,575	SPDR PORT S&P 500 VALUE	2,466,614.00	2,352,046.80	21	0.00
	CUSIP # 808524706				
26,315	SCHWAB EMERGING MARKETS EQUITY	645,243.80	657,336.35	5	0.00
	CUSIP # 81369Y506				
16,069	SPDR ENERGY SELECT SECTOR TRUST	1,330,995.27	974,260.57	11	0.00
	CUSIP # 97717W851				
6,775	WISDOMTREE JAPAN HEDGED EQUITY FUND	479,128.00	431,941.60	4	0.00
	CUSIP # 97717X669				
59,917	WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	3,735,225.78	3,641,740.85	31	0.00
		9,861,666.00	**9,418,361.30**	**83**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
248,771.21	HB&T SHORT TERM INCOME FUND	248,771.21	248,771.21	2	0.00
		248,771.21	**248,771.21**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
531,663.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	531,663.94	531,663.94	3	0.00
		531,663.94	**531,663.94**	**3**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
169,532.7071	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	20,337,313.08	19,217,597.06	97	0.00
		20,337,313.08	**19,217,597.06**	**97**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY INDEX

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.80	0.80	0	0.00
		0.80	**0.80**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
2,457,702.621	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	89,525,504.52	70,367,342.36	99	0.00
		89,525,504.52	**70,367,342.36**	**99**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY INDEX

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.76	0.76	0	0.00
		0.76	**0.76**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
182,642.702	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	23,244,738.15	18,032,530.63	98	0.00
		23,244,738.15	**18,032,530.63**	**98**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US INDEX

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.60	0.60	0	0.00
		0.60	**0.60**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
680,895.268	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	9,288,296.62	8,724,154.42	96	0.00
		9,288,296.62	**8,724,154.42**	**96**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY INDEX

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.89	0.89	0	0.00
		0.89	**0.89**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
218,376.749	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	12,823,606.81	10,740,733.78	99	0.00
		12,823,606.81	**10,740,733.78**	**99**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND INDEX

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
344,671.417	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,932,735.34	3,936,000.55	93	0.00
.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.04	0.04	0	0.00
		3,932,735.38	**3,936,000.59**	**93**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE BOND INDEX

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
1,828,724.76	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	21,051,182.20	22,888,232.15	95	0.00
.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.99	0.99	0	0.00
		21,051,183.19	**22,888,233.14**	**95**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
1,973,731.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,973,731.80	1,973,731.80	1	0.00
		1,973,731.80	**1,973,731.80**	**1**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
300,334,214.2421	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	370,384,466.71	355,389,095.53	99	0.00
		370,384,466.71	**355,389,095.53**	**99**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX1232
HB&T METLIFE STABLE VALUE FUND #29551

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
1,232,279.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,232,279.25	1,232,279.25	2	0.00
		1,232,279.25	**1,232,279.25**	**2**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
3,879,874.767591	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	53,778,944.15	50,082,319.05	98	0.00
		53,778,944.15	**50,082,319.05**	**98**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
2,394,566.16	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,394,566.16	2,394,566.16	9	8,270.17
3,780,034.34	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,780,034.34	3,780,034.34	14	20,895.04
		6,174,600.50	**6,174,600.50**	**22**	**29,165.21**
	COMMERCIAL PAPER/REPO AGREEMENTS				
2,000,000	CUSIP # 06945MS15 BARTON CAPITAL A1/P1 05/01/2023	1,980,844.72	1,980,844.72	7	11,130.78
2,000,000	CUSIP # 22533USN4 CREDIT AGRICOLE CIB A1/P1 05/22/2023	1,978,100.72	1,978,100.72	7	8,342.58
2,000,000	CUSIP # 44890NSA9 HYUNDAI CAPITAL AMERICA A2/P2 05/10/2023	1,980,523.50	1,980,523.50	7	6,050.96
2,000,000	CUSIP # 52953BS53 LEXINGTON PARKER CAPITAL A1/P1 05/05/2023	1,979,635.83	1,979,635.83	7	11,226.41
2,000,000	CUSIP # 60683CSF9 MITSUBISHI UFJ T&B S A1/P1 05/15/2023	1,976,878.06	1,976,878.06	7	11,298.22
2,000,000	CUSIP # 63873KW86 NATIXIS NY A1/P1 09/08/2023	1,928,742.50	1,928,742.50	7	25,911.82
		11,824,725.33	**11,824,725.33**	**43**	**73,960.77**
	GUARANTEED CONTRACTS				
3,955,644.75	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,955,644.75	3,955,644.75	14	8,273.36

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,955,644.75	**3,955,644.75**	**14**	**8,273.36**
	COMMON TRUST FUNDS - FIXED INCOME				
3,400,858.33	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,400,858.33	3,400,858.33	12	7,241.16
		3,400,858.33	**3,400,858.33**	**12**	**7,241.16**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-6,914.450	Local	1.000000	-6,914.45	1.000000	-6,914.45	0.00	0.00
				Base	1.000000	-6,914.45	1.000000	-6,914.45	0.00	0.00
US DOLLAR Total										
			-6,914.450	Local		-6,914.45		-6,914.45	0.00	0.00
				Base		-6,914.45		-6,914.45	0.00	0.00
CASH Total										
			-6,914.450	Base		-6,914.45		-6,914.45	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST						4.524649	31 Dec 2030		
			28,317,479.290	Local	100.000000	28,317,479.29	100.000000	28,317,479.29	0.00	8.82
				Base	100.000000	28,317,479.29	100.000000	28,317,479.29	0.00	8.82
US DOLLAR Total										
			28,317,479.290	Local		28,317,479.29		28,317,479.29	0.00	8.82
				Base		28,317,479.29		28,317,479.29	0.00	8.82
CASH EQUIVALENT Total										
			28,317,479.290	Base		28,317,479.29		28,317,479.29	0.00	8.82
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
00119MAA7	AGL CLO 3 LTD. AGL 2020 3A A 144A						6.092430	15 Jan 2033		
			900,000.000	Local	97.662783	878,965.05	98.464900	886,184.10	7,219.05	0.28
Original Face:			900,000.000	Base	97.662783	878,965.05	98.464900	886,184.10	7,219.05	0.28

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164VAE3	AMC NETWORKS INC COMPANY GUAR 08/25 4.75					4.750000	01 Aug 2025		
		Local	565,000.000	92.723306	523,886.68	88.684000	501,064.60	-22,822.08	0.16
		Base		92.723306	523,886.68	88.684000	501,064.60	-22,822.08	0.16
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	925,000.000	90.767199	839,596.59	91.923033	850,288.06	10,691.47	0.26
		Base		90.767199	839,596.59	91.923033	850,288.06	10,691.47	0.26
00216LAD5	ASB BANK LIMITED SR UNSECURED 144A 10/26 1.625					1.625000	22 Oct 2026		
		Local	620,000.000	88.463784	548,475.46	88.909356	551,238.01	2,762.55	0.17
		Base		88.463784	548,475.46	88.909356	551,238.01	2,762.55	0.17
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	1,425,000.000	95.347965	1,358,708.50	95.064656	1,354,671.35	-4,037.15	0.42
		Base		95.347965	1,358,708.50	95.064656	1,354,671.35	-4,037.15	0.42
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	935,000.000	96.512779	902,394.48	96.471429	902,007.86	-386.62	0.28
		Base		96.512779	902,394.48	96.471429	902,007.86	-386.62	0.28
00724PAB5	ADOBE INC SR UNSECURED 02/25 1.9					1.900000	01 Feb 2025		
		Local	230,000.000	95.720591	220,157.36	95.650513	219,996.18	-161.18	0.07
		Base		95.720591	220,157.36	95.650513	219,996.18	-161.18	0.07
00774CAB3	AECOM COMPANY GUAR 03/27 5.125					5.125000	15 Mar 2027		
		Local	475,000.000	96.666707	459,166.86	99.057000	470,520.75	11,353.89	0.15
		Base		96.666707	459,166.86	99.057000	470,520.75	11,353.89	0.15
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
		Local	820,000.000	87.134105	714,499.66	89.851969	736,786.15	22,286.49	0.23
		Base		87.134105	714,499.66	89.851969	736,786.15	22,286.49	0.23
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
		Local	430,000.000	99.635547	428,432.85	99.523734	427,952.06	-480.79	0.13
		Base		99.635547	428,432.85	99.523734	427,952.06	-480.79	0.13
00914AAF9	AIR LEASE CORP SR UNSECURED 02/25 2.3					2.300000	01 Feb 2025		
		Local	370,000.000	93.918049	347,496.78	94.583835	349,960.19	2,463.41	0.11
		Base		93.918049	347,496.78	94.583835	349,960.19	2,463.41	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00914AAR3	AIR LEASE CORP SR UNSECURED 01/27 2.2					2.200000	15 Jan 2027		
		Local	410,000.000	86.817734	355,952.71	88.571460	363,142.99	7,190.28	0.11
		Base		86.817734	355,952.71	88.571460	363,142.99	7,190.28	0.11
013092AA9	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/26 7.5					7.500000	15 Mar 2026		
		Local	405,000.000	101.243452	410,035.98	103.487000	419,122.35	9,086.37	0.13
		Base		101.243452	410,035.98	103.487000	419,122.35	9,086.37	0.13
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	13 Apr 2053		
		Local	-12,000,000.000	80.818685	-9,698,242.19	82.576258	-9,909,150.96	-210,908.77	3.09
Original Face:		Base	12,000,000.000	80.818685	-9,698,242.19	82.576258	-9,909,150.96	-210,908.77	3.09
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	13 Apr 2053		
		Local	5,000,000.000	83.632813	4,181,640.63	82.576258	4,128,812.90	-52,827.73	1.29
Original Face:		Base	5,000,000.000	83.632813	4,181,640.63	82.576258	4,128,812.90	-52,827.73	1.29
01F020653	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	11 May 2053		
		Local	-5,000,000.000	83.726563	-4,186,328.13	82.654383	-4,132,719.15	53,608.98	1.29
Original Face:		Base	5,000,000.000	83.726563	-4,186,328.13	82.654383	-4,132,719.15	53,608.98	1.29
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 Apr 2053		
		Local	2,000,000.000	87.353516	1,747,070.31	89.608372	1,792,167.44	45,097.13	0.56
Original Face:		Base	2,000,000.000	87.353516	1,747,070.31	89.608372	1,792,167.44	45,097.13	0.56
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	13 Apr 2053		
		Local	1,000,000.000	90.443359	904,433.59	92.750000	927,500.00	23,066.41	0.29
Original Face:		Base	1,000,000.000	90.443359	904,433.59	92.750000	927,500.00	23,066.41	0.29
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	13 Apr 2053		
		Local	2,000,000.000	93.105469	1,862,109.38	95.515625	1,910,312.50	48,203.12	0.59
Original Face:		Base	2,000,000.000	93.105469	1,862,109.38	95.515625	1,910,312.50	48,203.12	0.59
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	13 Apr 2053		
		Local	8,000,000.000	97.648438	7,811,875.00	99.671875	7,973,750.00	161,875.00	2.48
Original Face:		Base	8,000,000.000	97.648438	7,811,875.00	99.671875	7,973,750.00	161,875.00	2.48
01F052649	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	13 Apr 2053		
		Local	3,000,000.000	100.781250	3,023,437.50	100.925781	3,027,773.43	4,335.93	0.94
Original Face:		Base	3,000,000.000	100.781250	3,023,437.50	100.925781	3,027,773.43	4,335.93	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01F060642	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE					6.000000	13 Apr 2053		
		Local	6,000,000.000	101.369141	6,082,148.44	101.957031	6,117,421.86	35,273.42	1.90
Original Face:		Base	6,000,000.000	101.369141	6,082,148.44	101.957031	6,117,421.86	35,273.42	1.90
02005NBQ2	ALLY FINANCIAL INC SR UNSECURED 06/27 4.75					4.750000	09 Jun 2027		
		Local	420,000.000	93.896395	394,364.86	93.053225	390,823.55	-3,541.31	0.12
		Base		93.896395	394,364.86	93.053225	390,823.55	-3,541.31	0.12
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
		Local	540,000.000	92.695826	500,557.46	92.992115	502,157.42	1,599.96	0.16
		Base		92.695826	500,557.46	92.992115	502,157.42	1,599.96	0.16
025816BW8	AMERICAN EXPRESS CO SR UNSECURED 08/23 3.7					3.700000	03 Aug 2023		
		Local	375,000.000	99.755685	374,083.82	99.385873	372,697.02	-1,386.80	0.12
		Base		99.755685	374,083.82	99.385873	372,697.02	-1,386.80	0.12
032177AH0	AMSTED INDUSTRIES COMPANY GUAR 144A 07/27 5.625					5.625000	01 Jul 2027		
		Local	139,000.000	96.005302	133,447.37	97.250000	135,177.50	1,730.13	0.04
		Base		96.005302	133,447.37	97.250000	135,177.50	1,730.13	0.04
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	540,000.000	93.574543	505,302.53	93.800684	506,523.69	1,221.16	0.16
		Base		93.574543	505,302.53	93.800684	506,523.69	1,221.16	0.16
04636NAC7	ASTRAZENECA FINANCE LLC COMPANY GUAR 05/24 0.7					0.700000	28 May 2024		
		Local	920,000.000	95.753984	880,936.65	95.498972	878,590.54	-2,346.11	0.27
		Base		95.753984	880,936.65	95.498972	878,590.54	-2,346.11	0.27
05351WAC7	AVANGRID INC SR UNSECURED 04/25 3.2					3.200000	15 Apr 2025		
		Local	370,000.000	95.775681	354,370.02	95.608593	353,751.79	-618.23	0.11
		Base		95.775681	354,370.02	95.608593	353,751.79	-618.23	0.11
05401AAH4	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 02/25 2.875					2.875000	15 Feb 2025		
		Local	315,000.000	92.699337	292,002.91	93.688707	295,119.43	3,116.52	0.09
		Base		92.699337	292,002.91	93.688707	295,119.43	3,116.52	0.09
05552JAA7	PNC BANK NA SR UNSECURED 08/24 2.5					2.500000	27 Aug 2024		
		Local	475,000.000	97.284309	462,100.47	96.008385	456,039.83	-6,060.64	0.14
		Base		97.284309	462,100.47	96.008385	456,039.83	-6,060.64	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05583JAG7	BPCE SA SR UNSECURED 144A 01/25 2.375					2.375000	14 Jan 2025		
		Local	255,000.000	94.174282	240,144.42	93.862000	239,348.10	-796.32	0.07
		Base		94.174282	240,144.42	93.862000	239,348.10	-796.32	0.07
05593AAB5	BMW VEHICLE LEASE TRUST BMWLT 2023 1 A2					5.570000	25 Feb 2025		
		Local	1,200,000.000	99.993763	1,199,925.16	99.950040	1,199,400.48	-524.68	0.37
Original Face:		Base	1,200,000.000	99.993763	1,199,925.16	99.950040	1,199,400.48	-524.68	0.37
058498AV8	BALL CORP COMPANY GUAR 03/26 4.875					4.875000	15 Mar 2026		
		Local	425,000.000	96.691162	410,937.44	99.360000	422,280.00	11,342.56	0.13
		Base		96.691162	410,937.44	99.360000	422,280.00	11,342.56	0.13
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
		Local	1,110,000.000	92.830877	1,030,422.74	93.272007	1,035,319.28	4,896.54	0.32
		Base		92.830877	1,030,422.74	93.272007	1,035,319.28	4,896.54	0.32
06051GKG3	BANK OF AMERICA CORP SR UNSECURED 02/25 VAR					1.843000	04 Feb 2025		
		Local	1,905,000.000	96.203299	1,832,672.85	96.997144	1,847,795.59	15,122.74	0.58
		Base		96.203299	1,832,672.85	96.997144	1,847,795.59	15,122.74	0.58
06051GLE7	BANK OF AMERICA CORP SR UNSECURED 01/27 VAR					5.080000	20 Jan 2027		
		Local	3,250,000.000	100.658463	3,271,400.05	99.618333	3,237,595.82	-33,804.23	1.01
		Base		100.658463	3,271,400.05	99.618333	3,237,595.82	-33,804.23	1.01
06406RAJ6	BANK OF NY MELLON CORP SR UNSECURED 08/23 3.45					3.450000	11 Aug 2023		
		Local	250,000.000	99.705272	249,263.18	99.286000	248,215.00	-1,048.18	0.08
		Base		99.705272	249,263.18	99.286000	248,215.00	-1,048.18	0.08
06406RBJ5	BANK OF NY MELLON CORP SR UNSECURED 07/26 VAR					4.414000	24 Jul 2026		
		Local	365,000.000	98.421088	359,236.97	98.592178	359,861.45	624.48	0.11
		Base		98.421088	359,236.97	98.592178	359,861.45	624.48	0.11
06675FAR8	BANQUE FED CRED MUTUEL SR UNSECURED 144A 07/23 3.75					3.750000	20 Jul 2023		
		Local	515,000.000	99.702946	513,470.17	99.254082	511,158.52	-2,311.65	0.16
		Base		99.702946	513,470.17	99.254082	511,158.52	-2,311.65	0.16
07274NAE3	BAYER US FINANCE II LLC COMPANY GUAR 144A 12/23 3.875					3.875000	15 Dec 2023		
		Local	405,000.000	99.028286	401,064.56	98.898657	400,539.56	-525.00	0.12
		Base		99.028286	401,064.56	98.898657	400,539.56	-525.00	0.12

& Issue has redenominated but Local is not converted
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	345,000.000	98.973232	341,457.65	99.420752	343,001.59	1,543.94	0.11
		Base		98.973232	341,457.65	99.420752	343,001.59	1,543.94	0.11
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
		Local	300,000.000	91.477797	274,433.39	91.785420	275,356.26	922.87	0.09
		Base		91.477797	274,433.39	91.785420	275,356.26	922.87	0.09
09659W2T0	BNP PARIBAS SR UNSECURED 144A 01/28 VAR					2.591000	20 Jan 2028		
		Local	1,455,000.000	88.967801	1,294,481.51	89.718388	1,305,402.55	10,921.04	0.41
		Base		88.967801	1,294,481.51	89.718388	1,305,402.55	10,921.04	0.41
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	170,000.000	98.043518	166,673.98	97.997469	166,595.70	-78.28	0.05
		Base		98.043518	166,673.98	97.997469	166,595.70	-78.28	0.05
110122DN5	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/25 0.75					0.750000	13 Nov 2025		
		Local	580,000.000	90.700976	526,065.66	91.276800	529,405.44	3,339.78	0.16
		Base		90.700976	526,065.66	91.276800	529,405.44	3,339.78	0.16
11134LAF6	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/24 3.625					3.625000	15 Jan 2024		
		Local	335,000.000	99.018110	331,710.67	98.536440	330,097.07	-1,613.60	0.10
		Base		99.018110	331,710.67	98.536440	330,097.07	-1,613.60	0.10
11135FAY7	BROADCOM INC COMPANY GUAR 10/24 3.625					3.625000	15 Oct 2024		
		Local	805,000.000	98.256775	790,967.04	97.310852	783,352.36	-7,614.68	0.24
		Base		98.256775	790,967.04	97.310852	783,352.36	-7,614.68	0.24
136385AZ4	CANADIAN NATL RESOURCES SR UNSECURED 07/25 2.05					2.050000	15 Jul 2025		
		Local	395,000.000	93.339790	368,692.17	93.399351	368,927.44	235.27	0.11
		Base		93.339790	368,692.17	93.399351	368,927.44	235.27	0.11
14040HCD5	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/23 2.6					2.600000	11 May 2023		
		Local	420,000.000	99.823305	419,257.88	99.599455	418,317.71	-940.17	0.13
		Base		99.823305	419,257.88	99.599455	418,317.71	-940.17	0.13
15089QAJ3	CELANESE US HOLDINGS LLC COMPANY GUAR 05/24 3.5					3.500000	08 May 2024		
		Local	125,000.000	97.615744	122,019.68	97.584530	121,980.66	-39.02	0.04
		Base		97.615744	122,019.68	97.584530	121,980.66	-39.02	0.04

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15135BAY7	CENTENE CORP SR UNSECURED 07/28 2.45					2.450000	15 Jul 2028		
		Local	490,000.000	84.598412	414,532.22	86.482796	423,765.70	9,233.48	0.13
		Base		84.598412	414,532.22	86.482796	423,765.70	9,233.48	0.13
161175BP8	CHARTER COMM OPT LLC/CAP SR SECURED 02/24 VAR					6.463570	01 Feb 2024		
		Local	280,000.000	100.369139	281,033.59	100.385337	281,078.94	45.35	0.09
		Base		100.369139	281,033.59	100.385337	281,078.94	45.35	0.09
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	550,000.000	94.113533	517,624.43	94.264074	518,452.41	827.98	0.16
		Base		94.113533	517,624.43	94.264074	518,452.41	827.98	0.16
172967HD6	CITIGROUP INC SR UNSECURED 10/23 3.875					3.875000	25 Oct 2023		
		Local	250,000.000	99.650528	249,126.32	99.170435	247,926.09	-1,200.23	0.08
		Base		99.650528	249,126.32	99.170435	247,926.09	-1,200.23	0.08
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	770,000.000	98.571479	759,000.39	99.585851	766,811.05	7,810.66	0.24
		Base		98.571479	759,000.39	99.585851	766,811.05	7,810.66	0.24
172967ND9	CITIGROUP INC SR UNSECURED 11/25 VAR					1.281000	03 Nov 2025		
		Local	700,000.000	92.992644	650,948.51	93.368452	653,579.16	2,630.65	0.20
		Base		92.992644	650,948.51	93.368452	653,579.16	2,630.65	0.20
172967NQ0	CITIGROUP INC SR UNSECURED 05/25 VAR					4.140000	24 May 2025		
		Local	280,000.000	98.386900	275,483.32	98.186764	274,922.94	-560.38	0.09
		Base		98.386900	275,483.32	98.186764	274,922.94	-560.38	0.09
17325FAS7	CITIBANK NA SR UNSECURED 01/24 3.65					3.650000	23 Jan 2024		
		Local	650,000.000	99.319562	645,577.15	98.631539	641,105.00	-4,472.15	0.20
		Base		99.319562	645,577.15	98.631539	641,105.00	-4,472.15	0.20
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					5.253616	25 Jan 2026		
		Local	680,000.000	98.202637	667,777.93	98.018703	666,527.18	-1,250.75	0.21
		Base		98.202637	667,777.93	98.018703	666,527.18	-1,250.75	0.21
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
		Local	370,000.000	99.093341	366,645.36	98.816154	365,619.77	-1,025.59	0.11
		Base		99.093341	366,645.36	98.816154	365,619.77	-1,025.59	0.11

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20034DJA8	COMERICA BANK SR UNSECURED 07/24 2.5					2.500000	23 Jul 2024		
		Local	250,000.000	97.273808	243,184.52	92.076587	230,191.47	-12,993.05	0.07
		Base		97.273808	243,184.52	92.076587	230,191.47	-12,993.05	0.07
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	20 Apr 2053		
		Local	2,000,000.000	89.871094	1,797,421.88	90.967747	1,819,354.94	21,933.06	0.57
Original Face:		Base	2,000,000.000	89.871094	1,797,421.88	90.967747	1,819,354.94	21,933.06	0.57
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	20 Apr 2053		
		Local	3,000,000.000	98.101563	2,943,046.88	98.421875	2,952,656.25	9,609.37	0.92
Original Face:		Base	3,000,000.000	98.101563	2,943,046.88	98.421875	2,952,656.25	9,609.37	0.92
21H050649	GNMA II TBA 30 YR 5 JUMBOS					5.000000	20 Apr 2053		
		Local	3,000,000.000	99.843750	2,995,312.50	100.062500	3,001,875.00	6,562.50	0.93
Original Face:		Base	3,000,000.000	99.843750	2,995,312.50	100.062500	3,001,875.00	6,562.50	0.93
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	250,000.000	90.881728	227,204.32	92.804000	232,010.00	4,805.68	0.07
		Base		90.881728	227,204.32	92.804000	232,010.00	4,805.68	0.07
22550L2G5	CREDIT SUISSE NEW YORK SR UNSECURED 08/26 1.25					1.250000	07 Aug 2026		
		Local	960,000.000	80.708798	774,804.46	84.375000	810,000.00	35,195.54	0.25
		Base		80.708798	774,804.46	84.375000	810,000.00	35,195.54	0.25
22550L2H3	CREDIT SUISSE NEW YORK SR UNSECURED 02/25 3.7					3.700000	21 Feb 2025		
		Local	575,000.000	92.441143	531,536.57	94.643000	544,197.25	12,660.68	0.17
		Base		92.441143	531,536.57	94.643000	544,197.25	12,660.68	0.17
233331BD8	DTE ENERGY CO SR UNSECURED 11/24 VAR					4.220000	01 Nov 2024		
		Local	1,055,000.000	98.884263	1,043,228.97	98.773410	1,042,059.48	-1,169.49	0.32
		Base		98.884263	1,043,228.97	98.773410	1,042,059.48	-1,169.49	0.32
233331BG1	DTE ENERGY CO SR UNSECURED 06/25 1.05					1.050000	01 Jun 2025		
		Local	295,000.000	91.698322	270,510.05	91.779973	270,750.92	240.87	0.08
		Base		91.698322	270,510.05	91.779973	270,750.92	240.87	0.08
24703TAA4	DELL INT LLC / EMC CORP SR UNSECURED 06/23 5.45					5.450000	15 Jun 2023		
		Local	365,000.000	100.017244	365,062.94	99.960390	364,855.42	-207.52	0.11
		Base		100.017244	365,062.94	99.960390	364,855.42	-207.52	0.11

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251526CQ0	DEUTSCHE BANK NY SR UNSECURED 05/25 4.162					4.162000	13 May 2025		
		Local	415,000.000	97.094005	402,940.12	95.331000	395,623.65	-7,316.47	0.12
		Base		97.094005	402,940.12	95.331000	395,623.65	-7,316.47	0.12
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	300,000.000	99.988027	299,964.08	101.228690	303,686.07	3,721.99	0.09
Original Face:		Base	300,000.000	99.988027	299,964.08	101.228690	303,686.07	3,721.99	0.09
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	440,000.000	97.580182	429,352.80	98.117066	431,715.09	2,362.29	0.13
		Base		97.580182	429,352.80	98.117066	431,715.09	2,362.29	0.13
27409LAA1	EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3					1.300000	15 Jun 2025		
		Local	135,000.000	91.683578	123,772.83	91.755341	123,869.71	96.88	0.04
		Base		91.683578	123,772.83	91.755341	123,869.71	96.88	0.04
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	220,000.000	89.634218	197,195.28	90.770623	199,695.37	2,500.09	0.06
		Base		89.634218	197,195.28	90.770623	199,695.37	2,500.09	0.06
278865BL3	ECOLAB INC SR UNSECURED 02/27 1.65					1.650000	01 Feb 2027		
		Local	350,000.000	89.576300	313,517.05	90.541418	316,894.96	3,377.91	0.10
		Base		89.576300	313,517.05	90.541418	316,894.96	3,377.91	0.10
29250NBH7	ENBRIDGE INC COMPANY GUAR 10/26 1.6					1.600000	04 Oct 2026		
		Local	575,000.000	88.460061	508,645.35	89.634894	515,400.64	6,755.29	0.16
		Base		88.460061	508,645.35	89.634894	515,400.64	6,755.29	0.16
29278NAH6	ENERGY TRANSFER LP SR UNSECURED 04/24 4.5					4.500000	15 Apr 2024		
		Local	190,000.000	99.246016	188,567.43	98.802972	187,725.65	-841.78	0.06
		Base		99.246016	188,567.43	98.802972	187,725.65	-841.78	0.06
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
		Local	280,000.000	94.840068	265,552.19	95.246394	266,689.90	1,137.71	0.08
		Base		94.840068	265,552.19	95.246394	266,689.90	1,137.71	0.08
29364GAM5	ENTERGY CORP SR UNSECURED 09/25 0.9					0.900000	15 Sep 2025		
		Local	460,000.000	90.389707	415,792.65	89.997445	413,988.25	-1,804.40	0.13
		Base		90.389707	415,792.65	89.997445	413,988.25	-1,804.40	0.13

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30040WAS7	EVERSOURCE ENERGY SR UNSECURED 06/24 4.2					4.200000	27 Jun 2024		
		Local	335,000.000	99.165749	332,205.26	98.997442	331,641.43	-563.83	0.10
		Base		99.165749	332,205.26	98.997442	331,641.43	-563.83	0.10
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
		Local	440,000.000	97.132893	427,384.73	97.286227	428,059.40	674.67	0.13
		Base		97.132893	427,384.73	97.286227	428,059.40	674.67	0.13
303250AE4	FAIR ISAAC CORP SR UNSECURED 144A 05/26 5.25					5.250000	15 May 2026		
		Local	450,000.000	98.872531	444,926.39	99.931500	449,691.75	4,765.36	0.14
		Base		98.872531	444,926.39	99.931500	449,691.75	4,765.36	0.14
313384JZ3	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/23 0.00000						04 Aug 2023		
		Local	6,300,000.000	98.367318	6,197,141.02	98.404810	6,199,503.03	2,362.01	1.93
		Base		98.367318	6,197,141.02	98.404810	6,199,503.03	2,362.01	1.93
3133KNZ63	FED HM LN PC POOL RA7065 FR 03/52 FIXED 2					2.000000	01 Mar 2052		
		Local	6,963,440.870	82.752215	5,762,401.58	82.664253	5,756,276.38	-6,125.20	1.79
Original Face:		Base	7,371,808.000	82.752215	5,762,401.58	82.664253	5,756,276.38	-6,125.20	1.79
3133KQK62	FED HM LN PC POOL RA8417 FR 01/53 FIXED 6					6.000000	01 Jan 2053		
		Local	992,714.090	103.831523	1,030,750.16	103.690550	1,029,350.70	-1,399.46	0.32
Original Face:		Base	1,003,253.000	103.831523	1,030,750.16	103.690550	1,029,350.70	-1,399.46	0.32
3133KQK70	FED HM LN PC POOL RA8418 FR 01/53 FIXED 6					6.000000	01 Jan 2053		
		Local	985,304.960	103.521278	1,020,000.29	103.260675	1,017,432.55	-2,567.74	0.32
Original Face:		Base	995,466.000	103.521278	1,020,000.29	103.260675	1,017,432.55	-2,567.74	0.32
3140QNXY3	FNMA POOL CB3394 FN 04/52 FIXED 2					2.000000	01 Apr 2052		
		Local	5,889,225.460	83.571391	4,921,707.61	82.629319	4,866,226.89	-55,480.72	1.52
Original Face:		Base	6,240,642.000	83.571391	4,921,707.61	82.629319	4,866,226.89	-55,480.72	1.52
3140QQUM5	FNMA POOL CB5087 FN 11/52 FIXED 5.5					5.500000	01 Nov 2052		
		Local	2,936,606.860	99.868862	2,932,755.84	102.455292	3,008,709.13	75,953.29	0.94
Original Face:		Base	3,003,157.000	99.868862	2,932,755.84	102.455292	3,008,709.13	75,953.29	0.94
3140QQWC5	FNMA POOL CB5142 FN 11/52 FIXED 6					6.000000	01 Nov 2052		
		Local	1,027,223.550	104.692263	1,075,423.58	104.439359	1,072,825.69	-2,597.89	0.33
Original Face:		Base	1,060,000.000	104.692263	1,075,423.58	104.439359	1,072,825.69	-2,597.89	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140QQWD3	FNMA POOL CB5143 FN 11/52 FIXED 6				6.000000	01 Nov 2052		
	935,257.980	Local	104.382031	976,241.27	104.102956	973,631.20	-2,610.07	0.30
Original Face:	950,000.000	Base	104.382031	976,241.27	104.102956	973,631.20	-2,610.07	0.30
31620MBW5	FIDELITY NATL INFO SERV SR UNSECURED 07/27 4.7				4.700000	15 Jul 2027		
	560,000.000	Local	97.262838	544,671.89	98.377772	550,915.52	6,243.63	0.17
		Base	97.262838	544,671.89	98.377772	550,915.52	6,243.63	0.17
337738AS7	FISERV INC SR UNSECURED 07/24 2.75				2.750000	01 Jul 2024		
	535,000.000	Local	97.264445	520,364.78	96.996968	518,933.78	-1,431.00	0.16
		Base	97.264445	520,364.78	96.996968	518,933.78	-1,431.00	0.16
341081FZ5	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/25 2.85				2.850000	01 Apr 2025		
	210,000.000	Local	96.655919	202,977.43	96.890972	203,471.04	493.61	0.06
		Base	96.655919	202,977.43	96.890972	203,471.04	493.61	0.06
345295AB5	FORD CREDIT AUTO OWNER TRUST FORDO 2022 D A2A				5.370000	15 Aug 2025		
	1,125,000.000	Local	99.994009	1,124,932.60	99.960670	1,124,557.54	-375.06	0.35
Original Face:	1,125,000.000	Base	99.994009	1,124,932.60	99.960670	1,124,557.54	-375.06	0.35
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134				4.134000	04 Aug 2025		
	440,000.000	Local	94.089068	413,991.90	95.123751	418,544.50	4,552.60	0.13
		Base	94.089068	413,991.90	95.123751	418,544.50	4,552.60	0.13
35137LAG0	FOX CORP SR UNSECURED 01/24 4.03				4.030000	25 Jan 2024		
	645,000.000	Local	99.326856	640,658.22	98.915245	638,003.33	-2,654.89	0.20
		Base	99.326856	640,658.22	98.915245	638,003.33	-2,654.89	0.20
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025		
	430,000.000	Local	96.754756	416,045.45	97.573000	419,563.90	3,518.45	0.13
		Base	96.754756	416,045.45	97.573000	419,563.90	3,518.45	0.13
36179TXV2	GNMA II POOL MA5192 G2 05/48 FIXED 4				4.000000	20 May 2048		
	3,071,422.510	Local	97.117188	2,982,879.16	97.100639	2,982,370.88	-508.28	0.93
Original Face:	25,872,465.000	Base	97.117188	2,982,879.16	97.100639	2,982,370.88	-508.28	0.93
36179VHS2	GNMA II POOL MA6541 G2 03/50 FIXED 3				3.000000	20 Mar 2050		
	448,857.730	Local	91.788162	411,998.26	91.781510	411,968.40	-29.86	0.13
Original Face:	1,936,782.000	Base	91.788162	411,998.26	91.781510	411,968.40	-29.86	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179WXK9	GNMA II POOL MA7882 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
		Local	531,473.270	91.148068	484,427.62	91.050408	483,908.58	-519.04	0.15
	Original Face:	Base	574,047.000	91.148068	484,427.62	91.050408	483,908.58	-519.04	0.15
36179XHY5	GNMA II POOL MA8347 G2 10/52 FIXED 4.5					4.500000	20 Oct 2052		
		Local	3,946,098.170	95.357218	3,762,889.45	98.476153	3,885,965.67	123,076.22	1.21
	Original Face:	Base	3,992,729.010	95.357218	3,762,889.45	98.476153	3,885,965.67	123,076.22	1.21
362541AB0	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 1 A2A					5.430000	20 Jun 2025		
		Local	1,200,000.000	99.992251	1,199,907.01	99.895860	1,198,750.32	-1,156.69	0.37
	Original Face:	Base	1,200,000.000	99.992251	1,199,907.01	99.895860	1,198,750.32	-1,156.69	0.37
369550BD9	GENERAL DYNAMICS CORP COMPANY GUAR 05/23 3.375					3.375000	15 May 2023		
		Local	260,000.000	99.896235	259,730.21	99.794750	259,466.35	-263.86	0.08
		Base		99.896235	259,730.21	99.794750	259,466.35	-263.86	0.08
37045XDR4	GENERAL MOTORS FINL CO SR UNSECURED 02/27 2.35					2.350000	26 Feb 2027		
		Local	620,000.000	87.346505	541,548.33	89.444211	554,554.11	13,005.78	0.17
		Base		87.346505	541,548.33	89.444211	554,554.11	13,005.78	0.17
37045XDU7	GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8					3.800000	07 Apr 2025		
		Local	735,000.000	96.489924	709,200.94	97.141282	713,988.42	4,787.48	0.22
		Base		96.489924	709,200.94	97.141282	713,988.42	4,787.48	0.22
373334KM2	GEORGIA POWER CO SR UNSECURED 07/23 2.1					2.100000	30 Jul 2023		
		Local	450,000.000	99.121078	446,044.85	98.909036	445,090.66	-954.19	0.14
		Base		99.121078	446,044.85	98.909036	445,090.66	-954.19	0.14
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	60,000.000	98.042000	58,825.20	97.834873	58,700.92	-124.28	0.02
		Base		98.042000	58,825.20	97.834873	58,700.92	-124.28	0.02
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	315,000.000	98.051752	308,863.02	97.789984	308,038.45	-824.57	0.10
		Base		98.051752	308,863.02	97.789984	308,038.45	-824.57	0.10
378272AX6	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625					1.625000	01 Sep 2025		
		Local	785,000.000	91.660085	719,531.67	92.318668	724,701.54	5,169.87	0.23
		Base		91.660085	719,531.67	92.318668	724,701.54	5,169.87	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37940XAE2	GLOBAL PAYMENTS INC SR UNSECURED 03/26 1.2					1.200000	01 Mar 2026		
		Local	195,000.000	88.285949	172,157.60	88.880112	173,316.22	1,158.62	0.05
		Base		88.285949	172,157.60	88.880112	173,316.22	1,158.62	0.05
382550BH3	GOODYEAR TIRE + RUBBER COMPANY GUAR 05/25 9.5					9.500000	31 May 2025		
		Local	390,000.000	102.947579	401,495.56	102.756144	400,748.96	-746.60	0.12
		Base		102.947579	401,495.56	102.756144	400,748.96	-746.60	0.12
404280CJ6	HSBC HOLDINGS PLC SR UNSECURED 04/26 VAR					1.645000	18 Apr 2026		
		Local	1,105,000.000	90.346531	998,329.17	91.259663	1,008,419.28	10,090.11	0.31
		Base		90.346531	998,329.17	91.259663	1,008,419.28	10,090.11	0.31
42824CBG3	HP ENTERPRISE CO SR UNSECURED 10/23 4.45					4.450000	02 Oct 2023		
		Local	310,000.000	99.815448	309,427.89	99.435186	308,249.08	-1,178.81	0.10
		Base		99.815448	309,427.89	99.435186	308,249.08	-1,178.81	0.10
42824CBJ7	HP ENTERPRISE CO SR UNSECURED 04/24 1.45					1.450000	01 Apr 2024		
		Local	580,000.000	96.735828	561,067.80	96.154094	557,693.75	-3,374.05	0.17
		Base		96.735828	561,067.80	96.154094	557,693.75	-3,374.05	0.17
431571AB4	HILLENBRAND INC COMPANY GUAR 09/26 5					5.000000	15 Sep 2026		
		Local	475,000.000	96.771798	459,666.04	97.666000	463,913.50	4,247.46	0.14
		Base		96.771798	459,666.04	97.666000	463,913.50	4,247.46	0.14
446150AQ7	HUNTINGTON BANCSHARES SR UNSECURED 08/24 2.625					2.625000	06 Aug 2024		
		Local	445,000.000	96.953737	431,444.13	93.720077	417,054.34	-14,389.79	0.13
		Base		96.953737	431,444.13	93.720077	417,054.34	-14,389.79	0.13
45674CAA1	INFOR INC SR UNSECURED 144A 07/25 1.75					1.750000	15 Jul 2025		
		Local	150,000.000	92.318700	138,478.05	91.323336	136,985.00	-1,493.05	0.04
		Base		92.318700	138,478.05	91.323336	136,985.00	-1,493.05	0.04
45674CAB9	INFOR INC SR UNSECURED 144A 07/23 1.45					1.450000	15 Jul 2023		
		Local	95,000.000	98.770642	93,832.11	98.620605	93,689.57	-142.54	0.03
		Base		98.770642	93,832.11	98.620605	93,689.57	-142.54	0.03
456837AH6	ING GROEP NV SR UNSECURED 03/27 3.95					3.950000	29 Mar 2027		
		Local	800,000.000	95.433934	763,471.47	95.494443	763,955.54	484.07	0.24
		Base		95.433934	763,471.47	95.494443	763,955.54	484.07	0.24

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
456837AK9	ING GROEP NV SR UNSECURED 10/23 4.1					4.100000	02 Oct 2023		
		Local	480,000.000	99.564225	477,908.28	99.062127	475,498.21	-2,410.07	0.15
		Base		99.564225	477,908.28	99.062127	475,498.21	-2,410.07	0.15
456837AU7	ING GROEP NV SR UNSECURED 144A 07/26 VAR					1.400000	01 Jul 2026		
		Local	985,000.000	90.453928	890,971.19	91.123330	897,564.80	6,593.61	0.28
		Base		90.453928	890,971.19	91.123330	897,564.80	6,593.61	0.28
458140CE8	INTEL CORP SR UNSECURED 02/28 4.875					4.875000	10 Feb 2028		
		Local	750,000.000	99.919052	749,392.89	101.518887	761,391.65	11,998.76	0.24
		Base		99.919052	749,392.89	101.518887	761,391.65	11,998.76	0.24
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	325,000.000	97.660726	317,397.36	97.671310	317,431.76	34.40	0.10
		Base		97.660726	317,397.36	97.671310	317,431.76	34.40	0.10
459506AN1	INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 10/25 1.23					1.230000	01 Oct 2025		
		Local	845,000.000	89.738620	758,291.34	89.377358	755,238.68	-3,052.66	0.24
		Base		89.738620	758,291.34	89.377358	755,238.68	-3,052.66	0.24
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	105,000.000	98.930390	103,876.91	98.856864	103,799.71	-77.20	0.03
		Base		98.930390	103,876.91	98.856864	103,799.71	-77.20	0.03
46124HAB2	INTUIT INC SR UNSECURED 07/25 0.95					0.950000	15 Jul 2025		
		Local	185,000.000	92.137762	170,454.86	92.196451	170,563.43	108.57	0.05
		Base		92.137762	170,454.86	92.196451	170,563.43	108.57	0.05
465685AR6	ITC HOLDINGS CORP SR UNSECURED 144A 09/27 4.95					4.950000	22 Sep 2027		
		Local	775,000.000	98.451582	762,999.76	100.501535	778,886.90	15,887.14	0.24
		Base		98.451582	762,999.76	100.501535	778,886.90	15,887.14	0.24
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
		Local	415,000.000	98.978166	410,759.39	99.001699	410,857.05	97.66	0.13
		Base		98.978166	410,759.39	99.001699	410,857.05	97.66	0.13
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
		Local	590,000.000	98.398815	580,553.01	99.362176	586,236.84	5,683.83	0.18
		Base		98.398815	580,553.01	99.362176	586,236.84	5,683.83	0.18

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46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	840,000.000	96.656219	811,912.24	97.745745	821,064.26	9,152.02	0.26
		Base		96.656219	811,912.24	97.745745	821,064.26	9,152.02	0.26
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	250,000.000	94.920768	237,301.92	95.818479	239,546.20	2,244.28	0.07
		Base		94.920768	237,301.92	95.818479	239,546.20	2,244.28	0.07
46647PCB0	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR					1.578000	22 Apr 2027		
		Local	2,160,000.000	90.402681	1,952,697.92	89.565537	1,934,615.60	-18,082.32	0.60
		Base		90.402681	1,952,697.92	89.565537	1,934,615.60	-18,082.32	0.60
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR					3.845000	14 Jun 2025		
		Local	1,285,000.000	98.006939	1,259,389.17	98.057019	1,260,032.69	643.52	0.39
		Base		98.006939	1,259,389.17	98.057019	1,260,032.69	643.52	0.39
49271VAF7	KEURIG DR PEPPER INC COMPANY GUAR 05/28 4.597					4.597000	25 May 2028		
		Local	1,325,000.000	98.774131	1,308,757.24	99.711613	1,321,178.87	12,421.63	0.41
		Base		98.774131	1,308,757.24	99.711613	1,321,178.87	12,421.63	0.41
49456BAU5	KINDER MORGAN INC COMPANY GUAR 11/26 1.75					1.750000	15 Nov 2026		
		Local	650,000.000	88.763597	576,963.38	90.039429	585,256.29	8,292.91	0.18
		Base		88.763597	576,963.38	90.039429	585,256.29	8,292.91	0.18
55279HAW0	MANUF + TRADERS TRUST CO SR UNSECURED 01/28 4.7					4.700000	27 Jan 2028		
		Local	1,265,000.000	99.863477	1,263,272.99	93.585252	1,183,853.44	-79,419.55	0.37
		Base		99.863477	1,263,272.99	93.585252	1,183,853.44	-79,419.55	0.37
55336VBR0	MPLX LP SR UNSECURED 03/26 1.75					1.750000	01 Mar 2026		
		Local	765,000.000	89.860912	687,435.98	91.188440	697,591.57	10,155.59	0.22
		Base		89.860912	687,435.98	91.188440	697,591.57	10,155.59	0.22
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.250000	01 Aug 2026		
		Local	550,000.000	94.168411	517,926.26	90.000000	495,000.00	-22,926.26	0.15
		Base		94.168411	517,926.26	90.000000	495,000.00	-22,926.26	0.15
55607PAF2	MACQUARIE GROUP LTD SR UNSECURED 144A 09/27 VAR					1.629000	23 Sep 2027		
		Local	610,000.000	85.641875	522,415.44	87.794206	535,544.66	13,129.22	0.17
		Base		85.641875	522,415.44	87.794206	535,544.66	13,129.22	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55608JBA5	MACQUARIE GROUP LTD SR UNSECURED 144A 10/25 VAR					1.201000	14 Oct 2025		
		Local	650,000.000	92.747615	602,859.50	93.143544	605,433.04	2,573.54	0.19
		Base		92.747615	602,859.50	93.143544	605,433.04	2,573.54	0.19
55608PBE3	MACQUARIE BANK LTD SR UNSECURED 144A 01/25 2.3					2.300000	22 Jan 2025		
		Local	470,000.000	95.606360	449,349.89	95.395093	448,356.94	-992.95	0.14
		Base		95.606360	449,349.89	95.395093	448,356.94	-992.95	0.14
59151KAK4	METHANEX CORP SR UNSECURED 12/24 4.25					4.250000	01 Dec 2024		
		Local	425,000.000	97.645619	414,993.88	96.659280	410,801.94	-4,191.94	0.13
		Base		97.645619	414,993.88	96.659280	410,801.94	-4,191.94	0.13
603051AC7	MINERAL RESOURCES LTD SR UNSECURED 144A 11/27 8					8.000000	01 Nov 2027		
		Local	530,000.000	97.696781	517,792.94	102.847000	545,089.10	27,296.16	0.17
		Base		97.696781	517,792.94	102.847000	545,089.10	27,296.16	0.17
606822BJ2	MITSUBISHI UFJ FIN GRP SR UNSECURED 07/24 2.801					2.801000	18 Jul 2024		
		Local	290,000.000	97.150852	281,737.47	96.415633	279,605.34	-2,132.13	0.09
		Base		97.150852	281,737.47	96.415633	279,605.34	-2,132.13	0.09
606822BZ6	MITSUBISHI UFJ FIN GRP SR UNSECURED 10/27 VAR					1.640000	13 Oct 2027		
		Local	1,840,000.000	86.606664	1,593,562.62	87.784771	1,615,239.79	21,677.17	0.50
		Base		86.606664	1,593,562.62	87.784771	1,615,239.79	21,677.17	0.50
60687YBF5	MIZUHO FINANCIAL GROUP SR UNSECURED 07/24 VAR					1.241000	10 Jul 2024		
		Local	405,000.000	97.730249	395,807.51	98.757808	399,969.12	4,161.61	0.12
		Base		97.730249	395,807.51	98.757808	399,969.12	4,161.61	0.12
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	290,000.000	93.296390	270,559.53	93.527809	271,230.65	671.12	0.08
		Base		93.296390	270,559.53	93.527809	271,230.65	671.12	0.08
6174468R3	MORGAN STANLEY SR UNSECURED 10/25 VAR					0.864000	21 Oct 2025		
		Local	310,000.000	92.565184	286,952.07	92.713216	287,410.97	458.90	0.09
		Base		92.565184	286,952.07	92.713216	287,410.97	458.90	0.09
61747YEA9	MORGAN STANLEY SR UNSECURED 05/25 VAR					0.790000	30 May 2025		
		Local	865,000.000	93.702890	810,530.00	94.627509	818,527.95	7,997.95	0.25
		Base		93.702890	810,530.00	94.627509	818,527.95	7,997.95	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747YEG6	MORGAN STANLEY SR UNSECURED 10/25 VAR					1.164000	21 Oct 2025		
		Local	1,415,000.000	92.765199	1,312,627.57	93.346484	1,320,852.75	8,225.18	0.41
		Base		92.765199	1,312,627.57	93.346484	1,320,852.75	8,225.18	0.41
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.205870	24 Jan 2025		
		Local	850,000.000	98.682836	838,804.11	98.571800	837,860.30	-943.81	0.26
		Base		98.682836	838,804.11	98.571800	837,860.30	-943.81	0.26
61747YET8	MORGAN STANLEY SR UNSECURED 07/26 VAR					4.679000	17 Jul 2026		
		Local	325,000.000	98.183892	319,097.65	98.623608	320,526.73	1,429.08	0.10
		Base		98.183892	319,097.65	98.623608	320,526.73	1,429.08	0.10
61747YEZ4	MORGAN STANLEY SR UNSECURED 01/27 VAR					5.050000	28 Jan 2027		
		Local	877,000.000	100.117789	878,033.01	99.648639	873,918.56	-4,114.45	0.27
		Base		100.117789	878,033.01	99.648639	873,918.56	-4,114.45	0.27
629377CK6	NRG ENERGY INC SR SECURED 144A 06/24 3.75					3.750000	15 Jun 2024		
		Local	160,000.000	97.426750	155,882.80	96.953077	155,124.92	-757.88	0.05
		Base		97.426750	155,882.80	96.953077	155,124.92	-757.88	0.05
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
		Local	160,000.000	94.482113	151,171.38	94.857841	151,772.55	601.17	0.05
		Base		94.482113	151,171.38	94.857841	151,772.55	601.17	0.05
63906YAA6	NATWEST MARKETS PLC SR UNSECURED 144A 05/23 2.375					2.375000	21 May 2023		
		Local	670,000.000	99.531457	666,860.76	99.470987	666,455.61	-405.15	0.21
		Base		99.531457	666,860.76	99.470987	666,455.61	-405.15	0.21
64110DAL8	NETAPP INC SR UNSECURED 06/25 1.875					1.875000	22 Jun 2025		
		Local	170,000.000	93.164100	158,378.97	93.151872	158,358.18	-20.79	0.05
		Base		93.164100	158,378.97	93.151872	158,358.18	-20.79	0.05
64110LAY2	NETFLIX INC SR UNSECURED 144A 06/25 3.625					3.625000	15 Jun 2025		
		Local	430,000.000	95.764944	411,789.26	97.125000	417,637.50	5,848.24	0.13
		Base		95.764944	411,789.26	97.125000	417,637.50	5,848.24	0.13
65339KBL3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255					4.255000	01 Sep 2024		
		Local	805,000.000	99.134294	798,031.07	99.024895	797,150.40	-880.67	0.25
		Base		99.134294	798,031.07	99.024895	797,150.40	-880.67	0.25

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65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	380,000.000	98.954937	376,028.76	99.247538	377,140.64	1,111.88	0.12
		Base		98.954937	376,028.76	99.247538	377,140.64	1,111.88	0.12
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
		Local	390,000.000	96.226356	375,282.79	96.710068	377,169.27	1,886.48	0.12
		Base		96.226356	375,282.79	96.710068	377,169.27	1,886.48	0.12
65473PAK1	NISOURCE INC SR UNSECURED 08/25 0.95					0.950000	15 Aug 2025		
		Local	515,000.000	90.971662	468,504.06	90.922244	468,249.56	-254.50	0.15
		Base		90.971662	468,504.06	90.922244	468,249.56	-254.50	0.15
65535HBE8	NOMURA HOLDINGS INC SR UNSECURED 07/25 5.099					5.099000	03 Jul 2025		
		Local	290,000.000	99.075586	287,319.20	98.293411	285,050.89	-2,268.31	0.09
		Base		99.075586	287,319.20	98.293411	285,050.89	-2,268.31	0.09
65559CAE1	NORDEA BANK ABP SR UNSECURED 144A 09/26 1.5					1.500000	30 Sep 2026		
		Local	435,000.000	87.254432	379,556.78	87.778051	381,834.52	2,277.74	0.12
		Base		87.254432	379,556.78	87.778051	381,834.52	2,277.74	0.12
668771AK4	GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75					6.750000	30 Sep 2027		
		Local	520,000.000	98.242810	510,862.61	100.520000	522,704.00	11,841.39	0.16
		Base		98.242810	510,862.61	100.520000	522,704.00	11,841.39	0.16
670837AC7	OGE ENERGY CORP SR UNSECURED 05/23 0.703					0.703000	26 May 2023		
		Local	170,000.000	99.368524	168,926.49	99.297786	168,806.24	-120.25	0.05
		Base		99.368524	168,926.49	99.297786	168,806.24	-120.25	0.05
682680AR4	ONEOK INC COMPANY GUAR 09/23 7.5					7.500000	01 Sep 2023		
		Local	185,000.000	100.385184	185,712.59	100.353986	185,654.87	-57.72	0.06
		Base		100.385184	185,712.59	100.353986	185,654.87	-57.72	0.06
68389XBT1	ORACLE CORP SR UNSECURED 04/25 2.5					2.500000	01 Apr 2025		
		Local	760,000.000	94.951318	721,630.02	95.702184	727,336.60	5,706.58	0.23
		Base		94.951318	721,630.02	95.702184	727,336.60	5,706.58	0.23
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	575,000.000	99.885014	574,338.83	102.388284	588,732.63	14,393.80	0.18
		Base		99.885014	574,338.83	102.388284	588,732.63	14,393.80	0.18

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68389XCM5	ORACLE CORP SR UNSECURED 05/28 4.5					4.500000	06 May 2028		
		Local	325,000.000	99.810945	324,385.57	98.784048	321,048.16	-3,337.41	0.10
		Base		99.810945	324,385.57	98.784048	321,048.16	-3,337.41	0.10
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	945,000.000	94.311967	891,248.09	94.351775	891,624.27	376.18	0.28
		Base		94.311967	891,248.09	94.351775	891,624.27	376.18	0.28
69371RQ66	PACCAR FINANCIAL CORP SR UNSECURED 02/25 1.8					1.800000	06 Feb 2025		
		Local	270,000.000	95.289885	257,282.69	94.993399	256,482.18	-800.51	0.08
		Base		95.289885	257,282.69	94.993399	256,482.18	-800.51	0.08
701094AM6	PARKER HANNIFIN CORP SR UNSECURED 06/24 2.7					2.700000	14 Jun 2024		
		Local	250,000.000	97.491568	243,728.92	97.145163	242,862.91	-866.01	0.08
		Base		97.491568	243,728.92	97.145163	242,862.91	-866.01	0.08
70450YAC7	PAYPAL HOLDINGS INC SR UNSECURED 10/24 2.4					2.400000	01 Oct 2024		
		Local	510,000.000	96.809904	493,730.51	96.743437	493,391.53	-338.98	0.15
		Base		96.809904	493,730.51	96.743437	493,391.53	-338.98	0.15
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		Local	230,000.000	93.967370	216,124.95	93.827722	215,803.76	-321.19	0.07
		Base		93.967370	216,124.95	93.827722	215,803.76	-321.19	0.07
709599BL7	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/25 1.2					1.200000	15 Nov 2025		
		Local	425,000.000	89.096031	378,658.13	89.796159	381,633.68	2,975.55	0.12
		Base		89.096031	378,658.13	89.796159	381,633.68	2,975.55	0.12
714295AC6	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9					3.900000	15 Dec 2024		
		Local	430,000.000	96.509791	414,992.10	97.777000	420,441.10	5,449.00	0.13
		Base		96.509791	414,992.10	97.777000	420,441.10	5,449.00	0.13
718172CB3	PHILIP MORRIS INTL INC SR UNSECURED 08/27 3.125					3.125000	17 Aug 2027		
		Local	650,000.000	95.807463	622,748.51	94.416214	613,705.39	-9,043.12	0.19
		Base		95.807463	622,748.51	94.416214	613,705.39	-9,043.12	0.19
718172CU1	PHILIP MORRIS INTL INC SR UNSECURED 11/25 5					5.000000	17 Nov 2025		
		Local	900,000.000	99.809710	898,287.39	100.693010	906,237.09	7,949.70	0.28
		Base		99.809710	898,287.39	100.693010	906,237.09	7,949.70	0.28

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74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
		Local	420,000.000	97.372286	408,963.60	99.250000	416,850.00	7,886.40	0.13
		Base		97.372286	408,963.60	99.250000	416,850.00	7,886.40	0.13
744573AN6	PUBLIC SERVICE ENTERPRIS SR UNSECURED 06/24 2.875					2.875000	15 Jun 2024		
		Local	270,000.000	97.434737	263,073.79	97.235316	262,535.35	-538.44	0.08
		Base		97.434737	263,073.79	97.235316	262,535.35	-538.44	0.08
744573AP1	PUBLIC SERVICE ENTERPRIS SR UNSECURED 08/25 0.8					0.800000	15 Aug 2025		
		Local	340,000.000	90.041588	306,141.40	91.491484	311,071.05	4,929.65	0.10
		Base		90.041588	306,141.40	91.491484	311,071.05	4,929.65	0.10
744573AT3	PUBLIC SERVICE ENTERPRIS SR UNSECURED 11/23 0.841					0.841000	08 Nov 2023		
		Local	365,000.000	97.573277	356,142.46	97.132887	354,535.04	-1,607.42	0.11
		Base		97.573277	356,142.46	97.132887	354,535.04	-1,607.42	0.11
75524KNH3	CITIZENS BANK NA/RI SR UNSECURED 04/25 2.25					2.250000	28 Apr 2025		
		Local	520,000.000	94.296206	490,340.27	89.570637	465,767.31	-24,572.96	0.15
		Base		94.296206	490,340.27	89.570637	465,767.31	-24,572.96	0.15
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5					4.500000	01 Nov 2023		
		Local	225,000.000	99.591418	224,080.69	99.136958	223,058.16	-1,022.53	0.07
		Base		99.591418	224,080.69	99.136958	223,058.16	-1,022.53	0.07
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	150,000.000	96.870553	145,305.83	96.841850	145,262.78	-43.05	0.05
		Base		96.870553	145,305.83	96.841850	145,262.78	-43.05	0.05
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875					2.875000	15 Oct 2026		
		Local	605,000.000	86.275884	521,969.10	89.836000	543,507.80	21,538.70	0.17
		Base		86.275884	521,969.10	89.836000	543,507.80	21,538.70	0.17
776743AH9	ROPER TECHNOLOGIES INC SR UNSECURED 09/24 2.35					2.350000	15 Sep 2024		
		Local	225,000.000	96.465804	217,048.06	96.233499	216,525.37	-522.69	0.07
		Base		96.465804	217,048.06	96.233499	216,525.37	-522.69	0.07
776743AM8	ROPER TECHNOLOGIES INC SR UNSECURED 09/25 1					1.000000	15 Sep 2025		
		Local	520,000.000	90.878598	472,568.71	91.366337	475,104.95	2,536.24	0.15
		Base		90.878598	472,568.71	91.366337	475,104.95	2,536.24	0.15

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780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
		Local	455,000.000	99.305156	451,838.46	99.516883	452,801.82	963.36	0.14
		Base		99.305156	451,838.46	99.516883	452,801.82	963.36	0.14
78081BAG8	ROYALTY PHARMA PLC COMPANY GUAR 09/23 0.75					0.750000	02 Sep 2023		
		Local	330,000.000	98.136867	323,851.66	97.509236	321,780.48	-2,071.18	0.10
		Base		98.136867	323,851.66	97.509236	321,780.48	-2,071.18	0.10
78448TAE2	SMBC AVIATION CAPITAL FI COMPANY GUAR 144A 04/24 3.55					3.550000	15 Apr 2024		
		Local	360,000.000	97.865097	352,314.35	97.564063	351,230.63	-1,083.72	0.11
		Base		97.865097	352,314.35	97.564063	351,230.63	-1,083.72	0.11
78448TAG7	SMBC AVIATION CAPITAL FI COMPANY GUAR 144A 10/26 1.9					1.900000	15 Oct 2026		
		Local	360,000.000	86.321436	310,757.17	87.613210	315,407.56	4,650.39	0.10
		Base		86.321436	310,757.17	87.613210	315,407.56	4,650.39	0.10
785592AJ5	SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75					5.750000	15 May 2024		
		Local	185,000.000	100.375114	185,693.96	100.214355	185,396.56	-297.40	0.06
		Base		100.375114	185,693.96	100.214355	185,396.56	-297.40	0.06
81725WAH6	SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 11/24 5.625					5.625000	01 Nov 2024		
		Local	450,000.000	99.591311	448,160.90	99.702400	448,660.80	499.90	0.14
		Base		99.591311	448,160.90	99.702400	448,660.80	499.90	0.14
817826AB6	7 ELEVEN INC SR UNSECURED 144A 02/24 0.8					0.800000	10 Feb 2024		
		Local	340,000.000	96.504115	328,113.99	95.755195	325,567.66	-2,546.33	0.10
		Base		96.504115	328,113.99	95.755195	325,567.66	-2,546.33	0.10
817826AC4	7 ELEVEN INC SR UNSECURED 144A 02/26 0.95					0.950000	10 Feb 2026		
		Local	155,000.000	88.688323	137,466.90	89.845472	139,260.48	1,793.58	0.04
		Base		88.688323	137,466.90	89.845472	139,260.48	1,793.58	0.04
827048AX7	SILGAN HOLDINGS INC SR SECURED 144A 04/26 1.4					1.400000	01 Apr 2026		
		Local	205,000.000	87.730873	179,848.29	89.143204	182,743.57	2,895.28	0.06
		Base		87.730873	179,848.29	89.143204	182,743.57	2,895.28	0.06
83001WAC8	SIX FLAGS THEME PARKS SR SECURED 144A 07/25 7					7.000000	01 Jul 2025		
		Local	160,000.000	100.398306	160,637.29	101.033500	161,653.60	1,016.31	0.05
		Base		100.398306	160,637.29	101.033500	161,653.60	1,016.31	0.05

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842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	370,000.000	99.902386	369,638.83	101.150147	374,255.54	4,616.71	0.12
		Base		99.902386	369,638.83	101.150147	374,255.54	4,616.71	0.12
843646AW0	SOUTHERN POWER CO SR UNSECURED 01/26 0.9					0.900000	15 Jan 2026		
		Local	155,000.000	89.212639	138,279.59	90.050932	139,578.94	1,299.35	0.04
		Base		89.212639	138,279.59	90.050932	139,578.94	1,299.35	0.04
85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125					7.125000	15 Mar 2026		
		Local	445,000.000	93.383618	415,557.10	96.129000	427,774.05	12,216.95	0.13
		Base		93.383618	415,557.10	96.129000	427,774.05	12,216.95	0.13
85207UAJ4	SPRINT LLC COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
		Local	400,000.000	102.495353	409,981.41	103.731459	414,925.84	4,944.43	0.13
		Base		102.495353	409,981.41	103.731459	414,925.84	4,944.43	0.13
858119BL3	STEEL DYNAMICS INC SR UNSECURED 06/25 2.4					2.400000	15 Jun 2025		
		Local	80,000.000	94.070088	75,256.07	94.269568	75,415.65	159.58	0.02
		Base		94.070088	75,256.07	94.269568	75,415.65	159.58	0.02
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	300,000.000	92.366970	277,100.91	92.319795	276,959.39	-141.52	0.09
		Base		92.366970	277,100.91	92.319795	276,959.39	-141.52	0.09
86562MBM1	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/24 2.696					2.696000	16 Jul 2024		
		Local	475,000.000	96.943442	460,481.35	96.462185	458,195.38	-2,285.97	0.14
		Base		96.943442	460,481.35	96.462185	458,195.38	-2,285.97	0.14
86562MCA6	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/25 1.474					1.474000	08 Jul 2025		
		Local	245,000.000	92.017502	225,442.88	91.514125	224,209.61	-1,233.27	0.07
		Base		92.017502	225,442.88	91.514125	224,209.61	-1,233.27	0.07
86563VAT6	SUMITOMO MITSUI TR BK LT SR UNSECURED 144A 09/25 1.05					1.050000	12 Sep 2025		
		Local	495,000.000	90.433305	447,644.86	90.819503	449,556.54	1,911.68	0.14
		Base		90.433305	447,644.86	90.819503	449,556.54	1,911.68	0.14
86765BAU3	ENERGY TRANSFER LP SR UNSECURED 10/27 4					4.000000	01 Oct 2027		
		Local	650,000.000	96.636849	628,139.52	95.173595	618,628.37	-9,511.15	0.19
		Base		96.636849	628,139.52	95.173595	618,628.37	-9,511.15	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87166FAD5	SYNCHRONY BANK SR UNSECURED 08/25 5.4					5.400000	22 Aug 2025		
		400,000.000	Local	98.282075	393,128.30	93.701171	374,804.68	-18,323.62	0.12
			Base	98.282075	393,128.30	93.701171	374,804.68	-18,323.62	0.12
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
		715,000.000	Local	96.881607	692,703.49	97.148440	694,611.35	1,907.86	0.22
			Base	96.881607	692,703.49	97.148440	694,611.35	1,907.86	0.22
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
		1,375,000.000	Local	97.064762	1,334,640.48	96.062863	1,320,864.37	-13,776.11	0.41
			Base	97.064762	1,334,640.48	96.062863	1,320,864.37	-13,776.11	0.41
882508BH6	TEXAS INSTRUMENTS INC SR UNSECURED 03/25 1.375					1.375000	12 Mar 2025		
		200,000.000	Local	94.479605	188,959.21	94.368408	188,736.82	-222.39	0.06
			Base	94.479605	188,959.21	94.368408	188,736.82	-222.39	0.06
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		1,405,000.000	Local	97.492569	1,369,770.60	97.308137	1,367,179.32	-2,591.28	0.43
			Base	97.492569	1,369,770.60	97.308137	1,367,179.32	-2,591.28	0.43
89115A2H4	TORONTO DOMINION BANK SR UNSECURED 09/27 4.693					4.693000	15 Sep 2027		
		410,000.000	Local	97.741578	400,740.47	98.919904	405,571.61	4,831.14	0.13
			Base	97.741578	400,740.47	98.919904	405,571.61	4,831.14	0.13
89352HBB4	TRANSCANADA PIPELINES SR UNSECURED 10/24 1					1.000000	12 Oct 2024		
		225,000.000	Local	94.305987	212,188.47	93.695116	210,814.01	-1,374.46	0.07
			Base	94.305987	212,188.47	93.695116	210,814.01	-1,374.46	0.07
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		440,000.000	Local	93.770184	412,588.81	91.786440	403,860.34	-8,728.47	0.13
			Base	93.770184	412,588.81	91.786440	403,860.34	-8,728.47	0.13
902613AC2	UBS GROUP AG SR UNSECURED 144A 01/27 VAR					1.364000	30 Jan 2027		
		485,000.000	Local	87.222598	423,029.60	87.744755	425,562.06	2,532.46	0.13
			Base	87.222598	423,029.60	87.744755	425,562.06	2,532.46	0.13
902674YB0	UBS AG LONDON SR UNSECURED 144A 02/24 0.45					0.450000	09 Feb 2024		
		435,000.000	Local	96.348857	419,117.53	95.272000	414,433.20	-4,684.33	0.13
			Base	96.348857	419,117.53	95.272000	414,433.20	-4,684.33	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902674YH7	UBS AG LONDON SR UNSECURED 144A 06/26 1.25					1.250000	01 Jun 2026		
		Local	430,000.000	88.424500	380,225.35	87.754260	377,343.32	-2,882.03	0.12
		Base		88.424500	380,225.35	87.754260	377,343.32	-2,882.03	0.12
911312BX3	UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9					3.900000	01 Apr 2025		
		Local	515,000.000	98.783219	508,733.58	98.603016	507,805.53	-928.05	0.16
		Base		98.783219	508,733.58	98.603016	507,805.53	-928.05	0.16
912797FD4	TREASURY BILL 05/23 0.00000						09 May 2023		
		Local	4,830,000.000	99.516292	4,806,636.89	99.544250	4,807,987.28	1,350.39	1.50
		Base		99.516292	4,806,636.89	99.544250	4,807,987.28	1,350.39	1.50
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
		Local	10,910,000.000	86.641867	9,452,627.67	86.683594	9,457,180.11	4,552.44	2.94
		Base		86.641867	9,452,627.67	86.683594	9,457,180.11	4,552.44	2.94
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	5,580,000.000	89.856254	5,013,978.97	90.820312	5,067,773.41	53,794.44	1.58
		Base		89.856254	5,013,978.97	90.820312	5,067,773.41	53,794.44	1.58
91282CBW0	US TREASURY N/B 04/26 0.75					0.750000	30 Apr 2026		
		Local	63,220,000.000	90.463532	57,191,045.16	91.101562	57,594,407.50	403,362.34	17.93
		Base		90.463532	57,191,045.16	91.101562	57,594,407.50	403,362.34	17.93
91282CCT6	US TREASURY N/B 08/24 0.375					0.375000	15 Aug 2024		
		Local	7,320,000.000	94.269033	6,900,493.25	94.679688	6,930,553.16	30,059.91	2.16
		Base		94.269033	6,900,493.25	94.679688	6,930,553.16	30,059.91	2.16
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
		Local	19,020,000.000	94.542914	17,982,062.28	94.496094	17,973,157.08	-8,905.20	5.60
		Base		94.542914	17,982,062.28	94.496094	17,973,157.08	-8,905.20	5.60
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
		Local	1,325,000.000	97.931915	1,297,597.87	98.779270	1,308,825.33	11,227.46	0.41
		Base		97.931915	1,297,597.87	98.779270	1,308,825.33	11,227.46	0.41
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	1,065,000.000	90.250166	961,164.27	91.937035	979,129.42	17,965.15	0.30
		Base		90.250166	961,164.27	91.937035	979,129.42	17,965.15	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92840VAD4	VISTRA OPERATIONS CO LLC SR SECURED 144A 07/24 3.55					3.550000	15 Jul 2024		
		Local	365,000.000	96.652784	352,782.66	96.525005	352,316.27	-466.39	0.11
		Base		96.652784	352,782.66	96.525005	352,316.27	-466.39	0.11
928563AH8	VMWARE INC SR UNSECURED 08/24 1					1.000000	15 Aug 2024		
		Local	690,000.000	94.569284	652,528.06	94.333847	650,903.54	-1,624.52	0.20
		Base		94.569284	652,528.06	94.333847	650,903.54	-1,624.52	0.20
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
		Local	605,000.000	97.106336	587,493.33	98.030997	593,087.53	5,594.20	0.18
		Base		97.106336	587,493.33	98.030997	593,087.53	5,594.20	0.18
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	255,000.000	90.620596	231,082.52	90.887750	231,763.76	681.24	0.07
		Base		90.620596	231,082.52	90.887750	231,763.76	681.24	0.07
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	685,000.000	99.202968	679,540.33	98.793462	676,735.21	-2,805.12	0.21
		Base		99.202968	679,540.33	98.793462	676,735.21	-2,805.12	0.21
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		Local	1,080,000.000	92.939469	1,003,746.27	93.664385	1,011,575.36	7,829.09	0.31
		Base		92.939469	1,003,746.27	93.664385	1,011,575.36	7,829.09	0.31
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		Local	520,000.000	98.435131	511,862.68	99.351921	516,629.99	4,767.31	0.16
		Base		98.435131	511,862.68	99.351921	516,629.99	4,767.31	0.16
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	300,000.000	94.312913	282,938.74	94.920424	284,761.27	1,822.53	0.09
		Base		94.312913	282,938.74	94.920424	284,761.27	1,822.53	0.09
95000U3C5	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.540000	15 Aug 2026		
		Local	520,000.000	97.532500	507,169.00	98.096187	510,100.17	2,931.17	0.16
		Base		97.532500	507,169.00	98.096187	510,100.17	2,931.17	0.16
976656CL0	WISCONSIN ELECTRIC POWER SR UNSECURED 12/24 2.05					2.050000	15 Dec 2024		
		Local	180,000.000	95.948461	172,707.23	95.033147	171,059.66	-1,647.57	0.05
		Base		95.948461	172,707.23	95.033147	171,059.66	-1,647.57	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5					3.500000	01 Apr 2027		
		Local	570,000.000	94.016196	535,892.32	95.545313	544,608.28	8,715.96	0.17
		Base		94.016196	535,892.32	95.545313	544,608.28	8,715.96	0.17
98379JAA3	XPO ESCROW SUB LLC COMPANY GUAR 144A 11/27 7.5					7.500000	15 Nov 2027		
		Local	510,000.000	99.378355	506,829.61	104.000000	530,400.00	23,570.39	0.17
		Base		99.378355	506,829.61	104.000000	530,400.00	23,570.39	0.17
98421MAA4	XEROX HOLDINGS CORP COMPANY GUAR 144A 08/25 5					5.000000	15 Aug 2025		
		Local	560,000.000	93.655329	524,469.84	94.137500	527,170.00	2,700.16	0.16
		Base		93.655329	524,469.84	94.137500	527,170.00	2,700.16	0.16
98956PAU6	ZIMMER BIOMET HOLDINGS SR UNSECURED 11/24 1.45					1.450000	22 Nov 2024		
		Local	480,000.000	94.412994	453,182.37	94.468390	453,448.27	265.90	0.14
		Base		94.412994	453,182.37	94.468390	453,448.27	265.90	0.14
US DOLLAR Total									
		Local	279,643,625.450		263,661,879.50		264,687,293.31	1,025,413.81	91.15
Original Face:		Base	109,725,349.010		263,661,879.50		264,687,293.31	1,025,413.81	91.15
FIXED INCOME Total									
		Base	279,643,625.450		263,661,879.50		264,687,293.31	1,025,413.81	91.15
Original Face:			109,725,349.010						

Holdings

HB&T STABLE VALUE FUND - SMA
GSAM STABLE VALUE. LLC
FUND: HBQB

As of: *March 31, 2023*

View Date: *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		307,954,190.290	Base		291,972,444.34		292,997,858.15	1,025,413.81	99.97
	Original Face:	109,725,349.010							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Open

Holdings - Futures Contracts

HB&T STABLE VALUE FUND - SMA
GSAM STABLE VALUE. LLC
FUND: HBQB

As of: *March 31, 2023* *View Date:* *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
US DOLLAR								Exchange Rate:	1.000000	
ADI2BB3Q2 US 5YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	160.000	16,000,000.000	Local	17,521,250.08	17,335,390.18	109.507813	185,859.90	149,609.82	36,250.08	
			Base	17,521,250.08		109.507813	185,859.90	149,609.82	36,250.08	0.01
ADI2BCXT1 US 2YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	97.000	19,400,000.000	Local	20,025,953.22	19,795,388.16	103.226563	230,565.06	216,924.34	13,640.72	
			Base	20,025,953.22		103.226563	230,565.06	216,924.34	13,640.72	0.00
US DOLLAR Total										
	257.000	35,400,000.000	Local	37,547,203.30	37,130,778.34		416,424.96	366,534.16	49,890.80	
			Base				416,424.96	366,534.16	49,890.80	0.02
FUTURES LONG Total										
	257.000	35,400,000.000	Base				416,424.96	366,534.16	49,890.80	0.02

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Holdings - Futures Contracts

HB&T STABLE VALUE FUND - SMA
GSAM STABLE VALUE. LLC
FUND: HBQB

As of: *March 31, 2023* *View Date:* *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT										
US DOLLAR								Exchange Rate:	1.000000	
ADI2B5Y57 US 10YR ULTRA FUT JUN23 XCBT 20230621								21 Jun 2023		
	-19.000	-1,900,000.000	Local	-2,301,671.88	-2,271,288.73	121.140625	-30,383.15	-19,992.52	-10,390.63	
			Base	-2,301,671.88		121.140625	-30,383.15	-19,992.52	-10,390.63	0.00
ADI2BCK65 US LONG BOND(CBT) JUN23 XCBT 20230621								21 Jun 2023		
	-23.000	-2,300,000.000	Local	-3,016,593.75	-2,897,846.62	131.156250	-118,747.13	-95,747.13	-23,000.00	
			Base	-3,016,593.75		131.156250	-118,747.13	-95,747.13	-23,000.00	0.01
ADI2BCKB4 US ULTRA BOND CBT JUN23 XCBT 20230621								21 Jun 2023		
	-8.000	-800,000.000	Local	-1,129,000.00	-1,087,236.47	141.125000	-41,763.53	-31,013.53	-10,750.00	
			Base	-1,129,000.00		141.125000	-41,763.53	-31,013.53	-10,750.00	0.00
ADI2BCY86 US 10YR NOTE (CBT)JUN23 XCBT 20230621								21 Jun 2023		
	-23.000	-2,300,000.000	Local	-2,643,203.13	-2,601,426.75	114.921875	-41,776.38	-33,870.13	-7,906.25	
			Base	-2,643,203.13		114.921875	-41,776.38	-33,870.13	-7,906.25	0.00
US DOLLAR Total										
	-73.000	-7,300,000.000	Local	-9,090,468.76	-8,857,798.57		-232,670.19	-180,623.31	-52,046.88	
			Base				-232,670.19	-180,623.31	-52,046.88	0.02
FUTURES SHORT Total										
	-73.000	-7,300,000.000	Base				-232,670.19	-180,623.31	-52,046.88	0.02

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Books Open

Holdings - Futures Contracts

HB&T STABLE VALUE FUND - SMA
GSAM STABLE VALUE. LLC
FUND: HBQB

As of: *March 31, 2023*

View Date: *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		184.000	28,100,000.000	Base			183,754.77		185,910.85	-2,156.08	0.03

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.524649	31 Dec 2030		
			64,764.140	100.000000	64,764.14	100.000000	64,764.14	0.00	0.02
		Base		100.000000	64,764.14	100.000000	64,764.14	0.00	0.02
US DOLLAR Total									
			64,764.140		64,764.14		64,764.14	0.00	0.02
		Base			64,764.14		64,764.14	0.00	0.02
CASH EQUIVALENT Total									
			64,764.140	Base	64,764.14		64,764.14	0.00	0.02
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
945HMCII3	PRUDENTIAL INSURANCE COMPANY GA64374					4.700000	30 Nov 2055		
			135,603,123.140	100.000000	135,603,123.14	100.000000	135,603,123.14	0.00	49.99
		Base		100.000000	135,603,123.14	100.000000	135,603,123.14	0.00	49.99
945HMDII1	VOYA INSURANCE AND ANNUITY COM 60521					4.700000	30 Nov 2055		
			135,603,123.140	100.000000	135,603,123.14	100.000000	135,603,123.14	0.00	49.99
		Base		100.000000	135,603,123.14	100.000000	135,603,123.14	0.00	49.99
US DOLLAR Total									
			271,206,246.280		271,206,246.28		271,206,246.28	0.00	99.98
		Base			271,206,246.28		271,206,246.28	0.00	99.98
FIXED INCOME Total									
			271,206,246.280	Base	271,206,246.28		271,206,246.28	0.00	99.98

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		271,271,010.420	Base	271,271,010.42		271,271,010.42	0.00	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9635
HB&T STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SUNDRY ASSETS				
1	CUSIP # STST14SV7 STATE STREET CUSTODIAL ACCOUNT HBT STABLE VALUE	271,187,116.65	20.00	100	0.00
		271,187,116.65	**20.00**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,022,019.52	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,022,019.52	1,022,019.52	1	5,364.93
		1,022,019.52	**1,022,019.52**	**1**	**5,364.93**
	COMMON STOCK				
37,090	CUSIP # 02079K305 ALPHABET INC	3,847,345.70	3,200,345.03	5	0.00
19,820	CUSIP # 032095101 AMPHENOL CORP CL A	1,619,690.40	1,500,245.85	2	4,162.20
23,990	CUSIP # 037833100 APPLE INC	3,955,951.00	2,150,149.96	5	0.00
11,790	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,624,807.70	2,113,220.00	3	14,500.00
18,120	CUSIP # 058498106 BALL CORPORATION	998,593.20	1,240,180.69	1	0.00
7,880	CUSIP # 075887109 BECTON DICKINSON AND CO	1,950,615.20	1,937,311.23	3	0.00
10,370	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,519,930.90	1,456,778.35	2	7,518.25
8,610	CUSIP # 294429105 EQUIFAX INC	1,746,452.40	1,494,728.21	2	0.00
6,180	CUSIP # 437076102 HOME DEPOT INC	1,823,841.60	1,835,513.15	2	0.00
6,520	CUSIP # 461202103 INTUIT INC	2,906,811.60	2,393,156.04	4	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,840	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,610,200.00	2,563,312.91	3	0.00
17,490	CUSIP # 571748102 MARSH & MCLENNAN COS INC	2,912,959.50	2,710,414.77	4	0.00
6,200	CUSIP # 57636Q104 MASTERCARD INC	2,253,142.00	2,033,054.90	3	0.00
17,680	CUSIP # 594918104 MICROSOFT CORPORATION	5,097,144.00	3,463,711.88	7	0.00
4,330	CUSIP # 615369105 MOODYS CORP	1,325,066.60	1,372,902.00	2	0.00
28,290	CUSIP # 654106103 NIKE INC CLASS B	3,469,485.60	3,213,867.91	5	9,384.00
27,915	CUSIP # 713448108 PEPSICO INC	5,088,904.50	3,909,435.90	7	0.00
70,850	CUSIP # 717081103 PFIZER INC	2,890,680.00	2,607,310.61	4	0.00
14,225	CUSIP # 742718109 PROCTER & GAMBLE CO	2,115,115.25	1,866,417.12	3	0.00
28,710	CUSIP # 855244109 STARBUCKS CORP	2,989,572.30	2,773,158.66	4	0.00
14,950	CUSIP # 863667101 STRYKER CORP	4,267,776.50	3,393,976.33	6	11,212.50
17,620	CUSIP # 872540109 TJX COMPANIES INC	1,380,703.20	1,144,544.10	2	0.00
13,180	CUSIP # 882508104 TEXAS INSTRUMENTS INC	2,451,611.80	2,104,887.75	3	0.00
8,680	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,683,833.20	1,281,010.73	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 91324P102				
8,130	UNITEDHEALTH GROUP INC	3,842,156.70	2,988,504.07	5	0.00
	CUSIP # 92345Y106				
5,610	VERISK ANALYTICS INC CL A	1,076,334.60	1,002,531.74	1	0.00
	CUSIP # 94106L109				
10,190	WASTE MANAGEMENT INC	1,662,702.30	1,305,017.67	2	0.00
		70,111,427.75	**59,055,687.56**	**93**	**46,776.95**
	FOREIGN STOCK				
	CUSIP # G1151C101				
14,740	ACCENTURE PLC	4,212,839.40	3,733,666.96	6	0.00
		4,212,839.40	**3,733,666.96**	**6**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9430
STATE STREET RETIREMENT RIGHT IN 2020

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
353,228.77	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	353,228.77	353,228.77	1	2,254.94
		353,228.77	**353,228.77**	**1**	**2,254.94**
	COMMON TRUST FUNDS - FIXED INCOME				
1,542,632.7865	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	15,827,412.39	15,502,098.81	29	0.00
362,595.429	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,992,900.86	3,966,916.08	7	0.00
335,128.154	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,819,455.57	3,842,417.87	7	0.00
834,100.266	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	9,751,466.21	9,942,434.02	18	0.00
		33,391,235.03	**33,253,866.78**	**62**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
7,607.71	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	8,259,873.33	8,119,881.01	15	0.00
21,647.155	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,612,323.40	1,645,394.71	3	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9430
STATE STREET RETIREMENT RIGHT IN 2020

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
338,775.63	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	6,050,532.75	5,887,558.97	11	0.00
		15,922,729.48	**15,652,834.69**	**29**	**0.00**
	COMMON TRUST FUNDS - OTHER				
195,101.302	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,929,942.08	2,291,778.86	4	0.00
241,161.583	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,534,367.08	2,842,602.25	5	0.00
		4,464,309.16	**5,134,381.11**	**8**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9458
STATE STREET RETIREMENT RIGHT IN 2025

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
2,368,749.63	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,368,749.63	2,368,749.63	2	6,463.63
		2,368,749.63	**2,368,749.63**	**2**	**6,463.63**
	COMMON TRUST FUNDS - FIXED INCOME				
1,821,865.9827	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	18,692,344.98	18,293,889.99	19	0.00
20,981.108	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	709,937.75	678,621.35	1	0.00
351,761.102	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,873,593.26	3,841,341.07	4	0.00
586,326.576	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,682,363.99	6,719,713.27	7	0.00
1,336,340.842	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	15,623,160.78	15,787,345.26	16	0.00
30,695.242	CUSIP # 85749L845 STATE STREET INTERMED US GOVT BOND INDEX SEC LENDING SERIES CL I	284,575.59	282,081.23	0	0.00
		45,865,976.35	**45,602,992.17**	**47**	**0.00**
	COMMON TRUST FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9458
STATE STREET RETIREMENT RIGHT IN 2025

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,680.206	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	21,367,271.98	21,121,289.77	22	0.00
61,964.228	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	4,615,219.63	4,733,858.73	5	0.00
943,385.354	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	16,848,862.42	16,347,996.52	17	0.00
		42,831,354.03	**42,203,145.02**	**44**	**0.00**
COMMON TRUST FUNDS - OTHER					
271,795.073	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	2,688,596.86	2,946,952.76	3	0.00
412,974.325	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	4,339,947.18	4,859,128.63	4	0.00
		7,028,544.04	**7,806,081.39**	**7**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9476
STATE STREET RETIREMENT RIGHT IN 2030

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,848,473.1	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,848,473.10	1,848,473.10	2	5,265.26
		1,848,473.10	**1,848,473.10**	**2**	**5,265.26**
	COMMON TRUST FUNDS - FIXED INCOME				
1,960,397.374	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,113,677.06	19,667,921.57	18	0.00
147,265.551	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	4,983,024.45	5,379,562.96	4	0.00
590,384.851	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,728,616.15	6,759,282.48	6	0.00
725,762.775	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	8,484,892.60	8,490,626.48	7	0.00
38,924.816	CUSIP # 85749L845 STATE STREET INTERMED US GOVT BOND INDEX SEC LENDING SERIES CL I	360,871.97	354,080.92	0	0.00
		40,671,082.23	**40,651,474.41**	**36**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
30,181.255	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	32,768,512.90	32,486,144.12	29	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9476
STATE STREET RETIREMENT RIGHT IN 2030

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101,888.095	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	7,588,829.09	7,800,238.74	7	0.00
1,585,304.951	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	28,313,546.42	27,679,787.49	25	0.00
		68,670,888.41	**67,966,170.35**	**61**	**0.00**
	COMMON TRUST FUNDS - OTHER				
201,717.55	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,119,849.73	2,363,242.44	2	0.00
		2,119,849.73	**2,363,242.44**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9494
STATE STREET RETIREMENT RIGHT IN 2035

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
268,211.17	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	268,211.17	268,211.17	0	5,254.83
		268,211.17	**268,211.17**	**0**	**5,254.83**
	COMMON TRUST FUNDS - FIXED INCOME				
1,869,996.6944	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	19,186,166.08	18,781,187.48	18	0.00
147,780.599	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	5,000,452.13	5,258,667.33	5	0.00
388,449.51	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	4,427,159.07	4,415,307.48	4	0.00
		28,613,777.28	**28,455,162.29**	**27**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
31,851.097	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	34,581,500.44	34,217,061.55	33	0.00
122,809.153	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,147,071.33	9,372,833.23	9	0.00
1,794,059.011	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	32,041,893.94	31,400,385.15	31	0.00
		75,770,465.71	**74,990,279.93**	**72**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9519
STATE STREET RETIREMENT RIGHT IN 2040

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
430,883.04	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	430,883.04	430,883.04	0	4,944.67
		430,883.04	**430,883.04**	**0**	**4,944.67**
	COMMON TRUST FUNDS - FIXED INCOME				
1,335,564.7753	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	13,702,894.59	13,417,195.27	15	0.00
102,707.915	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	3,475,327.72	3,642,466.83	4	0.00
73,471.591	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	837,355.72	817,738.81	1	0.00
		18,015,578.03	**17,877,400.91**	**20**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
29,603.595	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	32,141,333.58	31,888,127.58	35	0.00
131,380.964	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,785,516.96	9,995,467.78	11	0.00
1,738,072.767	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	31,041,979.62	30,482,745.61	34	0.00
		72,968,830.16	**72,366,340.97**	**80**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9537
STATE STREET RETIREMENT RIGHT IN 2045

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,839,756.29	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,839,756.29	1,839,756.29	2	5,659.98
		1,839,756.29	**1,839,756.29**	**2**	**5,659.98**
	COMMON TRUST FUNDS - FIXED INCOME				
836,622.4683	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	8,583,746.52	8,405,648.48	11	0.00
65,975.623	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	2,232,417.16	2,367,467.09	3	0.00
		10,816,163.68	**10,773,115.57**	**14**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
25,346.838	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	27,519,670.34	27,304,392.32	36	0.00
127,723.324	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,513,088.62	9,721,452.06	12	0.00
1,526,556.386	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	27,264,297.05	26,745,965.42	35	0.00
		64,297,056.01	**63,771,809.80**	**84**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9555
STATE STREET RETIREMENT RIGHT IN 2050

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
880,494.89	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	880,494.89	880,494.89	2	3,462.85
		880,494.89	**880,494.89**	**2**	**3,462.85**
	COMMON TRUST FUNDS - FIXED INCOME				
402,142.4483	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	4,125,981.52	4,047,888.22	7	0.00
34,279.602	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,159,918.89	1,221,202.23	2	0.00
		5,285,900.41	**5,269,090.45**	**9**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
19,440.742	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	21,107,280.17	20,841,997.35	36	0.00
120,356.458	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,964,389.70	9,119,056.21	15	0.00
1,222,164.489	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	21,827,857.77	21,305,609.57	38	0.00
		51,899,527.64	**51,266,663.13**	**89**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9573
STATE STREET RETIREMENT RIGHT IN 2055

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
889,750.38	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	889,750.38	889,750.38	2	3,100.38
		889,750.38	**889,750.38**	**2**	**3,100.38**
	COMMON TRUST FUNDS - FIXED INCOME				
245,153.5195	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	2,515,275.11	2,460,659.73	6	0.00
22,457.856	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	759,906.47	803,895.62	2	0.00
		3,275,181.58	**3,264,555.35**	**8**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
14,019.301	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	15,221,091.56	15,072,720.54	36	0.00
89,640.753	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	6,676,622.56	6,802,308.25	16	0.00
890,958.715	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	15,912,522.65	15,558,785.80	38	0.00
		37,810,236.77	**37,433,814.59**	**90**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9591
STATE STREET RETIREMENT RIGHT IN 2060

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
325,159.48	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	325,159.48	325,159.48	1	1,565.11
		325,159.48	**325,159.48**	**1**	**1,565.11**
	COMMON TRUST FUNDS - FIXED INCOME				
151,909.424	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	1,558,590.69	1,525,767.67	6	0.00
14,732.504	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	498,503.74	523,930.33	2	0.00
		2,057,094.43	**2,049,698.00**	**8**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
8,674.219	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	9,417,807.75	9,298,929.15	36	0.00
55,850.609	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	4,159,865.06	4,238,990.18	16	0.00
556,659.829	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	9,941,944.55	9,722,836.66	38	0.00
		23,519,617.36	**23,260,755.99**	**91**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9617
STATE STREET RETIREMENT RIGHT IN 2065

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
367,831.36	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	367,831.36	367,831.36	5	885.83
		367,831.36	**367,831.36**	**5**	**885.83**
	COMMON TRUST FUNDS - FIXED INCOME				
37,980.5452	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	389,680.39	381,919.74	6	0.00
3,824.504	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	129,409.74	133,746.86	2	0.00
		519,090.13	**515,666.60**	**7**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
2,273.475	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	2,468,366.37	2,414,637.25	35	0.00
14,513.618	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,081,003.30	1,089,637.24	15	0.00
144,244.715	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	2,576,210.61	2,477,703.08	37	0.00
		6,125,580.28	**5,981,977.57**	**87**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9412
STATE STREET RETIREMENT RIGHT IN RETIREMENT

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,149,304.45	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,149,304.45	1,149,304.45	3	2,768.02
		1,149,304.45	**1,149,304.45**	**3**	**2,768.02**
	COMMON TRUST FUNDS - FIXED INCOME				
1,058,569.1214	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	10,860,919.19	10,638,175.18	29	0.00
246,544.871	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	2,714,952.12	2,707,689.29	7	0.00
224,125.677	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,554,360.34	2,569,588.05	7	0.00
556,608.757	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	6,507,312.98	6,648,024.63	18	0.00
		22,637,544.63	**22,563,477.15**	**61**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
4,838.157	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	5,252,903.17	5,238,627.58	14	0.00
13,149.651	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	979,412.31	1,007,054.95	3	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9412
STATE STREET RETIREMENT RIGHT IN RETIREMENT

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210,217.905	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	3,754,491.78	3,714,756.44	10	0.00
		9,986,807.26	**9,960,438.97**	**27**	**0.00**
	COMMON TRUST FUNDS - OTHER				
126,125.326	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,247,631.72	1,510,795.34	3	0.00
172,394.785	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,811,696.80	2,055,766.32	5	0.00
		3,059,328.52	**3,566,561.66**	**8**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX9387
RETIREMENT RIGHT STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
3,516,846.71	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,516,846.71	3,516,846.71	3	14,556.47
		3,516,846.71	**3,516,846.71**	**3**	**14,556.47**
	INSURANCE POLICIES/ANNUITIES				
1,092,793.5235	CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974	112,136,679.58	109,698,588.25	97	0.00
		112,136,679.58	**109,698,588.25**	**97**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
534,382.22	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	534,382.22	534,382.22	3	2,158.24
		534,382.22	**534,382.22**	**3**	**2,158.24**
	CORPORATE BONDS				
52,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	45,600.36	45,809.92	0	0.00
72,000	CUSIP # 06051GGZ6 BANK OF AMERICA CORP 3.366% 01/23/2026	69,190.56	69,238.08	0	0.00
54,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	46,006.92	46,309.32	0	0.00
50,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	46,404.50	46,349.00	0	0.00
72,000	CUSIP # 14040HCK9 CAPITAL ONE FINANCIAL CO 1.343% 12/06/2024	69,516.72	69,410.16	0	0.00
48,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	45,821.28	45,831.36	0	0.00
49,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	46,519.62	46,669.56	0	0.00
47,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	46,825.63	46,635.28	0	0.00
48,000	CUSIP # 37045VAZ3 GENERAL MOTORS CO 5.6% 10/15/2032	46,789.44	46,477.92	0	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78,000	CUSIP # 38141GYA6 GOLDMAN SACHS GROUP INC 1.431% 03/09/2027	69,662.58	69,684.42	0	0.00
57,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GROUP INC 2.383% 07/21/2032	46,204.77	46,167.15	0	0.00
54,000	CUSIP # 46647PBP0 JPMORGAN CHASE & CO 2.956% 05/13/2031	46,650.60	46,477.80	0	0.00
78,000	CUSIP # 46647PBW5 JPMORGAN CHASE & CO 1.04% 02/04/2027	69,569.76	69,455.10	0	0.00
49,000	CUSIP # 53227JAA2 LIFE STORAGE LP 3.875% 12/15/2027	46,293.73	46,418.19	0	0.00
50,000	CUSIP # 87264ABR5 T-MOBILE USA INC 2.25% 02/15/2026	46,509.50	46,487.50	0	0.00
77,000	CUSIP # 95000U2S1 WELLS FARGO & COMPANY 2.393% 06/02/2028	69,279.21	69,132.14	0	0.00
		856,845.18	**856,552.90**	**5**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
28,523	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,441,552.42	1,460,964.64	8	0.00
14,171	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	702,881.60	706,195.08	4	0.00
43,248	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,802,576.64	1,859,113.49	10	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 46435U853				
127,700	ISHARES BROAD USD HIGH YIELD ETF	4,539,735.00	4,404,001.84	25	0.00
	CUSIP # 46641Q837				
56,061	JPM ULTRA-SHORT INCOME ETF	2,820,989.52	2,829,652.67	16	0.00
	CUSIP # 47103U845				
35,615	JANUS HENDERSON AAA CLO ETF	1,763,298.65	1,778,535.00	10	0.00
	CUSIP # 78464A292				
79,908	SPDR WELLS FARGO PREFERRED STOCK	2,713,675.68	2,872,841.48	15	0.00
		15,784,709.51	**15,911,304.20**	**87**	**0.00**
	MUTUAL FUNDS - EQUITY				
	CUSIP # 46641Q332				
16,433	JPM EQUITY PREMIUM ETF	897,241.80	945,198.35	5	0.00
		897,241.80	**945,198.35**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
52,244.47	HB&T SHORT TERM INCOME FUND	52,244.47	52,244.47	0	0.00
		52,244.47	**52,244.47**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
388,599.93	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	388,599.93	388,599.93	2	2,240.76
		388,599.93	**388,599.93**	**2**	**2,240.76**
	CORPORATE BONDS				
100,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	87,693.00	88,096.00	0	0.00
138,000	CUSIP # 06051GGZ6 BANK OF AMERICA CORP 3.366% 01/23/2026	132,615.24	132,706.32	1	0.00
104,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	88,605.92	89,188.32	0	0.00
95,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	88,168.55	88,063.10	0	0.00
137,000	CUSIP # 14040HCK9 CAPITAL ONE FINANCIAL CO 1.343% 12/06/2024	132,274.87	132,072.11	1	0.00
93,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	88,778.73	88,798.26	0	0.00
93,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	88,292.34	88,576.92	0	0.00
89,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	88,669.81	88,309.36	0	0.00
92,000	CUSIP # 37045VAZ3 GENERAL MOTORS CO 5.6% 10/15/2032	89,679.76	89,082.68	0	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
149,000	CUSIP # 38141GYA6 GOLDMAN SACHS GROUP INC 1.431% 03/09/2027	133,073.39	133,115.11	1	0.00
110,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GROUP INC 2.383% 07/21/2032	89,167.10	89,094.50	0	0.00
103,000	CUSIP # 46647PBP0 JPMORGAN CHASE & CO 2.956% 05/13/2031	88,981.70	88,652.10	0	0.00
149,000	CUSIP # 46647PBW5 JPMORGAN CHASE & CO 1.04% 02/04/2027	132,896.08	132,677.05	1	0.00
93,000	CUSIP # 53227JAA2 LIFE STORAGE LP 3.875% 12/15/2027	87,863.61	88,099.83	0	0.00
95,000	CUSIP # 87264ABR5 T-MOBILE USA INC 2.25% 02/15/2026	88,368.05	88,326.25	0	0.00
148,000	CUSIP # 95000U2S1 WELLS FARGO & COMPANY 2.393% 06/02/2028	133,160.04	132,877.36	1	0.00
		1,638,288.19	**1,637,735.27**	**7**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
54,176	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	2,738,055.04	2,818,770.04	12	0.00
107,534	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	4,482,017.12	4,733,323.60	20	0.00
120,532	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	4,284,912.60	4,290,709.42	19	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 46641Q837				
65,340	JPM ULTRA-SHORT INCOME ETF	3,287,908.80	3,298,332.77	15	0.00
	CUSIP # 78464A292				
93,721	SPDR WELLS FARGO PREFERRED STOCK	3,182,765.16	3,390,593.82	14	0.00
		17,975,658.72	**18,531,729.65**	**81**	**0.00**
	MUTUAL FUNDS - EQUITY				
	CUSIP # 46641Q332				
41,187	JPM EQUITY PREMIUM ETF	2,248,810.20	2,442,732.61	10	0.00
		2,248,810.20	**2,442,732.61**	**10**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
50,957.15	HB&T SHORT TERM INCOME FUND	50,957.15	50,957.15	0	0.00
		50,957.15	**50,957.15**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
19,440.27	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	19,440.27	19,440.27	2	124.03
		19,440.27	**19,440.27**	**2**	**124.03**
	CORPORATE BONDS				
5,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	4,384.65	4,404.80	0	0.00
7,000	CUSIP # 06051GGZ6 BANK OF AMERICA CORP 3.366% 01/23/2026	6,726.86	6,731.48	1	0.00
5,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	4,259.90	4,287.90	0	0.00
5,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	4,640.45	4,634.90	0	0.00
7,000	CUSIP # 14040HCK9 CAPITAL ONE FINANCIAL CO 1.343% 12/06/2024	6,758.57	6,748.21	1	0.00
4,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	3,818.44	3,819.28	0	0.00
4,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	3,797.52	3,809.76	0	0.00
4,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	3,985.16	3,968.96	0	0.00
4,000	CUSIP # 37045VAZ3 GENERAL MOTORS CO 5.6% 10/15/2032	3,899.12	3,873.16	0	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,000	CUSIP # 38141GYA6 GOLDMAN SACHS GROUP INC 1.431% 03/09/2027	6,251.77	6,253.73	1	0.00
5,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GROUP INC 2.383% 07/21/2032	4,053.05	4,049.75	0	0.00
5,000	CUSIP # 46647PBP0 JPMORGAN CHASE & CO 2.956% 05/13/2031	4,319.50	4,303.50	0	0.00
7,000	CUSIP # 46647PBW5 JPMORGAN CHASE & CO 1.04% 02/04/2027	6,243.44	6,233.15	1	0.00
4,000	CUSIP # 53227JAA2 LIFE STORAGE LP 3.875% 12/15/2027	3,779.08	3,789.24	0	0.00
5,000	CUSIP # 87264ABR5 T-MOBILE USA INC 2.25% 02/15/2026	4,650.95	4,648.75	0	0.00
7,000	CUSIP # 95000U2S1 WELLS FARGO & COMPANY 2.393% 06/02/2028	6,298.11	6,284.74	1	0.00
		77,866.57	**77,841.31**	**7**	**0.00**
MUTUAL FUNDS - FIXED INCOME					
2,636	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	133,223.44	137,776.44	13	0.00
2,750	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	136,400.00	137,134.77	13	0.00
8,326	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	418,964.32	420,915.32	40	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 47103U845				
5,304	JANUS HENDERSON AAA CLO ETF	262,601.04	265,472.74	25	0.00
		951,188.80	**961,299.27**	**91**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
1,959.2	HB&T SHORT TERM INCOME FUND	1,959.20	1,959.20	0	0.00
		1,959.20	**1,959.20**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
718,887.25	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	718,887.25	718,887.25	0	3,114.83
		718,887.25	**718,887.25**	**0**	**3,114.83**
	COMMON STOCK				
56,011	CUSIP # 031100100 AMETEK INC	8,140,078.63	6,271,381.12	4	0.00
87,609	CUSIP # 032095101 AMPHENOL CORP CL A	7,159,407.48	5,183,508.53	4	18,484.41
108,907	CUSIP # 05605H100 BWX TECHNOLOGIES INC	6,865,497.28	6,311,539.83	4	0.00
19,772	CUSIP # 09073M104 BIO-TECHNE CORP	1,466,884.68	1,441,510.56	1	0.00
84,493	CUSIP # 115236101 BROWN & BROWN INC	4,851,588.06	4,197,531.33	3	0.00
71,303	CUSIP # 127055101 CABOT CORPORATION	5,464,661.92	3,857,910.55	3	0.00
94,697	CUSIP # 148806102 CATALENT INC	6,222,539.87	5,743,214.16	3	0.00
26,716	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	5,391,823.12	5,188,931.82	3	0.00
87,263	CUSIP # 184496107 CLEAN HARBORS INC	12,440,213.28	7,643,897.89	7	0.00
56,831	CUSIP # 19247G107 COHERENT CORP	2,164,124.48	3,389,582.05	1	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,941	CUSIP # 217204106 COPART INC	3,455,222.61	2,300,956.03	2	0.00
37,543	CUSIP # 25659T107 DOLBY LABORATORIES INC	3,206,923.06	2,773,805.13	2	0.00
88,885	CUSIP # 29362U104 ENTEGRIS INC	7,289,458.85	5,527,785.35	4	0.00
66,577	CUSIP # 302491303 FMC CORPORATION	8,131,049.01	7,138,670.09	4	38,614.66
53,086	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,954,766.76	2,908,690.94	2	0.00
38,875	CUSIP # 384109104 GRACO INC	2,838,263.75	2,201,285.69	2	0.00
163,593	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,247,616.67	5,427,122.03	3	0.00
29,374	CUSIP # 422806208 HEICO CORP CL A	3,991,926.60	3,011,115.23	2	0.00
34,824	CUSIP # 428291108 HEXCEL CORP	2,376,738.00	2,328,680.91	1	0.00
374,235	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	4,191,432.00	5,151,926.32	2	58,279.85
14,673	CUSIP # 45167R104 IDEX CORP	3,389,903.19	2,568,607.60	2	0.00
54,874	CUSIP # 457187102 INGREDION INC	5,582,332.02	4,914,433.98	3	38,960.54
280,625	CUSIP # 48238T109 KAR AUCTION SERVICES INC	3,838,950.00	5,439,467.27	2	0.00
20,480	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,307,110.40	2,498,659.95	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
109,927	CUSIP # 501889208 LKQ CORP	6,239,456.52	4,403,704.30	3	0.00
1,633	CUSIP # 570535104 MARKEL CORP	2,086,010.53	1,900,695.78	1	0.00
9,139	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,380,354.56	1,250,489.18	1	0.00
101,044	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	4,461,092.60	4,444,305.66	2	0.00
44,024	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,708,356.48	3,005,706.19	1	24,327.60
98,174	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	5,543,885.78	5,212,900.94	3	0.00
78,224	CUSIP # 806407102 HENRY SCHEIN INC	6,378,384.96	5,465,674.64	3	0.00
25,690	CUSIP # 871607107 SYNOPSYS INC	9,922,762.50	4,973,410.00	5	0.00
156,844	CUSIP # 902681105 UGI CORPORATION	5,451,897.44	5,571,643.31	3	56,729.88
85,285	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	3,031,028.90	4,600,101.90	2	0.00
25,467	CUSIP # 980745103 WOODWARD INC	2,479,721.79	2,734,631.26	1	0.00
		170,651,463.78	**146,983,477.52**	**91**	**235,396.94**
	FOREIGN STOCK				
69,709	CUSIP # 94106B101 WASTE CONNECTIONS INC	9,694,430.63	7,213,323.65	5	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # G4388N106				
17,292	HELEN OF TROY	1,645,679.64	2,885,906.33	1	0.00
	CUSIP # G8473T100				
19,655	STERIS PLC	3,759,608.40	3,190,314.99	2	0.00
		15,099,718.67	**13,289,544.97**	**8**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
483,483.11	HB&T SHORT TERM INCOME FUND	483,483.11	483,483.11	0	0.00
		483,483.11	**483,483.11**	**0**	**0.00**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		2.63	0.00	2.63		0.00
			2.63	0.00	2.63	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-330,801.41	0.00	-330,801.41		0.00
			-330,801.41	0.00	-330,801.41	-0.34	0.00
	PAYABLE FOR TRUSTEE FEES		-3,331.50	0.00	-3,331.50		0.00
			-3,331.50	0.00	-3,331.50	0.00	0.00
	REBATE RECEIVABLE		5,240.75	0.00	5,240.75		0.00
			5,240.75	0.00	5,240.75	0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-7,819.14	0.00	-7,819.14		0.00
			-7,819.14	0.00	-7,819.14	-0.01	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		85,224.32	0.00	85,224.32		0.00
			85,224.32	0.00	85,224.32	0.09	0.00
	MSC PAYABLE - CLASS C1		-31,430.89	0.00	-31,430.89		0.00
			-31,430.89	0.00	-31,430.89	-0.03	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,034.45	0.00	-2,034.45		0.00
			-2,034.45	0.00	-2,034.45	0.00	0.00
145,521.730	DREYFUS TREAS & AGY CSH CSH MG	100.0000	145,521.73	4,586.71	145,521.73		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	145,521.73	4,586.71	145,521.73	0.15	0.00
SUBTOTAL UNITED STATES			**-139,427.96**	**4,586.71**	**-139,427.96**		**0.00**
			-139,427.96	**4,586.71**	**-139,427.96**	**-0.13**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**-139,427.96**	**4,586.71**	**-139,427.96**		**0.00**
			-139,427.96	**4,586.71**	**-139,427.96**	**-0.13**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**-139,427.96**	**4,586.71**	**-139,427.96**	**-0.13**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
277,000.000	COMMONWEALTH BANK OF AUST 144A	98.7358	277,416.66	3,175.80	273,498.10		-3,918.56
2027A0KG3	VAR RT 07/07/2025 DD 10/07/21	98.7358	277,416.66	3,175.80	273,498.10	0.28	-3,918.56
184,000.000	MACQUARIE GROUP LTD 144A	89.1557	172,076.79	764.71	164,046.46		-8,030.33
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	89.1557	172,076.79	764.71	164,046.46	0.17	-8,030.33
201,000.000	WESTPAC BANKING CORP	94.7665	205,419.63	3,088.39	190,480.74		-14,938.89
961214DF7	VAR RT 11/23/2031 DD 11/23/16	94.7665	205,419.63	3,088.39	190,480.74	0.19	-14,938.89

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL AUSTRALIA			**654,913.08**	**7,028.90**	**628,025.30**		**-26,887.78**
			654,913.08	**7,028.90**	**628,025.30**	**0.64**	**-26,887.78**
BERMUDA							
196,000.000	ASPEN INSURANCE HOLDINGS LTD	99.2430	199,448.00	3,443.26	194,516.21		-4,931.79
04530DAD4	4.650% 11/15/2023 DD 11/13/13	99.2430	199,448.00	3,443.26	194,516.21	0.20	-4,931.79
270,000.000	BACARDI LTD 144A	98.3938	277,665.03	4,539.10	265,663.14		-12,001.89
067316AE9	4.450% 05/15/2025 DD 04/30/18	98.3938	277,665.03	4,539.10	265,663.14	0.27	-12,001.89
188,000.000	ENSTAR GROUP LTD	77.1807	165,476.82	485.77	145,099.81		-20,377.01
29359UAC3	3.100% 09/01/2031 DD 08/24/21	77.1807	165,476.82	485.77	145,099.81	0.15	-20,377.01
SUBTOTAL BERMUDA			**642,589.85**	**8,468.13**	**605,279.16**		**-37,310.69**
			642,589.85	**8,468.13**	**605,279.16**	**0.62**	**-37,310.69**
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	90.3483	197,729.08	1,101.96	180,696.65		-17,032.43
872882AH8	1.250% 04/23/2026 DD 04/23/21	90.3483	197,729.08	1,101.96	180,696.65	0.18	-17,032.43
CANADA							
204,000.000	TORONTO-DOMINION BANK/THE	100.5523	204,000.00	2,350.38	205,126.74		1,126.74
89115A2K7	5.103% 01/09/2026 DD 01/10/23	100.5523	204,000.00	2,350.38	205,126.74	0.21	1,126.74
335,000.000	WASTE CONNECTIONS INC	69.1962	297,735.78	2,098.84	231,807.26		-65,928.52
94106BAD3	2.950% 01/15/2052 DD 09/20/21	69.1962	297,735.78	2,098.84	231,807.26	0.24	-65,928.52
244,000.000	ROYAL BANK OF CANADA	97.9463	243,685.46	2,267.06	238,989.06		-4,696.40
78016EZR1	VAR RT 04/27/2026 DD 04/27/21	97.9463	243,685.46	2,267.06	238,989.06	0.24	-4,696.40
310,000.000	TORONTO-DOMINION BANK/THE	94.0703	319,791.45	513.57	291,618.00		-28,173.45
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	94.0703	319,791.45	513.57	291,618.00	0.30	-28,173.45
SUBTOTAL CANADA			**1,065,212.69**	**7,229.85**	**967,541.06**		**-97,671.63**
			1,065,212.69	**7,229.85**	**967,541.06**	**0.99**	**-97,671.63**
CAYMAN ISLANDS							
290,000.000	AVOLON HOLDINGS FUNDING L 144A	93.6887	285,860.69	1,042.05	271,697.25		-14,163.44
05401AAH4	2.875% 02/15/2025 DD 01/14/20	93.6887	285,860.69	1,042.05	271,697.25	0.28	-14,163.44
IRELAND							
235,000.000	AERCAP IRELAND CAPITAL DAC / A	96.5513	248,266.64	5,228.50	226,895.62		-21,371.02
00774MAG0	4.450% 10/01/2025 DD 08/21/18	96.5513	248,266.64	5,228.50	226,895.62	0.23	-21,371.02
JAPAN							
110,000.000	SUMITOMO MITSUI FINANCIAL GROU	95.4744	116,425.35	2,177.17	105,021.84		-11,403.51
86562MBG4	4.306% 10/16/2028 DD 10/16/18	95.4744	116,425.35	2,177.17	105,021.84	0.11	-11,403.51
205,000.000	MITSUBISHI UFJ FINANCIAL GROUP	100.8492	206,476.10	1,232.03	206,740.92		264.82
606822CS1	VAR RT 02/22/2029 DD 02/22/23	100.8492	206,476.10	1,232.03	206,740.92	0.21	264.82

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL JAPAN			**322,901.45**	**3,409.20**	**311,762.76**		**-11,138.69**
			322,901.45	**3,409.20**	**311,762.76**	**0.32**	**-11,138.69**
LUXEMBOURG							
185,000.000	SCHLUMBERGER INVESTMENT SA	88.3547	164,028.14	1,316.63	163,456.13		-572.01
806854AJ4	2.650% 06/26/2030 DD 06/26/20	88.3547	164,028.14	1,316.63	163,456.13	0.17	-572.01
NORWAY							
282,000.000	AKER BP ASA 144A	90.1745	242,649.01	2,245.80	254,292.06		11,643.05
00973RAF0	3.750% 01/15/2030 DD 01/15/20	90.1745	242,649.01	2,245.80	254,292.06	0.26	11,643.05
UNITED KINGDOM							
195,000.000	CSL FINANCE PLC 144A	96.8359	188,794.35	3,566.01	188,829.93		35.58
12661PAC3	4.250% 04/27/2032 DD 04/27/22	96.8359	188,794.35	3,566.01	188,829.93	0.19	35.58
200,000.000	LLOYDS BANKING GROUP PLC	94.3719	214,120.25	2,832.48	188,743.80		-25,376.45
539439AM1	4.582% 12/10/2025 DD 06/10/16	94.3719	214,120.25	2,832.48	188,743.80	0.19	-25,376.45
SUBTOTAL UNITED KINGDOM			**402,914.60**	**6,398.49**	**377,573.73**		**-25,340.87**
			402,914.60	**6,398.49**	**377,573.73**	**0.38**	**-25,340.87**
UNITED STATES							
273,000.000	AT&T INC	74.6040	221,325.93	3,552.67	203,668.82		-17,657.11
00206RKB7	3.850% 06/01/2060 DD 05/28/20	74.6040	221,325.93	3,552.67	203,668.82	0.21	-17,657.11
249,000.000	AT&T INC	71.5014	235,297.47	403.92	178,038.51		-57,258.96
00206RLJ9	3.550% 09/15/2055 DD 03/15/21	71.5014	235,297.47	403.92	178,038.51	0.18	-57,258.96
356,666.105	ARI FLEET LEASE TRUS A A3 144A	99.2865	360,326.95	293.42	354,121.36		-6,205.59
00217TAC9	1.800% 08/15/2028 DD 02/27/20	99.2865	360,326.95	293.42	354,121.36	0.36	-6,205.59
274,000.000	ABBVIE INC	95.9879	317,071.82	5,083.33	263,006.77		-54,065.05
00287YBD0	4.875% 11/14/2048 DD 09/18/18	95.9879	317,071.82	5,083.33	263,006.77	0.27	-54,065.05
104,000.000	AIR LEASE CORP	93.1790	99,054.46	635.12	96,906.15		-2,148.31
00914AAJ1	2.875% 01/15/2026 DD 08/17/20	93.1790	99,054.46	635.12	96,906.15	0.10	-2,148.31
243,000.000	ALBEMARLE CORP	94.4093	274,290.23	4,414.56	229,414.52		-44,875.71
012725AD9	5.450% 12/01/2044 DD 11/24/14	94.4093	274,290.23	4,414.56	229,414.52	0.23	-44,875.71
310,000.000	AMAZON.COM INC	65.3459	221,664.29	2,744.98	202,572.40		-19,091.89
023135BU9	2.700% 06/03/2060 DD 06/03/20	65.3459	221,664.29	2,744.98	202,572.40	0.21	-19,091.89
176,000.000	HESS CORP	112.1334	217,107.88	6,930.24	197,354.74		-19,753.14
023551AF1	7.875% 10/01/2029 DD 10/01/99	112.1334	217,107.88	6,930.24	197,354.74	0.20	-19,753.14
128,000.000	AMERICAN ELECTRIC POWER CO INC	103.8852	127,684.80	3,045.50	132,973.09		5,288.29
025537AV3	5.750% 11/01/2027 DD 11/02/22	103.8852	127,684.80	3,045.50	132,973.09	0.14	5,288.29
110,000.000	AMERICAN TOWER TRUST #1 144A	94.2405	113,668.43	183.60	103,664.59		-10,003.84
03027WAK8	3.652% 03/15/2048 DD 03/29/18	94.2405	113,668.43	183.60	103,664.59	0.11	-10,003.84

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
227,000.000	AMERICAN TOWER CORP	93.7416	215,260.78	1,735.52	212,793.33		-2,467.45
03027XAR1	3.600% 01/15/2028 DD 12/08/17	93.7416	215,260.78	1,735.52	212,793.33	0.22	-2,467.45
180,000.000	AMERICREDIT AUTOMOBILE REC 3 B	92.4818	171,742.86	79.24	166,467.19		-5,275.67
03066JAD5	1.170% 08/18/2027 DD 11/17/21	92.4818	171,742.86	79.24	166,467.19	0.17	-5,275.67
194,000.000	AMGEN INC	102.1280	193,556.36	821.40	198,128.38		4,572.02
031162DQ0	5.250% 03/02/2030 DD 03/02/23	102.1280	193,556.36	821.40	198,128.38	0.20	4,572.02
187,000.000	ANHEUSER-BUSCH INBEV WORLDWIDE	109.1975	225,669.79	2,096.17	204,199.39		-21,470.40
03523TBW7	5.800% 01/23/2059 DD 01/23/19	109.1975	225,669.79	2,096.17	204,199.39	0.21	-21,470.40
240,519.980	ARI FLEET LEASE TRUS A A3 144A	99.2868	244,583.37	278.12	238,804.52		-5,778.85
04033JAD3	2.530% 11/15/2027 DD 06/19/19	99.2868	244,583.37	278.12	238,804.52	0.24	-5,778.85
280,000.000	ATHENE GLOBAL FUNDING 144A	94.3037	281,491.41	1,505.42	264,050.33		-17,441.08
04685A2L4	2.500% 01/14/2025 DD 01/14/20	94.3037	281,491.41	1,505.42	264,050.33	0.27	-17,441.08
308,000.000	AVIS BUDGET RENTAL C 2A A 144A	97.2562	303,346.07	332.88	299,549.13		-3,796.94
05377RDL5	3.350% 09/22/2025 DD 04/23/19	97.2562	303,346.07	332.88	299,549.13	0.31	-3,796.94
650,000.000	AVIS BUDGET RENTAL C 1A A 144A	88.5630	630,279.61	289.32	575,659.18		-54,620.43
05377REH3	1.380% 08/20/2027 DD 05/18/21	88.5630	630,279.61	289.32	575,659.18	0.59	-54,620.43
49,000.000	AXIS SPECIALTY FINANCE LLC	93.9849	47,893.13	406.04	46,052.61		-1,840.52
05463HAB7	3.900% 07/15/2029 DD 06/19/19	93.9849	47,893.13	406.04	46,052.61	0.05	-1,840.52
400,000.000	BBCMS MORTGAGE TRUST 201 C2 A5	95.2661	455,022.88	1,438.09	381,064.20		-73,958.68
05491UBD9	4.314% 12/15/2051 DD 12/01/18	95.2661	455,022.88	1,438.09	381,064.20	0.39	-73,958.68
153,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	81.7307	135,428.90	259.78	125,047.89		-10,381.01
05492VAF2	2.037% 04/15/2053 DD 06/01/20	81.7307	135,428.90	259.78	125,047.89	0.13	-10,381.01
102,000.000	BANK 2020-BNK29 BN29 A4	78.9596	97,143.22	169.88	80,538.81		-16,604.41
06541TBF5	1.997% 11/15/2053 DD 11/01/20	78.9596	97,143.22	169.88	80,538.81	0.08	-16,604.41
180,000.000	BARINGS BDC INC	88.4188	178,925.60	2,112.25	159,153.81		-19,771.79
06759LAC7	3.300% 11/23/2026 DD 05/23/22	88.4188	178,925.60	2,112.25	159,153.81	0.16	-19,771.79
54,000.000	BENCHMARK 2020-B21 MORT B21 A5	79.6155	47,091.88	88.97	42,992.36		-4,099.52
08163LAG4	1.978% 12/17/2053 DD 11/01/20	79.6155	47,091.88	88.97	42,992.36	0.04	-4,099.52
320,000.000	BLACKROCK INC	82.9632	300,275.03	1,078.70	265,482.20		-34,792.83
09247XAR2	1.900% 01/28/2031 DD 05/06/20	82.9632	300,275.03	1,078.70	265,482.20	0.27	-34,792.83
171,000.000	BLUE OWL FINANCE LLC 144A	61.4674	173,160.64	3,418.04	105,109.17		-68,051.47
09581JAC0	4.125% 10/07/2051 DD 10/07/21	61.4674	173,160.64	3,418.04	105,109.17	0.11	-68,051.47
400,000.000	BOEING CO/THE	101.0275	459,942.66	9,511.93	404,109.87		-55,832.79
097023CV5	5.705% 05/01/2040 DD 05/04/20	101.0275	459,942.66	9,511.93	404,109.87	0.41	-55,832.79
302,000.000	BRIGHTHOUSE FINANCIAL GLO 144A	89.8904	295,683.13	1,650.98	271,468.99		-24,214.14
10921U2C1	1.550% 05/24/2026 DD 05/24/21	89.8904	295,683.13	1,650.98	271,468.99	0.28	-24,214.14

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
141,000.000	BROADCOM INC 144A	90.8558	146,893.03	2,623.71	128,106.63		-18,786.40
11135FBV2	4.926% 05/15/2037 DD 04/18/22	90.8558	146,893.03	2,623.71	128,106.63	0.13	-18,786.40
263,000.000	BURLINGTON NORTHERN SANTA FE L	99.0160	316,170.72	595.00	260,412.03		-55,758.69
12189LAG6	4.950% 09/15/2041 DD 08/22/11	99.0160	316,170.72	595.00	260,412.03	0.27	-55,758.69
200,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	93.2606	199,210.61	605.12	186,521.28		-12,689.33
12515GAD9	3.631% 02/10/2050 DD 02/01/17	93.2606	199,210.61	605.12	186,521.28	0.19	-12,689.33
155,000.000	CFCRE COMMERCIAL MORTGAG C7 A3	93.9441	155,660.81	495.69	145,613.42		-10,047.39
12532BAD9	3.839% 12/10/2054 DD 12/01/16	93.9441	155,660.81	495.69	145,613.42	0.15	-10,047.39
261,000.000	CMS ENERGY CORP	85.6780	280,864.38	32.98	223,619.50		-57,244.88
125896BL3	4.700% 03/31/2043 DD 03/22/13	85.6780	280,864.38	32.98	223,619.50	0.23	-57,244.88
215,000.000	COMM 2013-CCRE12 MORTG CR12 A4	98.6529	216,481.91	724.78	212,103.82		-4,378.09
12591KAE5	4.046% 10/10/2046 DD 11/01/13	98.6529	216,481.91	724.78	212,103.82	0.22	-4,378.09
471,000.000	COMM 2014-CCRE16 MORTG CR16 A4	97.9374	497,465.66	1,589.99	461,284.92		-36,180.74
12591VAE1	4.051% 04/10/2047 DD 04/01/14	97.9374	497,465.66	1,589.99	461,284.92	0.47	-36,180.74
300,000.000	COMM 2013-CCRE11 MORTG CR11 A4	99.0454	309,211.99	1,064.54	297,136.08		-12,075.91
12626LAE2	4.258% 08/10/2050 DD 10/01/13	99.0454	309,211.99	1,064.54	297,136.08	0.30	-12,075.91
371,000.000	CSAIL 2015-C3 COMMERCIAL C3 A4	95.9380	397,368.60	1,149.48	355,930.02		-41,438.58
12635FAT1	3.718% 08/15/2048 DD 08/01/15	95.9380	397,368.60	1,149.48	355,930.02	0.36	-41,438.58
310,000.000	CSAIL 2015-C4 COMMERCIAL C4 A4	95.5547	335,008.36	983.63	296,219.45		-38,788.91
12635RAX6	3.808% 11/15/2048 DD 11/01/15	95.5547	335,008.36	983.63	296,219.45	0.30	-38,788.91
85,312.530	COMM 2015-LC23 MORTGAG LC23 A2	98.0406	85,975.97	229.09	83,640.92		-2,335.05
12636FBF9	3.221% 10/10/2048 DD 11/01/15	98.0406	85,975.97	229.09	83,640.92	0.09	-2,335.05
390,000.000	CVS HEALTH CORP	71.3759	341,456.85	1,128.33	278,365.84		-63,091.01
126650DP2	2.700% 08/21/2040 DD 08/21/20	71.3759	341,456.85	1,128.33	278,365.84	0.28	-63,091.01
300,000.000	CALIFORNIA ST UNIV REVENUE	87.6855	295,784.36	1,701.54	263,056.62		-32,727.74
13077DQF2	1.361% 11/01/2027 DD 07/29/21	87.6855	295,784.36	1,701.54	263,056.62	0.27	-32,727.74
182,000.000	CARGILL INC 144A	83.1433	186,272.88	2,507.72	151,320.77		-34,952.11
141781BJ2	3.875% 05/23/2049 DD 05/23/19	83.1433	186,272.88	2,507.72	151,320.77	0.15	-34,952.11
76,230.520	CARMAX AUTO OWNER TRUST 2 4 A3	99.3410	76,709.92	70.38	75,728.12		-981.80
14315WAD2	2.020% 11/15/2024 DD 10/23/19	99.3410	76,709.92	70.38	75,728.12	0.08	-981.80
230,000.000	CARMAX AUTO OWNER TRUST 2 1 A4	92.1934	220,455.18	178.67	212,044.75		-8,410.43
14317CAD4	1.700% 08/16/2027 DD 01/26/22	92.1934	220,455.18	178.67	212,044.75	0.22	-8,410.43
148,000.000	CARMAX AUTO OWNER TRUST 2 4 A3	94.9533	143,723.08	37.91	140,530.87		-3,192.21
14317JAD9	0.560% 09/15/2026 DD 09/22/21	94.9533	143,723.08	37.91	140,530.87	0.14	-3,192.21
780,000.000	CARMAX AUTO OWNER TRUST 2 3 A4	97.7277	779,989.06	1,447.21	762,276.22		-17,712.84
14318MAE9	4.060% 02/15/2028 DD 07/20/22	97.7277	779,989.06	1,447.21	762,276.22	0.78	-17,712.84

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200,000.000	CARVANA AUTO RECEIVABLES P3 A4	89.2231	189,403.49	121.88	178,446.14		-10,957.35
14687JAF6	1.030% 06/10/2027 DD 09/29/21	89.2231	189,403.49	121.88	178,446.14	0.18	-10,957.35
170,000.000	CARVANA AUTO RECEIVABLES P2 B	88.0412	159,270.18	127.60	149,670.01		-9,600.17
14687TAE7	1.270% 03/10/2027 DD 06/24/21	88.0412	159,270.18	127.60	149,670.01	0.15	-9,600.17
298,000.000	CENTERPOINT ENERGY INC	87.6242	294,088.69	732.53	261,120.23		-32,968.46
15189TAX5	2.950% 03/01/2030 DD 08/14/19	87.6242	294,088.69	732.53	261,120.23	0.27	-32,968.46
63,000.000	CHENIERE ENERGY INC	94.9100	58,476.96	1,349.28	59,793.30		1,316.34
16411RAK5	4.625% 10/15/2028 DD 04/15/21	94.9100	58,476.96	1,349.28	59,793.30	0.06	1,316.34
292,000.000	CHENIERE CORPUS CHRISTI HOLDIN	91.7444	295,271.80	4,081.08	267,893.79		-27,378.01
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	91.7444	295,271.80	4,081.08	267,893.79	0.27	-27,378.01
234,903.170	CHESAPEAKE FUNDING 1A A1 144A	98.8113	235,725.44	93.33	232,110.95		-3,614.49
165183CJ1	0.870% 08/15/2032 DD 07/22/20	98.8113	235,725.44	93.33	232,110.95	0.24	-3,614.49
400,000.000	CITIGROUP COMMERCIAL MOR P7 A4	93.6810	435,537.60	1,237.21	374,723.80		-60,813.80
17325HBP8	3.712% 04/14/2050 DD 04/01/17	93.6810	435,537.60	1,237.21	374,723.80	0.38	-60,813.80
239,000.000	COREBRIDGE FINANCIAL INC 144A	86.4144	206,813.87	4,634.61	206,530.37		-283.50
21871XAG4	3.900% 04/05/2032 DD 04/05/22	86.4144	206,813.87	4,634.61	206,530.37	0.21	-283.50
141,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	80.4339	133,542.46	226.30	113,411.83		-20,130.63
233063AT3	1.926% 08/15/2053 DD 08/01/20	80.4339	133,542.46	226.30	113,411.83	0.12	-20,130.63
336,000.000	DAIMLER TRUCK FINANCE NOR 144A	89.9644	321,977.57	2,004.80	302,280.26		-19,697.31
233853AF7	2.000% 12/14/2026 DD 12/14/21	89.9644	321,977.57	2,004.80	302,280.26	0.31	-19,697.31
290,000.000	DEERE & CO	88.3392	322,499.04	5,027.96	256,183.71		-66,315.33
244199BK0	3.750% 04/15/2050 DD 03/30/20	88.3392	322,499.04	5,027.96	256,183.71	0.26	-66,315.33
127,000.000	JOHN DEERE CAPITAL CORP	101.4396	126,944.41	1,392.98	128,828.33		1,883.92
24422EWP0	4.800% 01/09/2026 DD 01/09/23	101.4396	126,944.41	1,392.98	128,828.33	0.13	1,883.92
258,000.000	DELL INTERNATIONAL LLC / EMC C	102.5548	267,429.00	4,592.41	264,591.47		-2,837.53
24703TAD8	6.020% 06/15/2026 DD 06/15/21	102.5548	267,429.00	4,592.41	264,591.47	0.27	-2,837.53
200,000.000	DISCOVERY COMMUNICATIONS LLC	82.5763	212,986.69	335.52	165,152.53		-47,834.16
25470DAT6	5.200% 09/20/2047 DD 09/21/17	82.5763	212,986.69	335.52	165,152.53	0.17	-47,834.16
318,000.000	DUKE ENERGY PROGRESS LLC	77.8745	310,768.76	523.09	247,641.02		-63,127.74
26442UAE4	3.600% 09/15/2047 DD 09/08/17	77.8745	310,768.76	523.09	247,641.02	0.25	-63,127.74
173,000.000	ERAC USA FINANCE LLC 144A	84.8420	202,467.69	3,032.75	146,776.63		-55,691.06
26884TAS1	4.200% 11/01/2046 DD 10/18/16	84.8420	202,467.69	3,032.75	146,776.63	0.15	-55,691.06
260,000.000	ENTERGY LOUISIANA LLC	100.6170	274,224.01	5,849.94	261,604.10		-12,619.91
29364WAK4	5.400% 11/01/2024 DD 11/16/09	100.6170	274,224.01	5,849.94	261,604.10	0.27	-12,619.91
96,744.560	ENTERPRISE FLEET FUN 1 A2 144A	97.4044	96,631.81	13.68	94,233.50		-2,398.31
29374EAB2	0.440% 12/21/2026 DD 02/24/21	97.4044	96,631.81	13.68	94,233.50	0.10	-2,398.31

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345,000.000	ENTERPRISE FLEET FIN 1 A3 144A	95.3252	344,985.01	940.23	328,871.77		-16,113.24
29375JAC8	3.270% 01/20/2028 DD 03/30/22	95.3252	344,985.01	940.23	328,871.77	0.34	-16,113.24
149,156.740	ENTERPRISE FLEET FIN 2 A2 144A	98.1482	149,207.00	29.40	146,394.61		-2,812.39
29375MAB3	0.610% 07/20/2026 DD 09/30/20	98.1482	149,207.00	29.40	146,394.61	0.15	-2,812.39
303,000.000	ENTERPRISE PRODUCTS OPERATING	105.3603	372,237.24	3,004.74	319,241.59		-52,995.65
29379VAT0	5.950% 02/01/2041 DD 01/13/11	105.3603	372,237.24	3,004.74	319,241.59	0.33	-52,995.65
258,000.000	FMC CORP	90.4917	262,680.98	4,450.64	233,468.63		-29,212.35
302491AU9	3.450% 10/01/2029 DD 09/20/19	90.4917	262,680.98	4,450.64	233,468.63	0.24	-29,212.35
88,000.000	FACTSET RESEARCH SYSTEMS INC	92.7920	87,076.24	212.66	81,656.93		-5,419.31
303075AA3	2.900% 03/01/2027 DD 03/01/22	92.7920	87,076.24	212.66	81,656.93	0.08	-5,419.31
41,144.290	FHLMC POOL #ZS-4673	97.3190	41,909.47	137.02	40,041.23		-1,868.24
3132A5FN0	4.000% 08/01/2046 DD 09/01/18	97.3190	41,909.47	137.02	40,041.23	0.04	-1,868.24
78,625.360	FHLMC POOL #ZS-4678	94.6146	78,258.28	229.40	74,391.06		-3,867.22
3132A5FT7	3.500% 09/01/2046 DD 09/01/18	94.6146	78,258.28	229.40	74,391.06	0.08	-3,867.22
797,172.263	FHLMC POOL #SD-0862	86.2065	726,076.15	1,660.67	687,213.94		-38,862.21
3132DM5X9	2.500% 06/01/2051 DD 01/01/22	86.2065	726,076.15	1,660.67	687,213.94	0.70	-38,862.21
892,075.072	FHLMC POOL #SD-1692	100.6810	878,785.26	3,716.90	898,150.45		19,365.19
3132DN2Z5	5.000% 10/01/2052 DD 09/01/22	100.6810	878,785.26	3,716.90	898,150.45	0.92	19,365.19
881,192.629	FHLMC POOL #SD-1710	100.0702	843,119.83	3,671.64	881,811.25		38,691.42
3132DN3T8	5.000% 10/01/2052 DD 10/01/22	100.0702	843,119.83	3,671.64	881,811.25	0.90	38,691.42
1,024,549.176	FHLMC POOL #SD-1515	97.9922	1,025,819.91	3,842.08	1,003,978.74		-21,841.17
3132DNVG5	4.500% 08/01/2052 DD 08/01/22	97.9922	1,025,819.91	3,842.08	1,003,978.74	1.03	-21,841.17
222,054.660	FHLMC POOL #SD-8184	89.7227	211,446.98	555.21	199,233.47		-12,213.51
3132DWCV3	3.000% 11/01/2051 DD 11/01/21	89.7227	211,446.98	555.21	199,233.47	0.20	-12,213.51
92,289.680	FHLMC POOL #QA-4396	86.6610	85,350.59	192.20	79,979.14		-5,371.45
31339U3D0	2.500% 11/01/2049 DD 11/01/19	86.6610	85,350.59	192.20	79,979.14	0.08	-5,371.45
44,049.310	FHLMC POOL #QA-4336	90.9752	42,402.53	110.11	40,073.96		-2,328.57
31339UY95	3.000% 11/01/2049 DD 11/01/19	90.9752	42,402.53	110.11	40,073.96	0.04	-2,328.57
86,655.020	FHLMC POOL #QA-6230	90.4943	82,838.47	216.63	78,417.82		-4,420.65
3133A04P6	3.000% 01/01/2050 DD 01/01/20	90.4943	82,838.47	216.63	78,417.82	0.08	-4,420.65
62,806.290	FHLMC POOL #QB-5838	86.2124	58,002.29	130.82	54,146.83		-3,855.46
3133ACPX0	2.500% 11/01/2050 DD 11/01/20	86.2124	58,002.29	130.82	54,146.83	0.06	-3,855.46
968,789.799	FHLMC POOL #QF-8052	101.2235	973,784.22	4,497.67	980,643.40		6,859.18
3133BV5M3	5.500% 02/01/2053 DD 02/01/23	101.2235	973,784.22	4,497.67	980,643.40	1.00	6,859.18
518,000.000	FEDERAL FARM CR BK CONS BD	77.8031	407,911.87	267.36	403,019.99		-4,891.88
3133EMUA8	2.400% 03/24/2036 DD 03/24/21	77.8031	407,911.87	267.36	403,019.99	0.41	-4,891.88

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330,000.000	FEDERAL FARM CR BK CONS BD	100.3385	330,209.20	4,026.11	331,117.20		908.00
3133EN4C1	4.125% 12/15/2032 DD 12/15/22	100.3385	330,209.20	4,026.11	331,117.20	0.34	908.00
62,494.820	FHLMC POOL #RA-2794	93.4494	61,293.66	182.28	58,401.06		-2,892.60
3133KJC75	3.500% 06/01/2050 DD 05/01/20	93.4494	61,293.66	182.28	58,401.06	0.06	-2,892.60
752,757.590	FHLMC POOL #RA-7191	92.7604	744,274.61	2,195.42	698,261.25		-46,013.36
3133KN7C1	3.500% 04/01/2052 DD 04/01/22	92.7604	744,274.61	2,195.42	698,261.25	0.71	-46,013.36
582,180.115	FHLMC POOL #RA-7306	96.0962	584,688.50	1,940.60	559,452.87		-25,235.63
3133KPDK1	4.000% 05/01/2052 DD 04/01/22	96.0962	584,688.50	1,940.60	559,452.87	0.57	-25,235.63
993,938.246	FHLMC POOL #RA-7936	99.8942	997,796.14	4,141.35	992,886.18		-4,909.96
3133KPY93	5.000% 09/01/2052 DD 09/01/22	99.8942	997,796.14	4,141.35	992,886.18	1.01	-4,909.96
451,525.839	FHLMC POOL #RB-5049	93.3530	416,903.10	1,128.77	421,512.92		4,609.82
3133KYTE9	3.000% 04/01/2040 DD 04/01/20	93.3530	416,903.10	1,128.77	421,512.92	0.43	4,609.82
334,467.410	FNMA GTD REMIC P/T 12-55 PD	93.9760	350,942.47	836.13	314,319.23		-36,623.24
3136A53R5	3.000% 05/25/2042 DD 04/01/12	93.9760	350,942.47	836.13	314,319.23	0.32	-36,623.24
31,305.230	FNMA GTD REMIC P/T 13-16 A	96.0034	30,634.19	45.63	30,054.09		-580.10
3136ACRN3	1.750% 01/25/2040 DD 02/01/13	96.0034	30,634.19	45.63	30,054.09	0.03	-580.10
151,699.740	FNMA GTD REMIC P/T 16-53 AV	96.0954	150,206.29	379.13	145,776.43		-4,429.86
3136AS5A0	3.000% 12/25/2027 DD 07/01/16	96.0954	150,206.29	379.13	145,776.43	0.15	-4,429.86
135,156.980	FNMA GTD REMIC P/T 16-46 UP	94.2566	132,038.90	337.90	127,394.41		-4,644.49
3136ASWH5	3.000% 11/25/2044 DD 06/01/16	94.2566	132,038.90	337.90	127,394.41	0.13	-4,644.49
366,880.990	FNMA GTD REMIC P/T 17-M11 A2	93.4179	391,804.50	911.09	342,732.59		-49,071.91
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	93.4179	391,804.50	911.09	342,732.59	0.35	-49,071.91
27,690.880	FHLMC MULTICLASS MTG 4427 KA	91.9325	26,416.24	51.77	25,456.92		-959.32
3137BGAW9	2.250% 07/15/2044 DD 01/01/15	91.9325	26,416.24	51.77	25,456.92	0.03	-959.32
1,169,216.847	FHLMC MULTICLASS MTG 4691 HA	91.9431	1,116,198.72	2,435.91	1,075,013.86		-41,184.86
3137F1AK4	2.500% 06/15/2040 DD 06/01/17	91.9431	1,116,198.72	2,435.91	1,075,013.86	1.10	-41,184.86
65,000.000	FHLMC MULTICLASS MTG K068 A2	96.0127	65,472.21	175.77	62,408.25		-3,063.96
3137FBBX3	3.244% 08/25/2027 DD 10/01/17	96.0127	65,472.21	175.77	62,408.25	0.06	-3,063.96
160,000.000	FHLMC MULTICLASS MTG K155 A3	95.7625	164,446.83	500.03	153,219.98		-11,226.85
3137FG6T7	3.750% 04/25/2033 DD 06/01/18	95.7625	164,446.83	500.03	153,219.98	0.16	-11,226.85
49,153.200	FNMA POOL #0AL9222	97.3510	50,262.71	163.99	47,851.13		-2,411.58
3138ERG87	4.000% 10/01/2046 DD 10/01/16	97.3510	50,262.71	163.99	47,851.13	0.05	-2,411.58
55,455.670	FNMA POOL #0AL9570	102.0700	59,128.38	230.95	56,603.60		-2,524.78
3138ERT42	5.000% 06/01/2044 DD 12/01/16	102.0700	59,128.38	230.95	56,603.60	0.06	-2,524.78
660,701.390	FNMA POOL #0AM7018	97.8264	722,392.67	2,134.08	646,340.34		-76,052.33
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	97.8264	722,392.67	2,134.08	646,340.34	0.66	-76,052.33

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947,582.460	FNMA POOL #0AM8408	93.8148	1,017,871.56	2,554.00	888,972.56		-128,899.00
3138L9KW1	3.130% 04/01/2030 DD 04/01/15	93.8148	1,017,871.56	2,554.00	888,972.56	0.91	-128,899.00
35,276.494	FNMA POOL #0AS7568	99.7314	36,730.74	132.37	35,181.73		-1,549.01
3138WHMS8	4.500% 07/01/2046 DD 06/01/16	99.7314	36,730.74	132.37	35,181.73	0.04	-1,549.01
216,186.790	FNMA POOL #0AS9837	95.5269	227,907.24	540.40	206,516.60		-21,390.64
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	95.5269	227,907.24	540.40	206,516.60	0.21	-21,390.64
51,256.670	FNMA POOL #0BD2425	94.2458	50,841.56	149.42	48,307.23		-2,534.33
3140F9VT9	3.500% 01/01/2047 DD 01/01/17	94.2458	50,841.56	149.42	48,307.23	0.05	-2,534.33
177,519.660	FNMA POOL #0BM3900	96.9854	186,773.80	591.79	172,168.18		-14,605.62
3140J8KN2	4.000% 04/01/2048 DD 04/01/18	96.9854	186,773.80	591.79	172,168.18	0.18	-14,605.62
88,642.510	FNMA POOL #0BM5822	91.4348	93,571.00	221.65	81,050.06		-12,520.94
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	91.4348	93,571.00	221.65	81,050.06	0.08	-12,520.94
167,100.910	FNMA POOL #0BO1766	99.2041	180,694.03	626.58	165,770.92		-14,923.11
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	99.2041	180,694.03	626.58	165,770.92	0.17	-14,923.11
518,814.910	FNMA POOL #0BP9342	86.4152	531,807.43	1,080.97	448,335.15		-83,472.28
3140KHLY5	2.500% 07/01/2050 DD 06/01/20	86.4152	531,807.43	1,080.97	448,335.15	0.46	-83,472.28
186,942.430	FNMA POOL #0BQ0538	86.4150	172,767.96	389.36	161,546.23		-11,221.73
3140KKS47	2.500% 09/01/2050 DD 09/01/20	86.4150	172,767.96	389.36	161,546.23	0.16	-11,221.73
705,463.300	FNMA POOL #0BQ2863	86.4623	723,141.76	1,469.71	609,960.08		-113,181.68
3140KNFD5	2.500% 09/01/2050 DD 09/01/20	86.4623	723,141.76	1,469.71	609,960.08	0.62	-113,181.68
126,570.410	FNMA POOL #0BQ2883	86.4311	116,996.46	263.81	109,396.26		-7,600.20
3140KNFZ6	2.500% 09/01/2050 DD 10/01/20	86.4311	116,996.46	263.81	109,396.26	0.11	-7,600.20
138,245.250	FNMA POOL #0BR0479	82.8276	123,513.25	230.33	114,505.20		-9,008.05
3140KXQ90	2.000% 12/01/2050 DD 11/01/20	82.8276	123,513.25	230.33	114,505.20	0.12	-9,008.05
969,292.110	FNMA POOL #0BV9958	96.2582	960,008.60	3,230.89	933,022.99		-26,985.61
3140MQB40	4.000% 06/01/2052 DD 06/01/22	96.2582	960,008.60	3,230.89	933,022.99	0.95	-26,985.61
1,056,082.266	FNMA POOL #0BW0022	96.4406	1,059,509.49	3,520.36	1,018,492.36		-41,017.13
3140MRAY3	4.000% 07/01/2052 DD 07/01/22	96.4406	1,059,509.49	3,520.36	1,018,492.36	1.04	-41,017.13
109,601.380	FNMA POOL #0CA0241	97.1134	117,919.42	365.42	106,437.64		-11,481.78
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	97.1134	117,919.42	365.42	106,437.64	0.11	-11,481.78
27,887.290	FNMA POOL #0CA2219	101.3467	29,075.80	116.25	28,262.85		-812.95
3140Q9PD9	5.000% 08/01/2048 DD 07/01/18	101.3467	29,075.80	116.25	28,262.85	0.03	-812.95
175,369.760	FNMA POOL #0CA4431	93.6444	181,219.00	511.50	164,223.95		-16,995.05
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	93.6444	181,219.00	511.50	164,223.95	0.17	-16,995.05
86,826.040	FNMA POOL #0CA6307	86.9262	82,602.64	181.04	75,474.55		-7,128.09
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	86.9262	82,602.64	181.04	75,474.55	0.08	-7,128.09

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291,283.570	FNMA POOL #0CA6613	90.1658	304,693.98	728.26	262,638.12		-42,055.86
3140QEK35	3.000% 08/01/2050 DD 07/01/20	90.1658	304,693.98	728.26	262,638.12	0.27	-42,055.86
272,605.140	FNMA POOL #0CA6799	83.1787	273,154.25	454.46	226,749.42		-46,404.83
3140QERV6	2.000% 08/01/2050 DD 08/01/20	83.1787	273,154.25	454.46	226,749.42	0.23	-46,404.83
719,701.510	FNMA POOL #0CA7019	82.8747	718,010.91	1,199.39	596,450.40		-121,560.51
3140QEYR7	2.000% 09/01/2050 DD 08/01/20	82.8747	718,010.91	1,199.39	596,450.40	0.61	-121,560.51
363,578.562	FNMA POOL #0CB2170	89.7395	370,619.49	908.99	326,273.51		-44,345.98
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	89.7395	370,619.49	908.99	326,273.51	0.33	-44,345.98
675,544.919	FNMA POOL #0CB5278	99.8093	665,051.41	2,851.11	674,256.55		9,205.14
3140QQ2L8	5.000% 11/01/2052 DD 11/01/22	99.8093	665,051.41	2,851.11	674,256.55	0.69	9,205.14
254,640.012	FNMA POOL #0FM2714	90.5687	257,393.13	636.66	230,624.16		-26,768.97
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	90.5687	257,393.13	636.66	230,624.16	0.24	-26,768.97
814,218.952	FNMA POOL #0FM2870	90.3943	759,566.37	2,035.46	736,007.63		-23,558.74
3140X6FL0	3.000% 03/01/2050 DD 04/01/20	90.3943	759,566.37	2,035.46	736,007.63	0.75	-23,558.74
559,626.300	FNMA POOL #0FM6523	86.7507	573,489.79	1,165.91	485,479.62		-88,010.17
3140XAG97	2.500% 03/01/2051 DD 03/01/21	86.7507	573,489.79	1,165.91	485,479.62	0.50	-88,010.17
542,178.240	FNMA POOL #0FM7346	89.9300	564,881.33	1,355.32	487,580.91		-77,300.42
3140XBEU0	3.000% 05/01/2051 DD 05/01/21	89.9300	564,881.33	1,355.32	487,580.91	0.50	-77,300.42
854,593.763	FNMA POOL #0FS1185	92.8502	847,908.83	2,492.64	793,491.80		-54,417.03
3140XGJ75	3.500% 04/01/2052 DD 03/01/22	92.8502	847,908.83	2,492.64	793,491.80	0.81	-54,417.03
1,022,349.365	FNMA POOL #0FS1374	89.6947	961,640.81	2,555.88	916,992.73		-44,648.08
3140XGQ44	3.000% 03/01/2052 DD 03/01/22	89.6947	961,640.81	2,555.88	916,992.73	0.94	-44,648.08
226,305.210	FNMA POOL #0FS1380	93.5036	222,275.61	659.99	211,603.59		-10,672.02
3140XGRA9	3.500% 04/01/2052 DD 04/01/22	93.5036	222,275.61	659.99	211,603.59	0.22	-10,672.02
505,343.492	FNMA POOL #0FS1475	93.5398	496,337.89	1,474.05	472,697.51		-23,640.38
3140XGT90	3.500% 04/01/2052 DD 04/01/22	93.5398	496,337.89	1,474.05	472,697.51	0.48	-23,640.38
706,541.558	FNMA POOL #0FS2157	99.0435	711,507.39	2,649.57	699,783.47		-11,723.92
3140XHMF1	4.500% 06/01/2052 DD 06/01/22	99.0435	711,507.39	2,649.57	699,783.47	0.71	-11,723.92
668,737.517	FNMA POOL #0FS3809	97.9896	658,181.36	2,507.83	655,293.28		-2,888.08
3140XKGT1	4.500% 11/01/2052 DD 01/01/23	97.9896	658,181.36	2,507.83	655,293.28	0.67	-2,888.08
749,117.410	FNMA POOL #0FS3925	101.8600	751,341.77	3,477.82	763,050.63		11,708.86
3140XKLF5	5.500% 03/01/2053 DD 02/01/23	101.8600	751,341.77	3,477.82	763,050.63	0.78	11,708.86
54,142.160	FNMA POOL #0AB2467	100.4654	56,706.25	203.05	54,394.12		-2,312.13
31416XW55	4.500% 03/01/2041 DD 02/01/11	100.4654	56,706.25	203.05	54,394.12	0.06	-2,312.13
250,041.290	FNMA POOL #0MA1510	97.2655	272,144.45	833.59	243,203.82		-28,940.63
31418AVC9	4.000% 07/01/2043 DD 06/01/13	97.2655	272,144.45	833.59	243,203.82	0.25	-28,940.63

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69,418.330	FNMA POOL #0MA2655	97.5017	70,853.65	231.26	67,684.02		-3,169.63
31418B5R3	4.000% 06/01/2036 DD 05/01/16	97.5017	70,853.65	231.26	67,684.02	0.07	-3,169.63
98,288.660	FNMA POOL #0MA2079	97.5038	106,705.35	327.67	95,835.20		-10,870.15
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	97.5038	106,705.35	327.67	95,835.20	0.10	-10,870.15
43,942.960	FNMA POOL #0MA2808	97.3097	44,774.97	146.63	42,760.75		-2,014.22
31418CDN1	4.000% 11/01/2046 DD 10/01/16	97.3097	44,774.97	146.63	42,760.75	0.04	-2,014.22
84,409.709	FNMA POOL #0MA2873	96.2349	83,534.67	246.14	81,231.56		-2,303.11
31418CFP4	3.500% 01/01/2037 DD 12/01/16	96.2349	83,534.67	246.14	81,231.56	0.08	-2,303.11
229,357.340	FNMA POOL #0MA2923	96.2346	242,855.33	668.98	220,721.11		-22,134.22
31418CG99	3.500% 03/01/2037 DD 02/01/17	96.2346	242,855.33	668.98	220,721.11	0.23	-22,134.22
123,026.660	FNMA POOL #0MA3333	97.1753	131,524.97	410.13	119,551.48		-11,973.49
31418CV35	4.000% 03/01/2048 DD 03/01/18	97.1753	131,524.97	410.13	119,551.48	0.12	-11,973.49
633,118.120	FNMA POOL #0MA4381	93.0209	674,159.84	1,846.67	588,932.38		-85,227.46
31418D2P6	3.500% 06/01/2051 DD 06/01/21	93.0209	674,159.84	1,846.67	588,932.38	0.60	-85,227.46
102,519.950	FNMA POOL #0MA4202	83.2433	89,156.60	128.10	85,340.99		-3,815.61
31418DU42	1.500% 11/01/2040 DD 11/01/20	83.2433	89,156.60	128.10	85,340.99	0.09	-3,815.61
478,194.511	FNMA POOL #0MA4334	89.1993	491,484.40	996.34	426,546.17		-64,938.23
31418DY89	2.500% 05/01/2041 DD 04/01/21	89.1993	491,484.40	996.34	426,546.17	0.44	-64,938.23
903,207.670	FNMA POOL #0MA4617	91.3764	859,788.48	2,258.04	825,318.56		-34,469.92
31418EDX5	3.000% 04/01/2042 DD 03/01/22	91.3764	859,788.48	2,258.04	825,318.56	0.84	-34,469.92
670,000.000	FORD CREDIT AUTO OWNE 2 A 144A	91.0336	662,720.72	324.53	609,925.39		-52,795.33
34532JAA2	1.060% 04/15/2033 DD 10/09/20	91.0336	662,720.72	324.53	609,925.39	0.62	-52,795.33
105,971.470	FORD CREDIT AUTO OWNER TR A A3	97.2648	104,042.31	14.45	103,072.92		-969.39
34532NAC9	0.300% 08/15/2025 DD 02/22/21	97.2648	104,042.31	14.45	103,072.92	0.11	-969.39
1,000,000.000	FORD CREDIT AUTO OWNE 1 A 144A	98.5555	995,787.12	1,608.54	985,554.80		-10,232.32
34532PAA8	3.520% 07/15/2030 DD 01/18/19	98.5555	995,787.12	1,608.54	985,554.80	1.01	-10,232.32
286,613.930	GNMA II POOL #0MA0219	92.8768	300,810.32	716.47	266,197.86		-34,612.46
36179MG46	3.000% 07/20/2042 DD 07/01/12	92.8768	300,810.32	716.47	266,197.86	0.27	-34,612.46
850,000.000	GS MORTGAGE SECURITIES GSA2 A5	79.6924	830,870.03	1,425.07	677,385.23		-153,484.80
36264KAV2	2.012% 12/12/2053 DD 12/01/20	79.6924	830,870.03	1,425.07	677,385.23	0.69	-153,484.80
154,000.000	GE HEALTHCARE TECHNOLOGIE 144A	104.9128	162,353.74	423.52	161,565.77		-787.97
36267VAG8	5.857% 03/15/2030 DD 11/22/22	104.9128	162,353.74	423.52	161,565.77	0.16	-787.97
64,000.000	GENERAL MILLS INC	101.3984	63,870.17	25.56	64,895.00		1,024.83
370334CT9	4.950% 03/29/2033 DD 03/29/23	101.3984	63,870.17	25.56	64,895.00	0.07	1,024.83
285,000.000	GENERAL MOTORS FINANCIAL CO IN	94.6381	286,511.30	2,212.42	269,718.70		-16,792.60
37045XCX2	2.750% 06/20/2025 DD 06/22/20	94.6381	286,511.30	2,212.42	269,718.70	0.28	-16,792.60

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64,000.000	GOLDMAN SACHS GROUP INC/THE	97.6182	63,973.60	87.72	62,475.62		-1,497.98
38141GZP2	3.000% 03/15/2024 DD 03/15/22	97.6182	63,973.60	87.72	62,475.62	0.06	-1,497.98
182,174.300	GNMA GTD REMIC P/T 08-49 PB	99.6746	196,496.32	721.06	181,581.41		-14,914.91
38375XGH1	4.750% 06/20/2038 DD 06/01/08	99.6746	196,496.32	721.06	181,581.41	0.19	-14,914.91
237,456.050	GNMA GTD REMIC P/T 10-105 BH	95.9849	246,494.73	593.65	227,921.93		-18,572.80
38377DZ74	3.000% 01/16/2040 DD 08/01/10	95.9849	246,494.73	593.65	227,921.93	0.23	-18,572.80
156,585.760	GREATAMERICA LEASING 1 A3 144A	97.9278	156,200.80	24.31	153,341.04		-2,859.76
39154TBJ6	0.340% 08/15/2024 DD 02/10/21	97.9278	156,200.80	24.31	153,341.04	0.16	-2,859.76
484,000.000	GREATAMERICA LEASING 1 A4 144A	101.0939	495,779.13	1,183.37	489,294.62		-6,484.51
39154TBX5	5.350% 07/16/2029 DD 10/12/22	101.0939	495,779.13	1,183.37	489,294.62	0.50	-6,484.51
158,000.000	HF SINCLAIR CORP	100.9789	164,468.97	4,641.08	159,546.61		-4,922.36
403949AB6	5.875% 04/01/2026 DD 10/01/22	100.9789	164,468.97	4,641.08	159,546.61	0.16	-4,922.36
236,000.000	HCA INC	99.4069	242,206.29	539.24	234,600.18		-7,606.11
404119BN8	5.000% 03/15/2024 DD 03/17/14	99.4069	242,206.29	539.24	234,600.18	0.24	-7,606.11
93,000.000	HCA INC 144A	92.8517	89,684.53	132.77	86,352.11		-3,332.42
404119CD9	3.125% 03/15/2027 DD 03/09/22	92.8517	89,684.53	132.77	86,352.11	0.09	-3,332.42
775,000.000	HERTZ VEHICLE FINANC 2A A 144A	88.5004	769,627.60	245.00	685,877.79		-83,749.81
42806MAE9	1.680% 12/27/2027 DD 06/30/21	88.5004	769,627.60	245.00	685,877.79	0.70	-83,749.81
805,000.000	HERTZ VEHICLE FINANC 2A A 144A	88.8869	804,106.86	352.94	715,539.55		-88,567.31
42806MAN9	2.330% 06/26/2028 DD 01/19/22	88.8869	804,106.86	352.94	715,539.55	0.73	-88,567.31
86,000.000	HESS CORP	97.6857	112,259.22	2,494.44	84,009.73		-28,249.49
42809HAH0	5.800% 04/01/2047 DD 09/28/16	97.6857	112,259.22	2,494.44	84,009.73	0.09	-28,249.49
74,000.000	HUNTINGTON BANCSHARES INC/OH	93.7201	73,333.92	294.76	69,352.86		-3,981.06
446150AQ7	2.625% 08/06/2024 DD 08/06/19	93.7201	73,333.92	294.76	69,352.86	0.07	-3,981.06
274,000.000	HYUNDAI AUTO RECEIVABLES C A3	101.1528	273,999.46	674.90	277,158.78		3,159.32
44933DAD3	5.390% 06/15/2027 DD 11/09/22	101.1528	273,999.46	674.90	277,158.78	0.28	3,159.32
622,000.000	HYUNDAI AUTO RECEIVABLES C A4	102.6200	621,925.41	1,569.10	638,296.15		16,370.74
44933DAE1	5.520% 10/16/2028 DD 11/09/22	102.6200	621,925.41	1,569.10	638,296.15	0.65	16,370.74
40,000.000	ILLINOIS ST SALES TAX REVENUE	95.5679	39,691.84	411.38	38,227.17		-1,464.67
452227FR7	3.481% 06/15/2026 DD 05/17/12	95.5679	39,691.84	411.38	38,227.17	0.04	-1,464.67
287,000.000	INDIANA MICHIGAN POWER CO	87.9871	269,655.37	596.70	252,523.02		-17,132.35
454889AQ9	4.550% 03/15/2046 DD 03/03/16	87.9871	269,655.37	596.70	252,523.02	0.26	-17,132.35
88,000.000	INVITATION HOMES OPERATING PAR	89.6036	87,476.37	1,688.76	78,851.14		-8,625.23
46188BAD4	4.150% 04/15/2032 DD 04/05/22	89.6036	87,476.37	1,688.76	78,851.14	0.08	-8,625.23
1,140,000.000	JPMBB COMMERCIAL MORTGA C23 A5	97.2295	1,133,212.05	3,737.36	1,108,416.53		-24,795.52
46643ABE2	3.934% 09/15/2047 DD 09/01/14	97.2295	1,133,212.05	3,737.36	1,108,416.53	1.13	-24,795.52

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185,000.000	JEFFERIES FINANCIAL GROUP INC	91.5343	194,651.44	1,465.40	169,338.51		-25,312.93
47233JBH0	4.150% 01/23/2030 DD 01/23/18	91.5343	194,651.44	1,465.40	169,338.51	0.17	-25,312.93
326,000.000	KANSAS CITY SOUTHERN/OLD	79.7989	341,160.52	5,172.81	260,144.48		-81,016.04
485170BC7	4.200% 11/15/2069 DD 11/18/19	79.7989	341,160.52	5,172.81	260,144.48	0.27	-81,016.04
261,000.000	KENVUE INC 144A	102.9972	260,347.09	350.80	268,822.59		8,475.50
49177JAG7	5.000% 03/22/2030 DD 03/22/23	102.9972	260,347.09	350.80	268,822.59	0.27	8,475.50
250,000.000	KEYCORP	79.8265	203,298.32	3,196.12	199,566.23		-3,732.09
49326EEJ8	2.550% 10/01/2029 DD 09/11/19	79.8265	203,298.32	3,196.12	199,566.23	0.20	-3,732.09
265,000.000	KEYSIGHT TECHNOLOGIES INC	98.9034	273,062.95	5,088.57	262,094.12		-10,968.83
49338LAB9	4.550% 10/30/2024 DD 10/30/15	98.9034	273,062.95	5,088.57	262,094.12	0.27	-10,968.83
173,000.000	LXP INDUSTRIAL TRUST	81.0825	167,635.97	213.52	140,272.68		-27,363.29
529043AE1	2.700% 09/15/2030 DD 08/28/20	81.0825	167,635.97	213.52	140,272.68	0.14	-27,363.29
158,000.000	LOWE'S COS INC	100.8787	158,206.37	43.74	159,388.35		1,181.98
548661EQ6	5.150% 07/01/2033 DD 03/30/23	100.8787	158,206.37	43.74	159,388.35	0.16	1,181.98
190,000.000	WARNERMEDIA HOLDINGS INC 144A	92.8754	176,448.06	361.68	176,463.21		15.15
55903VAJ2	4.054% 03/15/2029 DD 03/15/22	92.8754	176,448.06	361.68	176,463.21	0.18	15.15
265,000.000	MET TRANSPRTN AUTH NY REVENUE	90.8556	335,823.81	5,180.10	240,767.29		-95,056.52
59261AG76	5.175% 11/15/2049 DD 05/14/20	90.8556	335,823.81	5,180.10	240,767.29	0.25	-95,056.52
425,000.000	MORGAN STANLEY CAPITAL BNK2 A4	92.1080	449,636.89	1,079.73	391,458.83		-58,178.06
61690YBU5	3.049% 11/15/2049 DD 11/01/16	92.1080	449,636.89	1,079.73	391,458.83	0.40	-58,178.06
350,000.000	MORGAN STANLEY BANK OF C32 A4	94.0191	372,119.31	1,085.00	329,066.82		-43,052.49
61691GAS9	3.720% 12/15/2049 DD 12/01/16	94.0191	372,119.31	1,085.00	329,066.82	0.34	-43,052.49
425,000.000	MORGAN STANLEY BANK OF C29 A4	94.0246	452,782.76	1,177.69	399,604.64		-53,178.12
61766EBE4	3.325% 05/15/2049 DD 05/01/16	94.0246	452,782.76	1,177.69	399,604.64	0.41	-53,178.12
185,000.000	MORGAN STANLEY CAPITAL I H3 A5	94.3746	187,782.97	643.87	174,592.97		-13,190.00
61767YAZ3	4.177% 07/15/2051 DD 07/01/18	94.3746	187,782.97	643.87	174,592.97	0.18	-13,190.00
220,000.000	NATIONWIDE MUTUAL INSURAN 144A	78.8046	252,296.31	4,039.19	173,370.06		-78,926.25
638671AN7	4.350% 04/30/2050 DD 04/30/20	78.8046	252,296.31	4,039.19	173,370.06	0.18	-78,926.25
55,000.000	NEW YORK CITY NY TRANSITIONAL	95.0679	54,033.84	305.12	52,287.32		-1,746.52
64971W5E6	3.330% 02/01/2028 DD 04/19/17	95.0679	54,033.84	305.12	52,287.32	0.05	-1,746.52
250,000.000	NEW YORK CITY NY TRANSITIONAL	88.5611	247,169.92	1,406.03	221,402.75		-25,767.17
64971XSX7	1.350% 05/01/2027 DD 09/24/20	88.5611	247,169.92	1,406.03	221,402.75	0.23	-25,767.17
400,000.000	NEW YORK CITY NY TRANSITIONAL	99.5234	403,368.86	2,904.84	398,093.40		-5,275.46
64972HW24	3.420% 07/15/2023 DD 10/25/18	99.5234	403,368.86	2,904.84	398,093.40	0.41	-5,275.46
230,000.000	NEW YORK ST DORM AUTH ST PERSO	93.8856	222,172.87	735.56	215,936.83		-6,236.04
64990FS88	2.558% 02/15/2027 DD 01/03/20	93.8856	222,172.87	735.56	215,936.83	0.22	-6,236.04

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253,000.000	NEXTERA ENERGY CAPITAL HOLDING	82.8744	237,471.34	1,310.68	209,672.13		-27,799.21
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	82.8744	237,471.34	1,310.68	209,672.13	0.21	-27,799.21
275,000.000	NORTH CAROLINA ST UNIV AT RALE	85.2264	272,174.99	2,412.36	234,372.60		-37,802.39
658289K51	1.754% 10/01/2029 DD 07/07/20	85.2264	272,174.99	2,412.36	234,372.60	0.24	-37,802.39
163,000.000	NVIDIA CORP	90.9948	148,047.04	2,334.41	148,321.60		274.56
67066GAF1	2.850% 04/01/2030 DD 03/31/20	90.9948	148,047.04	2,334.41	148,321.60	0.15	274.56
830,000.000	ONEMAIN FINANCIAL I 1A A1 144A	87.4468	820,937.56	622.44	725,808.77		-95,128.79
68269MAA2	1.550% 06/16/2036 DD 05/26/21	87.4468	820,937.56	622.44	725,808.77	0.74	-95,128.79
321,000.000	ORACLE CORP	97.8576	319,892.52	2,397.22	314,122.96		-5,769.56
68389XCP8	4.900% 02/06/2033 DD 02/06/23	97.8576	319,892.52	2,397.22	314,122.96	0.32	-5,769.56
197,000.000	OWL ROCK CAPITAL CORP	88.2254	196,547.63	1,431.81	173,803.96		-22,743.67
69121KAE4	3.400% 07/15/2026 DD 12/08/20	88.2254	196,547.63	1,431.81	173,803.96	0.18	-22,743.67
105,000.000	PACIFIC LIFECORP 144A	71.0407	110,983.83	160.82	74,592.75		-36,391.08
694476AE2	3.350% 09/15/2050 DD 09/15/20	71.0407	110,983.83	160.82	74,592.75	0.08	-36,391.08
120,000.000	PITTSBURGH PA	89.1288	116,883.34	119.04	106,954.60		-9,928.74
725209PA2	1.189% 09/01/2026 DD 08/27/20	89.1288	116,883.34	119.04	106,954.60	0.11	-9,928.74
148,000.000	PRUDENTIAL FINANCIAL INC	78.8230	117,460.20	1,892.73	116,658.02		-802.18
744320BA9	3.935% 12/07/2049 DD 12/07/17	78.8230	117,460.20	1,892.73	116,658.02	0.12	-802.18
271,000.000	PUGET SOUND ENERGY INC	86.2736	242,485.92	3,383.72	233,801.45		-8,684.47
745332CH7	4.223% 06/15/2048 DD 06/14/18	86.2736	242,485.92	3,383.72	233,801.45	0.24	-8,684.47
43,000.000	RETAIL OPPORTUNITY INVESTMENTS	97.7445	42,958.71	508.34	42,030.12		-928.59
76132FAB3	4.000% 12/15/2024 DD 12/03/14	97.7445	42,958.71	508.34	42,030.12	0.04	-928.59
178,000.000	SBL HOLDINGS INC 144A	82.8097	168,346.61	1,043.04	147,401.30		-20,945.31
78397DAB4	5.000% 02/18/2031 DD 02/16/21	82.8097	168,346.61	1,043.04	147,401.30	0.15	-20,945.31
203,000.000	SABINE PASS LIQUEFACTION LLC	100.6046	206,102.05	951.70	204,227.38		-1,874.67
785592AM8	5.625% 03/01/2025 DD 09/01/15	100.6046	206,102.05	951.70	204,227.38	0.21	-1,874.67
185,000.000	SAMMONS FINANCIAL GROUP I 144A	78.7424	190,655.24	2,854.51	145,673.35		-44,981.89
79588TAD2	3.350% 04/16/2031 DD 04/16/21	78.7424	190,655.24	2,854.51	145,673.35	0.15	-44,981.89
300,000.000	SAN FRANCISCO CALIF CITY &CNTY	99.8605	300,641.20	3,932.53	299,581.35		-1,059.85
79766DLS6	3.146% 05/01/2023 DD 02/07/19	99.8605	300,641.20	3,932.53	299,581.35	0.31	-1,059.85
120,000.000	SANTANDER DRIVE AUTO RECEI 4 B	98.4059	117,127.99	48.28	118,087.08		959.09
80285VAD1	0.880% 06/15/2026 DD 10/27/21	98.4059	117,127.99	48.28	118,087.08	0.12	959.09
1,200,000.000	SANTANDER DRIVE AUTO RECEI 4 B	98.4064	1,199,709.69	2,423.86	1,180,877.16		-18,832.53
80286FAD5	4.420% 11/15/2027 DD 07/20/22	98.4064	1,199,709.69	2,423.86	1,180,877.16	1.21	-18,832.53
375,000.000	SEMPRA ENERGY	86.0480	383,252.96	2,375.09	322,679.90		-60,573.06
816851BH1	3.800% 02/01/2038 DD 01/12/18	86.0480	383,252.96	2,375.09	322,679.90	0.33	-60,573.06

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43,000.000	SYMETRA FINANCIAL CORP	98.1480	43,234.83	388.00	42,203.65		-1,031.18
87151QAC0	4.250% 07/15/2024 DD 08/04/14	98.1480	43,234.83	388.00	42,203.65	0.04	-1,031.18
273,000.000	T-MOBILE USA INC	97.1484	279,378.55	4,418.42	265,215.24		-14,163.31
87264ABB0	3.500% 04/15/2025 DD 04/15/21	97.1484	279,378.55	4,418.42	265,215.24	0.27	-14,163.31
338,000.000	TANGER PROPERTIES LP	71.9461	270,062.55	774.69	243,177.85		-26,884.70
875484AL1	2.750% 09/01/2031 DD 08/10/21	71.9461	270,062.55	774.69	243,177.85	0.25	-26,884.70
167,000.000	TIME WARNER CABLE LLC	98.4832	191,607.11	4,557.28	164,467.01		-27,140.10
88732JAJ7	6.550% 05/01/2037 DD 04/09/07	98.4832	191,607.11	4,557.28	164,467.01	0.17	-27,140.10
260,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	97.0622	269,356.19	125.23	252,361.82		-16,994.37
89231XAA9	2.560% 11/25/2031 DD 06/19/19	97.0622	269,356.19	125.23	252,361.82	0.26	-16,994.37
155,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	92.8183	155,477.87	39.34	143,868.33		-11,609.54
89237JAA4	1.350% 05/25/2033 DD 06/08/20	92.8183	155,477.87	39.34	143,868.33	0.15	-11,609.54
159,000.000	TRANSATLANTIC HOLDINGS INC	127.2742	238,355.92	4,275.08	202,365.97		-35,989.95
893521AB0	8.000% 11/30/2039 DD 11/23/09	127.2742	238,355.92	4,275.08	202,365.97	0.21	-35,989.95
9,229,700.000	U S TREASURY BOND	79.6055	8,619,961.14	28,683.46	7,347,345.97		-1,272,615.17
912810RK6	2.500% 02/15/2045 DD 02/15/15	79.6055	8,619,961.14	28,683.46	7,347,345.97	7.50	-1,272,615.17
7,049,800.000	U S TREASURY BOND	59.7852	4,300,319.21	12,033.70	4,214,733.93		-85,585.28
912810SP4	1.375% 08/15/2050 DD 08/15/20	59.7852	4,300,319.21	12,033.70	4,214,733.93	4.30	-85,585.28
2,364,900.000	U S TREASURY NOTE	94.7305	2,242,517.72	7,716.96	2,240,280.86		-2,236.86
9128286B1	2.625% 02/15/2029 DD 02/15/19	94.7305	2,242,517.72	7,716.96	2,240,280.86	2.29	-2,236.86
1,121,000.000	U S TREASURY NOTE	93.5508	1,072,675.56	6,894.00	1,048,704.26		-23,971.30
912828R36	1.625% 05/15/2026 DD 05/15/16	93.5508	1,072,675.56	6,894.00	1,048,704.26	1.07	-23,971.30
147,600.000	U S TREASURY NOTE	91.9766	139,465.65	366.96	135,757.41		-3,708.24
912828Z78	1.500% 01/31/2027 DD 01/31/20	91.9766	139,465.65	366.96	135,757.41	0.14	-3,708.24
3,940,900.000	U S TREASURY NOTE	104.9844	4,061,582.36	61,522.13	4,137,329.23		75,746.87
91282CFV8	4.125% 11/15/2032 DD 11/15/22	104.9844	4,061,582.36	61,522.13	4,137,329.23	4.23	75,746.87
168,000.000	RAYTHEON TECHNOLOGIES CORP	94.4579	187,294.19	2,519.76	158,689.31		-28,604.88
913017BT5	4.500% 06/01/2042 DD 06/01/12	94.4579	187,294.19	2,519.76	158,689.31	0.16	-28,604.88
337,000.000	VERIZON COMMUNICATIONS INC	91.9370	328,911.14	157.68	309,827.81		-19,083.33
92343VGG3	1.450% 03/20/2026 DD 03/22/21	91.9370	328,911.14	157.68	309,827.81	0.32	-19,083.33
140,000.000	VIATRIS INC	70.0588	121,009.41	1,492.40	98,082.35		-22,927.06
92556VAE6	3.850% 06/22/2040 DD 06/22/21	70.0588	121,009.41	1,492.40	98,082.35	0.10	-22,927.06
37,000.000	VISA INC	79.2564	31,364.14	462.46	29,324.88		-2,039.26
92826CAK8	2.700% 04/15/2040 DD 04/02/20	79.2564	31,364.14	462.46	29,324.88	0.03	-2,039.26
725,000.000	WFRBS COMMERCIAL MORTGA C20 A5	97.8263	760,727.71	2,413.66	709,240.82		-51,486.89
92890FAU0	3.995% 05/15/2047 DD 05/01/14	97.8263	760,727.71	2,413.66	709,240.82	0.72	-51,486.89

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107,000.000	WFRBS COMMERCIAL MORTGA C20 AS	97.1941	112,735.40	372.31	103,997.72		-8,737.68
92890FBB1	4.176% 05/15/2047 DD 05/01/14	97.1941	112,735.40	372.31	103,997.72	0.11	-8,737.68
555,000.000	WFRBS COMMERCIAL MORTGA C22 A5	96.7188	580,544.68	1,735.38	536,789.06		-43,755.62
92890KBA2	3.752% 09/15/2057 DD 09/01/14	96.7188	580,544.68	1,735.38	536,789.06	0.55	-43,755.62
194,000.000	VULCAN MATERIALS CO	88.5421	207,805.67	2,581.57	171,771.58		-36,034.09
929160AV1	4.500% 06/15/2047 DD 06/15/17	88.5421	207,805.67	2,581.57	171,771.58	0.18	-36,034.09
600,000.000	WFRBS COMMERCIAL MORTGA C21 A5	96.5558	591,569.24	1,838.92	579,334.92		-12,234.32
92939FAU3	3.678% 08/15/2047 DD 08/01/14	96.5558	591,569.24	1,838.92	579,334.92	0.59	-12,234.32
176,000.000	WFRBS COMMERCIAL MORTGA C23 A5	96.8546	177,681.22	574.43	170,464.11		-7,217.11
92939HAY1	3.917% 10/15/2057 DD 09/01/14	96.8546	177,681.22	574.43	170,464.11	0.17	-7,217.11
259,000.000	WELLS FARGO COMMERCIAL LC18 A5	95.7522	257,185.04	735.01	247,998.25		-9,186.79
94989AAU9	3.405% 12/15/2047 DD 12/01/14	95.7522	257,185.04	735.01	247,998.25	0.25	-9,186.79
650,000.000	WHEELS SPV 2 LLC 1A A3 144A	96.8664	648,596.97	129.96	629,631.73		-18,965.24
96328DBU7	0.620% 08/20/2029 DD 09/21/20	96.8664	648,596.97	129.96	629,631.73	0.64	-18,965.24
955,000.000	WORLD OMNI AUTO RECEIVABL D A4	103.0323	954,761.93	2,487.61	983,958.27		29,196.34
98163VAE8	5.700% 02/15/2029 DD 11/16/22	103.0323	954,761.93	2,487.61	983,958.27	1.00	29,196.34
164,500.000	BX COMMERCIAL MORT ACNT C 144A	93.9827	164,139.82	869.92	154,601.61		-9,538.21
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	93.9827	164,139.82	869.92	154,601.61	0.16	-9,538.21
341,000.000	BX COMMERCIAL MORTG AHP A 144A	95.8332	340,059.46	936.71	326,791.14		-13,268.32
05610FAA5	VAR RT 01/17/2039 DD 02/15/22	95.8332	340,059.46	936.71	326,791.14	0.33	-13,268.32
316,580.980	BX COMMERCIAL MORTG LP2 A 144A	96.2698	315,309.13	873.06	304,771.81		-10,537.32
05610HAA1	VAR RT 02/15/2039 DD 02/22/22	96.2698	315,309.13	873.06	304,771.81	0.31	-10,537.32
263,000.000	BANK OF AMERICA CORP	92.9577	259,652.10	2,534.45	244,478.75		-15,173.35
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	92.9577	259,652.10	2,534.45	244,478.75	0.25	-15,173.35
318,000.000	BANK OF AMERICA CORP	98.9350	317,012.02	3,025.32	314,613.30		-2,398.72
06051GJU4	VAR RT 04/22/2025 DD 04/22/21	98.9350	317,012.02	3,025.32	314,613.30	0.32	-2,398.72
163,500.000	BX TRUST 2021-RISE RISE C 144A	94.5923	163,500.00	473.60	154,658.33		-8,841.67
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	94.5923	163,500.00	473.60	154,658.33	0.16	-8,841.67
383,000.000	BX COMMERCIAL MORTG CIP A 144A	96.3645	382,484.13	1,013.73	369,076.19		-13,407.94
12434FAA5	VAR RT 12/15/2038 DD 12/21/21	96.3645	382,484.13	1,013.73	369,076.19	0.38	-13,407.94
415,000.000	CD 2016-CD2 MORTGAGE TR CD2 A4	93.3356	448,015.97	1,219.54	387,342.78		-60,673.19
12515ABE9	VAR RT 11/10/2049 DD 12/01/16	93.3356	448,015.97	1,219.54	387,342.78	0.40	-60,673.19
584,000.000	CITIGROUP INC	98.6843	581,681.77	4,794.87	576,316.09		-5,365.68
172967MW8	VAR RT 05/01/2025 DD 05/04/21	98.6843	581,681.77	4,794.87	576,316.09	0.59	-5,365.68
202,000.000	CITIGROUP INC	108.0067	217,694.15	4,746.13	218,173.49		479.34
172967PA3	VAR RT 11/17/2033 DD 11/17/22	108.0067	217,694.15	4,746.13	218,173.49	0.22	479.34

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286,000.000	DOMINION ENERGY INC	96.9471	291,056.45	1,097.87	277,268.77		-13,787.68
25746UDB2	STEP 08/15/2024 DD 05/15/2019	96.9471	291,056.45	1,097.87	277,268.77	0.28	-13,787.68
227,000.000	EQT CORP	104.6680	239,106.55	3,121.26	237,596.36		-1,510.19
26884LAG4	VAR RT 02/01/2030 DD 01/21/20	104.6680	239,106.55	3,121.26	237,596.36	0.24	-1,510.19
102,160.630	FRESB 2018-SB52 MORT SB52 A10F	96.1405	101,367.77	294.50	98,217.73		-3,150.04
30297CAJ1	VAR RT 06/25/2028 DD 08/01/18	96.1405	101,367.77	294.50	98,217.73	0.10	-3,150.04
215,252.310	FNMA GTD REMIC P/T 17-M7 A2	94.7964	215,260.41	531.03	204,051.42		-11,208.99
3136AV7G8	VAR RT 02/25/2027 DD 06/01/17	94.7964	215,260.41	531.03	204,051.42	0.21	-11,208.99
62,000.000	FIFTH THIRD BANCORP	87.1013	55,354.46	1,168.85	54,002.79		-1,351.67
316773DF4	VAR RT 04/25/2033 DD 04/25/22	87.1013	55,354.46	1,168.85	54,002.79	0.06	-1,351.67
173,000.000	FIRST CITIZENS BANCSHARES INC/	92.1539	172,513.64	266.90	159,426.27		-13,087.37
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	92.1539	172,513.64	266.90	159,426.27	0.16	-13,087.37
175,000.000	GS MORTGAGE SECURITIES GS4 A4	93.2066	188,003.13	501.89	163,111.48		-24,891.65
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	93.2066	188,003.13	501.89	163,111.48	0.17	-24,891.65
220,000.000	GOLDMAN SACHS GROUP INC/THE	89.4914	201,488.99	1,642.92	196,880.98		-4,608.01
38141GXM1	VAR RT 12/09/2026 DD 12/09/20	89.4914	201,488.99	1,642.92	196,880.98	0.20	-4,608.01
514,000.000	JPMORGAN CHASE & CO	93.5207	487,321.32	6,215.18	480,696.63		-6,624.69
46647PBK1	VAR RT 04/22/2026 DD 04/22/20	93.5207	487,321.32	6,215.18	480,696.63	0.49	-6,624.69
337,000.000	JPMORGAN CHASE & CO	98.6260	326,472.91	3,520.24	332,369.62		5,896.71
46647PCF1	VAR RT 04/22/2027 DD 04/22/21	98.6260	326,472.91	3,520.24	332,369.62	0.34	5,896.71
309,000.000	MORGAN STANLEY	93.7734	308,474.40	3,204.37	289,759.71		-18,714.69
6174468Q5	VAR RT 04/28/2026 DD 04/28/20	93.7734	308,474.40	3,204.37	289,759.71	0.30	-18,714.69
99,000.000	MORGAN STANLEY	94.3012	96,446.07	688.20	93,358.15		-3,087.92
61744YAK4	VAR RT 07/22/2028 DD 07/24/17	94.3012	96,446.07	688.20	93,358.15	0.10	-3,087.92
242,622.450	OPG TRUST 2021-POR PORT B 144A	94.2176	240,819.25	618.34	228,592.98		-12,226.27
67118AAG0	VAR RT 10/15/2036 DD 10/07/21	94.2176	240,819.25	618.34	228,592.98	0.23	-12,226.27
247,000.000	PNC FINANCIAL SERVICES GROUP I	98.5803	247,735.00	2,307.44	243,493.41		-4,241.59
693475BM6	VAR RT 01/24/2034 DD 01/24/23	98.5803	247,735.00	2,307.44	243,493.41	0.25	-4,241.59
260,000.000	SBA TOWER TRUST 2A C 144A	97.0861	269,191.71	459.68	252,423.81		-16,767.90
78403DAH3	VAR RT 10/15/2049 DD 10/15/14	97.0861	269,191.71	459.68	252,423.81	0.26	-16,767.90
257,000.000	CHARLES SCHWAB CORP/THE	95.2889	257,151.77	1,760.62	244,892.48		-12,259.29
808513BQ7	VAR RT 05/13/2026 DD 05/13/21	95.2889	257,151.77	1,760.62	244,892.48	0.25	-12,259.29
167,000.000	US BANCORP	104.3808	174,430.94	4,366.51	174,316.01		-114.93
91159HJJ0	VAR RT 10/21/2033 DD 10/21/22	104.3808	174,430.94	4,366.51	174,316.01	0.18	-114.93
337,000.000	WELLS FARGO & CO	74.2346	311,110.93	4,647.44	250,170.57		-60,940.36
95000U2Q5	VAR RT 04/30/2041 DD 04/30/20	74.2346	311,110.93	4,647.44	250,170.57	0.26	-60,940.36

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000	WELLS FARGO & CO	98.6675	260,721.50	2,570.85	271,335.52		10,614.02
95000U3A9	VAR RT 07/25/2028 DD 07/25/22	98.6675	260,721.50	2,570.85	271,335.52	0.28	10,614.02
SUBTOTAL UNITED STATES			**100,661,441.49**	**508,570.14**	**93,807,680.68**		**-6,853,760.81**
			100,661,441.49	**508,570.14**	**93,807,680.68**	**95.89**	**-6,853,760.81**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**104,888,506.72**	**552,039.65**	**97,794,900.40**		**-7,093,606.32**
			104,888,506.72	**552,039.65**	**97,794,900.40**	**99.96**	**-7,093,606.32**
TOTAL FIXED INCOME SECURITIES			**104,888,506.72**	**552,039.65**	**97,794,900.40**	**99.96**	**-7,093,606.32**
PREFERRED SECURITIES							
U.S. DOLLAR							
UNITED STATES							
269,000.000	PNC FINANCIAL SERVICES GROUP I	98.6633	268,623.44	3,743.60	265,404.33		-3,219.11
693475AK1	VAR RT 12/31/2049 DD 07/27/11	98.6633	268,623.44	3,743.60	265,404.33	0.27	-3,219.11
	TOTAL ASSETS - BASE:		**105,017,702.20**	**560,369.96**	**97,920,876.77**	**100.10**	**-7,096,825.43**
	NET ASSETS - BASE:				**98,481,246.73**		

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
509,900.22	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	509,900.22	509,900.22	9	1,823.46
		509,900.22	**509,900.22**	**9**	**1,823.46**
	COMMON STOCK				
800	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	60,120.00	66,174.50	1	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	49,687.00	44,694.98	1	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	55,917.00	69,116.29	1	0.00
2,400	CUSIP # 343498101 FLOWERS FOODS INC	65,784.00	68,042.50	1	0.00
1,500	CUSIP # 349553107 FORTIS INC	63,795.00	69,002.35	1	0.00
400	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	62,000.00	68,404.74	1	0.00
400	CUSIP # 713448108 PEPSICO INC	72,920.00	69,802.50	1	0.00
1,300	CUSIP # 92343V104 VERIZON COMMUNICATIONS	50,557.00	68,499.37	1	0.00
		480,780.00	**523,737.23**	**8**	**0.00**
	FOREIGN STOCK				
1,300	CUSIP # 05534B760 BCE INC	58,227.00	66,068.50	1	912.90

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 17133Q502				
1,600	CHUNGHWA TELECOM LT-SPON ADR	62,560.00	67,165.06	1	0.00
	CUSIP # 87971M103				
3,000	TELUS CORPORATION	59,580.00	68,552.50	1	784.38
		180,367.00	**201,786.06**	**3**	**1,697.28**
	MUTUAL FUNDS - FIXED INCOME				
	CUSIP # 47103U845				
10,000	JANUS HENDERSON AAA CLO ETF	495,100.00	493,796.09	8	0.00
	CUSIP # 53700T827				
14,500	IMGP DBI MANAGED FUTURES STRATEGY ETF	381,350.00	492,209.35	6	0.00
		876,450.00	**986,005.44**	**15**	**0.00**
	MUTUAL FUNDS - EQUITY				
	CUSIP # 46641Q332				
9,400	JPM EQUITY PREMIUM ETF	513,240.00	597,736.28	9	0.00
	CUSIP # 74347B425				
37,000	PROSHARES SHORT S&P 500 ETFF	555,000.00	581,254.00	9	0.00
	CUSIP # 808524201				
6,000	SCHWAB US LARGE-CAP ETF	290,220.00	292,974.70	5	0.00
		1,358,460.00	**1,471,964.98**	**23**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
811,234.9	HB&T SHORT TERM INCOME FUND	811,234.90	811,234.90	14	0.00
		811,234.90	**811,234.90**	**14**	**0.00**
	PARTNERSHIPS				

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159,362.5498	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	1,661,459.76	1,600,000.00	28	0.00
		1,661,459.76	**1,600,000.00**	**28**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
486,550.64	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	486,550.64	486,550.64	5	1,710.32
		486,550.64	**486,550.64**	**5**	**1,710.32**
	COMMON STOCK				
1,300	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	97,695.00	107,532.00	1	0.00
200	CUSIP # 22160K105 COSTCO WHOLESALE CORP	99,374.00	89,389.41	1	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	82,840.00	102,393.30	1	0.00
3,600	CUSIP # 343498101 FLOWERS FOODS INC	98,676.00	102,062.50	1	0.00
2,200	CUSIP # 349553107 FORTIS INC	93,566.00	101,202.28	1	0.00
600	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	93,000.00	102,605.86	1	0.00
600	CUSIP # 713448108 PEPSICO INC	109,380.00	104,702.50	1	0.00
1,900	CUSIP # 92343V104 VERIZON COMMUNICATIONS	73,891.00	100,113.31	1	0.00
		748,422.00	**810,001.16**	**8**	**0.00**
	FOREIGN STOCK				
2,000	CUSIP # 05534B760 BCE INC	89,580.00	101,642.50	1	1,404.46

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 17133Q502				
2,400	CHUNGHWA TELECOM LT-SPON ADR	93,840.00	100,746.34	1	0.00
	CUSIP # 87971M103				
4,500	TELUS CORPORATION	89,370.00	102,827.50	1	1,176.57
		272,790.00	**305,216.34**	**3**	**2,581.03**
	MUTUAL FUNDS - FIXED INCOME				
	CUSIP # 47103U845				
19,500	JANUS HENDERSON AAA CLO ETF	965,445.00	962,902.75	11	0.00
	CUSIP # 53700T827				
36,200	IMGP DBI MANAGED FUTURES STRATEGY ETF	952,060.00	1,228,822.36	10	0.00
		1,917,505.00	**2,191,725.11**	**21**	**0.00**
	MUTUAL FUNDS - EQUITY				
	CUSIP # 46641Q332				
23,600	JPM EQUITY PREMIUM ETF	1,288,560.00	1,500,695.82	14	0.00
	CUSIP # 74347B425				
61,000	PROSHARES SHORT S&P 500 ETFF	915,000.00	958,282.00	10	0.00
	CUSIP # 808524201				
17,600	SCHWAB US LARGE-CAP ETF	851,312.00	1,005,490.50	9	0.00
		3,054,872.00	**3,464,468.32**	**34**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
135,981.91	HB&T SHORT TERM INCOME FUND	135,981.91	135,981.91	1	0.00
		135,981.91	**135,981.91**	**1**	**0.00**
	PARTNERSHIPS				

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
239,043.8247	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	2,492,189.64	2,400,000.00	27	0.00
		2,492,189.64	**2,400,000.00**	**27**	**0.00**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,940.19	0.00	-4,940.19		0.00
			-4,940.19	0.00	-4,940.19	-0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-1,745.58	0.00	-1,745.58		0.00
			-1,745.58	0.00	-1,745.58	-0.01	0.00
	REBATE RECEIVABLE		17,029.43	0.00	17,029.43		0.00
			17,029.43	0.00	17,029.43	0.07	0.00
	MSC PAYABLE - CLASS C2		-22,903.48	0.00	-22,903.48		0.00
			-22,903.48	0.00	-22,903.48	-0.09	0.00
	PAYABLE FOR CUSTODIAN FEES		-27,427.62	0.00	-27,427.62		0.00
			-27,427.62	0.00	-27,427.62	-0.11	0.00
2,059,773.250	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,059,773.25	7,752.14	2,059,773.25		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,059,773.25	7,752.14	2,059,773.25	7.98	0.00
SUBTOTAL UNITED STATES			**2,019,785.81**	**7,752.14**	**2,019,785.81**		**0.00**
			2,019,785.81	**7,752.14**	**2,019,785.81**	**7.82**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**2,019,785.81**	**7,752.14**	**2,019,785.81**		**0.00**
			2,019,785.81	**7,752.14**	**2,019,785.81**	**7.82**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**2,019,785.81**	**7,752.14**	**2,019,785.81**	**7.82**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,003,765.516	ULLICO SEPARATE ACCOUNT J	17.1753	15,446,933.43	0.00	17,239,939.74		1,793,006.31
99VVBMW47		17.1753	15,446,933.43	0.00	17,239,939.74	66.81	1,793,006.31
EQUITY							
U.S. DOLLAR							
UNITED STATES							
45,650.067	BANK OF NEW YORK MELLON EMPLOY	143.3908	6,611,658.21	0.00	6,545,797.89		-65,860.32
06427F819	BK OF NY MELLON/AGGREGATE BD	143.3908	6,611,658.21	0.00	6,545,797.89	25.37	-65,860.32
	TOTAL ASSETS - BASE:		**24,078,377.45**	**7,752.14**	**25,805,523.44**	**100.00**	**1,727,145.99**
	NET ASSETS - BASE:				**25,813,275.58**		

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		8,998.74	0.00	8,998.74		0.00
			8,998.74	0.00	8,998.74	0.07	0.00
	PAYABLE FOR TRUSTEE FEES		-641.21	0.00	-641.21		0.00
			-641.21	0.00	-641.21	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,465.10	0.00	-2,465.10		0.00
			-2,465.10	0.00	-2,465.10	-0.02	0.00
	PAYABLE FOR CUSTODIAN FEES		-9,844.97	0.00	-9,844.97		0.00
			-9,844.97	0.00	-9,844.97	-0.08	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-4,132.56	0.00	-4,132.56		0.00
			-4,132.56	0.00	-4,132.56	-0.03	0.00
785,357.620	BLACKROCK LIQ TREAS TR INSTL	100.0000	785,357.62	1,430.02	785,357.62		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	785,357.62	1,430.02	785,357.62	6.19	0.00
SUBTOTAL UNITED STATES			**777,272.52**	**1,430.02**	**777,272.52**		**0.00**
			777,272.52	**1,430.02**	**777,272.52**	**6.12**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**777,272.52**	**1,430.02**	**777,272.52**		**0.00**
			777,272.52	**1,430.02**	**777,272.52**	**6.12**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**777,272.52**	**1,430.02**	**777,272.52**	**6.12**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
250,000.000	AT&T INC	100.2889	250,000.00	1,500.15	250,722.27		722.27
00206RMP4	5.539% 02/20/2026 DD 02/22/23	100.2889	250,000.00	1,500.15	250,722.27	1.98	722.27
250,000.000	AMGEN INC	102.0196	249,571.30	1,037.15	255,049.05		5,477.75
031162DP2	5.150% 03/02/2028 DD 03/02/23	102.0196	249,571.30	1,037.15	255,049.05	2.01	5,477.75
250,000.000	ASTRAZENECA FINANCE LLC	102.7924	249,502.25	947.92	256,980.92		7,478.67
04636NAF0	4.875% 03/03/2028 DD 03/03/23	102.7924	249,502.25	947.92	256,980.92	2.03	7,478.67
300,666.668	BANK 2017-BNK8 BNK8 A3	91.8459	278,049.33	809.04	276,149.86		-1,899.47
06650AAD9	3.229% 11/15/2050 DD 11/01/17	91.8459	278,049.33	809.04	276,149.86	2.18	-1,899.47
250,000.000	BLACK HILLS CORP	103.5108	249,203.01	991.67	258,776.93		9,573.92
092113AV1	5.950% 03/15/2028 DD 03/07/23	103.5108	249,203.01	991.67	258,776.93	2.04	9,573.92
250,000.000	BP CAPITAL MARKETS AMERICA INC	101.4725	250,000.00	1,604.00	253,681.20		3,681.20
10373QBU3	4.812% 02/13/2033 DD 02/13/23	101.4725	250,000.00	1,604.00	253,681.20	2.00	3,681.20

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000	CONSUMERS ENERGY CO	100.6566	248,694.04	2,615.63	251,641.48		2,947.44
210518DS2	4.650% 03/01/2028 DD 01/10/23	100.6566	248,694.04	2,615.63	251,641.48	1.98	2,947.44
250,000.000	CROWN CASTLE INC	100.6595	249,778.80	2,777.78	251,648.63		1,869.83
22822VBA8	5.000% 01/11/2028 DD 01/11/23	100.6595	249,778.80	2,777.78	251,648.63	1.98	1,869.83
250,000.000	ENTERPRISE PRODUCTS OPERATING	88.6413	222,959.38	1,166.67	221,603.16		-1,356.22
29379VBX0	2.800% 01/31/2030 DD 01/15/20	88.6413	222,959.38	1,166.67	221,603.16	1.75	-1,356.22
97,631.553	FHLMC POOL #ZA-1334	95.2383	92,158.28	284.76	92,982.65		824.37
31329JPT8	3.500% 07/01/2042 DD 09/01/18	95.2383	92,158.28	284.76	92,982.65	0.73	824.37
378,012.229	FHLMC POOL #ZS-9386	92.1107	346,161.24	945.03	348,189.88		2,028.64
3132AANB6	3.000% 04/01/2043 DD 09/01/18	92.1107	346,161.24	945.03	348,189.88	2.75	2,028.64
147,325.827	FHLMC POOL #ZS-9629	95.2377	139,059.39	429.70	140,309.79		1,250.40
3132AAVW1	3.500% 01/01/2044 DD 09/01/18	95.2377	139,059.39	429.70	140,309.79	1.11	1,250.40
233,215.311	FHLMC POOL #SD-0612	88.1612	203,289.73	485.87	205,605.42		2,315.69
3132DMVD4	2.500% 11/01/2050 DD 05/01/21	88.1612	203,289.73	485.87	205,605.42	1.62	2,315.69
117,618.239	FHLMC POOL #SD-7528	83.6180	98,329.33	196.03	98,350.02		20.69
3132DVLH6	2.000% 11/01/2050 DD 10/01/20	83.6180	98,329.33	196.03	98,350.02	0.78	20.69
163,742.703	FNMA POOL #0735500	103.1177	168,339.83	750.49	168,847.77		507.94
31402RDD8	5.500% 05/01/2035 DD 04/01/05	103.1177	168,339.83	750.49	168,847.77	1.33	507.94
127,824.793	FNMA POOL #0CA5225	90.8048	114,876.31	319.56	116,071.07		1,194.76
3140QCYX8	3.000% 02/01/2050 DD 01/01/20	90.8048	114,876.31	319.56	116,071.07	0.92	1,194.76
259,735.664	FNMA POOL #0CA6635	87.5692	226,138.01	541.12	227,448.57		1,310.56
3140QELR1	2.500% 08/01/2050 DD 07/01/20	87.5692	226,138.01	541.12	227,448.57	1.79	1,310.56
125,180.176	FNMA POOL #0CB0671	87.5688	109,179.19	260.79	109,618.75		439.56
3140QKW95	2.500% 06/01/2051 DD 05/01/21	87.5688	109,179.19	260.79	109,618.75	0.86	439.56
256,997.315	FNMA POOL #0FM3123	91.4430	232,974.56	535.41	235,006.02		2,031.46
3140X6PH8	2.500% 05/01/2040 DD 04/01/20	91.4430	232,974.56	535.41	235,006.02	1.85	2,031.46
393,209.040	FNMA POOL #0FS3371	83.6238	328,930.96	655.35	328,816.51		-114.45
3140XJW90	2.000% 01/01/2053 DD 12/01/22	83.6238	328,930.96	655.35	328,816.51	2.59	-114.45
135,571.424	FNMA POOL #0MA4045	86.2276	115,716.78	225.95	116,899.97		1,183.19
31418DP71	2.000% 05/01/2040 DD 05/01/20	86.2276	115,716.78	225.95	116,899.97	0.92	1,183.19
349,093.511	FNMA POOL #0MA4152	86.3655	301,408.15	581.82	301,496.41		88.26
31418DTJ1	2.000% 10/01/2040 DD 09/01/20	86.3655	301,408.15	581.82	301,496.41	2.38	88.26
250,000.000	HARTFORD FINANCIAL SERVICES GR	75.5813	190,990.99	1,050.00	188,953.22		-2,037.77
416515BF0	3.600% 08/19/2049 DD 08/19/19	75.5813	190,990.99	1,050.00	188,953.22	1.49	-2,037.77
300,000.000	JOHN DEERE OWNER TRUST 20 A A2	100.4575	299,932.69	1,276.00	301,372.59		1,439.90
47800CAB2	5.280% 03/16/2026 DD 03/02/23	100.4575	299,932.69	1,276.00	301,372.59	2.38	1,439.90

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.5027	249,498.82	1,769.44	251,256.77		1,757.95
65339KCM0	4.900% 02/28/2028 DD 02/09/23	100.5027	249,498.82	1,769.44	251,256.77	1.98	1,757.95
250,000.000	NORTHROP GRUMMAN CORP	100.7670	249,751.76	1,729.86	251,917.53		2,165.77
666807CH3	4.700% 03/15/2033 DD 02/08/23	100.7670	249,751.76	1,729.86	251,917.53	1.99	2,165.77
250,000.000	RYDER SYSTEM INC	101.2300	249,498.27	1,490.97	253,075.00		3,576.73
78355HKV0	5.650% 03/01/2028 DD 02/23/23	101.2300	249,498.27	1,490.97	253,075.00	2.00	3,576.73
250,000.000	TOYOTA MOTOR CREDIT CORP	101.0291	249,841.32	2,537.33	252,572.87		2,731.55
89236TKQ7	4.625% 01/12/2028 DD 01/12/23	101.0291	249,841.32	2,537.33	252,572.87	1.99	2,731.55
200,000.000	U S TREASURY BOND	70.0078	137,074.85	497.24	140,015.62		2,940.77
912810SZ2	2.000% 08/15/2051 DD 08/15/21	70.0078	137,074.85	497.24	140,015.62	1.10	2,940.77
1,000,000.000	U S TREASURY BOND	75.3320	736,183.68	7,569.06	753,320.31		17,136.63
912810TC2	2.000% 11/15/2041 DD 11/15/21	75.3320	736,183.68	7,569.06	753,320.31	5.94	17,136.63
900,000.000	U S TREASURY NOTE	93.9766	847,204.44	1,818.02	845,789.06		-1,415.38
912828P46	1.625% 02/15/2026 DD 02/15/16	93.9766	847,204.44	1,818.02	845,789.06	6.67	-1,415.38
2,100,000.000	U S TREASURY NOTE	96.4766	2,028,122.22	551.10	2,026,007.80		-2,114.42
91282CBE0	0.125% 01/15/2024 DD 01/15/21	96.4766	2,028,122.22	551.10	2,026,007.80	15.98	-2,114.42
500,000.000	U S TREASURY NOTE	83.8047	413,130.18	776.93	419,023.44		5,893.26
91282CCS8	1.250% 08/15/2031 DD 08/15/21	83.8047	413,130.18	776.93	419,023.44	3.30	5,893.26
250,000.000	WALGREENS BOOTS ALLIANCE INC	87.8455	223,309.73	3,688.89	219,613.76		-3,695.97
931427AS7	3.200% 04/15/2030 DD 04/15/20	87.8455	223,309.73	3,688.89	219,613.76	1.73	-3,695.97
250,000.000	WASTE MANAGEMENT INC	99.9181	249,650.40	1,477.43	249,795.22		144.82
94106LBT5	4.625% 02/15/2030 DD 02/15/23	99.9181	249,650.40	1,477.43	249,795.22	1.97	144.82
250,000.000	BANK OF AMERICA CORP	99.6183	250,000.00	2,504.72	249,045.83		-954.17
06051GLE7	VAR RT 01/20/2027 DD 01/20/23	99.6183	250,000.00	2,504.72	249,045.83	1.96	-954.17
250,000.000	BANK OF NEW YORK MELLON CORP/T	98.9721	250,000.00	1,892.92	247,430.33		-2,569.67
06406RBN6	VAR RT 02/01/2029 DD 01/31/23	98.9721	250,000.00	1,892.92	247,430.33	1.95	-2,569.67
250,000.000	GOLDMAN SACHS GROUP INC/THE	95.4001	234,210.04	4,398.96	238,500.24		4,290.20
38141GWZ3	VAR RT 05/01/2029 DD 04/23/18	95.4001	234,210.04	4,398.96	238,500.24	1.88	4,290.20
250,000.000	MORGAN STANLEY	100.5924	249,997.16	2,561.50	251,480.97		1,483.81
61747YFA8	VAR RT 02/01/2029 DD 01/19/23	100.5924	249,997.16	2,561.50	251,480.97	1.98	1,483.81
SUBTOTAL UNITED STATES			**11,832,716.42**	**57,252.26**	**11,905,066.89**		**72,350.47**
			11,832,716.42	**57,252.26**	**11,905,066.89**	**93.87**	**72,350.47**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**11,832,716.42**	**57,252.26**	**11,905,066.89**		**72,350.47**
			11,832,716.42	**57,252.26**	**11,905,066.89**	**93.87**	**72,350.47**
TOTAL FIXED INCOME SECURITIES			**11,832,716.42**	**57,252.26**	**11,905,066.89**	**93.87**	**72,350.47**
	TOTAL ASSETS - BASE:		**12,609,988.94**	**58,682.28**	**12,682,339.41**	**99.99**	**72,350.47**
	NET ASSETS - BASE:				**12,741,021.69**		

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3356
VANGUARD 20/80-CONSERVATIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
2,881.15	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,881.15	2,881.15	0	7.14
		2,881.15	**2,881.15**	**0**	**7.14**
	MUTUAL FUNDS - FIXED INCOME				
1,865	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	142,933.60	194,522.11	11	0.00
1,869	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	143,427.06	163,111.74	11	0.00
3,564	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	272,610.36	287,556.85	21	0.00
6,152	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	300,955.84	343,495.35	23	0.00
3,127	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	145,561.85	164,213.61	11	0.00
		1,005,488.71	**1,152,899.66**	**78**	**0.00**
	MUTUAL FUNDS - EQUITY				
1,602	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	72,362.34	59,392.05	6	0.00
613	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	24,765.20	20,867.35	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3356
VANGUARD 20/80-CONSERVATIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 922908736				
268	VANGUARD GROWTH ETF	66,849.92	50,243.20	5	0.00
	CUSIP # 922908744				
457	VANGUARD VALUE ETF	63,116.27	46,333.58	5	0.00
	CUSIP # 922908751				
93	VANGUARD SMALL CAP ETF	17,629.08	12,152.22	1	0.00
		244,722.81	**188,988.40**	**19**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
30,578.9	HB&T SHORT TERM INCOME FUND	30,578.90	30,578.90	2	0.00
		30,578.90	**30,578.90**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
8,167.91	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	8,167.91	8,167.91	0	23.32
		8,167.91	**8,167.91**	**0**	**23.32**
	MUTUAL FUNDS - FIXED INCOME				
5,601	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	429,260.64	575,724.75	8	0.00
5,730	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	439,720.20	498,690.59	8	0.00
10,992	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	840,778.08	901,019.83	16	0.00
19,151	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	936,866.92	1,093,459.38	18	0.00
9,685	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	450,836.75	516,299.49	8	0.00
		3,097,462.59	**3,585,194.04**	**58**	**0.00**
	MUTUAL FUNDS - EQUITY				
13,526	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	610,969.42	502,126.91	12	0.00
5,082	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	205,312.80	207,583.14	4	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 922908736				
2,295	VANGUARD GROWTH ETF	572,464.80	436,494.83	11	0.00
	CUSIP # 922908744				
4,020	VANGUARD VALUE ETF	555,202.20	413,703.14	10	0.00
	CUSIP # 922908751				
756	VANGUARD SMALL CAP ETF	143,307.36	102,842.23	3	0.00
		2,087,256.58	**1,662,750.25**	**39**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
119,000.04	HB&T SHORT TERM INCOME FUND	119,000.04	119,000.04	2	0.00
		119,000.04	**119,000.04**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
82,665.19	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	82,665.19	82,665.19	0	241.72
		82,665.19	**82,665.19**	**0**	**241.72**
	MUTUAL FUNDS - FIXED INCOME				
27,927	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,140,325.28	2,696,856.30	5	0.00
29,034	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,228,069.16	2,477,322.69	5	0.00
57,333	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,385,401.17	4,600,223.43	11	0.00
97,841	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,786,381.72	5,313,866.62	12	0.00
48,744	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,269,033.20	2,563,889.73	6	0.00
		15,809,210.53	**17,652,158.77**	**39**	**0.00**
	MUTUAL FUNDS - EQUITY				
159,309	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,195,987.53	5,795,782.65	18	0.00
60,615	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,448,846.00	2,205,945.98	6	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 922908736				
27,272	VANGUARD GROWTH ETF	6,802,727.68	3,422,268.83	17	0.00
	CUSIP # 922908744				
45,454	VANGUARD VALUE ETF	6,277,651.94	4,669,857.19	15	0.00
	CUSIP # 922908751				
8,652	VANGUARD SMALL CAP ETF	1,640,073.12	1,052,163.69	4	0.00
		24,365,286.27	**17,146,018.34**	**60**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
575,023.69	HB&T SHORT TERM INCOME FUND	575,023.69	575,023.69	1	0.00
		575,023.69	**575,023.69**	**1**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
18,082.49	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	18,082.49	18,082.49	0	24.13
		18,082.49	**18,082.49**	**0**	**24.13**
	MUTUAL FUNDS - FIXED INCOME				
4,026	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	308,552.64	389,006.00	4	0.00
4,000	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	306,960.00	339,786.69	4	0.00
8,081	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	618,115.69	638,324.45	8	0.00
13,671	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	668,785.32	752,653.22	9	0.00
6,912	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	321,753.60	357,436.05	4	0.00
		2,224,167.25	**2,477,206.41**	**29**	**0.00**
	MUTUAL FUNDS - EQUITY				
34,795	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,571,690.15	1,481,938.98	20	0.00
12,828	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	518,251.20	554,886.91	7	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 922908736				
5,967	VANGUARD GROWTH ETF	1,488,408.48	1,040,270.75	19	0.00
	CUSIP # 922908744				
9,927	VANGUARD VALUE ETF	1,371,017.97	1,103,053.20	18	0.00
	CUSIP # 922908751				
1,873	VANGUARD SMALL CAP ETF	355,045.88	278,148.06	5	0.00
		5,304,413.68	**4,458,297.90**	**68**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
238,865.01	HB&T SHORT TERM INCOME FUND	238,865.01	238,865.01	3	0.00
		238,865.01	**238,865.01**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3436
VANGUARD 80/20-AGGRESSIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
47,005.58	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	47,005.58	47,005.58	0	50.05
		47,005.58	**47,005.58**	**0**	**50.05**
	MUTUAL FUNDS - FIXED INCOME				
6,037	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	462,675.68	609,493.60	3	0.00
6,148	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	471,797.52	528,817.57	3	0.00
12,353	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	944,880.97	980,750.29	5	0.00
20,889	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,021,889.88	1,144,978.51	6	0.00
10,274	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	478,254.70	536,292.76	3	0.00
		3,379,498.75	**3,800,332.73**	**19**	**0.00**
	MUTUAL FUNDS - EQUITY				
90,569	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	4,091,001.73	3,658,027.59	23	0.00
33,580	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,356,632.00	1,517,606.67	8	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3436
VANGUARD 80/20-AGGRESSIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 922908736				
15,475	VANGUARD GROWTH ETF	3,860,084.00	2,181,505.04	22	0.00
	CUSIP # 922908744				
25,838	VANGUARD VALUE ETF	3,568,486.18	2,780,804.03	20	0.00
	CUSIP # 922908751				
4,926	VANGUARD SMALL CAP ETF	933,772.56	675,866.49	5	0.00
		13,809,976.47	**10,813,809.82**	**78**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
408,709.79	HB&T SHORT TERM INCOME FUND	408,709.79	408,709.79	2	0.00
		408,709.79	**408,709.79**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3454
VANGUARD 100% EQUITY MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
27,013.11	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	27,013.11	27,013.11	0	19.05
		27,013.11	**27,013.11**	**0**	**19.05**
	MUTUAL FUNDS - EQUITY				
51,992	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,348,478.64	2,033,904.55	29	0.00
19,275	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	778,710.00	807,845.99	10	0.00
8,778	CUSIP # 922908736 VANGUARD GROWTH ETF	2,189,584.32	1,343,324.68	27	0.00
14,915	CUSIP # 922908744 VANGUARD VALUE ETF	2,059,910.65	1,493,756.67	25	0.00
2,865	CUSIP # 922908751 VANGUARD SMALL CAP ETF	543,089.40	369,310.71	7	0.00
		7,919,773.01	**6,048,142.60**	**98**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
132,870.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	132,870.92	132,870.92	2	0.00
		132,870.92	**132,870.92**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 01/01/2023 through 03/31/2023
Account Number XXXXXX3338
VANGUARD 100% FIXED INCOME MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2023

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
19.64	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	19.64	19.64	0	6.35
		19.64	**19.64**	**0**	**6.35**
	MUTUAL FUNDS - FIXED INCOME				
2,191	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	167,918.24	217,323.40	14	0.00
2,222	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	170,516.28	194,093.39	14	0.00
4,396	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	336,250.04	354,431.49	27	0.00
7,462	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	365,041.04	429,718.79	30	0.00
3,755	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	174,795.25	199,258.41	14	0.00
		1,214,520.85	**1,394,825.48**	**98**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
20,428.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	20,428.90	20,428.90	2	0.00
		20,428.90	**20,428.90**	**2**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-540,167.630	1.000000	-540,167.63	1.000000	-540,167.63	0.00	0.14
		Base		1.000000	-540,167.63	1.000000	-540,167.63	0.00	0.14
US DOLLAR Total									
			-540,167.630		-540,167.63		-540,167.63	0.00	0.14
		Base			-540,167.63		-540,167.63	0.00	0.14
CASH Total									
			-540,167.630	Base	-540,167.63		-540,167.63	0.00	0.14
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
313384GB9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/23 0.00000					0.010000	26 May 2023		
			650,000.000	99.269263	645,250.21	99.331274	645,653.28	403.07	0.17
		Base		99.269263	645,250.21	99.331274	645,653.28	403.07	0.17
7839989D1	SSC GOVERNMENT MM GVMXX					4.695031	31 Dec 2030		
			9,378,491.680	100.000000	9,378,491.68	100.000000	9,378,491.68	0.00	2.43
		Base		100.000000	9,378,491.68	100.000000	9,378,491.68	0.00	2.43
912796CT4	TREASURY BILL 04/23 0.00000					0.010000	11 Apr 2023		
			3,060,000.000	99.877778	3,056,260.00	99.898778	3,056,902.61	642.61	0.79
		Base		99.877778	3,056,260.00	99.898778	3,056,902.61	642.61	0.79
912796CU1	TREASURY BILL 04/23 0.00000					0.010000	18 Apr 2023		
			280,000.000	99.790332	279,412.93	99.810364	279,469.02	56.09	0.07
		Base		99.790332	279,412.93	99.810364	279,469.02	56.09	0.07
912796CV9	TREASURY BILL 04/23 0.00000					0.010000	25 Apr 2023		
			450,000.000	99.704533	448,670.40	99.721029	448,744.63	74.23	0.12
		Base		99.704533	448,670.40	99.721029	448,744.63	74.23	0.12

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796CW7	TREASURY BILL 05/23 0.00000				0.010000	02 May 2023		
	760,000.000	Local	99.599153	756,953.56	99.629847	757,186.84	233.28	0.20
		Base	99.599153	756,953.56	99.629847	757,186.84	233.28	0.20
912796W47	TREASURY BILL 05/23 0.00000				0.010000	18 May 2023		
	940,000.000	Local	99.389000	934,256.60	99.416146	934,511.77	255.17	0.24
		Base	99.389000	934,256.60	99.416146	934,511.77	255.17	0.24
912796Z93	TREASURY BILL 04/23 0.00000				0.010000	04 Apr 2023		
	760,000.000	Local	99.961750	759,709.30	99.987236	759,902.99	193.69	0.20
		Base	99.961750	759,709.30	99.987236	759,902.99	193.69	0.20
912796ZF9	TREASURY BILL 05/23 0.00000				0.010000	25 May 2023		
	1,150,000.000	Local	99.322000	1,142,203.00	99.331222	1,142,309.05	106.05	0.30
		Base	99.322000	1,142,203.00	99.331222	1,142,309.05	106.05	0.30
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	560,000.000	Local	99.229027	555,682.55	99.255536	555,831.00	148.45	0.14
		Base	99.229027	555,682.55	99.255536	555,831.00	148.45	0.14
US DOLLAR Total								
	17,988,491.680	Local		17,956,890.23		17,959,002.87	2,112.64	4.66
		Base		17,956,890.23		17,959,002.87	2,112.64	4.66
CASH EQUIVALENT Total								
	17,988,491.680	Base		17,956,890.23		17,959,002.87	2,112.64	4.66

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00192NAA5	AVENUE OF AMERICAS AOA 2021 1177 A 144A				5.559400	15 Oct 2038		
	580,000.000	Local	99.885145	579,333.84	92.119820	534,294.96	-45,038.88	0.14
Original Face:	580,000.000	Base	99.885145	579,333.84	92.119820	534,294.96	-45,038.88	0.14
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
	30,000.000	Local	131.223100	39,366.93	101.413334	30,424.00	-8,942.93	0.01
		Base	131.223100	39,366.93	101.413334	30,424.00	-8,942.93	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	42,000.000	87.752738	36,856.15	85.518153	35,917.62	-938.53	0.01
		Base		87.752738	36,856.15	85.518153	35,917.62	-938.53	0.01
00206RHJ4	AT+T INC SR UNSECURED 03/29 4.35					4.350000	01 Mar 2029		
		Local	170,000.000	100.897624	171,525.96	97.801698	166,262.89	-5,263.07	0.04
		Base		100.897624	171,525.96	97.801698	166,262.89	-5,263.07	0.04
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
		Local	130,000.000	102.598638	133,378.23	96.799695	125,839.60	-7,538.63	0.03
		Base		102.598638	133,378.23	96.799695	125,839.60	-7,538.63	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		Local	130,000.000	100.084285	130,109.57	91.655619	119,152.30	-10,957.27	0.03
		Base		100.084285	130,109.57	91.655619	119,152.30	-10,957.27	0.03
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
		Local	130,000.000	99.916869	129,891.93	87.772593	114,104.37	-15,787.56	0.03
		Base		99.916869	129,891.93	87.772593	114,104.37	-15,787.56	0.03
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		Local	180,000.000	96.305944	173,350.70	81.694671	147,050.41	-26,300.29	0.04
		Base		96.305944	173,350.70	81.694671	147,050.41	-26,300.29	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
		Local	90,000.000	92.767933	83,491.14	72.198642	64,978.78	-18,512.36	0.02
		Base		92.767933	83,491.14	72.198642	64,978.78	-18,512.36	0.02
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
		Local	153,000.000	90.845412	138,993.48	71.501410	109,397.16	-29,596.32	0.03
		Base		90.845412	138,993.48	71.501410	109,397.16	-29,596.32	0.03
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
		Local	20,000.000	101.733650	20,346.73	71.109022	14,221.80	-6,124.93	0.00
		Base		101.733650	20,346.73	71.109022	14,221.80	-6,124.93	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
		Local	240,000.000	86.326425	207,183.42	80.409420	192,982.61	-14,200.81	0.05
		Base		86.326425	207,183.42	80.409420	192,982.61	-14,200.81	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
		Local	10,000.000	104.660900	10,466.09	74.147065	7,414.71	-3,051.38	0.00
		Base		104.660900	10,466.09	74.147065	7,414.71	-3,051.38	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
		Local	106,000.000	99.983500	105,982.51	99.189960	105,141.36	-841.15	0.03
		Base		99.983500	105,982.51	99.189960	105,141.36	-841.15	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	30,000.000	106.015967	31,804.79	103.727791	31,118.34	-686.45	0.01
		Base		106.015967	31,804.79	103.727791	31,118.34	-686.45	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
		Local	50,000.000	105.681740	52,840.87	102.652220	51,326.11	-1,514.76	0.01
		Base		105.681740	52,840.87	102.652220	51,326.11	-1,514.76	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
		Local	110,000.000	98.755909	108,631.50	98.045831	107,850.41	-781.09	0.03
		Base		98.755909	108,631.50	98.045831	107,850.41	-781.09	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	20,000.000	101.284550	20,256.91	99.033000	19,806.60	-450.31	0.01
		Base		101.284550	20,256.91	99.033000	19,806.60	-450.31	0.01
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
		Local	10,000.000	112.301200	11,230.12	95.987873	9,598.79	-1,631.33	0.00
		Base		112.301200	11,230.12	95.987873	9,598.79	-1,631.33	0.00
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	50,000.000	99.935120	49,967.56	95.064656	47,532.33	-2,435.23	0.01
		Base		99.935120	49,967.56	95.064656	47,532.33	-2,435.23	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	280,000.000	102.929539	288,202.71	92.727953	259,638.27	-28,564.44	0.07
		Base		102.929539	288,202.71	92.727953	259,638.27	-28,564.44	0.07
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	240,000.000	99.996421	239,991.41	96.471429	231,531.43	-8,459.98	0.06
		Base		99.996421	239,991.41	96.471429	231,531.43	-8,459.98	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	330,000.000	119.548024	394,508.48	87.959520	290,266.42	-104,242.06	0.08
		Base		119.548024	394,508.48	87.959520	290,266.42	-104,242.06	0.08
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	110,000.000	103.131927	113,445.12	98.332248	108,165.47	-5,279.65	0.03
		Base		103.131927	113,445.12	98.332248	108,165.47	-5,279.65	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		Local	50,000.000	98.554180	49,277.09	96.665915	48,332.96	-944.13	0.01
		Base		98.554180	49,277.09	96.665915	48,332.96	-944.13	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
		Local	100,000.000	99.786670	99,786.67	88.707860	88,707.86	-11,078.81	0.02
		Base		99.786670	99,786.67	88.707860	88,707.86	-11,078.81	0.02
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
		Local	470,000.000	100.162653	470,764.47	89.851969	422,304.25	-48,460.22	0.11
		Base		100.162653	470,764.47	89.851969	422,304.25	-48,460.22	0.11
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
		Local	190,000.000	100.959016	191,822.13	87.310212	165,889.40	-25,932.73	0.04
		Base		100.959016	191,822.13	87.310212	165,889.40	-25,932.73	0.04
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
		Local	390,000.000	101.366564	395,329.60	82.926408	323,412.99	-71,916.61	0.08
		Base		101.366564	395,329.60	82.926408	323,412.99	-71,916.61	0.08
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		Local	10,000.000	99.717300	9,971.73	79.038946	7,903.89	-2,067.84	0.00
		Base		99.717300	9,971.73	79.038946	7,903.89	-2,067.84	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	50,000.000	99.517760	49,758.88	95.196112	47,598.06	-2,160.82	0.01
		Base		99.517760	49,758.88	95.196112	47,598.06	-2,160.82	0.01
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
		Local	100,000.000	98.907520	98,907.52	98.613694	98,613.69	-293.83	0.03
		Base		98.907520	98,907.52	98.613694	98,613.69	-293.83	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01F012643	FNMA TBA 30 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	13 Apr 2053		
		Local	100,000.000	78.156250	78,156.25	78.435633	78,435.63	279.38	0.02
Original Face:		Base	100,000.000	78.156250	78,156.25	78.435633	78,435.63	279.38	0.02
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	13 Apr 2053		
		Local	3,100,000.000	81.598035	2,529,539.08	82.576258	2,559,864.00	30,324.92	0.66
Original Face:		Base	3,100,000.000	81.598035	2,529,539.08	82.576258	2,559,864.00	30,324.92	0.66
01F022642	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	13 Apr 2053		
		Local	2,900,000.000	84.433492	2,448,571.28	86.181641	2,499,267.59	50,696.31	0.65
Original Face:		Base	2,900,000.000	84.433492	2,448,571.28	86.181641	2,499,267.59	50,696.31	0.65
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 Apr 2053		
		Local	2,800,000.000	88.037807	2,465,058.60	89.608372	2,509,034.42	43,975.82	0.65
Original Face:		Base	2,800,000.000	88.037807	2,465,058.60	89.608372	2,509,034.42	43,975.82	0.65
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	13 Apr 2053		
		Local	3,200,000.000	91.069581	2,914,226.59	92.750000	2,968,000.00	53,773.41	0.77
Original Face:		Base	3,200,000.000	91.069581	2,914,226.59	92.750000	2,968,000.00	53,773.41	0.77
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	13 Apr 2053		
		Local	2,400,000.000	93.734701	2,249,632.82	95.515625	2,292,375.00	42,742.18	0.59
Original Face:		Base	2,400,000.000	93.734701	2,249,632.82	95.515625	2,292,375.00	42,742.18	0.59
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	13 Apr 2053		
		Local	1,600,000.000	97.062108	1,552,993.72	97.875000	1,566,000.00	13,006.28	0.41
Original Face:		Base	1,600,000.000	97.062108	1,552,993.72	97.875000	1,566,000.00	13,006.28	0.41
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	13 Apr 2053		
		Local	1,200,000.000	97.511393	1,170,136.72	99.671875	1,196,062.50	25,925.78	0.31
Original Face:		Base	1,200,000.000	97.511393	1,170,136.72	99.671875	1,196,062.50	25,925.78	0.31
01F052649	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	13 Apr 2053		
		Local	600,000.000	99.382813	596,296.88	100.925781	605,554.69	9,257.81	0.16
Original Face:		Base	600,000.000	99.382813	596,296.88	100.925781	605,554.69	9,257.81	0.16
01F060642	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE					6.000000	13 Apr 2053		
		Local	300,000.000	101.226563	303,679.69	101.957031	305,871.09	2,191.40	0.08
Original Face:		Base	300,000.000	101.226563	303,679.69	101.957031	305,871.09	2,191.40	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01F062648	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE					6.500000	13 Apr 2053		
		Local	300,000.000	102.510417	307,531.25	103.125000	309,375.00	1,843.75	0.08
Original Face:		Base	300,000.000	102.510417	307,531.25	103.125000	309,375.00	1,843.75	0.08
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
		Local	40,000.000	99.795500	39,918.20	81.824969	32,729.99	-7,188.21	0.01
		Base		99.795500	39,918.20	81.824969	32,729.99	-7,188.21	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
		Local	40,000.000	73.781500	29,512.60	69.971546	27,988.62	-1,523.98	0.01
		Base		73.781500	29,512.60	69.971546	27,988.62	-1,523.98	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		Local	20,000.000	99.210200	19,842.04	63.302801	12,660.56	-7,181.48	0.00
		Base		99.210200	19,842.04	63.302801	12,660.56	-7,181.48	0.00
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	20,000.000	99.952900	19,990.58	91.655254	18,331.05	-1,659.53	0.00
		Base		99.952900	19,990.58	91.655254	18,331.05	-1,659.53	0.00
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
		Local	135,000.000	100.254889	135,344.10	99.306734	134,064.09	-1,280.01	0.03
		Base		100.254889	135,344.10	99.306734	134,064.09	-1,280.01	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	300,000.000	133.606497	400,819.49	94.292681	282,878.04	-117,941.45	0.07
		Base		133.606497	400,819.49	94.292681	282,878.04	-117,941.45	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	20,000.000	101.248450	20,249.69	97.508003	19,501.60	-748.09	0.01
		Base		101.248450	20,249.69	97.508003	19,501.60	-748.09	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	20,000.000	99.981650	19,996.33	94.885831	18,977.17	-1,019.16	0.00
		Base		99.981650	19,996.33	94.885831	18,977.17	-1,019.16	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
		Local	30,000.000	98.344267	29,503.28	78.668464	23,600.54	-5,902.74	0.01
		Base		98.344267	29,503.28	78.668464	23,600.54	-5,902.74	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
		Local	10,000.000	115.306600	11,530.66	103.020941	10,302.09	-1,228.57	0.00
		Base		115.306600	11,530.66	103.020941	10,302.09	-1,228.57	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		Local	110,000.000	97.683745	107,452.12	95.899638	105,489.60	-1,962.52	0.03
		Base		97.683745	107,452.12	95.899638	105,489.60	-1,962.52	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	100,000.000	97.113420	97,113.42	92.969789	92,969.79	-4,143.63	0.02
		Base		97.113420	97,113.42	92.969789	92,969.79	-4,143.63	0.02
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		Local	20,000.000	138.752300	27,750.46	90.727429	18,145.49	-9,604.97	0.00
		Base		138.752300	27,750.46	90.727429	18,145.49	-9,604.97	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
		Local	80,000.000	99.982838	79,986.27	92.992115	74,393.69	-5,592.58	0.02
		Base		99.982838	79,986.27	92.992115	74,393.69	-5,592.58	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	100,000.000	99.994770	99,994.77	88.694174	88,694.17	-11,300.60	0.02
		Base		99.994770	99,994.77	88.694174	88,694.17	-11,300.60	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	50,000.000	99.918640	49,959.32	83.068729	41,534.36	-8,424.96	0.01
		Base		99.918640	49,959.32	83.068729	41,534.36	-8,424.96	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	420,000.000	101.606545	426,747.49	67.565253	283,774.06	-142,973.43	0.07
		Base		101.606545	426,747.49	67.565253	283,774.06	-142,973.43	0.07
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
		Local	40,000.000	100.091200	40,036.48	85.416958	34,166.78	-5,869.70	0.01
		Base		100.091200	40,036.48	85.416958	34,166.78	-5,869.70	0.01
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	30,000.000	99.831233	29,949.37	96.680716	29,004.21	-945.16	0.01
		Base		99.831233	29,949.37	96.680716	29,004.21	-945.16	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
		Local	60,000.000	99.810817	59,886.49	96.098565	57,659.14	-2,227.35	0.01
		Base		99.810817	59,886.49	96.098565	57,659.14	-2,227.35	0.01
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
		Local	250,000.000	99.831968	249,579.92	95.076167	237,690.42	-11,889.50	0.06
		Base		99.831968	249,579.92	95.076167	237,690.42	-11,889.50	0.06
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
		Local	30,000.000	100.235767	30,070.73	97.402682	29,220.80	-849.93	0.01
		Base		100.235767	30,070.73	97.402682	29,220.80	-849.93	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	250,000.000	99.910240	249,775.60	96.533298	241,333.25	-8,442.35	0.06
		Base		99.910240	249,775.60	96.533298	241,333.25	-8,442.35	0.06
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 2024		
		Local	110,000.000	99.994491	109,993.94	97.988088	107,786.90	-2,207.04	0.03
		Base		99.994491	109,993.94	97.988088	107,786.90	-2,207.04	0.03
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
		Local	90,000.000	99.834489	89,851.04	97.428033	87,685.23	-2,165.81	0.02
		Base		99.834489	89,851.04	97.428033	87,685.23	-2,165.81	0.02
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
		Local	27,000.000	100.217037	27,058.60	94.501609	25,515.43	-1,543.17	0.01
		Base		100.217037	27,058.60	94.501609	25,515.43	-1,543.17	0.01
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
		Local	80,000.000	98.538925	78,831.14	84.206781	67,365.42	-11,465.72	0.02
		Base		98.538925	78,831.14	84.206781	67,365.42	-11,465.72	0.02
03065WAD7	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3					4.380000	18 Apr 2028		
		Local	110,000.000	99.982718	109,980.99	98.806090	108,686.70	-1,294.29	0.03
Original Face:		Base	110,000.000	99.982718	109,980.99	98.806090	108,686.70	-1,294.29	0.03
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
		Local	379,978.210	98.950916	375,991.92	93.463740	355,141.85	-20,850.07	0.09
Original Face:		Base	410,000.000	98.950916	375,991.92	93.463740	355,141.85	-20,850.07	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	250,000.000	99.902052	249,755.13	97.761728	244,404.32	-5,350.81	0.06
		Base		99.902052	249,755.13	97.761728	244,404.32	-5,350.81	0.06
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
		Local	70,000.000	97.582743	68,307.92	98.078745	68,655.12	347.20	0.02
		Base		97.582743	68,307.92	98.078745	68,655.12	347.20	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	10,000.000	100.322500	10,032.25	97.560971	9,756.10	-276.15	0.00
		Base		100.322500	10,032.25	97.560971	9,756.10	-276.15	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	100,000.000	106.232470	106,232.47	107.488962	107,488.96	1,256.49	0.03
		Base		106.232470	106,232.47	107.488962	107,488.96	1,256.49	0.03
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
		Local	220,000.000	98.712100	217,166.62	98.682819	217,102.20	-64.42	0.06
		Base		98.712100	217,166.62	98.682819	217,102.20	-64.42	0.06
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
		Local	15,000.000	108.182267	16,227.34	94.428118	14,164.22	-2,063.12	0.00
		Base		108.182267	16,227.34	94.428118	14,164.22	-2,063.12	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	110,000.000	107.561527	118,317.68	102.030817	112,233.90	-6,083.78	0.03
		Base		107.561527	118,317.68	102.030817	112,233.90	-6,083.78	0.03
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	100,000.000	99.943280	99,943.28	92.671635	92,671.64	-7,271.64	0.02
		Base		99.943280	99,943.28	92.671635	92,671.64	-7,271.64	0.02
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	30,000.000	99.844333	29,953.30	94.369994	28,311.00	-1,642.30	0.01
		Base		99.844333	29,953.30	94.369994	28,311.00	-1,642.30	0.01
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	100,000.000	97.177650	97,177.65	96.526856	96,526.86	-650.79	0.03
		Base		97.177650	97,177.65	96.526856	96,526.86	-650.79	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	20,000.000	99.990850	19,998.17	97.459220	19,491.84	-506.33	0.01
		Base		99.990850	19,998.17	97.459220	19,491.84	-506.33	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
		Local	130,000.000	99.801977	129,742.57	95.517762	124,173.09	-5,569.48	0.03
		Base		99.801977	129,742.57	95.517762	124,173.09	-5,569.48	0.03
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
		Local	50,000.000	99.068740	49,534.37	89.969975	44,984.99	-4,549.38	0.01
		Base		99.068740	49,534.37	89.969975	44,984.99	-4,549.38	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		Local	110,000.000	102.672727	112,940.00	83.971500	92,368.65	-20,571.35	0.02
		Base		102.672727	112,940.00	83.971500	92,368.65	-20,571.35	0.02
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	440,000.000	94.630009	416,372.04	74.750000	328,900.00	-87,472.04	0.09
		Base		94.630009	416,372.04	74.750000	328,900.00	-87,472.04	0.09
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	170,000.000	89.004200	151,307.14	71.222074	121,077.53	-30,229.61	0.03
		Base		89.004200	151,307.14	71.222074	121,077.53	-30,229.61	0.03
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
		Local	290,000.000	96.471524	279,767.42	95.119967	275,847.90	-3,919.52	0.07
		Base		96.471524	279,767.42	95.119967	275,847.90	-3,919.52	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
		Local	70,000.000	95.052700	66,536.89	89.092881	62,365.02	-4,171.87	0.02
		Base		95.052700	66,536.89	89.092881	62,365.02	-4,171.87	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	170,000.000	100.158376	170,269.24	93.800684	159,461.16	-10,808.08	0.04
		Base		100.158376	170,269.24	93.800684	159,461.16	-10,808.08	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	05 Jun 2049		
		Local	485,100.000	100.000000	485,100.00	97.700700	473,946.10	-11,153.90	0.12
Original Face:		Base	490,000.000	100.000000	485,100.00	97.700700	473,946.10	-11,153.90	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
		Local	80,000.000	99.718875	79,775.10	83.945243	67,156.19	-12,618.91	0.02
		Base		99.718875	79,775.10	83.945243	67,156.19	-12,618.91	0.02
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					6.008040	15 Jan 2037		
		Local	210,000.000	100.000000	210,000.00	98.252900	206,331.09	-3,668.91	0.05
Original Face:		Base	210,000.000	100.000000	210,000.00	98.252900	206,331.09	-3,668.91	0.05
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
		Local	50,000.000	115.016220	57,508.11	104.515972	52,257.99	-5,250.12	0.01
		Base		115.016220	57,508.11	104.515972	52,257.99	-5,250.12	0.01
04002VAA9	AREIT CRE TRUST AREIT 2022 CRE6 A 144A					5.809060	17 Nov 2024		
		Local	440,243.980	100.000000	440,243.98	97.523500	429,341.34	-10,902.64	0.11
Original Face:		Base	470,000.000	100.000000	440,243.98	97.523500	429,341.34	-10,902.64	0.11
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
		Local	30,000.000	126.891833	38,067.55	99.033089	29,709.93	-8,357.62	0.01
		Base		126.891833	38,067.55	99.033089	29,709.93	-8,357.62	0.01
05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A					1.380000	20 Aug 2027		
		Local	419,000.000	99.976134	418,900.00	88.562950	371,078.76	-47,821.24	0.10
Original Face:		Base	419,000.000	99.976134	418,900.00	88.562950	371,078.76	-47,821.24	0.10
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	150,000.000	105.934047	158,901.07	92.903974	139,355.96	-19,545.11	0.04
		Base		105.934047	158,901.07	92.903974	139,355.96	-19,545.11	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
		Local	130,000.000	109.855177	142,811.73	101.109536	131,442.40	-11,369.33	0.03
		Base		109.855177	142,811.73	101.109536	131,442.40	-11,369.33	0.03
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					5.934430	15 Jul 2035		
		Local	260,000.000	99.906196	259,756.11	96.169820	250,041.53	-9,714.58	0.06
Original Face:		Base	260,000.000	99.906196	259,756.11	96.169820	250,041.53	-9,714.58	0.06
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A					3.202000	09 Dec 2041		
		Local	110,000.000	105.835400	116,418.94	85.300960	93,831.06	-22,587.88	0.02
Original Face:		Base	110,000.000	105.835400	116,418.94	85.300960	93,831.06	-22,587.88	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05608WAA2	BX TRUST BX 2021 SOAR A 144A				5.355000	15 Jun 2038		
	177,144.670	Local	100.000000	177,144.67	96.111620	170,256.61	-6,888.06	0.04
Original Face:	180,000.000	Base	100.000000	177,144.67	96.111620	170,256.61	-6,888.06	0.04
05609KAA7	BX TRUST BX 2021 XL2 A 144A				5.372500	15 Oct 2038		
	546,761.890	Local	99.541901	544,257.18	95.799720	523,796.36	-20,460.82	0.14
Original Face:	590,000.000	Base	99.541901	544,257.18	95.799720	523,796.36	-20,460.82	0.14
05609VAA3	BX TRUST BX 2021 VOLT A 144A				5.384440	15 Sep 2036		
	350,000.000	Local	100.070277	350,245.97	96.144150	336,504.53	-13,741.44	0.09
Original Face:	350,000.000	Base	100.070277	350,245.97	96.144150	336,504.53	-13,741.44	0.09
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025		
	400,000.000	Local	100.613185	402,452.74	94.255861	377,023.44	-25,429.30	0.10
		Base	100.613185	402,452.74	94.255861	377,023.44	-25,429.30	0.10
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
	200,000.000	Local	104.586035	209,172.07	95.836286	191,672.57	-17,499.50	0.05
		Base	104.586035	209,172.07	95.836286	191,672.57	-17,499.50	0.05
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026		
	710,000.000	Local	99.845400	708,902.34	96.785739	687,178.75	-21,723.59	0.18
		Base	99.845400	708,902.34	96.785739	687,178.75	-21,723.59	0.18
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
	10,000.000	Local	101.015700	10,101.57	97.575624	9,757.56	-344.01	0.00
		Base	101.015700	10,101.57	97.575624	9,757.56	-344.01	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
	110,000.000	Local	100.031564	110,034.72	93.891931	103,281.12	-6,753.60	0.03
		Base	100.031564	110,034.72	93.891931	103,281.12	-6,753.60	0.03
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028		
	150,000.000	Local	95.426567	143,139.85	92.957701	139,436.55	-3,703.30	0.04
		Base	95.426567	143,139.85	92.957701	139,436.55	-3,703.30	0.04
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029		
	150,000.000	Local	100.712200	151,068.30	96.176071	144,264.11	-6,804.19	0.04
		Base	100.712200	151,068.30	96.176071	144,264.11	-6,804.19	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		Local	70,000.000	100.000000	70,000.00	93.364809	65,355.37	-4,644.63	0.02
		Base		100.000000	70,000.00	93.364809	65,355.37	-4,644.63	0.02
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		Local	340,000.000	107.414962	365,210.87	81.709086	277,810.89	-87,399.98	0.07
		Base		107.414962	365,210.87	81.709086	277,810.89	-87,399.98	0.07
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		Local	580,000.000	103.806536	602,077.91	84.592993	490,639.36	-111,438.55	0.13
		Base		103.806536	602,077.91	84.592993	490,639.36	-111,438.55	0.13
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		Local	160,000.000	100.000000	160,000.00	91.433087	146,292.94	-13,707.06	0.04
		Base		100.000000	160,000.00	91.433087	146,292.94	-13,707.06	0.04
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
		Local	150,000.000	99.851967	149,777.95	81.674222	122,511.33	-27,266.62	0.03
		Base		99.851967	149,777.95	81.674222	122,511.33	-27,266.62	0.03
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
		Local	100,000.000	95.149660	95,149.66	84.144477	84,144.48	-11,005.18	0.02
		Base		95.149660	95,149.66	84.144477	84,144.48	-11,005.18	0.02
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
		Local	230,000.000	100.000000	230,000.00	96.852510	222,760.77	-7,239.23	0.06
		Base		100.000000	230,000.00	96.852510	222,760.77	-7,239.23	0.06
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
		Local	30,000.000	100.461000	30,138.30	95.193640	28,558.09	-1,580.21	0.01
Original Face:		Base	30,000.000	100.461000	30,138.30	95.193640	28,558.09	-1,580.21	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		Local	130,000.000	99.967554	129,957.82	93.606557	121,688.52	-8,269.30	0.03
		Base		99.967554	129,957.82	93.606557	121,688.52	-8,269.30	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	40,000.000	99.983925	39,993.57	92.902438	37,160.98	-2,832.59	0.01
		Base		99.983925	39,993.57	92.902438	37,160.98	-2,832.59	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	70,000.000	99.900686	69,930.48	92.118531	64,482.97	-5,447.51	0.02
		Base		99.900686	69,930.48	92.118531	64,482.97	-5,447.51	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
		Local	70,000.000	99.075857	69,353.10	88.086994	61,660.90	-7,692.20	0.02
		Base		99.075857	69,353.10	88.086994	61,660.90	-7,692.20	0.02
06417XAH4	BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45					3.450000	11 Apr 2025		
		Local	240,000.000	100.075742	240,181.78	96.950900	232,682.16	-7,499.62	0.06
		Base		100.075742	240,181.78	96.950900	232,682.16	-7,499.62	0.06
06540WBG7	BANK BANK 2019 BN19 C					4.030443	15 Aug 2061		
		Local	210,000.000	104.124848	218,662.18	75.887250	159,363.23	-59,298.95	0.04
Original Face:		Base	210,000.000	104.124848	218,662.18	75.887250	159,363.23	-59,298.95	0.04
06541WAW2	BANK BANK 2017 BNK5 A4					3.131000	15 Jun 2060		
		Local	130,000.000	107.797100	140,136.23	92.071960	119,693.55	-20,442.68	0.03
Original Face:		Base	130,000.000	107.797100	140,136.23	92.071960	119,693.55	-20,442.68	0.03
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	200,000.000	110.508195	221,016.39	92.420938	184,841.88	-36,174.51	0.05
		Base		110.508195	221,016.39	92.420938	184,841.88	-36,174.51	0.05
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		Local	140,000.000	109.148821	152,808.35	106.875265	149,625.37	-3,182.98	0.04
		Base		109.148821	152,808.35	106.875265	149,625.37	-3,182.98	0.04
075887BF5	BECTON DICKINSON + CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	2,000.000	101.366000	2,027.32	97.756673	1,955.13	-72.19	0.00
		Base		101.366000	2,027.32	97.756673	1,955.13	-72.19	0.00
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	8,000.000	108.276000	8,662.08	92.885579	7,430.85	-1,231.23	0.00
		Base		108.276000	8,662.08	92.885579	7,430.85	-1,231.23	0.00
075887BV0	BECTON DICKINSON + CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
		Local	100,000.000	99.208830	99,208.83	98.125093	98,125.09	-1,083.74	0.03
		Base		99.208830	99,208.83	98.125093	98,125.09	-1,083.74	0.03

Base Currency: USD - US DOLLAR

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084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		Local	120,000.000	99.055633	118,866.76	91.862418	110,234.90	-8,631.86	0.03
		Base		99.055633	118,866.76	91.862418	110,234.90	-8,631.86	0.03
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
		Local	230,000.000	100.000000	230,000.00	98.774498	227,181.35	-2,818.65	0.06
		Base		100.000000	230,000.00	98.774498	227,181.35	-2,818.65	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
		Local	200,000.000	100.247455	200,494.91	97.220269	194,440.54	-6,054.37	0.05
		Base		100.247455	200,494.91	97.220269	194,440.54	-6,054.37	0.05
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
		Local	400,000.000	100.895803	403,583.21	91.785420	367,141.68	-36,441.53	0.10
		Base		100.895803	403,583.21	91.785420	367,141.68	-36,441.53	0.10
09659W2V5	BNP PARIBAS SR UNSECURED 144A 01/29 VAR					5.125000	13 Jan 2029		
		Local	300,000.000	100.000000	300,000.00	100.104963	300,314.89	314.89	0.08
		Base		100.000000	300,000.00	100.104963	300,314.89	314.89	0.08
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		Local	50,000.000	98.230920	49,115.46	91.666197	45,833.10	-3,282.36	0.01
		Base		98.230920	49,115.46	91.666197	45,833.10	-3,282.36	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
		Local	50,000.000	99.220820	49,610.41	90.972979	45,486.49	-4,123.92	0.01
		Base		99.220820	49,610.41	90.972979	45,486.49	-4,123.92	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		Local	40,000.000	99.977650	39,991.06	94.657634	37,863.05	-2,128.01	0.01
		Base		99.977650	39,991.06	94.657634	37,863.05	-2,128.01	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		Local	20,000.000	99.855150	19,971.03	92.126871	18,425.37	-1,545.66	0.00
		Base		99.855150	19,971.03	92.126871	18,425.37	-1,545.66	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		Local	130,000.000	100.341362	130,443.77	81.607355	106,089.56	-24,354.21	0.03
		Base		100.341362	130,443.77	81.607355	106,089.56	-24,354.21	0.03

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097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	40,000.000	99.213125	39,685.25	75.516127	30,206.45	-9,478.80	0.01
		Base		99.213125	39,685.25	75.516127	30,206.45	-9,478.80	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
		Local	220,000.000	100.000000	220,000.00	99.754667	219,460.27	-539.73	0.06
		Base		100.000000	220,000.00	99.754667	219,460.27	-539.73	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	150,000.000	108.810313	163,215.47	101.027468	151,541.20	-11,674.27	0.04
		Base		108.810313	163,215.47	101.027468	151,541.20	-11,674.27	0.04
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	300,000.000	105.656040	316,968.12	100.295344	300,886.03	-16,082.09	0.08
		Base		105.656040	316,968.12	100.295344	300,886.03	-16,082.09	0.08
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	60,000.000	104.147450	62,488.47	99.532227	59,719.34	-2,769.13	0.02
		Base		104.147450	62,488.47	99.532227	59,719.34	-2,769.13	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	210,000.000	104.401067	219,242.24	100.653856	211,373.10	-7,869.14	0.05
		Base		104.401067	219,242.24	100.653856	211,373.10	-7,869.14	0.05
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
		Local	120,000.000	100.000000	120,000.00	96.618330	115,942.00	-4,058.00	0.03
		Base		100.000000	120,000.00	96.618330	115,942.00	-4,058.00	0.03
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
		Local	220,000.000	97.750395	215,050.87	96.132113	211,490.65	-3,560.22	0.05
		Base		97.750395	215,050.87	96.132113	211,490.65	-3,560.22	0.05
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	60,000.000	100.005000	60,003.00	97.327916	58,396.75	-1,606.25	0.02
		Base		100.005000	60,003.00	97.327916	58,396.75	-1,606.25	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	180,000.000	98.788361	177,819.05	70.500572	126,901.03	-50,918.02	0.03
		Base		98.788361	177,819.05	70.500572	126,901.03	-50,918.02	0.03

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10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
		Local	140,000.000	106.724686	149,414.56	94.862349	132,807.29	-16,607.27	0.03
		Base		106.724686	149,414.56	94.862349	132,807.29	-16,607.27	0.03
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
		Local	34,340.760	99.998981	34,340.41	93.204870	32,007.26	-2,333.15	0.01
Original Face:		Base	120,000.000	99.998981	34,340.41	93.204870	32,007.26	-2,333.15	0.01
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
		Local	86,741.800	99.925365	86,677.06	91.333810	79,224.59	-7,452.47	0.02
Original Face:		Base	110,000.000	99.925365	86,677.06	91.333810	79,224.59	-7,452.47	0.02
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
		Local	176,486.000	99.998181	176,482.79	97.311020	171,740.33	-4,742.46	0.04
Original Face:		Base	190,000.000	99.998181	176,482.79	97.311020	171,740.33	-4,742.46	0.04
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	103,000.000	100.176621	103,181.92	97.997469	100,937.39	-2,244.53	0.03
		Base		100.176621	103,181.92	97.997469	100,937.39	-2,244.53	0.03
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
		Local	40,000.000	99.869225	39,947.69	96.556643	38,622.66	-1,325.03	0.01
		Base		99.869225	39,947.69	96.556643	38,622.66	-1,325.03	0.01
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
		Local	29,000.000	110.943207	32,173.53	92.687360	26,879.33	-5,294.20	0.01
		Base		110.943207	32,173.53	92.687360	26,879.33	-5,294.20	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
		Local	400,000.000	99.867223	399,468.89	76.825467	307,301.87	-92,167.02	0.08
		Base		99.867223	399,468.89	76.825467	307,301.87	-92,167.02	0.08
11135FBQ3	BROADCOM INC SR UNSECURED 144A 11/36 3.187					3.187000	15 Nov 2036		
		Local	3,000.000	100.171000	3,005.13	75.818438	2,274.55	-730.58	0.00
		Base		100.171000	3,005.13	75.818438	2,274.55	-730.58	0.00
11135FBV2	BROADCOM INC SR UNSECURED 144A 05/37 4.926					4.926000	15 May 2037		
		Local	37,000.000	111.810243	41,369.79	90.855769	33,616.63	-7,753.16	0.01
		Base		111.810243	41,369.79	90.855769	33,616.63	-7,753.16	0.01

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12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
		Local	20,000.000	102.811500	20,562.30	69.631801	13,926.36	-6,635.94	0.00
		Base		102.811500	20,562.30	69.631801	13,926.36	-6,635.94	0.00
12433EAA9	BX TRUST BX 2022 LBA6 A 144A					5.827090	15 Jan 2039		
		Local	220,000.000	100.000000	220,000.00	96.488910	212,275.60	-7,724.40	0.06
Original Face:		Base	220,000.000	100.000000	220,000.00	96.488910	212,275.60	-7,724.40	0.06
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.875297	13 Nov 2050		
		Local	909,747.760	2.445148	22,244.68	2.663850	24,234.32	1,989.64	0.01
Original Face:		Base	1,070,000.000	2.445148	22,244.68	2.663850	24,234.32	1,989.64	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349700	10 May 2050		
		Local	24,000.000	102.465417	24,591.70	78.288570	18,789.26	-5,802.44	0.00
Original Face:		Base	24,000.000	102.465417	24,591.70	78.288570	18,789.26	-5,802.44	0.00
125523AF7	CIGNA GROUP/THE COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
		Local	11,000.000	100.444455	11,048.89	99.517000	10,946.87	-102.02	0.00
		Base		100.444455	11,048.89	99.517000	10,946.87	-102.02	0.00
125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	220,000.000	112.665341	247,863.75	98.392001	216,462.40	-31,401.35	0.06
		Base		112.665341	247,863.75	98.392001	216,462.40	-31,401.35	0.06
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	170,000.000	128.184712	217,914.01	93.746676	159,369.35	-58,544.66	0.04
		Base		128.184712	217,914.01	93.746676	159,369.35	-58,544.66	0.04
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
		Local	1,170,000.000	102.605197	1,200,480.80	95.479060	1,117,105.00	-83,375.80	0.29
Original Face:		Base	1,170,000.000	102.605197	1,200,480.80	95.479060	1,117,105.00	-83,375.80	0.29
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
		Local	155,974.100	99.998532	155,971.81	96.895750	151,132.27	-4,839.54	0.04
Original Face:		Base	250,000.000	99.998532	155,971.81	96.895750	151,132.27	-4,839.54	0.04
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.564604	10 Oct 2048		
		Local	57,000.000	102.651649	58,511.44	90.751380	51,728.29	-6,783.15	0.01
Original Face:		Base	57,000.000	102.651649	58,511.44	90.751380	51,728.29	-6,783.15	0.01

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126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
		Local	133,113.390	103.004529	137,112.82	86.988690	115,793.59	-21,319.23	0.03
Original Face:		Base	250,000.000	103.004529	137,112.82	86.988690	115,793.59	-21,319.23	0.03
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A					2.265000	25 Nov 2066		
		Local	382,776.310	99.999031	382,772.60	85.948000	328,988.58	-53,784.02	0.09
Original Face:		Base	420,000.000	99.999031	382,772.60	85.948000	328,988.58	-53,784.02	0.09
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
		Local	210,000.000	102.714938	215,701.37	77.787960	163,354.72	-52,346.65	0.04
Original Face:		Base	210,000.000	102.714938	215,701.37	77.787960	163,354.72	-52,346.65	0.04
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
		Local	80,211.810	103.581891	83,084.91	84.530360	67,803.33	-15,281.58	0.02
Original Face:		Base	120,000.000	103.581891	83,084.91	84.530360	67,803.33	-15,281.58	0.02
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
		Local	156,915.470	102.087710	160,191.41	88.141260	138,307.27	-21,884.14	0.04
Original Face:		Base	220,000.000	102.087710	160,191.41	88.141260	138,307.27	-21,884.14	0.04
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
		Local	82,210.680	99.998917	82,209.79	79.531310	65,383.23	-16,826.56	0.02
Original Face:		Base	140,000.000	99.998917	82,209.79	79.531310	65,383.23	-16,826.56	0.02
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
		Local	70,466.300	99.998879	70,465.51	70.952430	49,997.55	-20,467.96	0.01
Original Face:		Base	120,000.000	99.998879	70,465.51	70.952430	49,997.55	-20,467.96	0.01
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A					1.632000	25 Apr 2066		
		Local	66,406.230	99.999970	66,406.21	81.731110	54,274.55	-12,131.66	0.01
Original Face:		Base	120,000.000	99.999970	66,406.21	81.731110	54,274.55	-12,131.66	0.01
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A					1.585000	25 Jul 2066		
		Local	350,212.110	99.999463	350,210.23	78.615880	275,322.33	-74,887.90	0.07
Original Face:		Base	470,000.000	99.999463	350,210.23	78.615880	275,322.33	-74,887.90	0.07
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		Local	50,000.000	101.624500	50,812.25	98.145727	49,072.86	-1,739.39	0.01
		Base		101.624500	50,812.25	98.145727	49,072.86	-1,739.39	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	10,000.000	114.221200	11,422.12	94.713870	9,471.39	-1,950.73	0.00
		Base		114.221200	11,422.12	94.713870	9,471.39	-1,950.73	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		Local	121,000.000	99.238826	120,078.98	98.077562	118,673.85	-1,405.13	0.03
		Base		99.238826	120,078.98	98.077562	118,673.85	-1,405.13	0.03
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		Local	100,000.000	119.396610	119,396.61	95.228944	95,228.94	-24,167.67	0.02
		Base		119.396610	119,396.61	95.228944	95,228.94	-24,167.67	0.02
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	310,000.000	119.275216	369,753.17	93.274723	289,151.64	-80,601.53	0.07
		Base		119.275216	369,753.17	93.274723	289,151.64	-80,601.53	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		Local	20,000.000	99.892950	19,978.59	96.263356	19,252.67	-725.92	0.00
		Base		99.892950	19,978.59	96.263356	19,252.67	-725.92	0.00
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		Local	40,000.000	99.835425	39,934.17	93.399037	37,359.61	-2,574.56	0.01
		Base		99.835425	39,934.17	93.399037	37,359.61	-2,574.56	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		Local	20,000.000	98.486050	19,697.21	85.666534	17,133.31	-2,563.90	0.00
		Base		98.486050	19,697.21	85.666534	17,133.31	-2,563.90	0.00
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
		Local	140,000.000	112.494321	157,492.05	83.314756	116,640.66	-40,851.39	0.03
		Base		112.494321	157,492.05	83.314756	116,640.66	-40,851.39	0.03
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
		Local	150,000.000	97.778107	146,667.16	71.375857	107,063.79	-39,603.37	0.03
		Base		97.778107	146,667.16	71.375857	107,063.79	-39,603.37	0.03
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
		Local	20,000.000	89.006550	17,801.31	80.945559	16,189.11	-1,612.20	0.00
		Base		89.006550	17,801.31	80.945559	16,189.11	-1,612.20	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
		Local	80,000.000	99.461500	79,569.20	81.520722	65,216.58	-14,352.62	0.02
		Base		99.461500	79,569.20	81.520722	65,216.58	-14,352.62	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					4.864430	15 Jul 2035		
		Local	17,209.920	96.433278	16,596.09	92.902970	15,988.53	-607.56	0.00
Original Face:		Base	2,010,000.000	96.433278	16,596.09	92.902970	15,988.53	-607.56	0.00
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	300,000.000	97.919280	293,757.84	95.308291	285,924.87	-7,832.97	0.07
		Base		97.919280	293,757.84	95.308291	285,924.87	-7,832.97	0.07
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	190,000.000	110.749911	210,424.83	94.958093	180,420.38	-30,004.45	0.05
		Base		110.749911	210,424.83	94.958093	180,420.38	-30,004.45	0.05
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	140,000.000	102.095757	142,934.06	88.890034	124,446.05	-18,488.01	0.03
		Base		102.095757	142,934.06	88.890034	124,446.05	-18,488.01	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	190,000.000	106.157811	201,699.84	85.920410	163,248.78	-38,451.06	0.04
		Base		106.157811	201,699.84	85.920410	163,248.78	-38,451.06	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
		Local	70,000.000	99.995671	69,996.97	99.007334	69,305.13	-691.84	0.02
		Base		99.995671	69,996.97	99.007334	69,305.13	-691.84	0.02
13645RBF0	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45					2.450000	02 Dec 2031		
		Local	300,000.000	100.290493	300,871.48	86.509341	259,528.02	-41,343.46	0.07
		Base		100.290493	300,871.48	86.509341	259,528.02	-41,343.46	0.07
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3					3.000000	02 Dec 2041		
		Local	100,000.000	101.898950	101,898.95	80.332288	80,332.29	-21,566.66	0.02
		Base		101.898950	101,898.95	80.332288	80,332.29	-21,566.66	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
		Local	70,000.000	100.011871	70,008.31	98.793435	69,155.40	-852.91	0.02
		Base		100.011871	70,008.31	98.793435	69,155.40	-852.91	0.02

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14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	10,000.000	99.896500	9,989.65	85.909727	8,590.97	-1,398.68	0.00
		Base		99.896500	9,989.65	85.909727	8,590.97	-1,398.68	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	20,000.000	100.138000	20,027.60	87.408430	17,481.69	-2,545.91	0.00
		Base		100.138000	20,027.60	87.408430	17,481.69	-2,545.91	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		Local	10,000.000	101.649300	10,164.93	75.413111	7,541.31	-2,623.62	0.00
		Base		101.649300	10,164.93	75.413111	7,541.31	-2,623.62	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	100,000.000	105.461070	105,461.07	98.939486	98,939.49	-6,521.58	0.03
		Base		105.461070	105,461.07	98.939486	98,939.49	-6,521.58	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		Local	50,000.000	96.991360	48,495.68	94.609840	47,304.92	-1,190.76	0.01
		Base		96.991360	48,495.68	94.609840	47,304.92	-1,190.76	0.01
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		Local	10,000.000	88.689900	8,868.99	82.288919	8,228.89	-640.10	0.00
		Base		88.689900	8,868.99	82.288919	8,228.89	-640.10	0.00
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	130,000.000	96.036092	124,846.92	87.094407	113,222.73	-11,624.19	0.03
		Base		96.036092	124,846.92	87.094407	113,222.73	-11,624.19	0.03
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	90,000.000	126.930667	114,237.60	86.042619	77,438.36	-36,799.24	0.02
		Base		126.930667	114,237.60	86.042619	77,438.36	-36,799.24	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	700,000.000	105.044554	735,311.88	96.406725	674,847.08	-60,464.80	0.18
		Base		105.044554	735,311.88	96.406725	674,847.08	-60,464.80	0.18
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
		Local	40,000.000	85.544775	34,217.91	78.904878	31,561.95	-2,655.96	0.01
		Base		85.544775	34,217.91	78.904878	31,561.95	-2,655.96	0.01

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161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		Local	30,000.000	101.066233	30,319.87	75.978925	22,793.68	-7,526.19	0.01
		Base		101.066233	30,319.87	75.978925	22,793.68	-7,526.19	0.01
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
		Local	40,000.000	98.047200	39,218.88	67.447906	26,979.16	-12,239.72	0.01
		Base		98.047200	39,218.88	67.447906	26,979.16	-12,239.72	0.01
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
		Local	230,000.000	99.448057	228,730.53	88.675680	203,954.06	-24,776.47	0.05
		Base		99.448057	228,730.53	88.675680	203,954.06	-24,776.47	0.05
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
		Local	60,000.000	100.698233	60,418.94	80.884036	48,530.42	-11,888.52	0.01
		Base		100.698233	60,418.94	80.884036	48,530.42	-11,888.52	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
		Local	30,000.000	110.758000	33,227.40	98.572503	29,571.75	-3,655.65	0.01
		Base		110.758000	33,227.40	98.572503	29,571.75	-3,655.65	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	20,000.000	99.888600	19,977.72	96.217383	19,243.48	-734.24	0.00
		Base		99.888600	19,977.72	96.217383	19,243.48	-734.24	0.00
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	80,000.000	100.007450	80,005.96	94.264074	75,411.26	-4,594.70	0.02
		Base		100.007450	80,005.96	94.264074	75,411.26	-4,594.70	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	30,000.000	100.241567	30,072.47	91.518321	27,455.50	-2,616.97	0.01
		Base		100.241567	30,072.47	91.518321	27,455.50	-2,616.97	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	90,000.000	100.206089	90,185.48	75.380373	67,842.34	-22,343.14	0.02
		Base		100.206089	90,185.48	75.380373	67,842.34	-22,343.14	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
		Local	250,000.000	92.295860	230,739.65	64.952449	162,381.12	-68,358.53	0.04
		Base		92.295860	230,739.65	64.952449	162,381.12	-68,358.53	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	70,000.000	99.101929	69,371.35	96.884816	67,819.37	-1,551.98	0.02
		Base		99.101929	69,371.35	96.884816	67,819.37	-1,551.98	0.02
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
		Local	40,000.000	98.330075	39,332.03	95.997223	38,398.89	-933.14	0.01
		Base		98.330075	39,332.03	95.997223	38,398.89	-933.14	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	160,000.000	152.420344	243,872.55	128.710152	205,936.24	-37,936.31	0.05
		Base		152.420344	243,872.55	128.710152	205,936.24	-37,936.31	0.05
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	200,000.000	102.168250	204,336.50	99.558426	199,116.85	-5,219.65	0.05
		Base		102.168250	204,336.50	99.558426	199,116.85	-5,219.65	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	35,000.000	108.866571	38,103.30	90.873392	31,805.69	-6,297.61	0.01
		Base		108.866571	38,103.30	90.873392	31,805.69	-6,297.61	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
		Local	100,000.000	100.416590	100,416.59	96.927395	96,927.40	-3,489.19	0.03
		Base		100.416590	100,416.59	96.927395	96,927.40	-3,489.19	0.03
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	50,000.000	100.000000	50,000.00	93.396002	46,698.00	-3,302.00	0.01
		Base		100.000000	50,000.00	93.396002	46,698.00	-3,302.00	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	610,000.000	98.243156	599,283.25	94.938060	579,122.17	-20,161.08	0.15
		Base		98.243156	599,283.25	94.938060	579,122.17	-20,161.08	0.15
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	260,000.000	99.426450	258,508.77	92.406730	240,257.50	-18,251.27	0.06
		Base		99.426450	258,508.77	92.406730	240,257.50	-18,251.27	0.06
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	90,000.000	100.000000	90,000.00	94.913386	85,422.05	-4,577.95	0.02
		Base		100.000000	90,000.00	94.913386	85,422.05	-4,577.95	0.02

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172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	50,000.000	101.950680	50,975.34	95.552855	47,776.43	-3,198.91	0.01
		Base		101.950680	50,975.34	95.552855	47,776.43	-3,198.91	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	80,000.000	100.000000	80,000.00	99.585851	79,668.68	-331.32	0.02
		Base		100.000000	80,000.00	99.585851	79,668.68	-331.32	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	220,000.000	102.941386	226,471.05	84.320440	185,504.97	-40,966.08	0.05
		Base		102.941386	226,471.05	84.320440	185,504.97	-40,966.08	0.05
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
		Local	320,000.000	100.518353	321,658.73	81.334493	260,270.38	-61,388.35	0.07
		Base		100.518353	321,658.73	81.334493	260,270.38	-61,388.35	0.07
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
		Local	160,000.000	100.427150	160,683.44	89.568353	143,309.36	-17,374.08	0.04
		Base		100.427150	160,683.44	89.568353	143,309.36	-17,374.08	0.04
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
		Local	60,000.000	100.000000	60,000.00	98.618030	59,170.82	-829.18	0.02
		Base		100.000000	60,000.00	98.618030	59,170.82	-829.18	0.02
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
		Local	90,000.000	100.000000	90,000.00	98.086140	88,277.53	-1,722.47	0.02
		Base		100.000000	90,000.00	98.086140	88,277.53	-1,722.47	0.02
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
		Local	30,000.000	108.844133	32,653.24	98.187206	29,456.16	-3,197.08	0.01
		Base		108.844133	32,653.24	98.187206	29,456.16	-3,197.08	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
		Local	50,000.000	100.285040	50,142.52	90.651252	45,325.63	-4,816.89	0.01
		Base		100.285040	50,142.52	90.651252	45,325.63	-4,816.89	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	120,000.000	102.249833	122,699.80	76.575734	91,890.88	-30,808.92	0.02
		Base		102.249833	122,699.80	76.575734	91,890.88	-30,808.92	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					5.584430	15 Nov 2037		
		Local	638,943.840	100.000000	638,943.84	97.426140	622,498.32	-16,445.52	0.16
Original Face:		Base	650,000.000	100.000000	638,943.84	97.426140	622,498.32	-16,445.52	0.16
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
		Local	650,000.000	99.723820	648,204.83	69.655464	452,760.52	-195,444.31	0.12
		Base		99.723820	648,204.83	69.655464	452,760.52	-195,444.31	0.12
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
		Local	330,000.000	99.178252	327,288.23	74.230208	244,959.69	-82,328.54	0.06
		Base		99.178252	327,288.23	74.230208	244,959.69	-82,328.54	0.06
19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A					2.994000	25 Feb 2067		
		Local	92,209.720	99.999599	92,209.35	89.430880	82,463.96	-9,745.39	0.02
Original Face:		Base	110,000.000	99.999599	92,209.35	89.430880	82,463.96	-9,745.39	0.02
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	10,000.000	123.104000	12,310.40	118.451662	11,845.17	-465.23	0.00
		Base		123.104000	12,310.40	118.451662	11,845.17	-465.23	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
		Local	10,000.000	118.178000	11,817.80	107.265420	10,726.54	-1,091.26	0.00
		Base		118.178000	11,817.80	107.265420	10,726.54	-1,091.26	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	40,000.000	102.790225	41,116.09	96.897283	38,758.91	-2,357.18	0.01
		Base		102.790225	41,116.09	96.897283	38,758.91	-2,357.18	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	10,000.000	107.339100	10,733.91	77.416287	7,741.63	-2,992.28	0.00
		Base		107.339100	10,733.91	77.416287	7,741.63	-2,992.28	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
		Local	60,000.000	97.200517	58,320.31	93.095472	55,857.28	-2,463.03	0.01
		Base		97.200517	58,320.31	93.095472	55,857.28	-2,463.03	0.01
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
		Local	20,000.000	99.318750	19,863.75	84.429411	16,885.88	-2,977.87	0.00
		Base		99.318750	19,863.75	84.429411	16,885.88	-2,977.87	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	150,000.000	90.703060	136,054.59	84.065533	126,098.30	-9,956.29	0.03
		Base		90.703060	136,054.59	84.065533	126,098.30	-9,956.29	0.03
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		Local	10,000.000	88.275000	8,827.50	83.627235	8,362.72	-464.78	0.00
		Base		88.275000	8,827.50	83.627235	8,362.72	-464.78	0.00
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
		Local	370,000.000	93.156922	344,680.61	83.780411	309,987.52	-34,693.09	0.08
		Base		93.156922	344,680.61	83.780411	309,987.52	-34,693.09	0.08
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		Local	10,000.000	112.137300	11,213.73	84.433272	8,443.33	-2,770.40	0.00
		Base		112.137300	11,213.73	84.433272	8,443.33	-2,770.40	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
		Local	10,000.000	102.996700	10,299.67	96.658009	9,665.80	-633.87	0.00
		Base		102.996700	10,299.67	96.658009	9,665.80	-633.87	0.00
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
		Local	50,000.000	99.943380	49,971.69	98.816154	49,408.08	-563.61	0.01
		Base		99.943380	49,971.69	98.816154	49,408.08	-563.61	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		Local	80,000.000	101.477288	81,181.83	98.810025	79,048.02	-2,133.81	0.02
		Base		101.477288	81,181.83	98.810025	79,048.02	-2,133.81	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	250,000.000	99.885804	249,714.51	98.821203	247,053.01	-2,661.50	0.06
		Base		99.885804	249,714.51	98.821203	247,053.01	-2,661.50	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	450,000.000	107.609920	484,244.64	97.943441	440,745.48	-43,499.16	0.11
		Base		107.609920	484,244.64	97.943441	440,745.48	-43,499.16	0.11
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	20,000.000	101.581700	20,316.34	81.062526	16,212.51	-4,103.83	0.00
		Base		101.581700	20,316.34	81.062526	16,212.51	-4,103.83	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		Local	40,000.000	86.366400	34,546.56	76.930050	30,772.02	-3,774.54	0.01
		Base		86.366400	34,546.56	76.930050	30,772.02	-3,774.54	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	40,000.000	99.870100	39,948.04	93.409316	37,363.73	-2,584.31	0.01
		Base		99.870100	39,948.04	93.409316	37,363.73	-2,584.31	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	40,000.000	101.493500	40,597.40	85.862021	34,344.81	-6,252.59	0.01
		Base		101.493500	40,597.40	85.862021	34,344.81	-6,252.59	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	30,000.000	107.662100	32,298.63	96.038733	28,811.62	-3,487.01	0.01
		Base		107.662100	32,298.63	96.038733	28,811.62	-3,487.01	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
		Local	100,000.000	90.893770	90,893.77	67.259442	67,259.44	-23,634.33	0.02
		Base		90.893770	90,893.77	67.259442	67,259.44	-23,634.33	0.02
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
		Local	120,000.000	91.451500	109,741.80	67.979962	81,575.95	-28,165.85	0.02
		Base		91.451500	109,741.80	67.979962	81,575.95	-28,165.85	0.02
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
		Local	27,000.000	99.878037	26,967.07	66.220278	17,879.48	-9,087.59	0.00
		Base		99.878037	26,967.07	66.220278	17,879.48	-9,087.59	0.00
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
		Local	300,000.000	96.971723	290,915.17	76.228918	228,686.75	-62,228.42	0.06
		Base		96.971723	290,915.17	76.228918	228,686.75	-62,228.42	0.06
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	20,000.000	99.832700	19,966.54	92.072515	18,414.50	-1,552.04	0.00
		Base		99.832700	19,966.54	92.072515	18,414.50	-1,552.04	0.00
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	30,000.000	99.374767	29,812.43	82.463051	24,738.92	-5,073.51	0.01
		Base		99.374767	29,812.43	82.463051	24,738.92	-5,073.51	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21036PBH0	CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25					2.250000	01 Aug 2031		
		Local	10,000.000	84.701500	8,470.15	82.075464	8,207.55	-262.60	0.00
		Base		84.701500	8,470.15	82.075464	8,207.55	-262.60	0.00
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
		Local	70,000.000	99.951500	69,966.05	98.527614	68,969.33	-996.72	0.02
		Base		99.951500	69,966.05	98.527614	68,969.33	-996.72	0.02
21036PBM9	CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6					3.600000	09 May 2024		
		Local	50,000.000	99.966900	49,983.45	98.674445	49,337.22	-646.23	0.01
		Base		99.966900	49,983.45	98.674445	49,337.22	-646.23	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
		Local	50,000.000	100.000000	50,000.00	99.874694	49,937.35	-62.65	0.01
		Base		100.000000	50,000.00	99.874694	49,937.35	-62.65	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
		Local	60,000.000	100.024433	60,014.66	97.952586	58,771.55	-1,243.11	0.02
		Base		100.024433	60,014.66	97.952586	58,771.55	-1,243.11	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	80,000.000	109.726275	87,781.02	77.316167	61,852.93	-25,928.09	0.02
		Base		109.726275	87,781.02	77.316167	61,852.93	-25,928.09	0.02
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	130,000.000	101.443015	131,875.92	94.132488	122,372.23	-9,503.69	0.03
		Base		101.443015	131,875.92	94.132488	122,372.23	-9,503.69	0.03
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
		Local	10,000.000	117.971700	11,797.17	96.040370	9,604.04	-2,193.13	0.00
		Base		117.971700	11,797.17	96.040370	9,604.04	-2,193.13	0.00
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
		Local	230,000.000	96.539661	222,041.22	94.765511	217,960.68	-4,080.54	0.06
		Base		96.539661	222,041.22	94.765511	217,960.68	-4,080.54	0.06
21H020642	GNMA II TBA 30 YR 2 JUMBOS					2.000000	20 Apr 2053		
		Local	400,000.000	84.549808	338,199.23	84.795008	339,180.03	980.80	0.09
Original Face:		Base	400,000.000	84.549808	338,199.23	84.795008	339,180.03	980.80	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21H022648	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Apr 2053		
		Local	800,000.000	87.478518	699,828.14	87.994141	703,953.13	4,124.99	0.18
Original Face:		Base	800,000.000	87.478518	699,828.14	87.994141	703,953.13	4,124.99	0.18
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	20 Apr 2053		
		Local	400,000.000	88.835938	355,343.75	90.967747	363,870.99	8,527.24	0.09
Original Face:		Base	400,000.000	88.835938	355,343.75	90.967747	363,870.99	8,527.24	0.09
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	20 Apr 2053		
		Local	700,000.000	93.904019	657,328.13	93.578125	655,046.88	-2,281.25	0.17
Original Face:		Base	700,000.000	93.904019	657,328.13	93.578125	655,046.88	-2,281.25	0.17
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.000000	20 Apr 2053		
		Local	1,000,000.000	95.872657	958,726.57	96.148438	961,484.38	2,757.81	0.25
Original Face:		Base	1,000,000.000	95.872657	958,726.57	96.148438	961,484.38	2,757.81	0.25
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	20 Apr 2053		
		Local	900,000.000	97.613282	878,519.54	98.421875	885,796.88	7,277.34	0.23
Original Face:		Base	900,000.000	97.613282	878,519.54	98.421875	885,796.88	7,277.34	0.23
21H050649	GNMA II TBA 30 YR 5 JUMBOS					5.000000	20 Apr 2053		
		Local	1,000,000.000	99.625000	996,250.00	100.062500	1,000,625.00	4,375.00	0.26
Original Face:		Base	1,000,000.000	99.625000	996,250.00	100.062500	1,000,625.00	4,375.00	0.26
21H052645	GNMA II TBA 30 YR 5.5 JUMBOS					5.500000	20 Apr 2053		
		Local	1,100,000.000	100.591647	1,106,508.12	101.046875	1,111,515.63	5,007.51	0.29
Original Face:		Base	1,100,000.000	100.591647	1,106,508.12	101.046875	1,111,515.63	5,007.51	0.29
21H060648	GNMA II TBA 30 YR 6 JUMBOS					6.000000	20 Apr 2053		
		Local	100,000.000	101.171880	101,171.88	101.753906	101,753.91	582.03	0.03
Original Face:		Base	100,000.000	101.171880	101,171.88	101.753906	101,753.91	582.03	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		Local	120,000.000	100.166442	120,199.73	89.592706	107,511.25	-12,688.48	0.03
		Base		100.166442	120,199.73	89.592706	107,511.25	-12,688.48	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		Local	10,000.000	99.981000	9,998.10	84.831878	8,483.19	-1,514.91	0.00
		Base		99.981000	9,998.10	84.831878	8,483.19	-1,514.91	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
		Local	50,000.000	100.586920	50,293.46	82.150159	41,075.08	-9,218.38	0.01
		Base		100.586920	50,293.46	82.150159	41,075.08	-9,218.38	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	91.741000	229,352.50	-20,647.50	0.06
		Base		100.000000	250,000.00	91.741000	229,352.50	-20,647.50	0.06
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		Local	500,000.000	103.882770	519,413.85	88.780000	443,900.00	-75,513.85	0.12
		Base		103.882770	519,413.85	88.780000	443,900.00	-75,513.85	0.12
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					5.325290	25 Feb 2032		
		Local	127,807.240	97.684685	124,848.10	96.433130	123,248.52	-1,599.58	0.03
Original Face:		Base	16,100,000.000	97.684685	124,848.10	96.433130	123,248.52	-1,599.58	0.03
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	250,000.000	99.927800	249,819.50	92.804000	232,010.00	-17,809.50	0.06
		Base		99.927800	249,819.50	92.804000	232,010.00	-17,809.50	0.06
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
		Local	400,000.000	99.992615	399,970.46	99.000000	396,000.00	-3,970.46	0.10
		Base		99.992615	399,970.46	99.000000	396,000.00	-3,970.46	0.10
22550L2J9	CREDIT SUISSE NEW YORK SR UNSECURED 08/24 4.75					4.750000	09 Aug 2024		
		Local	250,000.000	96.264668	240,661.67	96.780000	241,950.00	1,288.33	0.06
		Base		96.264668	240,661.67	96.780000	241,950.00	1,288.33	0.06
22550L2K6	CREDIT SUISSE NEW YORK SR UNSECURED 07/27 5					5.000000	09 Jul 2027		
		Local	250,000.000	99.739676	249,349.19	96.250000	240,625.00	-8,724.19	0.06
		Base		99.739676	249,349.19	96.250000	240,625.00	-8,724.19	0.06
22550L2L4	CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
		Local	260,000.000	99.821327	259,535.45	101.651000	264,292.60	4,757.15	0.07
		Base		99.821327	259,535.45	101.651000	264,292.60	4,757.15	0.07
22550L2M2	CREDIT SUISSE NEW YORK SR UNSECURED 02/28 7.5					7.500000	15 Feb 2028		
		Local	270,000.000	99.779493	269,404.63	105.750000	285,525.00	16,120.37	0.07
		Base		99.779493	269,404.63	105.750000	285,525.00	16,120.37	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054		
		Local	410,000.000	102.816827	421,548.99	82.997530	340,289.87	-81,259.12	0.09
	Original Face:	Base	410,000.000	102.816827	421,548.99	82.997530	340,289.87	-81,259.12	0.09
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
		Local	125,619.680	99.999244	125,618.73	78.616610	98,757.93	-26,860.80	0.03
	Original Face:	Base	180,000.000	99.999244	125,618.73	78.616610	98,757.93	-26,860.80	0.03
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	280,000.000	97.425282	272,790.79	96.522000	270,261.60	-2,529.19	0.07
		Base		97.425282	272,790.79	96.522000	270,261.60	-2,529.19	0.07
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 VAR					1.226000	22 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	98.736626	197,473.25	-2,526.75	0.05
		Base		100.000000	200,000.00	98.736626	197,473.25	-2,526.75	0.05
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A					2.205000	25 Jan 2067		
		Local	272,523.130	99.968311	272,436.77	88.908880	242,297.26	-30,139.51	0.06
	Original Face:	Base	310,000.000	99.968311	272,436.77	88.908880	242,297.26	-30,139.51	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	10,000.000	99.861600	9,986.16	92.138916	9,213.89	-772.27	0.00
		Base		99.861600	9,986.16	92.138916	9,213.89	-772.27	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	170,000.000	112.950294	192,015.50	88.339212	150,176.66	-41,838.84	0.04
		Base		112.950294	192,015.50	88.339212	150,176.66	-41,838.84	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	70,000.000	121.255900	84,879.13	95.745592	67,021.91	-17,857.22	0.02
		Base		121.255900	84,879.13	95.745592	67,021.91	-17,857.22	0.02
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	60,000.000	109.974683	65,984.81	86.747128	52,048.28	-13,936.53	0.01
		Base		109.974683	65,984.81	86.747128	52,048.28	-13,936.53	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	310,000.000	111.113948	344,453.24	88.866884	275,487.34	-68,965.90	0.07
		Base		111.113948	344,453.24	88.866884	275,487.34	-68,965.90	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
		Local	80,000.000	103.927800	83,142.24	101.545908	81,236.73	-1,905.51	0.02
		Base		103.927800	83,142.24	101.545908	81,236.73	-1,905.51	0.02
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	13,000.000	102.225615	13,289.33	99.931658	12,991.12	-298.21	0.00
		Base		102.225615	13,289.33	99.931658	12,991.12	-298.21	0.00
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	23,000.000	105.709826	24,313.26	95.469338	21,957.95	-2,355.31	0.01
		Base		105.709826	24,313.26	95.469338	21,957.95	-2,355.31	0.01
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
		Local	40,000.000	104.770800	41,908.32	94.574025	37,829.61	-4,078.71	0.01
		Base		104.770800	41,908.32	94.574025	37,829.61	-4,078.71	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
		Local	190,000.000	103.941468	197,488.79	91.278030	173,428.26	-24,060.53	0.04
		Base		103.941468	197,488.79	91.278030	173,428.26	-24,060.53	0.04
25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125					3.125000	24 Mar 2031		
		Local	30,000.000	103.406500	31,021.95	86.532224	25,959.67	-5,062.28	0.01
		Base		103.406500	31,021.95	86.532224	25,959.67	-5,062.28	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
		Local	305,066.730	99.991094	305,039.56	83.425200	254,502.53	-50,537.03	0.07
Original Face:		Base	500,000.000	99.991094	305,039.56	83.425200	254,502.53	-50,537.03	0.07
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
		Local	70,000.000	96.687314	67,681.12	94.022460	65,815.72	-1,865.40	0.02
		Base		96.687314	67,681.12	94.022460	65,815.72	-1,865.40	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	50,000.000	111.670280	55,835.14	91.606125	45,803.06	-10,032.08	0.01
		Base		111.670280	55,835.14	91.606125	45,803.06	-10,032.08	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	180,000.000	124.510922	224,119.66	100.420254	180,756.46	-43,363.20	0.05
		Base		124.510922	224,119.66	100.420254	180,756.46	-43,363.20	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	180,000.000	112.104633	201,788.34	99.641424	179,354.56	-22,433.78	0.05
		Base		112.104633	201,788.34	99.641424	179,354.56	-22,433.78	0.05
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.000000	01 Feb 2030		
		Local	100,000.000	113.748410	113,748.41	104.668000	104,668.00	-9,080.41	0.03
		Base		113.748410	113,748.41	104.668000	104,668.00	-9,080.41	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	30,000.000	96.409700	28,922.91	88.393920	26,518.18	-2,404.73	0.01
		Base		96.409700	28,922.91	88.393920	26,518.18	-2,404.73	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	510,000.000	97.807361	498,817.54	68.900000	351,390.00	-147,427.54	0.09
		Base		97.807361	498,817.54	68.900000	351,390.00	-147,427.54	0.09
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
		Local	50,000.000	119.768980	59,884.49	116.473480	58,236.74	-1,647.75	0.02
		Base		119.768980	59,884.49	116.473480	58,236.74	-1,647.75	0.02
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
		Local	10,000.000	107.366900	10,736.69	99.167221	9,916.72	-819.97	0.00
		Base		107.366900	10,736.69	99.167221	9,916.72	-819.97	0.00
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
		Local	60,000.000	103.137067	61,882.24	99.628552	59,777.13	-2,105.11	0.02
		Base		103.137067	61,882.24	99.628552	59,777.13	-2,105.11	0.02
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
		Local	70,000.000	112.702443	78,891.71	101.001986	70,701.39	-8,190.32	0.02
		Base		112.702443	78,891.71	101.001986	70,701.39	-8,190.32	0.02
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
		Local	50,000.000	99.968260	49,984.13	95.246394	47,623.20	-2,360.93	0.01
		Base		99.968260	49,984.13	95.246394	47,623.20	-2,360.93	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
		Local	230,000.000	101.873357	234,308.72	92.062895	211,744.66	-22,564.06	0.05
		Base		101.873357	234,308.72	92.062895	211,744.66	-22,564.06	0.05

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29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
		Local	190,000.000	125.035063	237,566.62	98.628004	187,393.21	-50,173.41	0.05
		Base		125.035063	237,566.62	98.628004	187,393.21	-50,173.41	0.05
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	10,000.000	139.124600	13,912.46	116.753807	11,675.38	-2,237.08	0.00
		Base		139.124600	13,912.46	116.753807	11,675.38	-2,237.08	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
		Local	70,000.000	112.867143	79,007.00	102.263398	71,584.38	-7,422.62	0.02
		Base		112.867143	79,007.00	102.263398	71,584.38	-7,422.62	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	20,000.000	114.368850	22,873.77	92.934469	18,586.89	-4,286.88	0.00
		Base		114.368850	22,873.77	92.934469	18,586.89	-4,286.88	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
		Local	100,000.000	124.975410	124,975.41	95.344321	95,344.32	-29,631.09	0.02
		Base		124.975410	124,975.41	95.344321	95,344.32	-29,631.09	0.02
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		Local	30,000.000	92.394467	27,718.34	80.269000	24,080.70	-3,637.64	0.01
		Base		92.394467	27,718.34	80.269000	24,080.70	-3,637.64	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	120,000.000	105.071342	126,085.61	96.938019	116,325.62	-9,759.99	0.03
		Base		105.071342	126,085.61	96.938019	116,325.62	-9,759.99	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		Local	20,000.000	123.724800	24,744.96	91.420757	18,284.15	-6,460.81	0.00
		Base		123.724800	24,744.96	91.420757	18,284.15	-6,460.81	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		Local	40,000.000	109.163975	43,665.59	84.100563	33,640.23	-10,025.36	0.01
		Base		109.163975	43,665.59	84.100563	33,640.23	-10,025.36	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	160,000.000	103.713488	165,941.58	88.641264	141,826.02	-24,115.56	0.04
		Base		103.713488	165,941.58	88.641264	141,826.02	-24,115.56	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	150,000.000	101.931313	152,896.97	76.950527	115,425.79	-37,471.18	0.03
		Base		101.931313	152,896.97	76.950527	115,425.79	-37,471.18	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	20,000.000	107.943700	21,588.74	77.283388	15,456.68	-6,132.06	0.00
		Base		107.943700	21,588.74	77.283388	15,456.68	-6,132.06	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
		Local	260,000.000	98.845227	256,997.59	96.886000	251,903.60	-5,093.99	0.07
		Base		98.845227	256,997.59	96.886000	251,903.60	-5,093.99	0.07
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
		Local	260,000.000	99.924227	259,802.99	87.993000	228,781.80	-31,021.19	0.06
		Base		99.924227	259,802.99	87.993000	228,781.80	-31,021.19	0.06
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
		Local	230,000.000	95.733609	220,187.30	94.304000	216,899.20	-3,288.10	0.06
		Base		95.733609	220,187.30	94.304000	216,899.20	-3,288.10	0.06
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
		Local	160,000.000	102.498569	163,997.71	96.990900	155,185.44	-8,812.27	0.04
		Base		102.498569	163,997.71	96.990900	155,185.44	-8,812.27	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	60,000.000	100.070517	60,042.31	89.499524	53,699.71	-6,342.60	0.01
		Base		100.070517	60,042.31	89.499524	53,699.71	-6,342.60	0.01
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
		Local	60,000.000	100.000000	60,000.00	91.325328	54,795.20	-5,204.80	0.01
		Base		100.000000	60,000.00	91.325328	54,795.20	-5,204.80	0.01
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	10,000.000	120.025200	12,002.52	91.990413	9,199.04	-2,803.48	0.00
		Base		120.025200	12,002.52	91.990413	9,199.04	-2,803.48	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
		Local	180,000.000	101.291033	182,323.86	97.286227	175,115.21	-7,208.65	0.05
		Base		101.291033	182,323.86	97.286227	175,115.21	-7,208.65	0.05

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30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	60,000.000	100.000000	60,000.00	95.499619	57,299.77	-2,700.23	0.01
		Base		100.000000	60,000.00	95.499619	57,299.77	-2,700.23	0.01
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000.000	100.006000	10,000.60	99.849988	9,985.00	-15.60	0.00
		Base		100.006000	10,000.60	99.849988	9,985.00	-15.60	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	150,000.000	111.312853	166,969.28	79.281854	118,922.78	-48,046.50	0.03
		Base		111.312853	166,969.28	79.281854	118,922.78	-48,046.50	0.03
30711XAF1	FANNIE MAE CAS CAS 2014 C02 1M2					7.445290	25 May 2024		
		Local	87,330.140	100.987357	88,192.40	100.620550	87,872.07	-320.33	0.02
Original Face:		Base	260,000.000	100.987357	88,192.40	100.620550	87,872.07	-320.33	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					9.745290	25 Nov 2024		
		Local	187,851.440	103.598397	194,611.08	104.179570	195,702.82	1,091.74	0.05
Original Face:		Base	907,000.000	103.598397	194,611.08	104.179570	195,702.82	1,091.74	0.05
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.007000	01 Nov 2048		
		Local	319,523.500	103.729216	331,439.22	95.560833	305,339.32	-26,099.90	0.08
Original Face:		Base	1,200,000.000	103.729216	331,439.22	95.560833	305,339.32	-26,099.90	0.08
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.877000	01 Nov 2047		
		Local	119,029.760	103.795026	123,546.97	96.748609	115,159.64	-8,387.33	0.03
Original Face:		Base	400,000.000	103.795026	123,546.97	96.748609	115,159.64	-8,387.33	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.097000	01 Feb 2050		
		Local	190,367.650	103.412056	196,863.10	96.667379	184,023.42	-12,839.68	0.05
Original Face:		Base	800,000.000	103.412056	196,863.10	96.667379	184,023.42	-12,839.68	0.05
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4					4.000000	01 Apr 2047		
		Local	0.000	0.000000	0.87	0.000000	0.00	-0.87	0.00
		Base		0.000000	0.87	0.000000	0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		Local	65,455.580	98.321350	64,356.81	93.709038	61,337.79	-3,019.02	0.02
Original Face:		Base	300,000.000	98.321350	64,356.81	93.709038	61,337.79	-3,019.02	0.02

Base Currency: USD - US DOLLAR

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3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	59,614.520	98.325626	58,616.35	93.709665	55,864.57	-2,751.78	0.01
Original Face:		Base	300,000.000	98.325626	58,616.35	93.709665	55,864.57	-2,751.78	0.01
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
		Local	17,277.490	109.805822	18,971.69	99.499431	17,191.00	-1,780.69	0.00
Original Face:		Base	90,000.000	109.805822	18,971.69	99.499431	17,191.00	-1,780.69	0.00
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7					1.415570	15 Aug 2044		
		Local	21,204.800	9.733315	2,063.93	11.783517	2,498.67	434.74	0.00
Original Face:		Base	100,000.000	9.733315	2,063.93	11.783517	2,498.67	434.74	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
		Local	31,523.860	108.750959	34,282.50	97.041121	30,591.11	-3,691.39	0.01
Original Face:		Base	130,000.000	108.750959	34,282.50	97.041121	30,591.11	-3,691.39	0.01
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	23,855.170	109.289726	26,071.25	99.592199	23,757.89	-2,313.36	0.01
Original Face:		Base	200,000.000	109.289726	26,071.25	99.592199	23,757.89	-2,313.36	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
		Local	65,898.450	107.555959	70,877.71	96.115649	63,338.72	-7,538.99	0.02
Original Face:		Base	200,000.000	107.555959	70,877.71	96.115649	63,338.72	-7,538.99	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	48,175.480	108.175653	52,114.14	91.403779	44,034.21	-8,079.93	0.01
Original Face:		Base	100,000.000	108.175653	52,114.14	91.403779	44,034.21	-8,079.93	0.01
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5					3.500000	01 Apr 2033		
		Local	37,931.270	107.202079	40,663.11	97.358308	36,929.24	-3,733.87	0.01
Original Face:		Base	100,000.000	107.202079	40,663.11	97.358308	36,929.24	-3,733.87	0.01
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	91,687.870	101.525862	93,086.90	85.859088	78,722.37	-14,364.53	0.02
Original Face:		Base	100,000.000	101.525862	93,086.90	85.859088	78,722.37	-14,364.53	0.02
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	92,306.970	90.541126	83,575.77	86.368147	79,723.82	-3,851.95	0.02
Original Face:		Base	100,000.000	90.541126	83,575.77	86.368147	79,723.82	-3,851.95	0.02

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3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	91,944.900	100.511252	92,414.97	87.090195	80,074.99	-12,339.98	0.02
Original Face:		Base	100,000.000	100.511252	92,414.97	87.090195	80,074.99	-12,339.98	0.02
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	75,143.790	100.160599	75,264.47	83.979989	63,105.75	-12,158.72	0.02
Original Face:		Base	100,000.000	100.160599	75,264.47	83.979989	63,105.75	-12,158.72	0.02
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	90,265.290	93.863754	84,726.39	83.360289	75,245.41	-9,480.98	0.02
Original Face:		Base	100,000.000	93.863754	84,726.39	83.360289	75,245.41	-9,480.98	0.02
3132DN5J8	FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	97,853.950	85.307430	83,476.69	86.832354	84,968.89	1,492.20	0.02
Original Face:		Base	100,000.000	85.307430	83,476.69	86.832354	84,968.89	1,492.20	0.02
3132DNB36	FED HM LN PC POOL SD0958 FR 04/52 FIXED 3.5					3.500000	01 Apr 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
		Local	35,100.550	100.951808	35,434.64	99.205987	34,821.85	-612.79	0.01
Original Face:		Base	40,000.000	100.951808	35,434.64	99.205987	34,821.85	-612.79	0.01
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
		Local	468,490.480	99.734270	467,245.56	97.146634	455,122.73	-12,122.83	0.12
Original Face:		Base	520,000.000	99.734270	467,245.56	97.146634	455,122.73	-12,122.83	0.12
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	382,617.010	102.400769	391,802.76	100.003376	382,629.93	-9,172.83	0.10
Original Face:		Base	400,000.000	102.400769	391,802.76	100.003376	382,629.93	-9,172.83	0.10
3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
		Local	98,606.390	98.750000	97,373.81	98.363337	96,992.54	-381.27	0.03
Original Face:		Base	100,000.000	98.750000	97,373.81	98.363337	96,992.54	-381.27	0.03
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	97,892.350	103.107505	100,934.36	102.494485	100,334.26	-600.10	0.03
Original Face:		Base	100,000.000	103.107505	100,934.36	102.494485	100,334.26	-600.10	0.03

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3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	99,858.870	98.218746	98,080.13	97.989546	97,851.25	-228.88	0.03
	Original Face:	Base	100,000.000	98.218746	98,080.13	97.989546	97,851.25	-228.88	0.03
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	48,548.730	95.252172	46,243.72	90.889721	44,125.81	-2,117.91	0.01
	Original Face:	Base	100,000.000	95.252172	46,243.72	90.889721	44,125.81	-2,117.91	0.01
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
		Local	992,715.760	97.568717	968,580.03	87.439284	868,023.55	-100,556.48	0.23
	Original Face:	Base	1,100,000.000	97.568717	968,580.03	87.439284	868,023.55	-100,556.48	0.23
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	1,328,109.720	88.479895	1,175,110.09	87.139351	1,157,306.19	-17,803.90	0.30
	Original Face:	Base	1,440,000.000	88.479895	1,175,110.09	87.139351	1,157,306.19	-17,803.90	0.30
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
		Local	209,090.520	86.734377	181,353.36	87.568938	183,098.35	1,744.99	0.05
	Original Face:	Base	300,000.000	86.734377	181,353.36	87.568938	183,098.35	1,744.99	0.05
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	146,487.210	93.106627	136,389.30	87.568569	128,276.75	-8,112.55	0.03
	Original Face:	Base	200,000.000	93.106627	136,389.30	87.568569	128,276.75	-8,112.55	0.03
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	155,553.140	93.286558	145,110.17	87.835576	136,631.00	-8,479.17	0.04
	Original Face:	Base	200,000.000	93.286558	145,110.17	87.835576	136,631.00	-8,479.17	0.04
3132DVMB8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	939,733.180	86.207031	810,116.07	87.177535	819,236.22	9,120.15	0.21
	Original Face:	Base	1,000,000.000	86.207031	810,116.07	87.177535	819,236.22	9,120.15	0.21
3132DWA60	FED HM LN PC POOL SD8129 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	67,405.250	85.952875	57,936.75	86.580346	58,359.70	422.95	0.02
	Original Face:	Base	100,000.000	85.952875	57,936.75	86.580346	58,359.70	422.95	0.02
3132DWBP7	FED HM LN PC POOL SD8146 FR 05/51 FIXED 2					2.000000	01 May 2051		
		Local	342,215.880	82.521679	282,402.29	82.794975	283,337.55	935.26	0.07
	Original Face:	Base	400,000.000	82.521679	282,402.29	82.794975	283,337.55	935.26	0.07

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3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
		Local	19,478.710	105.537071	20,557.26	99.863448	19,452.11	-1,105.15	0.01
Original Face:		Base	162,728.000	105.537071	20,557.26	99.863448	19,452.11	-1,105.15	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		Local	23,926.260	100.625171	24,075.84	94.347078	22,573.73	-1,502.11	0.01
Original Face:		Base	100,000.000	100.625171	24,075.84	94.347078	22,573.73	-1,502.11	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
		Local	40,624.470	99.882189	40,576.61	91.549702	37,191.58	-3,385.03	0.01
Original Face:		Base	100,000.000	99.882189	40,576.61	91.549702	37,191.58	-3,385.03	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WVBC7	FED HM LN PC POOL WA1634 FR 12/32 FIXED 4.3					4.300000	01 Dec 2032		
		Local	199,712.580	101.428478	202,565.43	98.949502	197,614.60	-4,950.83	0.05
Original Face:		Base	200,000.000	101.428478	202,565.43	98.949502	197,614.60	-4,950.83	0.05
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	1,110,041.680	97.740731	1,084,962.85	92.083156	1,022,161.41	-62,801.44	0.27
Original Face:		Base	3,100,000.000	97.740731	1,084,962.85	92.083156	1,022,161.41	-62,801.44	0.27
3132XFLH9	FED HM LN PC POOL WN1227 FR 01/33 FIXED 4.65					4.650000	01 Jan 2033		
		Local	100,000.000	102.877290	102,877.29	102.443013	102,443.01	-434.28	0.03
Original Face:		Base	100,000.000	102.877290	102,877.29	102.443013	102,443.01	-434.28	0.03
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	550,233.260	97.446481	536,182.95	91.637293	504,218.86	-31,964.09	0.13
Original Face:		Base	1,400,000.000	97.446481	536,182.95	91.637293	504,218.86	-31,964.09	0.13

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3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	78,342.100	106.842617	83,702.75	87.568031	68,602.63	-15,100.12	0.02
Original Face:		Base	100,000.000	106.842617	83,702.75	87.568031	68,602.63	-15,100.12	0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	74,538.350	103.345271	77,031.86	83.856636	62,505.35	-14,526.51	0.02
Original Face:		Base	100,000.000	103.345271	77,031.86	83.856636	62,505.35	-14,526.51	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	233,040.680	103.121043	240,313.98	83.732763	195,131.40	-45,182.58	0.05
Original Face:		Base	300,000.000	103.121043	240,313.98	83.732763	195,131.40	-45,182.58	0.05
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	84,725.820	100.102212	84,812.42	83.609200	70,838.58	-13,973.84	0.02
Original Face:		Base	100,000.000	100.102212	84,812.42	83.609200	70,838.58	-13,973.84	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	718,509.880	99.883215	717,670.77	83.733000	601,629.88	-116,040.89	0.16
Original Face:		Base	871,789.000	99.883215	717,670.77	83.733000	601,629.88	-116,040.89	0.16
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	88,887.310	104.210241	92,629.68	87.369304	77,660.22	-14,969.46	0.02
Original Face:		Base	100,000.000	104.210241	92,629.68	87.369304	77,660.22	-14,969.46	0.02
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	265,137.590	100.525984	266,532.17	87.369330	231,648.94	-34,883.23	0.06
Original Face:		Base	300,000.000	100.525984	266,532.17	87.369330	231,648.94	-34,883.23	0.06
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	90,474.220	92.560345	83,743.25	87.229951	78,920.62	-4,822.63	0.02
Original Face:		Base	100,000.000	92.560345	83,743.25	87.229951	78,920.62	-4,822.63	0.02
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
		Local	93,207.070	99.848874	93,066.21	90.488419	84,341.60	-8,724.61	0.02
Original Face:		Base	100,000.000	99.848874	93,066.21	90.488419	84,341.60	-8,724.61	0.02
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	93,058.050	100.390982	93,421.89	87.221267	81,166.41	-12,255.48	0.02
Original Face:		Base	100,000.000	100.390982	93,421.89	87.221267	81,166.41	-12,255.48	0.02

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3133BGM47	FED HM LN PC POOL QE6679 FR 08/52 FIXED 4.5					4.500000	01 Aug 2052		
		Local	98,660.210	100.475551	99,129.39	98.483460	97,163.99	-1,965.40	0.03
Original Face:		Base	100,000.000	100.475551	99,129.39	98.483460	97,163.99	-1,965.40	0.03
3133BQSA5	FED HM LN PC POOL QF3213 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	97,474.240	98.140627	95,661.83	97.919682	95,446.47	-215.36	0.02
Original Face:		Base	100,000.000	98.140627	95,661.83	97.919682	95,446.47	-215.36	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
		Local	10,155.280	107.856307	10,953.11	99.414404	10,095.81	-857.30	0.00
Original Face:		Base	40,000.000	107.856307	10,953.11	99.414404	10,095.81	-857.30	0.00
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
		Local	81,034.870	100.306350	81,283.12	83.618044	67,759.77	-13,523.35	0.02
Original Face:		Base	100,000.000	100.306350	81,283.12	83.618044	67,759.77	-13,523.35	0.02
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	451,609.990	92.939100	419,722.26	87.568424	395,467.75	-24,254.51	0.10
Original Face:		Base	600,000.000	92.939100	419,722.26	87.568424	395,467.75	-24,254.51	0.10
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	603,642.330	86.090053	519,676.00	87.568091	528,598.06	8,922.06	0.14
Original Face:		Base	800,000.000	86.090053	519,676.00	87.568091	528,598.06	8,922.06	0.14
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051		
		Local	87,678.890	101.116335	88,657.68	82.884922	72,672.58	-15,985.10	0.02
Original Face:		Base	100,000.000	101.116335	88,657.68	82.884922	72,672.58	-15,985.10	0.02
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5					1.500000	01 Feb 2051		
		Local	87,763.230	77.323624	67,861.71	78.674801	69,047.55	1,185.84	0.02
Original Face:		Base	100,000.000	77.323624	67,861.71	78.674801	69,047.55	1,185.84	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	163,693.950	103.055562	168,695.72	83.167858	136,140.75	-32,554.97	0.04
Original Face:		Base	200,000.000	103.055562	168,695.72	83.167858	136,140.75	-32,554.97	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
		Local	424,483.280	100.722907	427,551.90	82.904667	351,916.45	-75,635.45	0.09
Original Face:		Base	500,000.000	100.722907	427,551.90	82.904667	351,916.45	-75,635.45	0.09
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	88,602.750	97.687126	86,553.48	87.713860	77,716.89	-8,836.59	0.02
Original Face:		Base	100,000.000	97.687126	86,553.48	87.713860	77,716.89	-8,836.59	0.02
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5					1.500000	01 Nov 2041		
		Local	18,144.690	93.580877	16,979.96	81.999248	14,878.51	-2,101.45	0.00
Original Face:		Base	20,000.000	93.580877	16,979.96	81.999248	14,878.51	-2,101.45	0.00
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
		Local	262,667.860	102.676620	269,698.48	85.859597	225,525.57	-44,172.91	0.06
Original Face:		Base	300,000.000	102.676620	269,698.48	85.859597	225,525.57	-44,172.91	0.06
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5					1.500000	01 Oct 2041		
		Local	179,431.760	93.582457	167,916.65	81.999425	147,133.01	-20,783.64	0.04
Original Face:		Base	200,000.000	93.582457	167,916.65	81.999425	147,133.01	-20,783.64	0.04
3136A5LM6	FANNIE MAE FNR 2012 35 SC					1.654710	25 Apr 2042		
		Local	18,395.720	16.870446	3,103.44	11.877310	2,184.92	-918.52	0.00
Original Face:		Base	200,000.000	16.870446	3,103.44	11.877310	2,184.92	-918.52	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					1.304710	25 Jun 2043		
		Local	74,190.100	2.723814	2,020.80	12.212080	9,060.15	7,039.35	0.00
Original Face:		Base	400,000.000	2.723814	2,020.80	12.212080	9,060.15	7,039.35	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA					3.000000	25 Sep 2032		
		Local	31,597.220	1.214822	383.85	5.809150	1,835.53	1,451.68	0.00
Original Face:		Base	200,000.000	1.214822	383.85	5.809150	1,835.53	1,451.68	0.00
3136AH6K1	FANNIE MAE FNR 2014 6 Z					2.500000	25 Feb 2044		
		Local	125,725.190	85.863438	107,951.97	86.756650	109,074.96	1,122.99	0.03
Original Face:		Base	100,000.000	85.863438	107,951.97	86.756650	109,074.96	1,122.99	0.03
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					1.104710	25 Dec 2043		
		Local	66,959.010	3.969563	2,657.98	11.004330	7,368.39	4,710.41	0.00
Original Face:		Base	300,000.000	3.969563	2,657.98	11.004330	7,368.39	4,710.41	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
		Local	130,347.050	94.457481	123,122.54	86.714780	113,030.16	-10,092.38	0.03
Original Face:		Base	100,000.000	94.457481	123,122.54	86.714780	113,030.16	-10,092.38	0.03
3136AX4N2	FANNIE MAE FNR 2017 76 SB					1.254710	25 Oct 2057		
		Local	30,592.860	18.739046	5,732.81	10.846510	3,318.26	-2,414.55	0.00
Original Face:		Base	100,000.000	18.739046	5,732.81	10.846510	3,318.26	-2,414.55	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC					1.354710	25 Nov 2047		
		Local	30,335.430	8.467426	2,568.63	9.692740	2,940.33	371.70	0.00
Original Face:		Base	100,000.000	8.467426	2,568.63	9.692740	2,940.33	371.70	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		Local	29,433.400	102.389191	30,136.62	95.867600	28,217.09	-1,919.53	0.01
Original Face:		Base	30,000.000	102.389191	30,136.62	95.867600	28,217.09	-1,919.53	0.01
3136B3HQ6	FANNIE MAE FNR 2018 74 AB					3.500000	25 Oct 2048		
		Local	71,057.550	92.177200	65,498.86	94.451070	67,114.62	1,615.76	0.02
Original Face:		Base	200,000.000	92.177200	65,498.86	94.451070	67,114.62	1,615.76	0.02
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
		Local	118,202.050	100.900145	119,266.04	95.000250	112,292.24	-6,973.80	0.03
Original Face:		Base	120,000.000	100.900145	119,266.04	95.000250	112,292.24	-6,973.80	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		Local	83,114.120	101.583221	84,430.00	96.366070	80,093.81	-4,336.19	0.02
Original Face:		Base	170,000.000	101.583221	84,430.00	96.366070	80,093.81	-4,336.19	0.02
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
		Local	198,329.330	101.349745	201,006.27	91.104010	180,685.97	-20,320.30	0.05
Original Face:		Base	224,000.000	101.349745	201,006.27	91.104010	180,685.97	-20,320.30	0.05

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3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
		Local	180,293.990	100.170610	180,601.59	93.909420	169,313.04	-11,288.55	0.04
Original Face:		Base	250,000.000	100.170610	180,601.59	93.909420	169,313.04	-11,288.55	0.04
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		Local	105,649.220	99.516305	105,138.20	61.157810	64,612.75	-40,525.45	0.02
Original Face:		Base	100,000.000	99.516305	105,138.20	61.157810	64,612.75	-40,525.45	0.02
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
		Local	400,000.000	84.499138	337,996.55	77.101940	308,407.76	-29,588.79	0.08
Original Face:		Base	400,000.000	84.499138	337,996.55	77.101940	308,407.76	-29,588.79	0.08
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		Local	79,015.690	5.867126	4,635.95	15.337940	12,119.38	7,483.43	0.00
Original Face:		Base	100,000.000	5.867126	4,635.95	15.337940	12,119.38	7,483.43	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		Local	77,326.170	7.717051	5,967.30	16.362690	12,652.64	6,685.34	0.00
Original Face:		Base	100,000.000	7.717051	5,967.30	16.362690	12,652.64	6,685.34	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		Local	232,237.300	6.534708	15,176.03	14.487650	33,645.73	18,469.70	0.01
Original Face:		Base	300,000.000	6.534708	15,176.03	14.487650	33,645.73	18,469.70	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
		Local	268,312.070	8.715884	23,385.77	13.485260	36,182.58	12,796.81	0.01
Original Face:		Base	300,000.000	8.715884	23,385.77	13.485260	36,182.58	12,796.81	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
		Local	172,344.260	9.032752	15,567.43	16.322670	28,131.18	12,563.75	0.01
Original Face:		Base	200,000.000	9.032752	15,567.43	16.322670	28,131.18	12,563.75	0.01
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
		Local	544,233.600	4.476076	24,360.31	13.864250	75,453.91	51,093.60	0.02
Original Face:		Base	600,000.000	4.476076	24,360.31	13.864250	75,453.91	51,093.60	0.02
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
		Local	373,349.160	10.524312	39,292.43	12.728890	47,523.20	8,230.77	0.01
Original Face:		Base	400,000.000	10.524312	39,292.43	12.728890	47,523.20	8,230.77	0.01

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3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
		Local	8,202.090	6.744622	553.20	18.606115	1,526.09	972.89	0.00
	Original Face:	Base	100,000.000	6.744622	553.20	18.606115	1,526.09	972.89	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA					1.805570	15 Dec 2041		
		Local	37,209.300	20.585311	7,659.65	11.905230	4,429.85	-3,229.80	0.00
	Original Face:	Base	300,000.000	20.585311	7,659.65	11.905230	4,429.85	-3,229.80	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
		Local	78,325.700	8.063216	6,315.57	14.752970	11,555.37	5,239.80	0.00
	Original Face:	Base	100,000.000	8.063216	6,315.57	14.752970	11,555.37	5,239.80	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	7,244.970	96.700607	7,005.93	88.767390	6,431.17	-574.76	0.00
	Original Face:	Base	100,000.000	96.700607	7,005.93	88.767390	6,431.17	-574.76	0.00
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.125233	25 Jan 2030		
		Local	3,442,213.670	5.963092	205,262.36	5.971770	205,561.08	298.72	0.05
	Original Face:	Base	3,500,000.000	5.963092	205,262.36	5.971770	205,561.08	298.72	0.05
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	68,586.900	5.108585	3,503.82	14.546990	9,977.33	6,473.51	0.00
	Original Face:	Base	100,000.000	5.108585	3,503.82	14.546990	9,977.33	6,473.51	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	162,617.360	8.193141	13,323.47	15.584910	25,343.77	12,020.30	0.01
	Original Face:	Base	200,000.000	8.193141	13,323.47	15.584910	25,343.77	12,020.30	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	82,461.090	5.550618	4,577.10	15.203000	12,536.56	7,959.46	0.00
	Original Face:	Base	100,000.000	5.550618	4,577.10	15.203000	12,536.56	7,959.46	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		Local	171,315.770	8.538338	14,627.52	13.424230	22,997.82	8,370.30	0.01
	Original Face:	Base	200,000.000	8.538338	14,627.52	13.424230	22,997.82	8,370.30	0.01
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1					0.925222	25 May 2028		
		Local	3,996,388.600	4.312692	172,351.92	3.957100	158,141.09	-14,210.83	0.04
	Original Face:	Base	4,000,000.000	4.312692	172,351.92	3.957100	158,141.09	-14,210.83	0.04

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3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
		Local	181,772.540	8.797484	15,991.41	13.808970	25,100.92	9,109.51	0.01
Original Face:		Base	200,000.000	8.797484	15,991.41	13.808970	25,100.92	9,109.51	0.01
3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049		
		Local	460,007.680	9.743059	44,818.82	12.686700	58,359.79	13,540.97	0.02
Original Face:		Base	500,000.000	9.743059	44,818.82	12.686700	58,359.79	13,540.97	0.02
3137H2UN2	FREDDIE MAC FHR 5148 CI					2.000000	25 Jun 2049		
		Local	185,595.350	8.947600	16,606.33	10.692770	19,845.28	3,238.95	0.01
Original Face:		Base	200,000.000	8.947600	16,606.33	10.692770	19,845.28	3,238.95	0.01
3137H6H81	FREDDIE MAC FHR 5200 KQ					3.000000	25 Sep 2049		
		Local	86,951.060	90.423199	78,623.93	92.400870	80,343.54	1,719.61	0.02
Original Face:		Base	100,000.000	90.423199	78,623.93	92.400870	80,343.54	1,719.61	0.02
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
		Local	100,000.000	100.938950	100,938.95	94.277860	94,277.86	-6,661.09	0.02
Original Face:		Base	100,000.000	100.938950	100,938.95	94.277860	94,277.86	-6,661.09	0.02
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
		Local	41,997.010	106.591422	44,765.21	94.755199	39,794.35	-4,970.86	0.01
Original Face:		Base	200,000.000	106.591422	44,765.21	94.755199	39,794.35	-4,970.86	0.01
3138L9U26	FNMA POOL AM8700 FN 06/30 FIXED 2.93					2.930000	01 Jun 2030		
		Local	37,885.770	102.821587	38,954.75	93.409067	35,388.74	-3,566.01	0.01
Original Face:		Base	40,000.000	102.821587	38,954.75	93.409067	35,388.74	-3,566.01	0.01
3138LH6Y5	FNMA POOL AN5386 FN 05/29 FIXED 3.25					3.250000	01 May 2029		
		Local	19,424.950	104.278055	20,255.96	95.153154	18,483.45	-1,772.51	0.00
Original Face:		Base	20,000.000	104.278055	20,255.96	95.153154	18,483.45	-1,772.51	0.00
3138LHPM0	FNMA POOL AN4927 FN 03/29 FIXED 3.45					3.450000	01 Mar 2029		
		Local	19,068.830	105.186212	20,057.78	96.246155	18,353.02	-1,704.76	0.00
Original Face:		Base	20,000.000	105.186212	20,057.78	96.246155	18,353.02	-1,704.76	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
		Local	18,730.820	96.662346	18,105.65	92.109281	17,252.82	-852.83	0.00
Original Face:		Base	100,000.000	96.662346	18,105.65	92.109281	17,252.82	-852.83	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
		Local	41,572.920	96.661914	40,185.18	92.192008	38,326.91	-1,858.27	0.01
Original Face:		Base	200,000.000	96.661914	40,185.18	92.192008	38,326.91	-1,858.27	0.01
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4					4.000000	01 Sep 2044		
		Local	44,188.360	108.853259	48,100.47	97.372614	43,027.36	-5,073.11	0.01
Original Face:		Base	400,000.000	108.853259	48,100.47	97.372614	43,027.36	-5,073.11	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	160,188.790	98.562946	157,886.79	91.696259	146,887.13	-10,999.66	0.04
Original Face:		Base	500,000.000	98.562946	157,886.79	91.696259	146,887.13	-10,999.66	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
		Local	21,852.430	106.280995	23,224.98	96.234957	21,029.68	-2,195.30	0.01
Original Face:		Base	100,000.000	106.280995	23,224.98	96.234957	21,029.68	-2,195.30	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
		Local	22,400.160	104.876662	23,492.54	97.083984	21,746.97	-1,745.57	0.01
Original Face:		Base	100,000.000	104.876662	23,492.54	97.083984	21,746.97	-1,745.57	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
		Local	34,776.620	109.631701	38,126.20	99.569064	34,626.76	-3,499.44	0.01
Original Face:		Base	200,000.000	109.631701	38,126.20	99.569064	34,626.76	-3,499.44	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
		Local	26,467.990	96.660230	25,584.02	92.228362	24,410.99	-1,173.03	0.01
Original Face:		Base	100,000.000	96.660230	25,584.02	92.228362	24,410.99	-1,173.03	0.01
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044		
		Local	14,829.170	106.909625	15,853.81	94.758129	14,051.84	-1,801.97	0.00
Original Face:		Base	100,000.000	106.909625	15,853.81	94.758129	14,051.84	-1,801.97	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
		Local	33,515.570	106.890947	35,825.11	94.432946	31,649.74	-4,175.37	0.01
	Original Face:	Base	200,000.000	106.890947	35,825.11	94.432946	31,649.74	-4,175.37	0.01
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	32,897.470	107.592073	35,395.07	94.246041	31,004.56	-4,390.51	0.01
	Original Face:	Base	100,000.000	107.592073	35,395.07	94.246041	31,004.56	-4,390.51	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
		Local	85,255.460	99.840820	85,119.75	95.295765	81,244.84	-3,874.91	0.02
	Original Face:	Base	400,000.000	99.840820	85,119.75	95.295765	81,244.84	-3,874.91	0.02
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	39,140.180	101.890078	39,879.96	97.493076	38,158.97	-1,720.99	0.01
	Original Face:	Base	100,000.000	101.890078	39,879.96	97.493076	38,158.97	-1,720.99	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
		Local	73,047.760	104.717872	76,494.06	97.492942	71,216.41	-5,277.65	0.02
	Original Face:	Base	200,000.000	104.717872	76,494.06	97.492942	71,216.41	-5,277.65	0.02
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
		Local	84,851.170	103.175878	87,545.94	93.247215	79,121.35	-8,424.59	0.02
	Original Face:	Base	200,000.000	103.175878	87,545.94	93.247215	79,121.35	-8,424.59	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	37,518.880	101.777825	38,185.90	97.084843	36,425.15	-1,760.75	0.01
	Original Face:	Base	100,000.000	101.777825	38,185.90	97.084843	36,425.15	-1,760.75	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	23,507.550	107.640354	25,303.61	101.126076	23,772.26	-1,531.35	0.01
	Original Face:	Base	100,000.000	107.640354	25,303.61	101.126076	23,772.26	-1,531.35	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		Local	36,924.200	104.293959	38,509.71	98.362014	36,319.39	-2,190.32	0.01
	Original Face:	Base	100,000.000	104.293959	38,509.71	98.362014	36,319.39	-2,190.32	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		Local	77,988.610	113.234997	88,310.40	98.362139	76,711.26	-11,599.14	0.02
	Original Face:	Base	200,000.000	113.234997	88,310.40	98.362139	76,711.26	-11,599.14	0.02

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3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
		Local	93,015.840	113.079159	105,181.53	98.362109	91,492.34	-13,689.19	0.02
	Original Face:	Base	200,000.000	113.079159	105,181.53	98.362109	91,492.34	-13,689.19	0.02
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
		Local	630,426.870	89.263085	562,738.47	83.609651	527,097.71	-35,640.76	0.14
	Original Face:	Base	700,000.000	89.263085	562,738.47	83.609651	527,097.71	-35,640.76	0.14
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
		Local	92,775.450	89.394824	82,936.45	83.609303	77,568.91	-5,367.54	0.02
	Original Face:	Base	100,000.000	89.394824	82,936.45	83.609303	77,568.91	-5,367.54	0.02
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
		Local	396,780.710	84.158466	333,924.56	86.210442	342,066.40	8,141.84	0.09
	Original Face:	Base	400,000.000	84.158466	333,924.56	86.210442	342,066.40	8,141.84	0.09
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		Local	74,969.150	98.330140	73,717.27	93.607704	70,176.90	-3,540.37	0.02
	Original Face:	Base	300,000.000	98.330140	73,717.27	93.607704	70,176.90	-3,540.37	0.02
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	53,320.550	108.043784	57,609.54	99.606925	53,110.96	-4,498.58	0.01
	Original Face:	Base	400,000.000	108.043784	57,609.54	99.606925	53,110.96	-4,498.58	0.01
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		Local	27,384.820	108.691859	29,765.07	99.839474	27,340.86	-2,424.21	0.01
	Original Face:	Base	100,000.000	108.691859	29,765.07	99.839474	27,340.86	-2,424.21	0.01
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	208,072.190	108.358859	225,464.65	99.228843	206,467.63	-18,997.02	0.05
	Original Face:	Base	1,400,000.000	108.358859	225,464.65	99.228843	206,467.63	-18,997.02	0.05
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	76,891.790	108.937326	83,763.86	99.596444	76,581.49	-7,182.37	0.02
	Original Face:	Base	300,000.000	108.937326	83,763.86	99.596444	76,581.49	-7,182.37	0.02
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
		Local	75,880.580	100.447822	76,220.39	94.179075	71,463.63	-4,756.76	0.02
	Original Face:	Base	80,000.000	100.447822	76,220.39	94.179075	71,463.63	-4,756.76	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	318,742.020	97.461075	310,649.40	91.615555	292,017.27	-18,632.13	0.08
	Original Face:	Base	800,000.000	97.461075	310,649.40	91.615555	292,017.27	-18,632.13	0.08
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
		Local	98,272.400	98.691128	96,986.14	94.245333	92,617.15	-4,368.99	0.02
	Original Face:	Base	200,000.000	98.691128	96,986.14	94.245333	92,617.15	-4,368.99	0.02
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	23,603.500	108.273561	25,556.35	94.183197	22,230.53	-3,325.82	0.01
	Original Face:	Base	70,000.000	108.273561	25,556.35	94.183197	22,230.53	-3,325.82	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	111,919.040	101.765062	113,894.48	95.562116	106,952.20	-6,942.28	0.03
	Original Face:	Base	300,000.000	101.765062	113,894.48	95.562116	106,952.20	-6,942.28	0.03
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	149,789.460	101.811977	152,503.61	95.232302	142,647.95	-9,855.66	0.04
	Original Face:	Base	400,000.000	101.811977	152,503.61	95.232302	142,647.95	-9,855.66	0.04
3140JBUY0	FNMA POOL BM6898 FN 02/32 VARIABLE					2.149000	01 Feb 2032		
		Local	99,576.700	97.222071	96,810.53	84.962473	84,602.83	-12,207.70	0.02
	Original Face:	Base	100,000.000	97.222071	96,810.53	84.962473	84,602.83	-12,207.70	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
		Local	28,300.280	108.650480	30,748.39	99.486941	28,155.08	-2,593.31	0.01
	Original Face:	Base	100,000.000	108.650480	30,748.39	99.486941	28,155.08	-2,593.31	0.01
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
		Local	65,738.090	105.898270	69,615.50	90.000688	59,164.73	-10,450.77	0.02
Original Face:		Base	100,000.000	105.898270	69,615.50	90.000688	59,164.73	-10,450.77	0.02
3140KTG82	FNMA POOL BQ7422 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	86,959.440	105.304680	91,572.36	86.276702	75,025.74	-16,546.62	0.02
Original Face:		Base	100,000.000	105.304680	91,572.36	86.276702	75,025.74	-16,546.62	0.02
3140KTHE8	FNMA POOL BQ7428 FN 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	96,770.270	105.305483	101,904.40	86.206998	83,422.74	-18,481.66	0.02
Original Face:		Base	100,000.000	105.305483	101,904.40	86.206998	83,422.74	-18,481.66	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	85,575.120	100.102214	85,662.59	83.609389	71,548.83	-14,113.76	0.02
Original Face:		Base	100,000.000	100.102214	85,662.59	83.609389	71,548.83	-14,113.76	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	74,361.180	103.069532	76,643.72	83.608923	62,172.58	-14,471.14	0.02
Original Face:		Base	100,000.000	103.069532	76,643.72	83.608923	62,172.58	-14,471.14	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	73,658.200	103.236422	76,042.09	83.733036	61,676.25	-14,365.84	0.02
Original Face:		Base	100,000.000	103.236422	76,042.09	83.733036	61,676.25	-14,365.84	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	78,241.740	103.417830	80,915.91	83.980617	65,707.90	-15,208.01	0.02
Original Face:		Base	100,000.000	103.417830	80,915.91	83.980617	65,707.90	-15,208.01	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	75,795.080	99.766410	75,618.03	83.051151	62,948.69	-12,669.34	0.02
Original Face:		Base	100,000.000	99.766410	75,618.03	83.051151	62,948.69	-12,669.34	0.02
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	73,726.090	100.640357	74,198.20	83.050882	61,230.17	-12,968.03	0.02
Original Face:		Base	100,000.000	100.640357	74,198.20	83.050882	61,230.17	-12,968.03	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	84,617.930	100.698528	85,209.01	83.054267	70,278.80	-14,930.21	0.02
Original Face:		Base	100,000.000	100.698528	85,209.01	83.054267	70,278.80	-14,930.21	0.02

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3140LGY55	FNMA POOL BS6131 FN 07/32 FIXED 3.89					3.890000	01 Jul 2032		
		Local	200,000.000	96.013050	192,026.10	95.450667	190,901.33	-1,124.77	0.05
Original Face:		Base	200,000.000	96.013050	192,026.10	95.450667	190,901.33	-1,124.77	0.05
3140LHJK7	FNMA POOL BS6565 FN 09/32 FIXED 3.74					3.740000	01 Sep 2032		
		Local	100,000.000	101.910160	101,910.16	96.119613	96,119.61	-5,790.55	0.02
Original Face:		Base	100,000.000	101.910160	101,910.16	96.119613	96,119.61	-5,790.55	0.02
3140LHNE6	FNMA POOL BS6688 FN 10/32 FIXED 3.895					3.895000	01 Oct 2032		
		Local	200,000.000	101.017925	202,035.85	97.309690	194,619.38	-7,416.47	0.05
Original Face:		Base	200,000.000	101.017925	202,035.85	97.309690	194,619.38	-7,416.47	0.05
3140LHUY4	FNMA POOL BS6898 FN 10/32 FIXED 4.41					4.409000	01 Oct 2032		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140LJLM6	FNMA POOL BS7531 FN 02/33 FIXED 4.36					4.360000	01 Feb 2033		
		Local	100,000.000	99.642120	99,642.12	100.691414	100,691.41	1,049.29	0.03
Original Face:		Base	100,000.000	99.642120	99,642.12	100.691414	100,691.41	1,049.29	0.03
3140LJNR3	FNMA POOL BS7599 FN 03/33 FIXED 4.42					4.420000	01 Mar 2033		
		Local	100,000.000	100.241190	100,241.19	101.153231	101,153.23	912.04	0.03
Original Face:		Base	100,000.000	100.241190	100,241.19	101.153231	101,153.23	912.04	0.03
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
		Local	87,112.010	104.054447	90,643.92	87.178387	75,942.85	-14,701.07	0.02
Original Face:		Base	100,000.000	104.054447	90,643.92	87.178387	75,942.85	-14,701.07	0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	88,674.560	104.210272	92,408.00	87.310683	77,422.36	-14,985.64	0.02
Original Face:		Base	100,000.000	104.210272	92,408.00	87.310683	77,422.36	-14,985.64	0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
		Local	87,701.560	104.054466	91,257.39	87.229443	76,501.58	-14,755.81	0.02
Original Face:		Base	100,000.000	104.054466	91,257.39	87.229443	76,501.58	-14,755.81	0.02
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	90,811.450	100.811968	91,548.81	87.077767	79,076.58	-12,472.23	0.02
Original Face:		Base	100,000.000	100.811968	91,548.81	87.077767	79,076.58	-12,472.23	0.02

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3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	91,425.480	98.491033	90,045.90	86.992538	79,533.35	-10,512.55	0.02
Original Face:		Base	100,000.000	98.491033	90,045.90	86.992538	79,533.35	-10,512.55	0.02
3140MJ7B5	FNMA POOL BV5389 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140MMRT7	FNMA POOL BV7697 FN 04/42 FIXED 2.5					2.500000	01 Apr 2042		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	93,779.560	96.999698	90,965.89	93.669770	87,843.10	-3,122.79	0.02
Original Face:		Base	100,000.000	96.999698	90,965.89	93.669770	87,843.10	-3,122.79	0.02
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	99,202.950	98.093746	97,311.89	97.929000	97,148.46	-163.43	0.03
Original Face:		Base	100,000.000	98.093746	97,311.89	97.929000	97,148.46	-163.43	0.03
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	121,022.770	103.947315	125,799.92	101.070458	122,318.27	-3,481.65	0.03
Original Face:		Base	850,000.000	103.947315	125,799.92	101.070458	122,318.27	-3,481.65	0.03
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	47,527.390	108.288210	51,466.56	99.773330	47,419.66	-4,046.90	0.01
Original Face:		Base	200,000.000	108.288210	51,466.56	99.773330	47,419.66	-4,046.90	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	71,876.040	108.627646	78,077.25	99.573684	71,569.62	-6,507.63	0.02
Original Face:		Base	300,000.000	108.627646	78,077.25	99.573684	71,569.62	-6,507.63	0.02
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	45,530.810	108.296514	49,308.28	99.773335	45,427.61	-3,880.67	0.01
Original Face:		Base	200,000.000	108.296514	49,308.28	99.773335	45,427.61	-3,880.67	0.01
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		Local	43,482.270	109.422668	47,579.46	99.160769	43,117.35	-4,462.11	0.01
Original Face:		Base	100,000.000	109.422668	47,579.46	99.160769	43,117.35	-4,462.11	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5					3.500000	01 Nov 2039		
		Local	42,256.220	107.161975	45,282.60	95.550174	40,375.89	-4,906.71	0.01
Original Face:		Base	100,000.000	107.161975	45,282.60	95.550174	40,375.89	-4,906.71	0.01
3140QEYV8	FNMA POOL CA7023 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
		Local	76,705.630	81.332296	62,386.45	82.880331	63,573.88	1,187.43	0.02
Original Face:		Base	100,000.000	81.332296	62,386.45	82.880331	63,573.88	1,187.43	0.02
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
		Local	76,098.650	81.332179	61,892.69	82.993565	63,156.98	1,264.29	0.02
Original Face:		Base	100,000.000	81.332179	61,892.69	82.993565	63,156.98	1,264.29	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5					2.500000	01 Mar 2041		
		Local	80,988.730	104.501836	84,634.71	89.200504	72,242.36	-12,392.35	0.02
Original Face:		Base	100,000.000	104.501836	84,634.71	89.200504	72,242.36	-12,392.35	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	83,932.580	104.702679	87,879.66	89.200017	74,867.88	-13,011.78	0.02
Original Face:		Base	100,000.000	104.702679	87,879.66	89.200017	74,867.88	-13,011.78	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	83,574.790	104.503786	87,338.82	89.200288	74,548.95	-12,789.87	0.02
Original Face:		Base	100,000.000	104.503786	87,338.82	89.200288	74,548.95	-12,789.87	0.02
3140QKQL5	FNMA POOL CB0458 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	82,665.810	85.911455	71,019.40	86.378725	71,405.67	386.27	0.02
Original Face:		Base	100,000.000	85.911455	71,019.40	86.378725	71,405.67	386.27	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
		Local	85,132.620	104.072117	88,599.32	89.199355	75,937.75	-12,661.57	0.02
Original Face:		Base	100,000.000	104.072117	88,599.32	89.199355	75,937.75	-12,661.57	0.02
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
		Local	179,426.250	93.857939	168,405.78	82.805525	148,574.85	-19,830.93	0.04
Original Face:		Base	200,000.000	93.857939	168,405.78	82.805525	148,574.85	-19,830.93	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
		Local	89,545.480	94.452249	84,577.72	89.198452	79,873.18	-4,704.54	0.02
Original Face:		Base	100,000.000	94.452249	84,577.72	89.198452	79,873.18	-4,704.54	0.02
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	96,146.080	98.115222	94,333.94	86.899340	83,550.31	-10,783.63	0.02
Original Face:		Base	100,000.000	98.115222	94,333.94	86.899340	83,550.31	-10,783.63	0.02
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
		Local	93,304.170	101.292590	94,510.21	96.289572	89,842.19	-4,668.02	0.02
Original Face:		Base	100,000.000	101.292590	94,510.21	96.289572	89,842.19	-4,668.02	0.02
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052		
		Local	95,742.840	95.125777	91,076.12	89.882406	86,055.97	-5,020.15	0.02
Original Face:		Base	100,000.000	95.125777	91,076.12	89.882406	86,055.97	-5,020.15	0.02
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	294,292.490	103.676407	305,111.88	104.130175	306,447.28	1,335.40	0.08
Original Face:		Base	300,000.000	103.676407	305,111.88	104.130175	306,447.28	1,335.40	0.08
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
		Local	51,006.590	107.588608	54,877.28	95.549960	48,736.78	-6,140.50	0.01
Original Face:		Base	100,000.000	107.588608	54,877.28	95.549960	48,736.78	-6,140.50	0.01
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
		Local	24,811.210	106.858392	26,512.86	93.654269	23,236.76	-3,276.10	0.01
Original Face:		Base	100,000.000	106.858392	26,512.86	93.654269	23,236.76	-3,276.10	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
		Local	10,751.680	106.085189	11,405.94	99.545857	10,702.85	-703.09	0.00
Original Face:		Base	50,000.000	106.085189	11,405.94	99.545857	10,702.85	-703.09	0.00
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR					3.500000	01 Dec 2039		
		Local	37,401.740	106.629424	39,881.26	95.550901	35,737.70	-4,143.56	0.01
Original Face:		Base	100,000.000	106.629424	39,881.26	95.550901	35,737.70	-4,143.56	0.01

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3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
		Local	97,700.970	106.220634	103,778.59	94.141966	91,977.61	-11,800.98	0.02
Original Face:		Base	300,000.000	106.220634	103,778.59	94.141966	91,977.61	-11,800.98	0.02
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	69,274.550	109.834463	76,087.33	99.572137	68,978.15	-7,109.18	0.02
Original Face:		Base	200,000.000	109.834463	76,087.33	99.572137	68,978.15	-7,109.18	0.02
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR					3.500000	01 Apr 2050		
		Local	213,319.620	105.557196	225,174.21	93.376147	199,189.64	-25,984.57	0.05
Original Face:		Base	500,000.000	105.557196	225,174.21	93.376147	199,189.64	-25,984.57	0.05
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
		Local	110,141.710	104.825647	115,456.76	91.442987	100,716.87	-14,739.89	0.03
Original Face:		Base	300,000.000	104.825647	115,456.76	91.442987	100,716.87	-14,739.89	0.03
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
		Local	16,822.240	106.202028	17,865.56	93.717038	15,765.31	-2,100.25	0.00
Original Face:		Base	50,000.000	106.202028	17,865.56	93.717038	15,765.31	-2,100.25	0.00
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
		Local	174,829.670	106.197844	185,665.34	94.372868	164,991.77	-20,673.57	0.04
Original Face:		Base	570,000.000	106.197844	185,665.34	94.372868	164,991.77	-20,673.57	0.04
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	245,183.830	106.241084	260,485.96	94.246001	231,075.95	-29,410.01	0.06
Original Face:		Base	730,000.000	106.241084	260,485.96	94.246001	231,075.95	-29,410.01	0.06
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
		Local	85,003.860	104.926847	89,191.87	86.400118	73,443.44	-15,748.43	0.02
Original Face:		Base	100,000.000	104.926847	89,191.87	86.400118	73,443.44	-15,748.43	0.02
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
		Local	47,232.330	106.752726	50,421.80	93.599008	44,208.99	-6,212.81	0.01
Original Face:		Base	100,000.000	106.752726	50,421.80	93.599008	44,208.99	-6,212.81	0.01
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
		Local	46,869.920	106.712407	50,016.02	90.423021	42,381.20	-7,634.82	0.01
Original Face:		Base	100,000.000	106.712407	50,016.02	90.423021	42,381.20	-7,634.82	0.01

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	231,465.020	100.029218	231,532.65	83.856810	194,099.18	-37,433.47	0.05
Original Face:		Base	300,000.000	100.029218	231,532.65	83.856810	194,099.18	-37,433.47	0.05
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
		Local	36,991.260	109.582399	40,535.91	99.499451	36,806.10	-3,729.81	0.01
Original Face:		Base	100,000.000	109.582399	40,535.91	99.499451	36,806.10	-3,729.81	0.01
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
		Local	219,838.270	108.406057	238,318.00	99.569128	218,891.05	-19,426.95	0.06
Original Face:		Base	500,000.000	108.406057	238,318.00	99.569128	218,891.05	-19,426.95	0.06
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
		Local	52,505.590	105.128730	55,198.46	93.615834	49,153.55	-6,044.91	0.01
Original Face:		Base	100,000.000	105.128730	55,198.46	93.615834	49,153.55	-6,044.91	0.01
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	71,384.350	105.615376	75,392.85	86.391524	61,670.03	-13,722.82	0.02
Original Face:		Base	100,000.000	105.615376	75,392.85	86.391524	61,670.03	-13,722.82	0.02
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
		Local	51,545.870	104.963152	54,104.17	93.611230	48,252.72	-5,851.45	0.01
Original Face:		Base	100,000.000	104.963152	54,104.17	93.611230	48,252.72	-5,851.45	0.01
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR					2.500000	01 Sep 2050		
		Local	85,947.080	105.236362	90,447.58	86.450466	74,301.65	-16,145.93	0.02
Original Face:		Base	100,000.000	105.236362	90,447.58	86.450466	74,301.65	-16,145.93	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	86,514.660	100.540140	86,981.96	82.913246	71,732.11	-15,249.85	0.02
Original Face:		Base	100,000.000	100.540140	86,981.96	82.913246	71,732.11	-15,249.85	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	78,635.940	103.711038	81,554.15	87.564294	68,857.01	-12,697.14	0.02
Original Face:		Base	100,000.000	103.711038	81,554.15	87.564294	68,857.01	-12,697.14	0.02
3140XAKK7	FNMA POOL FM6597 FN 03/41 FIXED VAR					2.000000	01 Mar 2041		
		Local	168,322.250	91.126812	153,386.70	85.803368	144,426.16	-8,960.54	0.04
Original Face:		Base	200,000.000	91.126812	153,386.70	85.803368	144,426.16	-8,960.54	0.04

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3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
		Local	75,942.740	103.747863	78,788.97	87.512603	66,459.47	-12,329.50	0.02
	Original Face:	Base	100,000.000	103.747863	78,788.97	87.512603	66,459.47	-12,329.50	0.02
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
		Local	331,692.750	107.422538	356,312.77	97.131556	322,178.33	-34,134.44	0.08
	Original Face:	Base	600,000.000	107.422538	356,312.77	97.131556	322,178.33	-34,134.44	0.08
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	87,060.850	104.253898	90,764.33	87.671176	76,327.27	-14,437.06	0.02
	Original Face:	Base	100,000.000	104.253898	90,764.33	87.671176	76,327.27	-14,437.06	0.02
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	163,069.880	100.196431	163,390.20	91.265849	148,827.11	-14,563.09	0.04
	Original Face:	Base	200,000.000	100.196431	163,390.20	91.265849	148,827.11	-14,563.09	0.04
3140XCT32	FNMA POOL FM8669 FN 09/47 FIXED VAR					3.500000	01 Sep 2047		
		Local	273,922.260	106.948837	292,956.67	94.377359	258,520.59	-34,436.08	0.07
	Original Face:	Base	400,000.000	106.948837	292,956.67	94.377359	258,520.59	-34,436.08	0.07
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	177,530.540	89.680604	159,210.46	87.178762	154,768.93	-4,441.53	0.04
	Original Face:	Base	200,000.000	89.680604	159,210.46	87.178762	154,768.93	-4,441.53	0.04
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	87,009.740	103.233190	89,822.93	87.252932	75,918.55	-13,904.38	0.02
	Original Face:	Base	100,000.000	103.233190	89,822.93	87.252932	75,918.55	-13,904.38	0.02
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR					2.000000	01 Oct 2041		
		Local	271,024.220	102.340071	277,366.38	85.859515	232,700.08	-44,666.30	0.06
	Original Face:	Base	300,000.000	102.340071	277,366.38	85.859515	232,700.08	-44,666.30	0.06
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	86,494.340	100.347641	86,795.03	91.212317	78,893.49	-7,901.54	0.02
	Original Face:	Base	100,000.000	100.347641	86,795.03	91.212317	78,893.49	-7,901.54	0.02

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3140XDRK4	FNMA POOL FM9489 FN 11/51 FIXED VAR					2.000000	01 Nov 2051		
		Local	91,216.080	82.402467	75,164.30	82.756805	75,487.51	323.21	0.02
Original Face:		Base	100,000.000	82.402467	75,164.30	82.756805	75,487.51	323.21	0.02
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	82,926.890	97.589829	80,928.21	88.047568	73,015.11	-7,913.10	0.02
Original Face:		Base	100,000.000	97.589829	80,928.21	88.047568	73,015.11	-7,913.10	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	90,890.910	89.650868	81,484.49	87.178409	79,237.25	-2,247.24	0.02
Original Face:		Base	100,000.000	89.650868	81,484.49	87.178409	79,237.25	-2,247.24	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
		Local	90,820.010	100.317430	91,108.30	90.843874	82,504.42	-8,603.88	0.02
Original Face:		Base	100,000.000	100.317430	91,108.30	90.843874	82,504.42	-8,603.88	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	78,521.390	99.622243	78,224.77	91.073058	71,511.83	-6,712.94	0.02
Original Face:		Base	100,000.000	99.622243	78,224.77	91.073058	71,511.83	-6,712.94	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	91,357.420	100.842033	92,126.68	87.122022	79,592.43	-12,534.25	0.02
Original Face:		Base	100,000.000	100.842033	92,126.68	87.122022	79,592.43	-12,534.25	0.02
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	89,591.150	98.941826	88,643.12	91.210788	81,716.79	-6,926.33	0.02
Original Face:		Base	100,000.000	98.941826	88,643.12	91.210788	81,716.79	-6,926.33	0.02
3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR					2.000000	01 Jan 2052		
		Local	186,630.700	93.703817	174,880.09	82.831564	154,589.13	-20,290.96	0.04
Original Face:		Base	200,000.000	93.703817	174,880.09	82.831564	154,589.13	-20,290.96	0.04
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	91,953.110	102.586296	94,331.29	89.938429	82,701.18	-11,630.11	0.02
Original Face:		Base	100,000.000	102.586296	94,331.29	89.938429	82,701.18	-11,630.11	0.02
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	91,620.720	97.687128	89,501.65	88.133963	80,748.97	-8,752.68	0.02
Original Face:		Base	100,000.000	97.687128	89,501.65	88.133963	80,748.97	-8,752.68	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	182,565.070	100.315772	183,141.56	87.090201	158,996.29	-24,145.27	0.04
Original Face:		Base	200,000.000	100.315772	183,141.56	87.090201	158,996.29	-24,145.27	0.04
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	89,391.870	96.433076	86,203.33	87.845733	78,526.94	-7,676.39	0.02
Original Face:		Base	100,000.000	96.433076	86,203.33	87.845733	78,526.94	-7,676.39	0.02
3140XFTF8	FNMA POOL FS0549 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	187,008.270	85.292816	159,504.62	86.745262	162,220.81	2,716.19	0.04
Original Face:		Base	200,000.000	85.292816	159,504.62	86.745262	162,220.81	2,716.19	0.04
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	93,571.300	98.420402	92,093.25	86.992380	81,399.90	-10,693.35	0.02
Original Face:		Base	100,000.000	98.420402	92,093.25	86.992380	81,399.90	-10,693.35	0.02
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	94,409.260	98.330164	92,832.78	86.899653	82,041.32	-10,791.46	0.02
Original Face:		Base	100,000.000	98.330164	92,832.78	86.899653	82,041.32	-10,791.46	0.02
3140XFUJ8	FNMA POOL FS0584 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	91,715.670	96.830672	88,808.90	83.274192	76,375.48	-12,433.42	0.02
Original Face:		Base	100,000.000	96.830672	88,808.90	83.274192	76,375.48	-12,433.42	0.02
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	92,706.280	93.801488	86,959.87	83.274492	77,200.68	-9,759.19	0.02
Original Face:		Base	100,000.000	93.801488	86,959.87	83.274492	77,200.68	-9,759.19	0.02
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	187,099.970	93.741004	175,389.39	82.934189	155,169.84	-20,219.55	0.04
Original Face:		Base	200,000.000	93.741004	175,389.39	82.934189	155,169.84	-20,219.55	0.04
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	460,705.080	100.249478	461,854.44	90.736958	418,029.77	-43,824.67	0.11
Original Face:		Base	500,000.000	100.249478	461,854.44	90.736958	418,029.77	-43,824.67	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	88,738.510	96.191282	85,358.71	87.523282	77,666.86	-7,691.85	0.02
Original Face:		Base	100,000.000	96.191282	85,358.71	87.523282	77,666.86	-7,691.85	0.02
3140XGGR4	FNMA POOL FS1107 FN 12/51 FIXED VAR					2.500000	01 Dec 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140XGGV5	FNMA POOL FS1111 FN 05/51 FIXED VAR					2.500000	01 May 2051		
		Local	90,889.150	85.951954	78,121.00	86.374768	78,505.29	384.29	0.02
Original Face:		Base	100,000.000	85.951954	78,121.00	86.374768	78,505.29	384.29	0.02
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	282,850.430	94.194037	266,428.24	83.560398	236,350.95	-30,077.29	0.06
Original Face:		Base	300,000.000	94.194037	266,428.24	83.560398	236,350.95	-30,077.29	0.06
3140XGL64	FNMA POOL FS1248 FN 02/47 FIXED VAR					3.000000	01 Feb 2047		
		Local	87,671.780	96.715956	84,792.60	92.118350	80,761.80	-4,030.80	0.02
Original Face:		Base	100,000.000	96.715956	84,792.60	92.118350	80,761.80	-4,030.80	0.02
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	183,362.550	95.712292	175,500.50	90.987625	166,837.23	-8,663.27	0.04
Original Face:		Base	200,000.000	95.712292	175,500.50	90.987625	166,837.23	-8,663.27	0.04
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	91,439.340	97.521756	89,173.25	93.832417	85,799.74	-3,373.51	0.02
Original Face:		Base	100,000.000	97.521756	89,173.25	93.832417	85,799.74	-3,373.51	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR					3.500000	01 May 2052		
		Local	378,305.990	97.744574	369,773.58	93.669923	354,358.93	-15,414.65	0.09
Original Face:		Base	400,000.000	97.744574	369,773.58	93.669923	354,358.93	-15,414.65	0.09
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
		Local	97,118.720	101.399020	98,477.43	96.289392	93,515.03	-4,962.40	0.02
Original Face:		Base	100,000.000	101.399020	98,477.43	96.289392	93,515.03	-4,962.40	0.02
3140XHJF5	FNMA POOL FS2061 FN 06/52 FIXED VAR					4.000000	01 Jun 2052		
		Local	192,446.300	97.716111	188,051.04	96.072725	184,888.40	-3,162.64	0.05
Original Face:		Base	200,000.000	97.716111	188,051.04	96.072725	184,888.40	-3,162.64	0.05

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3140XHJL2	FNMA POOL FS2066 FN 06/52 FIXED VAR					4.000000	01 Jun 2052		
		Local	380,118.940	98.596873	374,785.39	96.382140	366,366.77	-8,418.62	0.10
	Original Face:	Base	400,000.000	98.596873	374,785.39	96.382140	366,366.77	-8,418.62	0.10
3140XHY27	FNMA POOL FS2528 FN 01/51 FIXED VAR					1.500000	01 Jan 2051		
		Local	247.820	85.517714	211.93	78.690889	195.01	-16.92	0.00
	Original Face:	Base	254.990	85.517714	211.93	78.690889	195.01	-16.92	0.00
3140XJFP3	FNMA POOL FS2873 FN 08/42 FIXED VAR					3.500000	01 Aug 2042		
		Local	292,159.400	92.382583	269,904.40	94.272818	275,426.90	5,522.50	0.07
	Original Face:	Base	300,000.000	92.382583	269,904.40	94.272818	275,426.90	5,522.50	0.07
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
		Local	99,577.410	102.162549	101,730.82	101.577101	101,147.85	-582.97	0.03
	Original Face:	Base	100,000.000	102.162549	101,730.82	101.577101	101,147.85	-582.97	0.03
3140XKM31	FNMA POOL FS3977 FN 11/52 FIXED VAR					4.500000	01 Nov 2052		
		Local	99,863.240	98.218754	98,084.43	97.989622	97,855.61	-228.82	0.03
	Original Face:	Base	100,000.000	98.218754	98,084.43	97.989622	97,855.61	-228.82	0.03
3140XKTY6	FNMA POOL FS4166 FN 04/53 FIXED VAR					5.500000	01 Apr 2053		
		Local	100,000.000	101.015630	101,015.63	100.923087	100,923.09	-92.54	0.03
	Original Face:	Base	100,000.000	101.015630	101,015.63	100.923087	100,923.09	-92.54	0.03
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
		Local	400,000.000	88.363875	353,455.50	83.066662	332,266.65	-21,188.85	0.09
	Original Face:	Base	400,000.000	88.363875	353,455.50	83.066662	332,266.65	-21,188.85	0.09
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	200,000.000	83.881105	167,762.21	82.882640	165,765.28	-1,996.93	0.04
	Original Face:	Base	200,000.000	83.881105	167,762.21	82.882640	165,765.28	-1,996.93	0.04
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	364,110.730	98.552666	358,840.83	91.579342	333,450.21	-25,390.62	0.09
	Original Face:	Base	890,000.000	98.552666	358,840.83	91.579342	333,450.21	-25,390.62	0.09
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
		Local	17,106.460	104.995715	17,961.05	93.613732	16,014.00	-1,947.05	0.00
	Original Face:	Base	100,000.000	104.995715	17,961.05	93.613732	16,014.00	-1,947.05	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3				3.000000	01 Jul 2036		
	102,939.210	Local	105.143822	108,234.22	93.612539	96,364.01	-11,870.21	0.02
Original Face:	500,000.000	Base	105.143822	108,234.22	93.612539	96,364.01	-11,870.21	0.02
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5				3.500000	01 Dec 2034		
	57,451.200	Local	106.901527	61,416.21	97.224988	55,856.92	-5,559.29	0.01
Original Face:	400,000.000	Base	106.901527	61,416.21	97.224988	55,856.92	-5,559.29	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035		
	29,225.090	Local	106.948961	31,255.93	97.224864	28,414.05	-2,841.88	0.01
Original Face:	200,000.000	Base	106.948961	31,255.93	97.224864	28,414.05	-2,841.88	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036		
	36,947.400	Local	105.001028	38,795.15	93.613438	34,587.73	-4,207.42	0.01
Original Face:	200,000.000	Base	105.001028	38,795.15	93.613438	34,587.73	-4,207.42	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036		
	234,707.080	Local	105.339562	247,239.41	93.612249	219,714.58	-27,524.83	0.06
Original Face:	1,100,000.000	Base	105.339562	247,239.41	93.612249	219,714.58	-27,524.83	0.06
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5				2.500000	01 Sep 2036		
	41,321.880	Local	103.571449	42,797.67	91.443516	37,786.18	-5,011.49	0.01
Original Face:	200,000.000	Base	103.571449	42,797.67	91.443516	37,786.18	-5,011.49	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3				3.000000	01 Oct 2036		
	283,139.510	Local	105.347756	298,281.12	93.611611	265,051.46	-33,229.66	0.07
Original Face:	1,200,000.000	Base	105.347756	298,281.12	93.611611	265,051.46	-33,229.66	0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	122,899.910	Local	105.247937	129,349.62	93.611375	115,048.30	-14,301.32	0.03
Original Face:	500,000.000	Base	105.247937	129,349.62	93.611375	115,048.30	-14,301.32	0.03
31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5				3.500000	01 Mar 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5				2.500000	01 Sep 2050		
	57,565.070	Local	94.702343	54,515.47	86.666140	49,889.42	-4,626.05	0.01
Original Face:	100,000.000	Base	94.702343	54,515.47	86.666140	49,889.42	-4,626.05	0.01

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31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
		Local	320,543.050	85.568846	274,284.99	78.643658	252,086.78	-22,198.21	0.07
Original Face:		Base	370,124.190	85.568846	274,284.99	78.643658	252,086.78	-22,198.21	0.07
31418DYX4	FNMA POOL MA4325 FN 05/51 FIXED 2					2.000000	01 May 2051		
		Local	431,931.050	82.226378	355,161.26	82.804442	357,658.10	2,496.84	0.09
Original Face:		Base	500,000.000	82.226378	355,161.26	82.804442	357,658.10	2,496.84	0.09
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
		Local	86,139.370	99.998769	86,138.31	80.303380	69,172.83	-16,965.48	0.02
Original Face:		Base	140,000.000	99.998769	86,138.31	80.303380	69,172.83	-16,965.48	0.02
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A					2.206000	25 Jan 2067		
		Local	106,744.220	99.998370	106,742.48	83.821800	89,474.93	-17,267.55	0.02
Original Face:		Base	120,000.000	99.998370	106,742.48	83.821800	89,474.93	-17,267.55	0.02
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.15					4.150000	15 Jul 2027		
		Local	250,000.000	98.853240	247,133.10	95.250000	238,125.00	-9,008.10	0.06
		Base		98.853240	247,133.10	95.250000	238,125.00	-9,008.10	0.06
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.1					5.100000	15 Jul 2047		
		Local	60,000.000	104.298683	62,579.21	88.656291	53,193.77	-9,385.44	0.01
		Base		104.298683	62,579.21	88.656291	53,193.77	-9,385.44	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	30,000.000	100.041433	30,012.43	91.279500	27,383.85	-2,628.58	0.01
		Base		100.041433	30,012.43	91.279500	27,383.85	-2,628.58	0.01
34535QAA3	FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A					4.850000	15 Aug 2035		
		Local	430,000.000	99.996891	429,986.63	100.145400	430,625.22	638.59	0.11
Original Face:		Base	430,000.000	99.996891	429,986.63	100.145400	430,625.22	638.59	0.11
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	220,000.000	125.301095	275,662.41	95.627248	210,379.95	-65,282.46	0.05
		Base		125.301095	275,662.41	95.627248	210,379.95	-65,282.46	0.05
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.059790	25 Oct 2041		
		Local	150,000.000	100.000000	150,000.00	95.148420	142,722.63	-7,277.37	0.04
Original Face:		Base	150,000.000	100.000000	150,000.00	95.148420	142,722.63	-7,277.37	0.04

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35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A					6.359790	25 Nov 2041		
		Local	260,000.000	100.204523	260,531.76	95.007190	247,018.69	-13,513.07	0.06
Original Face:		Base	260,000.000	100.204523	260,531.76	95.007190	247,018.69	-13,513.07	0.06
35564KPU7	FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A					5.559790	25 Jan 2042		
		Local	391,525.700	100.000000	391,525.70	98.006890	383,722.16	-7,803.54	0.10
Original Face:		Base	460,000.000	100.000000	391,525.70	98.006890	383,722.16	-7,803.54	0.10
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					5.859790	25 Feb 2042		
		Local	291,325.740	100.000000	291,325.74	99.005290	288,427.89	-2,897.85	0.07
Original Face:		Base	410,000.000	100.000000	291,325.74	99.005290	288,427.89	-2,897.85	0.07
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A					6.959790	25 Feb 2042		
		Local	110,000.000	100.000000	110,000.00	97.135230	106,848.75	-3,151.25	0.03
Original Face:		Base	110,000.000	100.000000	110,000.00	97.135230	106,848.75	-3,151.25	0.03
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A					7.459790	25 Apr 2042		
		Local	280,000.000	100.000000	280,000.00	99.251740	277,904.87	-2,095.13	0.07
Original Face:		Base	280,000.000	100.000000	280,000.00	99.251740	277,904.87	-2,095.13	0.07
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	30,000.000	111.818433	33,545.53	93.542752	28,062.83	-5,482.70	0.01
		Base		111.818433	33,545.53	93.542752	28,062.83	-5,482.70	0.01
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
		Local	40,000.000	103.407950	41,363.18	97.566662	39,026.66	-2,336.52	0.01
		Base		103.407950	41,363.18	97.566662	39,026.66	-2,336.52	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	37,419.770	100.130412	37,468.57	93.334653	34,925.61	-2,542.96	0.01
Original Face:		Base	200,000.000	100.130412	37,468.57	93.334653	34,925.61	-2,542.96	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	32,130.450	99.443394	31,951.61	93.211521	29,949.28	-2,002.33	0.01
Original Face:		Base	300,000.000	99.443394	31,951.61	93.211521	29,949.28	-2,002.33	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	75,753.480	101.859057	77,161.78	92.969956	70,427.98	-6,733.80	0.02
Original Face:		Base	500,000.000	101.859057	77,161.78	92.969956	70,427.98	-6,733.80	0.02

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36179SJU2	GNMA II POOL MA3875 G2 08/46 FIXED 4					4.000000	20 Aug 2046		
		Local	93,620.520	97.891146	91,646.20	97.376890	91,164.75	-481.45	0.02
Original Face:		Base	700,000.000	97.891146	91,646.20	97.376890	91,164.75	-481.45	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
		Local	19,053.010	103.203536	19,663.38	92.451295	17,614.75	-2,048.63	0.00
Original Face:		Base	100,000.000	103.203536	19,663.38	92.451295	17,614.75	-2,048.63	0.00
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	94,276.340	106.179864	100,102.49	97.502067	91,921.38	-8,181.11	0.02
Original Face:		Base	700,000.000	106.179864	100,102.49	97.502067	91,921.38	-8,181.11	0.02
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
		Local	8,105.810	107.561243	8,718.71	97.501307	7,903.27	-815.44	0.00
Original Face:		Base	60,000.000	107.561243	8,718.71	97.501307	7,903.27	-815.44	0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
		Local	23,238.630	109.044165	25,340.37	99.894478	23,214.11	-2,126.26	0.01
Original Face:		Base	200,000.000	109.044165	25,340.37	99.894478	23,214.11	-2,126.26	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	14,530.440	103.049942	14,973.61	97.748924	14,203.35	-770.26	0.00
Original Face:		Base	100,000.000	103.049942	14,973.61	97.748924	14,203.35	-770.26	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		Local	75,051.480	103.501716	77,679.57	97.500854	73,175.83	-4,503.74	0.02
Original Face:		Base	500,000.000	103.501716	77,679.57	97.500854	73,175.83	-4,503.74	0.02
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		Local	44,272.130	102.788165	45,506.51	97.501406	43,165.95	-2,340.56	0.01
Original Face:		Base	300,000.000	102.788165	45,506.51	97.501406	43,165.95	-2,340.56	0.01
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	27,447.510	104.050240	28,559.20	97.563347	26,778.71	-1,780.49	0.01
Original Face:		Base	200,000.000	104.050240	28,559.20	97.563347	26,778.71	-1,780.49	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
		Local	352,918.390	97.453941	343,932.88	91.998595	324,679.96	-19,252.92	0.08
Original Face:		Base	1,746,993.000	97.453941	343,932.88	91.998595	324,679.96	-19,252.92	0.08

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		Local	12,567.150	103.672273	13,028.65	97.501534	12,253.16	-775.49	0.00
Original Face:		Base	100,000.000	103.672273	13,028.65	97.501534	12,253.16	-775.49	0.00
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		Local	22,190.810	103.646510	23,000.00	97.470389	21,629.47	-1,370.53	0.01
Original Face:		Base	200,000.000	103.646510	23,000.00	97.470389	21,629.47	-1,370.53	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
		Local	31,391.230	108.083723	33,928.81	99.795030	31,326.89	-2,601.92	0.01
Original Face:		Base	300,000.000	108.083723	33,928.81	99.795030	31,326.89	-2,601.92	0.01
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
		Local	20,485.190	102.153653	20,926.37	101.525436	20,797.68	-128.69	0.01
Original Face:		Base	200,000.000	102.153653	20,926.37	101.525436	20,797.68	-128.69	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		Local	354,335.030	100.562191	356,327.07	99.712699	353,317.02	-3,010.05	0.09
Original Face:		Base	3,642,735.000	100.562191	356,327.07	99.712699	353,317.02	-3,010.05	0.09
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
		Local	83,004.540	103.989167	86,315.73	99.630442	82,697.79	-3,617.94	0.02
Original Face:		Base	800,000.000	103.989167	86,315.73	99.630442	82,697.79	-3,617.94	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		Local	41,658.620	106.940868	44,550.09	99.589274	41,487.52	-3,062.57	0.01
Original Face:		Base	400,000.000	106.940868	44,550.09	99.589274	41,487.52	-3,062.57	0.01
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
		Local	79,863.530	105.844670	84,531.29	99.589327	79,535.55	-4,995.74	0.02
Original Face:		Base	800,000.000	105.844670	84,531.29	99.589327	79,535.55	-4,995.74	0.02
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.000000	20 Nov 2048		
		Local	41,790.330	101.712836	42,506.13	101.564055	42,443.95	-62.18	0.01
Original Face:		Base	500,000.000	101.712836	42,506.13	101.564055	42,443.95	-62.18	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		Local	9,190.580	106.770193	9,812.80	98.418391	9,045.22	-767.58	0.00
Original Face:		Base	100,000.000	106.770193	9,812.80	98.418391	9,045.22	-767.58	0.00

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36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
		Local	50,146.910	101.763558	51,031.28	101.358273	50,828.04	-203.24	0.01
Original Face:		Base	600,000.000	101.763558	51,031.28	101.358273	50,828.04	-203.24	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		Local	99,569.740	104.556495	104,106.63	99.530841	99,102.60	-5,004.03	0.03
Original Face:		Base	1,143,044.000	104.556495	104,106.63	99.530841	99,102.60	-5,004.03	0.03
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		Local	39,540.950	101.556766	40,156.51	101.434088	40,108.00	-48.51	0.01
Original Face:		Base	500,000.000	101.556766	40,156.51	101.434088	40,108.00	-48.51	0.01
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
		Local	0.000	0.000000	0.51	0.000000	0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000	0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		Local	20,508.110	107.571883	22,060.96	99.527623	20,411.23	-1,649.73	0.01
Original Face:		Base	200,000.000	107.571883	22,060.96	99.527623	20,411.23	-1,649.73	0.01
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5					5.000000	20 Apr 2049		
		Local	20,303.600	101.826031	20,674.35	101.201694	20,547.59	-126.76	0.01
Original Face:		Base	200,000.000	101.826031	20,674.35	101.201694	20,547.59	-126.76	0.01
36179V4V9	GNMA II POOL MA7136 G2 01/51 FIXED 2.5					2.500000	20 Jan 2051		
		Local	64,998.730	88.088383	57,256.33	88.388385	57,451.33	195.00	0.01
Original Face:		Base	100,000.000	88.088383	57,256.33	88.388385	57,451.33	195.00	0.01
36179V7D6	GNMA II POOL MA7192 G2 02/51 FIXED 2					2.000000	20 Feb 2051		
		Local	609,701.120	84.789862	516,964.74	85.173607	519,304.44	2,339.70	0.13
Original Face:		Base	800,000.000	84.789862	516,964.74	85.173607	519,304.44	2,339.70	0.13
36179V7E4	GNMA II POOL MA7193 G2 02/51 FIXED 2.5					2.500000	20 Feb 2051		
		Local	1,003,939.080	87.302915	876,468.08	88.388535	887,367.05	10,898.97	0.23
Original Face:		Base	1,500,000.000	87.302915	876,468.08	88.388535	887,367.05	10,898.97	0.23
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	182,241.650	105.817035	192,842.71	97.247205	177,224.91	-15,617.80	0.05
Original Face:		Base	900,000.000	105.817035	192,842.71	97.247205	177,224.91	-15,617.80	0.05

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36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050		
		Local	86,239.960	106.334047	91,702.44	99.568464	85,867.80	-5,834.64	0.02
	Original Face:	Base	243,426.000	106.334047	91,702.44	99.568464	85,867.80	-5,834.64	0.02
36179W2W7	GNMA II POOL MA7989 G2 04/52 FIXED 3.5					3.500000	20 Apr 2052		
		Local	575,954.390	92.968226	535,454.58	93.566748	538,901.79	3,447.21	0.14
	Original Face:	Base	600,000.000	92.968226	535,454.58	93.566748	538,901.79	3,447.21	0.14
36179WBY3	GNMA II POOL MA7255 G2 03/51 FIXED 2.5					2.500000	20 Mar 2051		
		Local	785,099.380	87.170366	684,374.00	88.025752	691,089.63	6,715.63	0.18
	Original Face:	Base	1,100,000.000	87.170366	684,374.00	88.025752	691,089.63	6,715.63	0.18
36179WDR6	GNMA II POOL MA7312 G2 04/51 FIXED 2.5					2.500000	20 Apr 2051		
		Local	1,278,112.900	91.854264	1,174,001.20	88.411129	1,129,994.04	-44,007.16	0.29
	Original Face:	Base	1,700,000.000	91.854264	1,174,001.20	88.411129	1,129,994.04	-44,007.16	0.29
36179WFH6	GNMA II POOL MA7368 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	69,779.290	90.510164	63,157.35	91.394685	63,774.56	617.21	0.02
	Original Face:	Base	100,000.000	90.510164	63,157.35	91.394685	63,774.56	617.21	0.02
36179WJQ2	GNMA II POOL MA7471 G2 07/51 FIXED 2					2.000000	20 Jul 2051		
		Local	169,852.120	84.789622	144,016.97	85.110418	144,561.85	544.88	0.04
	Original Face:	Base	200,000.000	84.789622	144,016.97	85.110418	144,561.85	544.88	0.04
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051		
		Local	269,778.580	104.931192	283,081.88	91.363022	246,477.86	-36,604.02	0.06
	Original Face:	Base	350,000.000	104.931192	283,081.88	91.363022	246,477.86	-36,604.02	0.06
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3					3.000000	20 Sep 2051		
		Local	1,153,168.480	93.534639	1,078,611.97	91.301571	1,052,860.94	-25,751.03	0.27
	Original Face:	Base	1,400,000.000	93.534639	1,078,611.97	91.301571	1,052,860.94	-25,751.03	0.27
36179WP93	GNMA II POOL MA7648 G2 10/51 FIXED 2					2.000000	20 Oct 2051		
		Local	89,620.920	84.469508	75,702.35	85.003098	76,180.56	478.21	0.02
	Original Face:	Base	100,000.000	84.469508	75,702.35	85.003098	76,180.56	478.21	0.02
36179WQB7	GNMA II POOL MA7650 G2 10/51 FIXED 3					3.000000	20 Oct 2051		
		Local	427,296.030	90.478793	386,612.29	91.269803	389,992.24	3,379.95	0.10
	Original Face:	Base	500,000.000	90.478793	386,612.29	91.269803	389,992.24	3,379.95	0.10

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36179XHZ2	GNMA II POOL MA8348 G2 10/52 FIXED 5					5.000000	20 Oct 2052		
		Local	98,826.860	100.148290	98,973.41	100.118612	98,944.08	-29.33	0.03
	Original Face:	Base	100,000.000	100.148290	98,973.41	100.118612	98,944.08	-29.33	0.03
36179XLJ3	GNMA II POOL MA8429 G2 11/52 FIXED 5.5					5.500000	20 Nov 2052		
		Local	198,401.890	101.124999	200,633.91	101.182556	200,748.10	114.19	0.05
	Original Face:	Base	200,000.000	101.124999	200,633.91	101.182556	200,748.10	114.19	0.05
36179XS72	GNMA II POOL MA8642 G2 02/53 FIXED 2.5					2.500000	20 Feb 2053		
		Local	199,294.650	88.238415	175,854.44	88.006336	175,391.92	-462.52	0.05
	Original Face:	Base	200,000.000	88.238415	175,854.44	88.006336	175,391.92	-462.52	0.05
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		Local	34,336.800	106.436535	36,546.90	96.907573	33,274.96	-3,271.94	0.01
	Original Face:	Base	100,000.000	106.436535	36,546.90	96.907573	33,274.96	-3,271.94	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		Local	42,136.970	106.034606	44,679.77	96.279320	40,569.19	-4,110.58	0.01
	Original Face:	Base	100,000.000	106.034606	44,679.77	96.279320	40,569.19	-4,110.58	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	7,415.710	105.963825	7,857.97	86.244415	6,395.64	-1,462.33	0.00
	Original Face:	Base	10,000.000	105.963825	7,857.97	86.244415	6,395.64	-1,462.33	0.00
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
		Local	588,032.320	99.243147	583,581.78	97.022656	570,524.58	-13,057.20	0.15
	Original Face:	Base	1,800,000.000	99.243147	583,581.78	97.022656	570,524.58	-13,057.20	0.15
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	546,999.990	101.673276	556,152.81	95.565495	522,743.25	-33,409.56	0.14
	Original Face:	Base	1,300,000.000	101.673276	556,152.81	95.565495	522,743.25	-33,409.56	0.14
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	11,238.290	102.406772	11,508.77	93.452876	10,502.51	-1,006.26	0.00
	Original Face:	Base	200,000.000	102.406772	11,508.77	93.452876	10,502.51	-1,006.26	0.00
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	142,348.520	106.781033	152,001.22	97.178243	138,331.79	-13,669.43	0.04
	Original Face:	Base	700,000.000	106.781033	152,001.22	97.178243	138,331.79	-13,669.43	0.04

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3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
			62,612.500	102.941250	64,454.09	91.021498	56,990.84	-7,463.25	0.01
	Original Face:	Base	100,000.000	102.941250	64,454.09	91.021498	56,990.84	-7,463.25	0.01
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
			78,186.040	103.455297	80,887.60	84.179441	65,816.57	-15,071.03	0.02
	Original Face:	Base	100,000.000	103.455297	80,887.60	84.179441	65,816.57	-15,071.03	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
			23,136.880	103.600442	23,969.91	83.935155	19,419.98	-4,549.93	0.01
	Original Face:	Base	30,000.000	103.600442	23,969.91	83.935155	19,419.98	-4,549.93	0.01
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
			81,569.980	103.774710	84,649.01	84.422539	68,863.45	-15,785.56	0.02
	Original Face:	Base	100,000.000	103.774710	84,649.01	84.422539	68,863.45	-15,785.56	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
			79,470.370	104.007015	82,654.76	84.365642	67,045.69	-15,609.07	0.02
	Original Face:	Base	100,000.000	104.007015	82,654.76	84.365642	67,045.69	-15,609.07	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
			83,003.310	101.565660	84,302.86	84.309639	69,979.79	-14,323.07	0.02
	Original Face:	Base	100,000.000	101.565660	84,302.86	84.309639	69,979.79	-14,323.07	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
			87,808.130	101.704068	89,304.44	81.339748	71,422.91	-17,881.53	0.02
	Original Face:	Base	100,000.000	101.704068	89,304.44	81.339748	71,422.91	-17,881.53	0.02
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
			186,807.740	94.599737	176,719.63	91.267796	170,495.31	-6,224.32	0.04
	Original Face:	Base	200,000.000	94.599737	176,719.63	91.267796	170,495.31	-6,224.32	0.04
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
			96,907.580	93.870572	90,967.70	88.483984	85,747.69	-5,220.01	0.02
	Original Face:	Base	100,000.000	93.870572	90,967.70	88.483984	85,747.69	-5,220.01	0.02
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
			180,082.210	94.598839	170,355.68	88.883535	160,063.43	-10,292.25	0.04
	Original Face:	Base	200,000.000	94.598839	170,355.68	88.883535	160,063.43	-10,292.25	0.04

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3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
		Local	99,337.730	101.564823	100,892.19	101.457699	100,785.78	-106.41	0.03
Original Face:		Base	100,000.000	101.564823	100,892.19	101.457699	100,785.78	-106.41	0.03
3622ACER7	GNMA II POOL 786544 G2 02/53 FIXED 5					5.000000	20 Feb 2053		
		Local	99,862.180	101.334599	101,194.94	101.118254	100,978.89	-216.05	0.03
Original Face:		Base	100,000.000	101.334599	101,194.94	101.118254	100,978.89	-216.05	0.03
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
		Local	80,000.000	104.950250	83,960.20	95.939180	76,751.34	-7,208.86	0.02
Original Face:		Base	80,000.000	104.950250	83,960.20	95.939180	76,751.34	-7,208.86	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A					5.634000	15 Oct 2036		
		Local	250,000.000	100.000000	250,000.00	94.335330	235,838.33	-14,161.67	0.06
Original Face:		Base	250,000.000	100.000000	250,000.00	94.335330	235,838.33	-14,161.67	0.06
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					5.835000	15 May 2026		
		Local	170,000.000	100.000000	170,000.00	89.972820	152,953.79	-17,046.21	0.04
Original Face:		Base	170,000.000	100.000000	170,000.00	89.972820	152,953.79	-17,046.21	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	10,000.000	116.328600	11,632.86	94.295630	9,429.56	-2,203.30	0.00
		Base		116.328600	11,632.86	94.295630	9,429.56	-2,203.30	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	200,000.000	125.116590	250,233.18	93.189709	186,379.42	-63,853.76	0.05
		Base		125.116590	250,233.18	93.189709	186,379.42	-63,853.76	0.05
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		Local	20,000.000	99.001900	19,800.38	96.203150	19,240.63	-559.75	0.00
		Base		99.001900	19,800.38	96.203150	19,240.63	-559.75	0.00
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	10,000.000	116.263200	11,626.32	102.952337	10,295.23	-1,331.09	0.00
		Base		116.263200	11,626.32	102.952337	10,295.23	-1,331.09	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	80,000.000	94.428638	75,542.91	93.483921	74,787.14	-755.77	0.02
		Base		94.428638	75,542.91	93.483921	74,787.14	-755.77	0.02
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
		Local	30,000.000	93.978600	28,193.58	97.477664	29,243.30	1,049.72	0.01
		Base		93.978600	28,193.58	97.477664	29,243.30	1,049.72	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
		Local	10,000.000	100.326300	10,032.63	98.827039	9,882.70	-149.93	0.00
		Base		100.326300	10,032.63	98.827039	9,882.70	-149.93	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	60,000.000	101.952350	61,171.41	96.017516	57,610.51	-3,560.90	0.01
		Base		101.952350	61,171.41	96.017516	57,610.51	-3,560.90	0.01
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
		Local	190,000.000	99.096768	188,283.86	97.818153	185,854.49	-2,429.37	0.05
		Base		99.096768	188,283.86	97.818153	185,854.49	-2,429.37	0.05
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
		Local	210,000.000	95.636638	200,836.94	94.416200	198,274.02	-2,562.92	0.05
		Base		95.636638	200,836.94	94.416200	198,274.02	-2,562.92	0.05
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
		Local	60,000.000	100.183350	60,110.01	98.920091	59,352.05	-757.96	0.02
		Base		100.183350	60,110.01	98.920091	59,352.05	-757.96	0.02
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
		Local	30,000.000	101.516300	30,454.89	97.027170	29,108.15	-1,346.74	0.01
		Base		101.516300	30,454.89	97.027170	29,108.15	-1,346.74	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
		Local	160,000.000	114.969869	183,951.79	92.208627	147,533.80	-36,417.99	0.04
		Base		114.969869	183,951.79	92.208627	147,533.80	-36,417.99	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028		
	40,000.000	Local	100.568125	40,227.25	94.648695	37,859.48	-2,367.77	0.01
		Base	100.568125	40,227.25	94.648695	37,859.48	-2,367.77	0.01
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	490,000.000	Local	98.416194	482,239.35	95.400096	467,460.47	-14,778.88	0.12
		Base	98.416194	482,239.35	95.400096	467,460.47	-14,778.88	0.12
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024		
	290,000.000	Local	99.976683	289,932.38	98.509179	285,676.62	-4,255.76	0.07
		Base	99.976683	289,932.38	98.509179	285,676.62	-4,255.76	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025		
	80,000.000	Local	102.596750	82,077.40	97.051287	77,641.03	-4,436.37	0.02
		Base	102.596750	82,077.40	97.051287	77,641.03	-4,436.37	0.02
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR				3.210000	22 Apr 2042		
	40,000.000	Local	104.325875	41,730.35	75.188703	30,075.48	-11,654.87	0.01
		Base	104.325875	41,730.35	75.188703	30,075.48	-11,654.87	0.01
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR				2.908000	21 Jul 2042		
	120,000.000	Local	101.254392	121,505.27	71.444705	85,733.65	-35,771.62	0.02
		Base	101.254392	121,505.27	71.444705	85,733.65	-35,771.62	0.02
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR				2.650000	21 Oct 2032		
	250,000.000	Local	100.455460	251,138.65	82.567596	206,418.99	-44,719.66	0.05
		Base	100.455460	251,138.65	82.567596	206,418.99	-44,719.66	0.05
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR				3.615000	15 Mar 2028		
	30,000.000	Local	100.351433	30,105.43	94.701550	28,410.47	-1,694.96	0.01
		Base	100.351433	30,105.43	94.701550	28,410.47	-1,694.96	0.01
38141GZT4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR				4.387000	15 Jun 2027		
	290,000.000	Local	100.000000	290,000.00	97.598005	283,034.21	-6,965.79	0.07
		Base	100.000000	290,000.00	97.598005	283,034.21	-6,965.79	0.07
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026		
	80,000.000	Local	99.361788	79,489.43	95.455464	76,364.37	-3,125.06	0.02
		Base	99.361788	79,489.43	95.455464	76,364.37	-3,125.06	0.02

Base Currency: USD - US DOLLAR

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	240,000.000	105.686567	253,647.76	94.542689	226,902.45	-26,745.31	0.06
		Base		105.686567	253,647.76	94.542689	226,902.45	-26,745.31	0.06
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					4.995570	20 Oct 2064		
		Local	626,861.460	100.028335	627,039.08	99.171970	621,670.86	-5,368.22	0.16
Original Face:		Base	2,000,000.000	100.028335	627,039.08	99.171970	621,670.86	-5,368.22	0.16
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
		Local	23,250.930	15.807755	3,675.45	10.117250	2,352.35	-1,323.10	0.00
Original Face:		Base	200,000.000	15.807755	3,675.45	10.117250	2,352.35	-1,323.10	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					5.065570	20 Jun 2069		
		Local	122,174.400	99.573765	121,653.65	98.931420	120,868.87	-784.78	0.03
Original Face:		Base	200,000.000	99.573765	121,653.65	98.931420	120,868.87	-784.78	0.03
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD					1.450000	16 Jan 2063		
		Local	295,108.860	84.303355	248,786.67	79.213820	233,767.00	-15,019.67	0.06
Original Face:		Base	500,000.000	84.303355	248,786.67	79.213820	233,767.00	-15,019.67	0.06
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					5.815570	20 Apr 2070		
		Local	58,077.630	102.637763	59,609.58	100.428380	58,326.42	-1,283.16	0.02
Original Face:		Base	100,000.000	102.637763	59,609.58	100.428380	58,326.42	-1,283.16	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					5.015570	20 Jul 2070		
		Local	324,753.850	99.852063	324,273.42	96.655170	313,891.39	-10,382.03	0.08
Original Face:		Base	500,000.000	99.852063	324,273.42	96.655170	313,891.39	-10,382.03	0.08
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
		Local	146,313.310	82.699879	121,000.93	79.018880	115,615.14	-5,385.79	0.03
Original Face:		Base	200,000.000	82.699879	121,000.93	79.018880	115,615.14	-5,385.79	0.03
38381BDT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA					4.000000	20 Aug 2048		
		Local	45,950.330	95.570565	43,914.99	97.195250	44,661.54	746.55	0.01
Original Face:		Base	100,000.000	95.570565	43,914.99	97.195250	44,661.54	746.55	0.01

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38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.640340	16 Feb 2061		
		Local	293,594.900	6.270266	18,409.18	5.702390	16,741.93	-1,667.25	0.00
Original Face:		Base	300,000.000	6.270266	18,409.18	5.702390	16,741.93	-1,667.25	0.00
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE					3.000000	16 Oct 2064		
		Local	100,000.000	76.865880	76,865.88	78.455500	78,455.50	1,589.62	0.02
Original Face:		Base	100,000.000	76.865880	76,865.88	78.455500	78,455.50	1,589.62	0.02
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO					0.751080	16 Jul 2065		
		Local	1,497,314.280	6.855402	102,646.92	6.829350	102,256.83	-390.09	0.03
Original Face:		Base	1,500,000.000	6.855402	102,646.92	6.829350	102,256.83	-390.09	0.03
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO					0.693940	16 Jul 2064		
		Local	1,495,877.610	7.051752	105,485.58	6.893670	103,120.87	-2,364.71	0.03
Original Face:		Base	1,500,000.000	7.051752	105,485.58	6.893670	103,120.87	-2,364.71	0.03
38381HN49	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E					3.000000	16 Oct 2064		
		Local	100,000.000	80.986440	80,986.44	79.568310	79,568.31	-1,418.13	0.02
Original Face:		Base	100,000.000	80.986440	80,986.44	79.568310	79,568.31	-1,418.13	0.02
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	79,549.330	7.233574	5,754.26	13.847560	11,015.64	5,261.38	0.00
Original Face:		Base	100,000.000	7.233574	5,754.26	13.847560	11,015.64	5,261.38	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	77,698.970	7.369042	5,725.67	13.828340	10,744.48	5,018.81	0.00
Original Face:		Base	100,000.000	7.369042	5,725.67	13.828340	10,744.48	5,018.81	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	80,543.120	7.587724	6,111.39	13.765850	11,087.45	4,976.06	0.00
Original Face:		Base	100,000.000	7.587724	6,111.39	13.765850	11,087.45	4,976.06	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	164,341.210	8.007413	13,159.48	13.413020	22,043.12	8,883.64	0.01
Original Face:		Base	200,000.000	8.007413	13,159.48	13.413020	22,043.12	8,883.64	0.01
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
		Local	1,506,149.520	11.973441	180,337.93	13.260030	199,715.88	19,377.95	0.05
Original Face:		Base	2,000,000.000	11.973441	180,337.93	13.260030	199,715.88	19,377.95	0.05

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38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI				2.000000	20 Dec 2050		
	388,187.390	Local	6.237245	24,212.20	10.884910	42,253.85	18,041.65	0.01
Original Face:	500,000.000	Base	6.237245	24,212.20	10.884910	42,253.85	18,041.65	0.01
38382NZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG				5.000000	20 Feb 2051		
	77,526.950	Local	100.385788	77,826.04	101.470700	78,667.14	841.10	0.02
Original Face:	100,000.000	Base	100.385788	77,826.04	101.470700	78,667.14	841.10	0.02
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT				2.500000	20 Oct 2051		
	98,225.840	Local	84.671976	83,169.76	87.260900	85,712.75	2,542.99	0.02
Original Face:	100,000.000	Base	84.671976	83,169.76	87.260900	85,712.75	2,542.99	0.02
38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM				3.500000	20 Oct 2050		
	100,000.000	Local	92.517700	92,517.70	86.845070	86,845.07	-5,672.63	0.02
Original Face:	100,000.000	Base	92.517700	92,517.70	86.845070	86,845.07	-5,672.63	0.02
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025		
	30,000.000	Local	99.958300	29,987.49	91.760521	27,528.16	-2,459.33	0.01
		Base	99.958300	29,987.49	91.760521	27,528.16	-2,459.33	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
	220,000.000	Local	99.946936	219,883.26	94.813903	208,590.59	-11,292.67	0.05
		Base	99.946936	219,883.26	94.813903	208,590.59	-11,292.67	0.05
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
	200,000.000	Local	100.000000	200,000.00	91.753019	183,506.04	-16,493.96	0.05
		Base	100.000000	200,000.00	91.753019	183,506.04	-16,493.96	0.05
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A				5.777710	16 Jun 2036		
	275,602.760	Local	100.000000	275,602.76	96.664400	266,409.75	-9,193.01	0.07
Original Face:	350,000.000	Base	100.000000	275,602.76	96.664400	266,409.75	-9,193.01	0.07
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
	2,000.000	Local	99.520500	1,990.41	97.867526	1,957.35	-33.06	0.00
		Base	99.520500	1,990.41	97.867526	1,957.35	-33.06	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				5.501430	20 Jun 2035		
	48,661.610	Local	96.556649	46,986.02	87.856240	42,752.26	-4,233.76	0.01
Original Face:	1,410,000.000	Base	96.556649	46,986.02	87.856240	42,752.26	-4,233.76	0.01

Base Currency: USD - US DOLLAR

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411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A				2.865000	20 Jun 2051		
	225,975.000	Local	100.235278	226,506.67	80.618300	182,177.20	-44,329.47	0.05
Original Face:	230,000.000	Base	100.235278	226,506.67	80.618300	182,177.20	-44,329.47	0.05
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
	110,000.000	Local	101.651345	111,816.48	98.336655	108,170.32	-3,646.16	0.03
		Base	101.651345	111,816.48	98.336655	108,170.32	-3,646.16	0.03
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	20,000.000	Local	99.918750	19,983.75	92.251536	18,450.31	-1,533.44	0.00
		Base	99.918750	19,983.75	92.251536	18,450.31	-1,533.44	0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047		
	10,000.000	Local	108.752400	10,875.24	85.644878	8,564.49	-2,310.75	0.00
		Base	108.752400	10,875.24	85.644878	8,564.49	-2,310.75	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028		
	10,000.000	Local	112.926800	11,292.68	98.423851	9,842.39	-1,450.29	0.00
		Base	112.926800	11,292.68	98.423851	9,842.39	-1,450.29	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	40,000.000	Local	103.781075	41,512.43	93.700922	37,480.37	-4,032.06	0.01
		Base	103.781075	41,512.43	93.700922	37,480.37	-4,032.06	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030		
	50,000.000	Local	99.592420	49,796.21	90.296221	45,148.11	-4,648.10	0.01
		Base	99.592420	49,796.21	90.296221	45,148.11	-4,648.10	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
	50,000.000	Local	101.827540	50,913.77	83.031419	41,515.71	-9,398.06	0.01
		Base	101.827540	50,913.77	83.031419	41,515.71	-9,398.06	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
	100,000.000	Local	107.123450	107,123.45	77.128642	77,128.64	-29,994.81	0.02
		Base	107.123450	107,123.45	77.128642	77,128.64	-29,994.81	0.02
437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25				3.250000	15 Apr 2032		
	220,000.000	Local	99.525836	218,956.84	91.201716	200,643.78	-18,313.06	0.05
		Base	99.525836	218,956.84	91.201716	200,643.78	-18,313.06	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					5.405290	25 Aug 2036		
		Local	204,950.880	98.438021	201,749.59	96.802670	198,397.92	-3,351.67	0.05
Original Face:		Base	660,000.000	98.438021	201,749.59	96.802670	198,397.92	-3,351.67	0.05
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	50,000.000	99.995460	49,997.73	93.770491	46,885.25	-3,112.48	0.01
		Base		99.995460	49,997.73	93.770491	46,885.25	-3,112.48	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	40,000.000	102.516450	41,006.58	93.173982	37,269.59	-3,736.99	0.01
		Base		102.516450	41,006.58	93.173982	37,269.59	-3,736.99	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
		Local	130,000.000	99.355123	129,161.66	96.705560	125,717.23	-3,444.43	0.03
		Base		99.355123	129,161.66	96.705560	125,717.23	-3,444.43	0.03
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
		Local	10,000.000	105.016300	10,501.63	99.122212	9,912.22	-589.41	0.00
		Base		105.016300	10,501.63	99.122212	9,912.22	-589.41	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
		Local	30,000.000	89.606267	26,881.88	80.863199	24,258.96	-2,622.92	0.01
		Base		89.606267	26,881.88	80.863199	24,258.96	-2,622.92	0.01
444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
		Local	180,000.000	99.888733	179,799.72	93.911892	169,041.41	-10,758.31	0.04
		Base		99.888733	179,799.72	93.911892	169,041.41	-10,758.31	0.04
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	70,000.000	111.206043	77,844.23	91.253608	63,877.53	-13,966.70	0.02
		Base		111.206043	77,844.23	91.253608	63,877.53	-13,966.70	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
		Local	60,000.000	99.841517	59,904.91	87.297945	52,378.77	-7,526.14	0.01
		Base		99.841517	59,904.91	87.297945	52,378.77	-7,526.14	0.01
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
		Local	30,000.000	99.679333	29,903.80	68.043150	20,412.95	-9,490.85	0.01
		Base		99.679333	29,903.80	68.043150	20,412.95	-9,490.85	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140CF5	INTEL CORP SR UNSECURED 02/30 5.125					5.125000	10 Feb 2030		
		Local	70,000.000	99.971486	69,980.04	101.814300	71,270.01	1,289.97	0.02
		Base		99.971486	69,980.04	101.814300	71,270.01	1,289.97	0.02
458140CG3	INTEL CORP SR UNSECURED 02/33 5.2					5.200000	10 Feb 2033		
		Local	50,000.000	99.718040	49,859.02	101.699612	50,849.81	990.79	0.01
		Base		99.718040	49,859.02	101.699612	50,849.81	990.79	0.01
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		Local	60,000.000	100.210700	60,126.42	95.615980	57,369.59	-2,756.83	0.01
		Base		100.210700	60,126.42	95.615980	57,369.59	-2,756.83	0.01
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
		Local	200,000.000	101.760655	203,521.31	99.016570	198,033.14	-5,488.17	0.05
		Base		101.760655	203,521.31	99.016570	198,033.14	-5,488.17	0.05
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
		Local	30,000.000	102.935133	30,880.54	97.047750	29,114.33	-1,766.21	0.01
		Base		102.935133	30,880.54	97.047750	29,114.33	-1,766.21	0.01
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	160,000.000	99.909219	159,854.75	98.119438	156,991.10	-2,863.65	0.04
		Base		99.909219	159,854.75	98.119438	156,991.10	-2,863.65	0.04
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	60,000.000	103.378717	62,027.23	94.869546	56,921.73	-5,105.50	0.01
		Base		103.378717	62,027.23	94.869546	56,921.73	-5,105.50	0.01
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		Local	220,000.000	99.179482	218,194.86	98.303560	216,267.83	-1,927.03	0.06
		Base		99.179482	218,194.86	98.303560	216,267.83	-1,927.03	0.06
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
		Local	50,000.000	99.933940	49,966.97	95.263139	47,631.57	-2,335.40	0.01
		Base		99.933940	49,966.97	95.263139	47,631.57	-2,335.40	0.01
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		Local	10,000.000	100.000000	10,000.00	93.579979	9,358.00	-642.00	0.00
		Base		100.000000	10,000.00	93.579979	9,358.00	-642.00	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
	240,000.000	Local	99.499429	238,798.63	96.595919	231,830.21	-6,968.42	0.06
		Base	99.499429	238,798.63	96.595919	231,830.21	-6,968.42	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
	120,000.000	Local	100.321933	120,386.32	97.179103	116,614.92	-3,771.40	0.03
		Base	100.321933	120,386.32	97.179103	116,614.92	-3,771.40	0.03
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024		
	190,000.000	Local	100.000000	190,000.00	99.001699	188,103.23	-1,896.77	0.05
		Base	100.000000	190,000.00	99.001699	188,103.23	-1,896.77	0.05
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026		
	130,000.000	Local	100.000000	130,000.00	93.520745	121,576.97	-8,423.03	0.03
		Base	100.000000	130,000.00	93.520745	121,576.97	-8,423.03	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031		
	100,000.000	Local	100.551030	100,551.03	85.433898	85,433.90	-15,117.13	0.02
		Base	100.551030	100,551.03	85.433898	85,433.90	-15,117.13	0.02
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051		
	40,000.000	Local	100.000000	40,000.00	70.505990	28,202.40	-11,797.60	0.01
		Base	100.000000	40,000.00	70.505990	28,202.40	-11,797.60	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031		
	440,000.000	Local	105.568186	464,500.02	86.390393	380,117.73	-84,382.29	0.10
		Base	105.568186	464,500.02	86.390393	380,117.73	-84,382.29	0.10
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024		
	210,000.000	Local	100.000000	210,000.00	99.362176	208,660.57	-1,339.43	0.05
		Base	100.000000	210,000.00	99.362176	208,660.57	-1,339.43	0.05
46647PCC8	JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR				2.580000	22 Apr 2032		
	80,000.000	Local	101.391800	81,113.44	84.109258	67,287.41	-13,826.03	0.02
		Base	101.391800	81,113.44	84.109258	67,287.41	-13,826.03	0.02
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR				2.545000	08 Nov 2032		
	70,000.000	Local	100.000000	70,000.00	82.851077	57,995.75	-12,004.25	0.02
		Base	100.000000	70,000.00	82.851077	57,995.75	-12,004.25	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					6.434000	15 Dec 2036		
		Local	380,000.000	100.000000	380,000.00	77.010700	292,640.66	-87,359.34	0.08
Original Face:		Base	380,000.000	100.000000	380,000.00	77.010700	292,640.66	-87,359.34	0.08
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
		Local	30,000.000	94.588800	28,376.64	89.419968	26,825.99	-1,550.65	0.01
		Base		94.588800	28,376.64	89.419968	26,825.99	-1,550.65	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	30,000.000	99.134900	29,740.47	92.366372	27,709.91	-2,030.56	0.01
		Base		99.134900	29,740.47	92.366372	27,709.91	-2,030.56	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	50,000.000	99.946980	49,973.49	91.871851	45,935.93	-4,037.56	0.01
		Base		99.946980	49,973.49	91.871851	45,935.93	-4,037.56	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	90,000.000	99.956600	89,960.94	88.452640	79,607.38	-10,353.56	0.02
		Base		99.956600	89,960.94	88.452640	79,607.38	-10,353.56	0.02
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	100,000.000	100.107770	100,107.77	72.437415	72,437.42	-27,670.35	0.02
		Base		100.107770	100,107.77	72.437415	72,437.42	-27,670.35	0.02
482480AL4	KLA CORP SR UNSECURED 07/32 4.65					4.650000	15 Jul 2032		
		Local	70,000.000	99.944629	69,961.24	100.893479	70,625.44	664.20	0.02
		Base		99.944629	69,961.24	100.893479	70,625.44	664.20	0.02
48275EAA4	KREF 2022 FL3 LTD KREF 2022 FL3 A 144A					6.206170	17 Feb 2039		
		Local	460,000.000	100.000000	460,000.00	98.461200	452,921.52	-7,078.48	0.12
Original Face:		Base	460,000.000	100.000000	460,000.00	98.461200	452,921.52	-7,078.48	0.12
48275RAA5	KREF 2021 FL2 LTD KREF 2021 FL2 A 144A					5.778570	15 Feb 2039		
		Local	480,000.000	100.000000	480,000.00	97.013700	465,665.76	-14,334.24	0.12
Original Face:		Base	480,000.000	100.000000	480,000.00	97.013700	465,665.76	-14,334.24	0.12
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
		Local	200,000.000	133.231885	266,463.77	89.000000	178,000.00	-88,463.77	0.05
		Base		133.231885	266,463.77	89.000000	178,000.00	-88,463.77	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		Local	340,000.000	100.886109	343,012.77	89.182518	303,220.56	-39,792.21	0.08
		Base		100.886109	343,012.77	89.182518	303,220.56	-39,792.21	0.08
49177JAJ1	KENVUE INC COMPANY GUAR 144A 03/33 4.9					4.900000	22 Mar 2033		
		Local	160,000.000	99.776600	159,642.56	103.294332	165,270.93	5,628.37	0.04
		Base		99.776600	159,642.56	103.294332	165,270.93	5,628.37	0.04
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
		Local	20,000.000	102.600750	20,520.15	92.507995	18,501.60	-2,018.55	0.00
		Base		102.600750	20,520.15	92.507995	18,501.60	-2,018.55	0.00
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
		Local	30,000.000	100.505267	30,151.58	98.805682	29,641.70	-509.88	0.01
		Base		100.505267	30,151.58	98.805682	29,641.70	-509.88	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
		Local	50,000.000	103.174020	51,587.01	98.431800	49,215.90	-2,371.11	0.01
		Base		103.174020	51,587.01	98.431800	49,215.90	-2,371.11	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		Local	50,000.000	123.835160	61,917.58	94.488740	47,244.37	-14,673.21	0.01
		Base		123.835160	61,917.58	94.488740	47,244.37	-14,673.21	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		Local	10,000.000	115.732700	11,573.27	89.195957	8,919.60	-2,653.67	0.00
		Base		115.732700	11,573.27	89.195957	8,919.60	-2,653.67	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		Local	102,000.000	95.556304	97,467.43	95.404603	97,312.70	-154.73	0.03
		Base		95.556304	97,467.43	95.404603	97,312.70	-154.73	0.03
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
		Local	70,000.000	99.977371	69,984.16	96.899738	67,829.82	-2,154.34	0.02
		Base		99.977371	69,984.16	96.899738	67,829.82	-2,154.34	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	10,000.000	99.057100	9,905.71	94.952962	9,495.30	-410.41	0.00
		Base		99.057100	9,905.71	94.952962	9,495.30	-410.41	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A				5.750000	25 Mar 2060		
	170,552.320	Local	100.468970	171,352.16	100.026750	170,597.94	-754.22	0.04
Original Face:	250,000.000	Base	100.468970	171,352.16	100.026750	170,597.94	-754.22	0.04
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A				3.250000	25 Jun 2060		
	177,692.300	Local	100.595580	178,750.60	99.811830	177,357.94	-1,392.66	0.05
Original Face:	250,000.000	Base	100.595580	178,750.60	99.811830	177,357.94	-1,392.66	0.05
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A				1.750000	25 Apr 2061		
	91,274.170	Local	100.014100	91,287.04	93.248540	85,111.83	-6,175.21	0.02
Original Face:	120,000.000	Base	100.014100	91,287.04	93.248540	85,111.83	-6,175.21	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
	260,000.000	Local	98.674900	256,554.74	94.825534	246,546.39	-10,008.35	0.06
		Base	98.674900	256,554.74	94.825534	246,546.39	-10,008.35	0.06
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026		
	60,000.000	Local	99.443933	59,666.36	98.973050	59,383.83	-282.53	0.02
		Base	99.443933	59,666.36	98.973050	59,383.83	-282.53	0.02
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9				3.900000	15 Jun 2032		
	50,000.000	Local	99.918560	49,959.28	97.140177	48,570.09	-1,389.19	0.01
		Base	99.918560	49,959.28	97.140177	48,570.09	-1,389.19	0.01
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15				4.150000	15 Jun 2053		
	250,000.000	Local	99.322032	248,305.08	90.562318	226,405.80	-21,899.28	0.06
		Base	99.322032	248,305.08	90.562318	226,405.80	-21,899.28	0.06
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
	130,000.000	Local	113.905223	148,076.79	98.774343	128,406.65	-19,670.14	0.03
		Base	113.905223	148,076.79	98.774343	128,406.65	-19,670.14	0.03
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7				1.700000	15 Sep 2028		
	100,000.000	Local	99.823650	99,823.65	86.433847	86,433.85	-13,389.80	0.02
		Base	99.823650	99,823.65	86.433847	86,433.85	-13,389.80	0.02
549875AB8	LUKOIL CAPITAL DAC COMPANY GUAR 144A 10/31 3.6					26 Oct 2031		
	260,000.000	Local	100.000000	260,000.00	74.300000	193,180.00	-66,820.00	0.05
		Base	100.000000	260,000.00	74.300000	193,180.00	-66,820.00	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55284AAA6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A					5.841430	16 Oct 2036		
		Local	480,000.000	100.000000	480,000.00	96.715210	464,233.01	-15,766.99	0.12
Original Face:		Base	480,000.000	100.000000	480,000.00	96.715210	464,233.01	-15,766.99	0.12
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A					7.391170	17 Sep 2037		
		Local	420,000.000	99.521900	417,991.98	100.415700	421,745.94	3,753.96	0.11
Original Face:		Base	420,000.000	99.521900	417,991.98	100.415700	421,745.94	3,753.96	0.11
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
		Local	20,000.000	109.800150	21,960.03	96.769806	19,353.96	-2,606.07	0.01
		Base		109.800150	21,960.03	96.769806	19,353.96	-2,606.07	0.01
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
		Local	40,000.000	120.635300	48,254.12	89.291895	35,716.76	-12,537.36	0.01
		Base		120.635300	48,254.12	89.291895	35,716.76	-12,537.36	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	50,000.000	95.568840	47,784.42	88.849258	44,424.63	-3,359.79	0.01
		Base		95.568840	47,784.42	88.849258	44,424.63	-3,359.79	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	70,000.000	92.799529	64,959.67	83.691647	58,584.15	-6,375.52	0.02
		Base		92.799529	64,959.67	83.691647	58,584.15	-6,375.52	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	10,000.000	100.273200	10,027.32	98.968535	9,896.85	-130.47	0.00
		Base		100.273200	10,027.32	98.968535	9,896.85	-130.47	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		Local	90,000.000	98.758422	88,882.58	92.724611	83,452.15	-5,430.43	0.02
		Base		98.758422	88,882.58	92.724611	83,452.15	-5,430.43	0.02
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2					5.200000	01 Dec 2047		
		Local	50,000.000	120.325480	60,162.74	88.505829	44,252.91	-15,909.83	0.01
		Base		120.325480	60,162.74	88.505829	44,252.91	-15,909.83	0.01
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65					2.650000	15 Aug 2030		
		Local	100,000.000	99.978100	99,978.10	84.863029	84,863.03	-15,115.07	0.02
		Base		99.978100	99,978.10	84.863029	84,863.03	-15,115.07	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55903VAG8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/27 3.755					3.755000	15 Mar 2027		
		Local	40,000.000	100.000000	40,000.00	94.144257	37,657.70	-2,342.30	0.01
		Base		100.000000	40,000.00	94.144257	37,657.70	-2,342.30	0.01
55903VAJ2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/29 4.054					4.054000	15 Mar 2029		
		Local	60,000.000	100.000000	60,000.00	92.875373	55,725.22	-4,274.78	0.01
		Base		100.000000	60,000.00	92.875373	55,725.22	-4,274.78	0.01
55903VAL7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/32 4.279					4.279000	15 Mar 2032		
		Local	320,000.000	99.898509	319,675.23	89.132805	285,224.98	-34,450.25	0.07
		Base		99.898509	319,675.23	89.132805	285,224.98	-34,450.25	0.07
55903VAN3	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
		Local	20,000.000	100.676250	20,135.25	83.404067	16,680.81	-3,454.44	0.00
		Base		100.676250	20,135.25	83.404067	16,680.81	-3,454.44	0.00
55903VAQ6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
		Local	220,000.000	100.330273	220,726.60	80.740228	177,628.50	-43,098.10	0.05
		Base		100.330273	220,726.60	80.740228	177,628.50	-43,098.10	0.05
55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412					6.412000	15 Mar 2026		
		Local	90,000.000	100.000000	90,000.00	100.477865	90,430.08	430.08	0.02
		Base		100.000000	90,000.00	100.477865	90,430.08	430.08	0.02
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		Local	150,000.000	111.244380	166,866.57	92.012782	138,019.17	-28,847.40	0.04
		Base		111.244380	166,866.57	92.012782	138,019.17	-28,847.40	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	80,000.000	99.873600	79,898.88	72.044125	57,635.30	-22,263.58	0.01
		Base		99.873600	79,898.88	72.044125	57,635.30	-22,263.58	0.01
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
		Local	220,000.000	99.996227	219,991.70	99.174797	218,184.55	-1,807.15	0.06
		Base		99.996227	219,991.70	99.174797	218,184.55	-1,807.15	0.06
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
		Local	10,000.000	100.973700	10,097.37	99.024218	9,902.42	-194.95	0.00
		Base		100.973700	10,097.37	99.024218	9,902.42	-194.95	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	280,000.000	122.111575	341,912.41	88.269936	247,155.82	-94,756.59	0.06
		Base		122.111575	341,912.41	88.269936	247,155.82	-94,756.59	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
		Local	70,000.000	102.083171	71,458.22	98.207573	68,745.30	-2,712.92	0.02
		Base		102.083171	71,458.22	98.207573	68,745.30	-2,712.92	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		Local	60,000.000	102.980350	61,788.21	96.706264	58,023.76	-3,764.45	0.02
		Base		102.980350	61,788.21	96.706264	58,023.76	-3,764.45	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
		Local	20,000.000	105.834750	21,166.95	96.836058	19,367.21	-1,799.74	0.01
		Base		105.834750	21,166.95	96.836058	19,367.21	-1,799.74	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
		Local	110,000.000	100.055855	110,061.44	98.047329	107,852.06	-2,209.38	0.03
		Base		100.055855	110,061.44	98.047329	107,852.06	-2,209.38	0.03
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	10,000.000	110.927000	11,092.70	79.594477	7,959.45	-3,133.25	0.00
		Base		110.927000	11,092.70	79.594477	7,959.45	-3,133.25	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	80,000.000	99.902150	79,921.72	93.050566	74,440.45	-5,481.27	0.02
		Base		99.902150	79,921.72	93.050566	74,440.45	-5,481.27	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
		Local	140,000.000	102.047979	142,867.17	86.389046	120,944.66	-21,922.51	0.03
		Base		102.047979	142,867.17	86.389046	120,944.66	-21,922.51	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	50,000.000	103.925660	51,962.83	97.861759	48,930.88	-3,031.95	0.01
		Base		103.925660	51,962.83	97.861759	48,930.88	-3,031.95	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	50,000.000	108.485760	54,242.88	96.684368	48,342.18	-5,900.70	0.01
		Base		108.485760	54,242.88	96.684368	48,342.18	-5,900.70	0.01

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	40,000.000	99.453825	39,781.53	94.790635	37,916.25	-1,865.28	0.01
		Base		99.453825	39,781.53	94.790635	37,916.25	-1,865.28	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	120,000.000	113.128908	135,754.69	87.211182	104,653.42	-31,101.27	0.03
		Base		113.128908	135,754.69	87.211182	104,653.42	-31,101.27	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
		Local	17,000.000	104.343824	17,738.45	98.018035	16,663.07	-1,075.38	0.00
		Base		104.343824	17,738.45	98.018035	16,663.07	-1,075.38	0.00
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
		Local	80,000.000	99.739650	79,791.72	91.493350	73,194.68	-6,597.04	0.02
		Base		99.739650	79,791.72	91.493350	73,194.68	-6,597.04	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	40,000.000	99.365850	39,746.34	82.616979	33,046.79	-6,699.55	0.01
		Base		99.365850	39,746.34	82.616979	33,046.79	-6,699.55	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					5.485290	25 Jan 2029		
		Local	233,228.840	99.415518	231,865.66	87.967020	205,164.46	-26,701.20	0.05
Original Face:		Base	20,000,000.000	99.415518	231,865.66	87.967020	205,164.46	-26,701.20	0.05
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					5.775290	25 Jul 2035		
		Local	176,950.080	99.946352	176,855.15	95.395430	168,802.29	-8,052.86	0.04
Original Face:		Base	440,000.000	99.946352	176,855.15	95.395430	168,802.29	-8,052.86	0.04
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	110,000.000	104.544891	114,999.38	96.764000	106,440.40	-8,558.98	0.03
		Base		104.544891	114,999.38	96.764000	106,440.40	-8,558.98	0.03
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
		Local	150,000.000	99.990847	149,986.27	99.186295	148,779.44	-1,206.83	0.04
		Base		99.990847	149,986.27	99.186295	148,779.44	-1,206.83	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
		Local	10,000.000	99.329600	9,932.96	97.352705	9,735.27	-197.69	0.00
		Base		99.329600	9,932.96	97.352705	9,735.27	-197.69	0.00

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594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
		Local	340,000.000	99.015697	336,653.37	97.475245	331,415.83	-5,237.54	0.09
		Base		99.015697	336,653.37	97.475245	331,415.83	-5,237.54	0.09
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
		Local	220,000.000	99.583932	219,084.65	98.513541	216,729.79	-2,354.86	0.06
		Base		99.583932	219,084.65	98.513541	216,729.79	-2,354.86	0.06
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
		Local	150,000.000	105.205400	157,808.10	98.147270	147,220.91	-10,587.19	0.04
		Base		105.205400	157,808.10	98.147270	147,220.91	-10,587.19	0.04
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
		Local	70,000.000	97.331314	68,131.92	75.730063	53,011.04	-15,120.88	0.01
		Base		97.331314	68,131.92	75.730063	53,011.04	-15,120.88	0.01
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
		Local	100,000.000	97.912900	97,912.90	100.743074	100,743.07	2,830.17	0.03
		Base		97.912900	97,912.90	100.743074	100,743.07	2,830.17	0.03
59524QAA3	MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1					4.100000	15 May 2028		
		Local	20,000.000	98.605500	19,721.10	96.567606	19,313.52	-407.58	0.01
		Base		98.605500	19,721.10	96.567606	19,313.52	-407.58	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
		Local	130,000.000	99.943662	129,926.76	95.284087	123,869.31	-6,057.45	0.03
		Base		99.943662	129,926.76	95.284087	123,869.31	-6,057.45	0.03
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A					3.250000	25 Oct 2069		
		Local	193,745.640	102.498188	198,585.77	95.080720	184,214.75	-14,371.02	0.05
Original Face:		Base	470,000.000	102.498188	198,585.77	95.080720	184,214.75	-14,371.02	0.05
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
		Local	200,000.000	100.000000	200,000.00	96.835469	193,670.94	-6,329.06	0.05
		Base		100.000000	200,000.00	96.835469	193,670.94	-6,329.06	0.05
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	130,000.000	100.192854	130,250.71	93.527809	121,586.15	-8,664.56	0.03
		Base		100.192854	130,250.71	93.527809	121,586.15	-8,664.56	0.03

Base Currency: USD - US DOLLAR

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6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
		Local	10,000.000	100.000000	10,000.00	96.350590	9,635.06	-364.94	0.00
		Base		100.000000	10,000.00	96.350590	9,635.06	-364.94	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	270,000.000	103.115589	278,412.09	86.071433	232,392.87	-46,019.22	0.06
		Base		103.115589	278,412.09	86.071433	232,392.87	-46,019.22	0.06
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	220,000.000	100.000000	220,000.00	91.394795	201,068.55	-18,931.45	0.05
		Base		100.000000	220,000.00	91.394795	201,068.55	-18,931.45	0.05
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	200,000.000	100.035570	200,071.14	93.773368	187,546.74	-12,524.40	0.05
		Base		100.035570	200,071.14	93.773368	187,546.74	-12,524.40	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	170,000.000	97.496306	165,743.72	94.600031	160,820.05	-4,923.67	0.04
		Base		97.496306	165,743.72	94.600031	160,820.05	-4,923.67	0.04
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
		Local	210,000.000	101.352176	212,839.57	81.856072	171,897.75	-40,941.82	0.04
		Base		101.352176	212,839.57	81.856072	171,897.75	-40,941.82	0.04
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
		Local	80,000.000	100.476750	80,381.40	95.512620	76,410.10	-3,971.30	0.02
Original Face:		Base	80,000.000	100.476750	80,381.40	95.512620	76,410.10	-3,971.30	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A					2.230000	19 Mar 2051		
		Local	458,061.330	99.954301	457,852.00	88.420920	405,022.04	-52,829.96	0.11
Original Face:		Base	460,000.000	99.954301	457,852.00	88.420920	405,022.04	-52,829.96	0.11
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
		Local	40,000.000	100.223775	40,089.51	94.857841	37,943.14	-2,146.37	0.01
		Base		100.223775	40,089.51	94.857841	37,943.14	-2,146.37	0.01
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A					2.042400	25 Jul 2061		
		Local	214,754.800	99.999795	214,754.36	90.166380	193,636.63	-21,117.73	0.05
Original Face:		Base	300,000.000	99.999795	214,754.36	90.166380	193,636.63	-21,117.73	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					5.895290	26 Jul 2066		
		Local	240,150.640	100.422302	241,164.80	99.051960	237,873.92	-3,290.88	0.06
	Original Face:	Base	250,000.000	100.422302	241,164.80	99.051960	237,873.92	-3,290.88	0.06
64035DAC0	NELNET STUDENT LOAN TRUST NSLT 2021 A A2 144A					5.791430	20 Apr 2062		
		Local	300,000.000	100.393960	301,181.88	95.239270	285,717.81	-15,464.07	0.07
	Original Face:	Base	300,000.000	100.393960	301,181.88	95.239270	285,717.81	-15,464.07	0.07
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
		Local	74,138.300	99.999946	74,138.26	91.394320	67,758.20	-6,380.06	0.02
	Original Face:	Base	450,000.000	99.999946	74,138.26	91.394320	67,758.20	-6,380.06	0.02
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
		Local	179,108.340	102.104743	182,878.11	91.786380	164,397.06	-18,481.05	0.04
	Original Face:	Base	370,000.000	102.104743	182,878.11	91.786380	164,397.06	-18,481.05	0.04
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		Local	199,486.970	110.279423	219,993.08	89.815090	179,169.40	-40,823.68	0.05
	Original Face:	Base	240,000.000	110.279423	219,993.08	89.815090	179,169.40	-40,823.68	0.05
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059		
		Local	199,486.970	110.176544	219,787.85	89.576850	178,694.14	-41,093.71	0.05
	Original Face:	Base	240,000.000	110.176544	219,787.85	89.576850	178,694.14	-41,093.71	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	234,108.980	102.338005	239,582.46	95.430270	223,410.83	-16,171.63	0.06
	Original Face:	Base	970,000.000	102.338005	239,582.46	95.430270	223,410.83	-16,171.63	0.06
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
		Local	131,460.270	106.002787	139,351.55	92.771830	121,958.10	-17,393.45	0.03
	Original Face:	Base	820,000.000	106.002787	139,351.55	92.771830	121,958.10	-17,393.45	0.03
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
		Local	240,000.000	102.864071	246,873.77	81.550760	195,721.82	-51,151.95	0.05
	Original Face:	Base	240,000.000	102.864071	246,873.77	81.550760	195,721.82	-51,151.95	0.05
64830KAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 3A A1 144A					4.500000	25 May 2058		
		Local	90,136.180	98.835806	89,086.82	93.621370	84,386.73	-4,700.09	0.02
	Original Face:	Base	240,000.000	98.835806	89,086.82	93.621370	84,386.73	-4,700.09	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A				2.750000	25 Jul 2059		
	0.010	Local	400.000000	0.04	93.090250	0.01	-0.03	0.00
		Base	400.000000	0.04	93.090250	0.01	-0.03	0.00
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A				1.156120	27 Nov 2056		
	72,044.460	Local	100.000000	72,044.46	81.948220	59,039.15	-13,005.31	0.02
Original Face:	120,000.000	Base	100.000000	72,044.46	81.948220	59,039.15	-13,005.31	0.02
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
	72,044.460	Local	100.000000	72,044.46	81.486750	58,706.69	-13,337.77	0.02
Original Face:	120,000.000	Base	100.000000	72,044.46	81.486750	58,706.69	-13,337.77	0.02
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A				5.000000	25 Jun 2062		
	360,362.560	Local	99.667432	359,164.11	98.059400	353,369.36	-5,794.75	0.09
Original Face:	390,000.000	Base	99.667432	359,164.11	98.059400	353,369.36	-5,794.75	0.09
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
	60,000.000	Local	99.953833	59,972.30	91.975643	55,185.39	-4,786.91	0.01
		Base	99.953833	59,972.30	91.975643	55,185.39	-4,786.91	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
	40,000.000	Local	102.411825	40,964.73	96.710068	38,684.03	-2,280.70	0.01
		Base	102.411825	40,964.73	96.710068	38,684.03	-2,280.70	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
	70,000.000	Local	105.149786	73,604.85	94.764312	66,335.02	-7,269.83	0.02
		Base	105.149786	73,604.85	94.764312	66,335.02	-7,269.83	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
	60,000.000	Local	99.892967	59,935.78	91.880413	55,128.25	-4,807.53	0.01
		Base	99.892967	59,935.78	91.880413	55,128.25	-4,807.53	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
	40,000.000	Local	99.444250	39,777.70	84.217332	33,686.93	-6,090.77	0.01
		Base	99.444250	39,777.70	84.217332	33,686.93	-6,090.77	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
	10,000.000	Local	109.469000	10,946.90	82.075280	8,207.53	-2,739.37	0.00
		Base	109.469000	10,946.90	82.075280	8,207.53	-2,739.37	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
		Local	210,000.000	99.993424	209,986.19	99.127321	208,167.37	-1,818.82	0.05
		Base		99.993424	209,986.19	99.127321	208,167.37	-1,818.82	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		Local	130,000.000	98.570477	128,141.62	96.781395	125,815.81	-2,325.81	0.03
		Base		98.570477	128,141.62	96.781395	125,815.81	-2,325.81	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		Local	60,000.000	96.620500	57,972.30	94.891470	56,934.88	-1,037.42	0.01
		Base		96.620500	57,972.30	94.891470	56,934.88	-1,037.42	0.01
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	450,000.000	136.511787	614,303.04	103.188836	464,349.76	-149,953.28	0.12
		Base		136.511787	614,303.04	103.188836	464,349.76	-149,953.28	0.12
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	100,000.000	101.785330	101,785.33	85.717046	85,717.05	-16,068.28	0.02
		Base		101.785330	101,785.33	85.717046	85,717.05	-16,068.28	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	250,000.000	108.637252	271,593.13	81.577649	203,944.12	-67,649.01	0.05
		Base		108.637252	271,593.13	81.577649	203,944.12	-67,649.01	0.05
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	70,000.000	108.125057	75,687.54	79.900707	55,930.49	-19,757.05	0.01
		Base		108.125057	75,687.54	79.900707	55,930.49	-19,757.05	0.01
670857AA9	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
		Local	289,242.230	99.999817	289,241.70	78.886240	228,172.32	-61,069.38	0.06
Original Face:		Base	460,000.000	99.999817	289,241.70	78.886240	228,172.32	-61,069.38	0.06
670857AC5	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
		Local	75,454.740	99.999841	75,454.62	77.367430	58,377.39	-17,077.23	0.02
Original Face:		Base	120,000.000	99.999841	75,454.62	77.367430	58,377.39	-17,077.23	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	400,000.000	100.489903	401,959.61	96.740000	386,960.00	-14,999.61	0.10
		Base		100.489903	401,959.61	96.740000	386,960.00	-14,999.61	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67114JAA8	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061		
	147,722.110	Local	99.998673	147,720.15	75.983560	112,244.52	-35,475.63	0.03
Original Face:	200,000.000	Base	99.998673	147,720.15	75.983560	112,244.52	-35,475.63	0.03
67114VAA1	ONSLOW BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A				2.305000	25 Nov 2061		
	381,821.840	Local	99.999937	381,821.60	85.396740	326,063.40	-55,758.20	0.08
Original Face:	460,000.000	Base	99.999937	381,821.60	85.396740	326,063.40	-55,758.20	0.08
67118AAA3	OPG TRUST OPG 2021 PORT A 144A				5.168000	15 Oct 2036		
	322,125.840	Local	99.252308	319,717.33	95.311580	307,023.23	-12,694.10	0.08
Original Face:	470,000.000	Base	99.252308	319,717.33	95.311580	307,023.23	-12,694.10	0.08
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050		
	201,454.880	Local	99.996337	201,447.50	90.153090	181,617.80	-19,829.70	0.05
Original Face:	210,000.000	Base	99.996337	201,447.50	90.153090	181,617.80	-19,829.70	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
	10,000.000	Local	99.108900	9,910.89	79.250000	7,925.00	-1,985.89	0.00
		Base	99.108900	9,910.89	79.250000	7,925.00	-1,985.89	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
	40,000.000	Local	96.649925	38,659.97	75.991611	30,396.64	-8,263.33	0.01
		Base	96.649925	38,659.97	75.991611	30,396.64	-8,263.33	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
	220,000.000	Local	97.453455	214,397.60	91.250000	200,750.00	-13,647.60	0.05
		Base	97.453455	214,397.60	91.250000	200,750.00	-13,647.60	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
	60,000.000	Local	97.517250	58,510.35	77.500000	46,500.00	-12,010.35	0.01
		Base	97.517250	58,510.35	77.500000	46,500.00	-12,010.35	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026		
	60,000.000	Local	100.360467	60,216.28	92.034953	55,220.97	-4,995.31	0.01
		Base	100.360467	60,216.28	92.034953	55,220.97	-4,995.31	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
	33,000.000	Local	104.726455	34,559.73	101.259000	33,415.47	-1,144.26	0.01
		Base	104.726455	34,559.73	101.259000	33,415.47	-1,144.26	0.01

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674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		Local	60,000.000	105.394300	63,236.58	100.750000	60,450.00	-2,786.58	0.02
		Base		105.394300	63,236.58	100.750000	60,450.00	-2,786.58	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	140,000.000	127.785821	178,900.15	112.321000	157,249.40	-21,650.75	0.04
		Base		127.785821	178,900.15	112.321000	157,249.40	-21,650.75	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	310,000.000	100.564568	311,750.16	80.000000	248,000.00	-63,750.16	0.06
		Base		100.564568	311,750.16	80.000000	248,000.00	-63,750.16	0.06
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
		Local	20,000.000	92.007150	18,401.43	88.222526	17,644.51	-756.92	0.00
		Base		92.007150	18,401.43	88.222526	17,644.51	-756.92	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	180,000.000	99.970928	179,947.67	91.802318	165,244.17	-14,703.50	0.04
		Base		99.970928	179,947.67	91.802318	165,244.17	-14,703.50	0.04
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
		Local	260,000.000	100.235308	260,611.80	85.535252	222,391.66	-38,220.14	0.06
		Base		100.235308	260,611.80	85.535252	222,391.66	-38,220.14	0.06
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
		Local	70,000.000	99.687571	69,781.30	97.294539	68,106.18	-1,675.12	0.02
		Base		99.687571	69,781.30	97.294539	68,106.18	-1,675.12	0.02
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
		Local	300,000.000	99.013523	297,040.57	80.300000	240,900.00	-56,140.57	0.06
		Base		99.013523	297,040.57	80.300000	240,900.00	-56,140.57	0.06
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	30,000.000	99.999000	29,999.70	94.351775	28,305.53	-1,694.17	0.01
		Base		99.999000	29,999.70	94.351775	28,305.53	-1,694.17	0.01
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
		Local	252,307.490	99.999687	252,306.70	82.916710	209,205.07	-43,101.63	0.05
Original Face:		Base	290,000.000	99.999687	252,306.70	82.916710	209,205.07	-43,101.63	0.05

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69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
		Local	210,000.000	98.530076	206,913.16	98.013494	205,828.34	-1,084.82	0.05
		Base		98.530076	206,913.16	98.013494	205,828.34	-1,084.82	0.05
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
		Local	40,000.000	100.043925	40,017.57	86.961194	34,784.48	-5,233.09	0.01
		Base		100.043925	40,017.57	86.961194	34,784.48	-5,233.09	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	40,000.000	99.920675	39,968.27	80.962092	32,384.84	-7,583.43	0.01
		Base		99.920675	39,968.27	80.962092	32,384.84	-7,583.43	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	20,000.000	99.552000	19,910.40	70.298778	14,059.76	-5,850.64	0.00
		Base		99.552000	19,910.40	70.298778	14,059.76	-5,850.64	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	20,000.000	99.403550	19,880.71	65.773364	13,154.67	-6,726.04	0.00
		Base		99.403550	19,880.71	65.773364	13,154.67	-6,726.04	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
		Local	540,000.000	129.291896	698,176.24	105.657548	570,550.76	-127,625.48	0.15
Original Face:		Base	540,000.000	129.291896	698,176.24	105.657548	570,550.76	-127,625.48	0.15
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		Local	60,000.000	99.990733	59,994.44	93.827722	56,296.63	-3,697.81	0.01
		Base		99.990733	59,994.44	93.827722	56,296.63	-3,697.81	0.01
70450YAL7	PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4					4.400000	01 Jun 2032		
		Local	90,000.000	96.831444	87,148.30	97.760209	87,984.19	835.89	0.02
		Base		96.831444	87,148.30	97.760209	87,984.19	835.89	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
		Local	20,000.000	104.231750	20,846.35	75.727905	15,145.58	-5,700.77	0.00
		Base		104.231750	20,846.35	75.727905	15,145.58	-5,700.77	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
		Local	10,000.000	102.264300	10,226.43	96.081934	9,608.19	-618.24	0.00
		Base		102.264300	10,226.43	96.081934	9,608.19	-618.24	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
		Local	10,000.000	104.749600	10,474.96	94.445990	9,444.60	-1,030.36	0.00
		Base		104.749600	10,474.96	94.445990	9,444.60	-1,030.36	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	80,000.000	99.994463	79,995.57	99.666878	79,733.50	-262.07	0.02
		Base		99.994463	79,995.57	99.666878	79,733.50	-262.07	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
		Local	50,000.000	99.687420	49,843.71	84.559517	42,279.76	-7,563.95	0.01
		Base		99.687420	49,843.71	84.559517	42,279.76	-7,563.95	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
		Local	30,000.000	135.780767	40,734.23	108.452705	32,535.81	-8,198.42	0.01
Original Face:		Base	30,000.000	135.780767	40,734.23	108.452705	32,535.81	-8,198.42	0.01
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
		Local	190,000.000	97.201689	184,683.21	74.789150	142,099.39	-42,583.82	0.04
		Base		97.201689	184,683.21	74.789150	142,099.39	-42,583.82	0.04
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
		Local	400,000.000	114.697993	458,791.97	97.145000	388,580.00	-70,211.97	0.10
		Base		114.697993	458,791.97	97.145000	388,580.00	-70,211.97	0.10
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
		Local	440,000.000	85.434175	375,910.37	59.450000	261,580.00	-114,330.37	0.07
		Base		85.434175	375,910.37	59.450000	261,580.00	-114,330.37	0.07
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
		Local	430,000.000	95.842760	412,123.87	74.350000	319,705.00	-92,418.87	0.08
		Base		95.842760	412,123.87	74.350000	319,705.00	-92,418.87	0.08
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	80,000.000	102.228013	81,782.41	90.226330	72,181.06	-9,601.35	0.02
		Base		102.228013	81,782.41	90.226330	72,181.06	-9,601.35	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
		Local	100,000.000	99.727230	99,727.23	92.701147	92,701.15	-7,026.08	0.02
		Base		99.727230	99,727.23	92.701147	92,701.15	-7,026.08	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	60,000.000	99.898667	59,939.20	84.136305	50,481.78	-9,457.42	0.01
		Base		99.898667	59,939.20	84.136305	50,481.78	-9,457.42	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
		Local	110,000.000	102.647891	112,912.68	71.179194	78,297.11	-34,615.57	0.02
		Base		102.647891	112,912.68	71.179194	78,297.11	-34,615.57	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	40,000.000	100.174525	40,069.81	86.838396	34,735.36	-5,334.45	0.01
		Base		100.174525	40,069.81	86.838396	34,735.36	-5,334.45	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	50,000.000	99.549500	49,774.75	83.149235	41,574.62	-8,200.13	0.01
		Base		99.549500	49,774.75	83.149235	41,574.62	-8,200.13	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
		Local	40,000.000	99.990725	39,996.29	99.690811	39,876.32	-119.97	0.01
		Base		99.990725	39,996.29	99.690811	39,876.32	-119.97	0.01
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
		Local	80,000.000	96.745838	77,396.67	81.350180	65,080.14	-12,316.53	0.02
		Base		96.745838	77,396.67	81.350180	65,080.14	-12,316.53	0.02
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
		Local	180,000.000	99.029894	178,253.81	82.095768	147,772.38	-30,481.43	0.04
		Base		99.029894	178,253.81	82.095768	147,772.38	-30,481.43	0.04
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
		Local	20,000.000	99.989150	19,997.83	90.782169	18,156.43	-1,841.40	0.00
		Base		99.989150	19,997.83	90.782169	18,156.43	-1,841.40	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	20,000.000	99.962700	19,992.54	91.401330	18,280.27	-1,712.27	0.00
		Base		99.962700	19,992.54	91.401330	18,280.27	-1,712.27	0.00
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
		Local	10,000.000	106.015000	10,601.50	95.280532	9,528.05	-1,073.45	0.00
		Base		106.015000	10,601.50	95.280532	9,528.05	-1,073.45	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	30,000.000	99.825033	29,947.51	93.741175	28,122.35	-1,825.16	0.01
		Base		99.825033	29,947.51	93.741175	28,122.35	-1,825.16	0.01
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	91.276655	228,191.64	-21,808.36	0.06
		Base		100.000000	250,000.00	91.276655	228,191.64	-21,808.36	0.06
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
		Local	170,000.000	101.978529	173,363.50	74.227518	126,186.78	-47,176.72	0.03
		Base		101.978529	173,363.50	74.227518	126,186.78	-47,176.72	0.03
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	160,000.000	102.622894	164,196.63	85.593889	136,950.22	-27,246.41	0.04
		Base		102.622894	164,196.63	85.593889	136,950.22	-27,246.41	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	30,000.000	102.984500	30,895.35	97.499973	29,249.99	-1,645.36	0.01
		Base		102.984500	30,895.35	97.499973	29,249.99	-1,645.36	0.01
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
		Local	250,000.000	98.643660	246,609.15	70.331225	175,828.06	-70,781.09	0.05
		Base		98.643660	246,609.15	70.331225	175,828.06	-70,781.09	0.05
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	50,000.000	99.954120	49,977.06	96.841850	48,420.93	-1,556.13	0.01
		Base		99.954120	49,977.06	96.841850	48,420.93	-1,556.13	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
		Local	250,000.000	99.372720	248,431.80	100.029577	250,073.94	1,642.14	0.06
Original Face:		Base	250,000.000	99.372720	248,431.80	100.029577	250,073.94	1,642.14	0.06
760942BE1	REPUBLICA ORIENT URUGUAY SR UNSECURED 10/34 5.75					5.750000	28 Oct 2034		
		Local	300,000.000	98.559713	295,679.14	109.385986	328,157.96	32,478.82	0.09
Original Face:		Base	300,000.000	98.559713	295,679.14	109.385986	328,157.96	32,478.82	0.09
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
		Local	31,957.810	99.999030	31,957.50	97.752130	31,239.44	-718.06	0.01
Original Face:		Base	380,000.000	99.999030	31,957.50	97.752130	31,239.44	-718.06	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
		Local	42,849.320	99.999066	42,848.92	97.855040	41,930.22	-918.70	0.01
Original Face:		Base	380,000.000	99.999066	42,848.92	97.855040	41,930.22	-918.70	0.01
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
		Local	42,849.320	99.999767	42,849.22	97.852020	41,928.93	-920.29	0.01
Original Face:		Base	380,000.000	99.999767	42,849.22	97.852020	41,928.93	-920.29	0.01
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
		Local	76,114.040	99.999041	76,113.31	97.331890	74,083.23	-2,030.08	0.02
Original Face:		Base	810,000.000	99.999041	76,113.31	97.331890	74,083.23	-2,030.08	0.02
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
		Local	130,000.000	114.270754	148,551.98	94.539603	122,901.48	-25,650.50	0.03
		Base		114.270754	148,551.98	94.539603	122,901.48	-25,650.50	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	10,000.000	121.450600	12,145.06	90.027164	9,002.72	-3,142.34	0.00
		Base		121.450600	12,145.06	90.027164	9,002.72	-3,142.34	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
		Local	320,000.000	99.874125	319,597.20	99.516883	318,454.03	-1,143.17	0.08
		Base		99.874125	319,597.20	99.516883	318,454.03	-1,143.17	0.08
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
		Local	120,000.000	99.999050	119,998.86	99.830322	119,796.39	-202.47	0.03
		Base		99.999050	119,998.86	99.830322	119,796.39	-202.47	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	70,000.000	99.844814	69,891.37	92.023916	64,416.74	-5,474.63	0.02
		Base		99.844814	69,891.37	92.023916	64,416.74	-5,474.63	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
		Local	240,000.000	102.713429	246,512.23	80.327560	192,786.14	-53,726.09	0.05
Original Face:		Base	240,000.000	102.713429	246,512.23	80.327560	192,786.14	-53,726.09	0.05
78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A					3.166000	27 Mar 2062		
		Local	418,945.310	99.999609	418,943.67	89.753500	376,018.08	-42,925.59	0.10
Original Face:		Base	450,000.000	99.999609	418,943.67	89.753500	376,018.08	-42,925.59	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A				5.367710	25 Oct 2064		
	293,182.540	Local	98.284877	288,154.10	97.662260	286,328.69	-1,825.41	0.07
Original Face:	470,000.000	Base	98.284877	288,154.10	97.662260	286,328.69	-1,825.41	0.07
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				0.367750	25 Mar 2044		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				6.317710	25 Apr 2023		
	292,226.610	Local	100.023181	292,294.35	99.640110	291,174.92	-1,119.43	0.08
Original Face:	4,000,000.000	Base	100.023181	292,294.35	99.640110	291,174.92	-1,119.43	0.08
78448YAB7	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A				5.414430	15 Jan 2053		
	87,599.360	Local	98.175957	86,001.51	96.821990	84,815.44	-1,186.07	0.02
Original Face:	110,000.000	Base	98.175957	86,001.51	96.821990	84,815.44	-1,186.07	0.02
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
	95,562.940	Local	99.950221	95,515.37	87.614680	83,727.16	-11,788.21	0.02
Original Face:	120,000.000	Base	99.950221	95,515.37	87.614680	83,727.16	-11,788.21	0.02
78457JAA0	SMRT SMRT 2022 MINI A 144A				5.828000	15 Jan 2039		
	210,000.000	Local	100.000000	210,000.00	96.129910	201,872.81	-8,127.19	0.05
Original Face:	210,000.000	Base	100.000000	210,000.00	96.129910	201,872.81	-8,127.19	0.05
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
	140,000.000	Local	99.994829	139,992.76	99.948958	139,928.54	-64.22	0.04
		Base	99.994829	139,992.76	99.948958	139,928.54	-64.22	0.04
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.625000	08 Aug 2025		
	240,000.000	Local	99.842204	239,621.29	97.335720	233,605.73	-6,015.56	0.06
		Base	99.842204	239,621.29	97.335720	233,605.73	-6,015.56	0.06
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
	150,000.000	Local	96.476180	144,714.27	87.136625	130,704.94	-14,009.33	0.03
		Base	96.476180	144,714.27	87.136625	130,704.94	-14,009.33	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
		Local	120,000.000	98.440317	118,128.38	95.587455	114,704.95	-3,423.43	0.03
		Base		98.440317	118,128.38	95.587455	114,704.95	-3,423.43	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	130,000.000	104.038208	135,249.67	91.025648	118,333.34	-16,916.33	0.03
		Base		104.038208	135,249.67	91.025648	118,333.34	-16,916.33	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	280,000.000	101.982154	285,550.03	75.963322	212,697.30	-72,852.73	0.06
		Base		101.982154	285,550.03	75.963322	212,697.30	-72,852.73	0.06
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		
		Local	139,866.470	96.557166	135,051.10	92.115790	128,839.10	-6,212.00	0.03
Original Face:		Base	340,000.000	96.557166	135,051.10	92.115790	128,839.10	-6,212.00	0.03
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
		Local	200,000.000	100.196445	200,392.89	99.341000	198,682.00	-1,710.89	0.05
		Base		100.196445	200,392.89	99.341000	198,682.00	-1,710.89	0.05
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	137,499.000	100.465538	138,139.11	98.290286	135,148.16	-2,990.95	0.04
Original Face:		Base	137,499.000	100.465538	138,139.11	98.290286	135,148.16	-2,990.95	0.04
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	140,000.000	100.232871	140,326.02	96.376504	134,927.11	-5,398.91	0.03
Original Face:		Base	140,000.000	100.232871	140,326.02	96.376504	134,927.11	-5,398.91	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		Local	21,292.450	100.000000	21,292.45	93.256260	19,856.54	-1,435.91	0.01
Original Face:		Base	30,000.000	100.000000	21,292.45	93.256260	19,856.54	-1,435.91	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		Local	43,100.440	100.000000	43,100.44	88.800670	38,273.48	-4,826.96	0.01
Original Face:		Base	60,000.000	100.000000	43,100.44	88.800670	38,273.48	-4,826.96	0.01
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		Local	29,386.460	100.000000	29,386.46	96.690830	28,414.01	-972.45	0.01
Original Face:		Base	130,000.000	100.000000	29,386.46	96.690830	28,414.01	-972.45	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
		Local	152,946.790	100.000000	152,946.79	94.534980	144,588.22	-8,358.57	0.04
	Original Face:	Base	280,000.000	100.000000	152,946.79	94.534980	144,588.22	-8,358.57	0.04
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					5.684430	15 Jun 2037		
		Local	267,970.690	100.000000	267,970.69	97.758720	261,964.72	-6,005.97	0.07
	Original Face:	Base	490,000.000	100.000000	267,970.69	97.758720	261,964.72	-6,005.97	0.07
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.696589	10 Aug 2038		
		Local	470,000.000	99.155343	466,030.11	73.121550	343,671.29	-122,358.82	0.09
	Original Face:	Base	470,000.000	99.155343	466,030.11	73.121550	343,671.29	-122,358.82	0.09
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	270,000.000	99.339415	268,216.42	96.086374	259,433.21	-8,783.21	0.07
		Base		99.339415	268,216.42	96.086374	259,433.21	-8,783.21	0.07
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					6.045290	25 Aug 2034		
		Local	138,963.150	100.224642	139,275.32	95.941720	133,323.64	-5,951.68	0.03
	Original Face:	Base	160,000.000	100.224642	139,275.32	95.941720	133,323.64	-5,951.68	0.03
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
		Local	10,000.000	106.756700	10,675.67	88.355295	8,835.53	-1,840.14	0.00
		Base		106.756700	10,675.67	88.355295	8,835.53	-1,840.14	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
		Local	50,000.000	119.419240	59,709.62	88.615353	44,307.68	-15,401.94	0.01
		Base		119.419240	59,709.62	88.615353	44,307.68	-15,401.94	0.01
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
		Local	460,000.000	105.893720	487,111.11	100.750000	463,450.00	-23,661.11	0.12
		Base		105.893720	487,111.11	100.750000	463,450.00	-23,661.11	0.12
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
		Local	200,000.000	99.993240	199,986.48	99.182800	198,365.60	-1,620.88	0.05
		Base		99.993240	199,986.48	99.182800	198,365.60	-1,620.88	0.05
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
		Local	70,000.000	102.325014	71,627.51	97.148440	68,003.91	-3,623.60	0.02
		Base		102.325014	71,627.51	97.148440	68,003.91	-3,623.60	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
		Local	20,000.000	103.620800	20,724.16	96.062863	19,212.57	-1,511.59	0.00
		Base		103.620800	20,724.16	96.062863	19,212.57	-1,511.59	0.00
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
		Local	340,000.000	101.938506	346,590.92	93.776683	318,840.72	-27,750.20	0.08
		Base		101.938506	346,590.92	93.776683	318,840.72	-27,750.20	0.08
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
		Local	60,000.000	97.802267	58,681.36	73.993682	44,396.21	-14,285.15	0.01
		Base		97.802267	58,681.36	73.993682	44,396.21	-14,285.15	0.01
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3					3.300000	15 Feb 2051		
		Local	10,000.000	97.119500	9,711.95	70.716922	7,071.69	-2,640.26	0.00
		Base		97.119500	9,711.95	70.716922	7,071.69	-2,640.26	0.00
87264ABX2	T MOBILE USA INC COMPANY GUAR 11/31 2.25					2.250000	15 Nov 2031		
		Local	80,000.000	99.991938	79,993.55	81.741019	65,392.82	-14,600.73	0.02
		Base		99.991938	79,993.55	81.741019	65,392.82	-14,600.73	0.02
87264ACB9	T MOBILE USA INC COMPANY GUAR 02/31 2.55					2.550000	15 Feb 2031		
		Local	50,000.000	103.337220	51,668.61	84.695538	42,347.77	-9,320.84	0.01
		Base		103.337220	51,668.61	84.695538	42,347.77	-9,320.84	0.01
87264ACQ6	T MOBILE USA INC COMPANY GUAR 03/32 2.7					2.700000	15 Mar 2032		
		Local	150,000.000	99.945053	149,917.58	84.221815	126,332.72	-23,584.86	0.03
		Base		99.945053	149,917.58	84.221815	126,332.72	-23,584.86	0.03
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4					3.400000	15 Oct 2052		
		Local	150,000.000	101.981180	152,971.77	71.866003	107,799.00	-45,172.77	0.03
		Base		101.981180	152,971.77	71.866003	107,799.00	-45,172.77	0.03
87277JAA9	TPG REAL ESTATE FINANCE TRTX 2022 FL5 A 144A					6.208060	15 Feb 2039		
		Local	290,000.000	100.000000	290,000.00	97.143550	281,716.30	-8,283.70	0.07
Original Face:		Base	290,000.000	100.000000	290,000.00	97.143550	281,716.30	-8,283.70	0.07
872898AC5	TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5					2.500000	25 Oct 2031		
		Local	540,000.000	99.776102	538,790.95	85.677667	462,659.40	-76,131.55	0.12
		Base		99.776102	538,790.95	85.677667	462,659.40	-76,131.55	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	90,000.000	102.008056	91,807.25	96.020194	86,418.17	-5,389.08	0.02
		Base		102.008056	91,807.25	96.020194	86,418.17	-5,389.08	0.02
87612KAA0	TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2					5.200000	01 Jul 2027		
		Local	170,000.000	100.122794	170,208.75	98.935045	168,189.58	-2,019.17	0.04
		Base		100.122794	170,208.75	98.935045	168,189.58	-2,019.17	0.04
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	150,000.000	103.046027	154,569.04	87.433129	131,149.69	-23,419.35	0.03
		Base		103.046027	154,569.04	87.433129	131,149.69	-23,419.35	0.03
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		Local	260,000.000	100.584573	261,519.89	86.580620	225,109.61	-36,410.28	0.06
		Base		100.584573	261,519.89	86.580620	225,109.61	-36,410.28	0.06
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
		Local	110,000.000	100.382282	110,420.51	92.630431	101,893.47	-8,527.04	0.03
		Base		100.382282	110,420.51	92.630431	101,893.47	-8,527.04	0.03
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		Local	40,000.000	99.870600	39,948.24	84.671664	33,868.67	-6,079.57	0.01
		Base		99.870600	39,948.24	84.671664	33,868.67	-6,079.57	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
		Local	210,000.000	99.339486	208,612.92	88.301211	185,432.54	-23,180.38	0.05
		Base		99.339486	208,612.92	88.301211	185,432.54	-23,180.38	0.05
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
		Local	140,000.000	112.106736	156,949.43	81.593451	114,230.83	-42,718.60	0.03
		Base		112.106736	156,949.43	81.593451	114,230.83	-42,718.60	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		Local	30,000.000	113.491467	34,047.44	98.483237	29,544.97	-4,502.47	0.01
		Base		113.491467	34,047.44	98.483237	29,544.97	-4,502.47	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	70,000.000	140.536900	98,375.83	103.672884	72,571.02	-25,804.81	0.02
		Base		140.536900	98,375.83	103.672884	72,571.02	-25,804.81	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
		Local	50,000.000	128.182020	64,091.01	90.520986	45,260.49	-18,830.52	0.01
		Base		128.182020	64,091.01	90.520986	45,260.49	-18,830.52	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
		Local	130,000.000	99.995085	129,993.61	99.122747	128,859.57	-1,134.04	0.03
		Base		99.995085	129,993.61	99.122747	128,859.57	-1,134.04	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		Local	70,000.000	99.997686	69,998.38	91.995268	64,396.69	-5,601.69	0.02
		Base		99.997686	69,998.38	91.995268	64,396.69	-5,601.69	0.02
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
		Local	170,000.000	100.321912	170,547.25	97.316863	165,438.67	-5,108.58	0.04
		Base		100.321912	170,547.25	97.316863	165,438.67	-5,108.58	0.04
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		Local	60,000.000	97.751633	58,650.98	87.433654	52,460.19	-6,190.79	0.01
		Base		97.751633	58,650.98	87.433654	52,460.19	-6,190.79	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	30,000.000	108.682700	32,604.81	107.049310	32,114.79	-490.02	0.01
		Base		108.682700	32,604.81	107.049310	32,114.79	-490.02	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
		Local	500,000.000	105.940656	529,703.28	84.789793	423,948.97	-105,754.31	0.11
		Base		105.940656	529,703.28	84.789793	423,948.97	-105,754.31	0.11
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
		Local	200,000.000	133.953955	267,907.91	88.898284	177,796.57	-90,111.34	0.05
		Base		133.953955	267,907.91	88.898284	177,796.57	-90,111.34	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.156774	15 Dec 2051		
		Local	200,000.000	102.476125	204,952.25	85.290310	170,580.62	-34,371.63	0.04
Original Face:		Base	200,000.000	102.476125	204,952.25	85.290310	170,580.62	-34,371.63	0.04
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
		Local	150,000.000	99.790260	149,685.39	83.252840	124,879.26	-24,806.13	0.03
		Base		99.790260	149,685.39	83.252840	124,879.26	-24,806.13	0.03

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
		Local	220,000.000	111.607123	245,535.67	90.843750	199,856.25	-45,679.42	0.05
Original Face:		Base	220,000.000	111.607123	245,535.67	90.843750	199,856.25	-45,679.42	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	110,000.000	99.925800	109,918.38	98.518345	108,370.18	-1,548.20	0.03
		Base		99.925800	109,918.38	98.518345	108,370.18	-1,548.20	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	140,000.000	100.160914	140,225.28	80.626305	112,876.83	-27,348.45	0.03
		Base		100.160914	140,225.28	80.626305	112,876.83	-27,348.45	0.03
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		Local	10,000.000	99.959400	9,995.94	92.334992	9,233.50	-762.44	0.00
		Base		99.959400	9,995.94	92.334992	9,233.50	-762.44	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	40,000.000	102.295775	40,918.31	76.270579	30,508.23	-10,410.08	0.01
		Base		102.295775	40,918.31	76.270579	30,508.23	-10,410.08	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	940,000.000	94.844629	891,539.51	84.693191	796,116.00	-95,423.51	0.21
		Base		94.844629	891,539.51	84.693191	796,116.00	-95,423.51	0.21
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4					4.400000	12 Feb 2052		
		Local	520,000.000	98.445910	511,918.73	77.914533	405,155.57	-106,763.16	0.11
		Base		98.445910	511,918.73	77.914533	405,155.57	-106,763.16	0.11
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	160,000.000	99.950369	159,920.59	92.021379	147,234.21	-12,686.38	0.04
		Base		99.950369	159,920.59	92.021379	147,234.21	-12,686.38	0.04
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
		Local	80,000.000	104.401425	83,521.14	96.886719	77,509.38	-6,011.76	0.02
		Base		104.401425	83,521.14	96.886719	77,509.38	-6,011.76	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
		Local	280,000.000	130.193436	364,541.62	96.539062	270,309.37	-94,232.25	0.07
		Base		130.193436	364,541.62	96.539062	270,309.37	-94,232.25	0.07

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912810RH3	US TREASURY N/B 08/44 3.125				3.125000	15 Aug 2044		
	140,000.000	Local	90.570736	126,799.03	89.023438	124,632.81	-2,166.22	0.03
		Base	90.570736	126,799.03	89.023438	124,632.81	-2,166.22	0.03
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045		
	180,000.000	Local	125.132700	225,238.86	79.605469	143,289.84	-81,949.02	0.04
		Base	125.132700	225,238.86	79.605469	143,289.84	-81,949.02	0.04
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
	410,000.000	Local	95.912193	393,239.99	84.996094	348,483.99	-44,756.00	0.09
		Base	95.912193	393,239.99	84.996094	348,483.99	-44,756.00	0.09
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047		
	870,000.000	Local	97.589628	849,029.76	82.843750	720,740.63	-128,289.13	0.19
		Base	97.589628	849,029.76	82.843750	720,740.63	-128,289.13	0.19
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
	210,000.000	Local	95.959233	201,514.39	93.207031	195,734.77	-5,779.62	0.05
		Base	95.959233	201,514.39	93.207031	195,734.77	-5,779.62	0.05
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050		
	2,200,000.000	Local	110.673799	2,434,823.58	70.582031	1,552,804.68	-882,018.90	0.40
		Base	110.673799	2,434,823.58	70.582031	1,552,804.68	-882,018.90	0.40
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
	1,020,000.000	Local	93.379145	952,467.28	57.855469	590,125.78	-362,341.50	0.15
		Base	93.379145	952,467.28	57.855469	590,125.78	-362,341.50	0.15
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
	3,600,000.000	Local	95.439025	3,435,804.90	59.785156	2,152,265.62	-1,283,539.28	0.56
		Base	95.439025	3,435,804.90	59.785156	2,152,265.62	-1,283,539.28	0.56
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040		
	1,200,000.000	Local	97.095113	1,165,141.36	65.984375	791,812.50	-373,328.86	0.21
		Base	97.095113	1,165,141.36	65.984375	791,812.50	-373,328.86	0.21
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	1,970,000.000	Local	94.723690	1,866,056.69	63.839844	1,257,644.93	-608,411.76	0.33
		Base	94.723690	1,866,056.69	63.839844	1,257,644.93	-608,411.76	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810ST6	US TREASURY N/B 11/40 1.375				1.375000	15 Nov 2040		
	900,000.000	Local	93.079514	837,715.63	68.769531	618,925.78	-218,789.85	0.16
		Base	93.079514	837,715.63	68.769531	618,925.78	-218,789.85	0.16
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051		
	3,670,000.000	Local	93.990223	3,449,441.19	68.000000	2,495,600.00	-953,841.19	0.65
		Base	93.990223	3,449,441.19	68.000000	2,495,600.00	-953,841.19	0.65
912810SW9	US TREASURY N/B 02/41 1.875				1.875000	15 Feb 2041		
	710,000.000	Local	96.020963	681,748.84	74.660156	530,087.11	-151,661.73	0.14
		Base	96.020963	681,748.84	74.660156	530,087.11	-151,661.73	0.14
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
	2,270,000.000	Local	94.888187	2,153,961.85	76.441406	1,735,219.92	-418,741.93	0.45
		Base	94.888187	2,153,961.85	76.441406	1,735,219.92	-418,741.93	0.45
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	740,000.000	Local	105.120912	777,894.75	79.281250	586,681.25	-191,213.50	0.15
		Base	105.120912	777,894.75	79.281250	586,681.25	-191,213.50	0.15
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051		
	360,000.000	Local	92.326422	332,375.12	70.007812	252,028.12	-80,347.00	0.07
		Base	92.326422	332,375.12	70.007812	252,028.12	-80,347.00	0.07
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041		
	1,220,000.000	Local	96.074227	1,172,105.57	72.277344	881,783.60	-290,321.97	0.23
		Base	96.074227	1,172,105.57	72.277344	881,783.60	-290,321.97	0.23
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051		
	493,000.000	Local	98.202039	484,136.05	67.777344	334,142.31	-149,993.74	0.09
		Base	98.202039	484,136.05	67.777344	334,142.31	-149,993.74	0.09
912810TC2	US TREASURY N/B 11/41 2				2.000000	15 Nov 2041		
	1,440,000.000	Local	100.388363	1,445,592.42	75.332031	1,084,781.25	-360,811.17	0.28
		Base	100.388363	1,445,592.42	75.332031	1,084,781.25	-360,811.17	0.28
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052		
	3,644,000.000	Local	93.728100	3,415,451.98	74.226562	2,704,815.92	-710,636.06	0.70
		Base	93.728100	3,415,451.98	74.226562	2,704,815.92	-710,636.06	0.70

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810TG3	US TREASURY N/B 05/52 2.875					2.875000	15 May 2052		
		Local	3,660,000.000	92.339149	3,379,612.86	85.167969	3,117,147.67	-262,465.19	0.81
		Base		92.339149	3,379,612.86	85.167969	3,117,147.67	-262,465.19	0.81
912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
		Local	150,000.000	100.287867	150,431.80	92.121094	138,181.64	-12,250.16	0.04
		Base		100.287867	150,431.80	92.121094	138,181.64	-12,250.16	0.04
912810TJ7	US TREASURY N/B 08/52 3					3.000000	15 Aug 2052		
		Local	1,590,000.000	90.189741	1,434,016.88	87.453125	1,390,504.69	-43,512.19	0.36
		Base		90.189741	1,434,016.88	87.453125	1,390,504.69	-43,512.19	0.36
912810TL2	US TREASURY N/B 11/52 4					4.000000	15 Nov 2052		
		Local	420,000.000	106.686064	448,081.47	105.687500	443,887.50	-4,193.97	0.12
		Base		106.686064	448,081.47	105.687500	443,887.50	-4,193.97	0.12
912810TM0	US TREASURY N/B 11/42 4					4.000000	15 Nov 2042		
		Local	1,100,000.000	100.103309	1,101,136.40	102.562500	1,128,187.50	27,051.10	0.29
		Base		100.103309	1,101,136.40	102.562500	1,128,187.50	27,051.10	0.29
912810TQ1	US TREASURY N/B 02/43 3.875					3.875000	15 Feb 2043		
		Local	480,000.000	98.605281	473,305.35	100.718750	483,450.00	10,144.65	0.13
		Base		98.605281	473,305.35	100.718750	483,450.00	10,144.65	0.13
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	10,000.000	100.021200	10,002.12	97.257812	9,725.78	-276.34	0.00
		Base		100.021200	10,002.12	97.257812	9,725.78	-276.34	0.00
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
		Local	1,000,000.000	99.817960	998,179.60	89.085938	890,859.38	-107,320.22	0.23
		Base		99.817960	998,179.60	89.085938	890,859.38	-107,320.22	0.23
91282CBZ3	US TREASURY N/B 04/28 1.25					1.250000	30 Apr 2028		
		Local	4,680,000.000	99.417419	4,652,735.19	88.921875	4,161,543.75	-491,191.44	1.08
		Base		99.417419	4,652,735.19	88.921875	4,161,543.75	-491,191.44	1.08
91282CDF5	US TREASURY N/B 10/28 1.375					1.375000	31 Oct 2028		
		Local	180,000.000	99.540739	179,173.33	88.644531	159,560.16	-19,613.17	0.04
		Base		99.540739	179,173.33	88.644531	159,560.16	-19,613.17	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDY4	US TREASURY N/B 02/32 1.875				1.875000	15 Feb 2032		
	0.000	Local	0.000000	0.35	0.000000	0.00	-0.35	0.00
		Base	0.000000	0.35	0.000000	0.00	-0.35	0.00
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	1,120,000.000	Local	99.817121	1,117,951.76	95.917969	1,074,281.25	-43,670.51	0.28
		Base	99.817121	1,117,951.76	95.917969	1,074,281.25	-43,670.51	0.28
91282CEP2	US TREASURY N/B 05/32 2.875				2.875000	15 May 2032		
	140,000.000	Local	96.032093	134,444.93	95.078125	133,109.38	-1,335.55	0.03
		Base	96.032093	134,444.93	95.078125	133,109.38	-1,335.55	0.03
91282CES6	US TREASURY N/B 05/29 2.75				2.750000	31 May 2029		
	320,000.000	Local	93.975525	300,721.68	95.218750	304,700.00	3,978.32	0.08
		Base	93.975525	300,721.68	95.218750	304,700.00	3,978.32	0.08
91282CFC0	US TREASURY N/B 07/29 2.625				2.625000	31 Jul 2029		
	240,000.000	Local	99.392992	238,543.18	94.484375	226,762.50	-11,780.68	0.06
		Base	99.392992	238,543.18	94.484375	226,762.50	-11,780.68	0.06
91282CFF3	US TREASURY N/B 08/32 2.75				2.750000	15 Aug 2032		
	240,000.000	Local	94.949188	227,878.05	94.015625	225,637.50	-2,240.55	0.06
		Base	94.949188	227,878.05	94.015625	225,637.50	-2,240.55	0.06
91282CFJ5	US TREASURY N/B 08/29 3.125				3.125000	31 Aug 2029		
	1,570,000.000	Local	99.971154	1,569,547.12	97.253906	1,526,886.32	-42,660.80	0.40
		Base	99.971154	1,569,547.12	97.253906	1,526,886.32	-42,660.80	0.40
91282CFT3	US TREASURY N/B 10/29 4				4.250000	31 Oct 2029		
	540,000.000	Local	99.845294	539,164.59	102.328125	552,571.88	13,407.29	0.14
		Base	99.845294	539,164.59	102.328125	552,571.88	13,407.29	0.14
91282CGC9	US TREASURY N/B 12/27 3.875				3.875000	31 Dec 2027		
	2,390,000.000	Local	99.417724	2,376,083.60	100.957031	2,412,873.04	36,789.44	0.63
		Base	99.417724	2,376,083.60	100.957031	2,412,873.04	36,789.44	0.63
91282CGK1	TSY INFL IX N/B 01/33 1.125				1.125000	15 Jan 2033		
	2,319,447.900	Local	99.308350	2,303,405.45	99.683594	2,312,109.03	8,703.58	0.60
Original Face:	2,310,000.000	Base	99.308350	2,303,405.45	99.683594	2,312,109.03	8,703.58	0.60

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91282CGM7	US TREASURY N/B 02/33 3.5					3.500000	15 Feb 2033		
		Local	80,000.000	99.470250	79,576.20	100.078125	80,062.50	486.30	0.02
		Base		99.470250	79,576.20	100.078125	80,062.50	486.30	0.02
91282CGR6	US TREASURY N/B 03/26 4.625					4.625000	15 Mar 2026		
		Local	20,000.000	102.522550	20,504.51	102.203125	20,440.63	-63.88	0.01
		Base		102.522550	20,504.51	102.203125	20,440.63	-63.88	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		Local	70,000.000	99.763029	69,834.12	98.459159	68,921.41	-912.71	0.02
		Base		99.763029	69,834.12	98.459159	68,921.41	-912.71	0.02
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	80,000.000	99.754200	79,803.36	98.778715	79,022.97	-780.39	0.02
		Base		99.754200	79,803.36	98.778715	79,022.97	-780.39	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
		Local	50,000.000	115.518420	57,759.21	107.821020	53,910.51	-3,848.70	0.01
		Base		115.518420	57,759.21	107.821020	53,910.51	-3,848.70	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	80,000.000	102.587600	82,070.08	98.720383	78,976.31	-3,093.77	0.02
		Base		102.587600	82,070.08	98.720383	78,976.31	-3,093.77	0.02
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		Local	20,000.000	126.011050	25,202.21	89.668880	17,933.78	-7,268.43	0.00
		Base		126.011050	25,202.21	89.668880	17,933.78	-7,268.43	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		Local	40,000.000	101.035700	40,414.28	97.745014	39,098.01	-1,316.27	0.01
		Base		101.035700	40,414.28	97.745014	39,098.01	-1,316.27	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	10,000.000	129.956400	12,995.64	92.343879	9,234.39	-3,761.25	0.00
		Base		129.956400	12,995.64	92.343879	9,234.39	-3,761.25	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		Local	20,000.000	101.341650	20,268.33	81.284727	16,256.95	-4,011.38	0.00
		Base		101.341650	20,268.33	81.284727	16,256.95	-4,011.38	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		Local	50,000.000	102.194760	51,097.38	81.290014	40,645.01	-10,452.37	0.01
		Base		102.194760	51,097.38	81.290014	40,645.01	-10,452.37	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	20,000.000	99.805650	19,961.13	91.727777	18,345.56	-1,615.57	0.00
		Base		99.805650	19,961.13	91.727777	18,345.56	-1,615.57	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	30,000.000	99.381533	29,814.46	85.149921	25,544.98	-4,269.48	0.01
		Base		99.381533	29,814.46	85.149921	25,544.98	-4,269.48	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
		Local	60,000.000	97.405583	58,443.35	75.490234	45,294.14	-13,149.21	0.01
		Base		97.405583	58,443.35	75.490234	45,294.14	-13,149.21	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
		Local	90,000.000	99.290411	89,361.37	70.521778	63,469.60	-25,891.77	0.02
		Base		99.290411	89,361.37	70.521778	63,469.60	-25,891.77	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	10,000.000	105.424800	10,542.48	69.671344	6,967.13	-3,575.35	0.00
		Base		105.424800	10,542.48	69.671344	6,967.13	-3,575.35	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
		Local	20,000.000	94.315000	18,863.00	85.625684	17,125.14	-1,737.86	0.00
		Base		94.315000	18,863.00	85.625684	17,125.14	-1,737.86	0.00
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
		Local	40,000.000	110.326900	44,130.76	74.795677	29,918.27	-14,212.49	0.01
		Base		110.326900	44,130.76	74.795677	29,918.27	-14,212.49	0.01
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
		Local	100,000.000	99.678440	99,678.44	97.615012	97,615.01	-2,063.43	0.03
		Base		99.678440	99,678.44	97.615012	97,615.01	-2,063.43	0.03
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
		Local	50,000.000	99.760340	49,880.17	97.859289	48,929.64	-950.53	0.01
		Base		99.760340	49,880.17	97.859289	48,929.64	-950.53	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
		Local	80,000.000	105.934675	84,747.74	99.289481	79,431.58	-5,316.16	0.02
Original Face:		Base	80,000.000	105.934675	84,747.74	99.289481	79,431.58	-5,316.16	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		Local	490,000.000	115.305922	564,999.02	103.581794	507,550.79	-57,448.23	0.13
		Base		115.305922	564,999.02	103.581794	507,550.79	-57,448.23	0.13
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	40,000.000	95.773050	38,309.22	83.369876	33,347.95	-4,961.27	0.01
		Base		95.773050	38,309.22	83.369876	33,347.95	-4,961.27	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
		Local	40,000.000	120.896150	48,358.46	95.081031	38,032.41	-10,326.05	0.01
		Base		120.896150	48,358.46	95.081031	38,032.41	-10,326.05	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	40,000.000	116.117400	46,446.96	85.263453	34,105.38	-12,341.58	0.01
		Base		116.117400	46,446.96	85.263453	34,105.38	-12,341.58	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
		Local	50,000.000	95.556980	47,778.49	94.441158	47,220.58	-557.91	0.01
		Base		95.556980	47,778.49	94.441158	47,220.58	-557.91	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	30,000.000	103.317733	30,995.32	102.012451	30,603.74	-391.58	0.01
		Base		103.317733	30,995.32	102.012451	30,603.74	-391.58	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	30,000.000	110.004133	33,001.24	100.305773	30,091.73	-2,909.51	0.01
		Base		110.004133	33,001.24	100.305773	30,091.73	-2,909.51	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
		Local	230,000.000	99.692374	229,292.46	99.040848	227,793.95	-1,498.51	0.06
		Base		99.692374	229,292.46	99.040848	227,793.95	-1,498.51	0.06
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	540,000.000	115.131052	621,707.68	96.662273	521,976.27	-99,731.41	0.14
		Base		115.131052	621,707.68	96.662273	521,976.27	-99,731.41	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	50,000.000	99.880540	49,940.27	96.502671	48,251.34	-1,688.93	0.01
		Base		99.880540	49,940.27	96.502671	48,251.34	-1,688.93	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	130,000.000	120.962892	157,251.76	82.938519	107,820.07	-49,431.69	0.03
		Base		120.962892	157,251.76	82.938519	107,820.07	-49,431.69	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	50,000.000	99.776060	49,888.03	91.068524	45,534.26	-4,353.77	0.01
		Base		99.776060	49,888.03	91.068524	45,534.26	-4,353.77	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
		Local	20,000.000	99.973900	19,994.78	94.930995	18,986.20	-1,008.58	0.00
		Base		99.973900	19,994.78	94.930995	18,986.20	-1,008.58	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	30,000.000	99.643500	29,893.05	80.601060	24,180.32	-5,712.73	0.01
		Base		99.643500	29,893.05	80.601060	24,180.32	-5,712.73	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	140,000.000	100.178907	140,250.47	71.359748	99,903.65	-40,346.82	0.03
		Base		100.178907	140,250.47	71.359748	99,903.65	-40,346.82	0.03
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	110,000.000	99.753364	109,728.70	66.190241	72,809.27	-36,919.43	0.02
		Base		99.753364	109,728.70	66.190241	72,809.27	-36,919.43	0.02
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
		Local	80,000.000	99.967350	79,973.88	88.971289	71,177.03	-8,796.85	0.02
		Base		99.967350	79,973.88	88.971289	71,177.03	-8,796.85	0.02
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
		Local	250,000.000	99.664000	249,160.00	85.134885	212,837.21	-36,322.79	0.06
		Base		99.664000	249,160.00	85.134885	212,837.21	-36,322.79	0.06
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		Local	30,000.000	94.796067	28,438.82	79.393320	23,818.00	-4,620.82	0.01
		Base		94.796067	28,438.82	79.393320	23,818.00	-4,620.82	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGN8	VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355					2.355000	15 Mar 2032		
		Local	391,000.000	99.285957	388,208.09	81.997112	320,608.71	-67,599.38	0.08
		Base		99.285957	388,208.09	81.997112	320,608.71	-67,599.38	0.08
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
		Local	250,000.000	98.741184	246,852.96	97.056729	242,641.82	-4,211.14	0.06
		Base		98.741184	246,852.96	97.056729	242,641.82	-4,211.14	0.06
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	110,000.000	129.022682	141,924.95	95.923394	105,515.73	-36,409.22	0.03
		Base		129.022682	141,924.95	95.923394	105,515.73	-36,409.22	0.03
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
		Local	20,000.000	103.448300	20,689.66	89.471859	17,894.37	-2,795.29	0.00
		Base		103.448300	20,689.66	89.471859	17,894.37	-2,795.29	0.00
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
		Local	30,000.000	99.916167	29,974.85	87.452227	26,235.67	-3,739.18	0.01
		Base		99.916167	29,974.85	87.452227	26,235.67	-3,739.18	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
		Local	20,000.000	99.695100	19,939.02	84.511103	16,902.22	-3,036.80	0.00
		Base		99.695100	19,939.02	84.511103	16,902.22	-3,036.80	0.00
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	220,000.000	100.190641	220,419.41	96.807518	212,976.54	-7,442.87	0.06
		Base		100.190641	220,419.41	96.807518	212,976.54	-7,442.87	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	50,000.000	100.185160	50,092.58	82.326790	41,163.40	-8,929.18	0.01
		Base		100.185160	50,092.58	82.326790	41,163.40	-8,929.18	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	310,000.000	98.501326	305,354.11	86.746039	268,912.72	-36,441.39	0.07
		Base		98.501326	305,354.11	86.746039	268,912.72	-36,441.39	0.07
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
		Local	120,000.000	102.182292	122,618.75	95.752220	114,902.66	-7,716.09	0.03
Original Face:		Base	120,000.000	102.182292	122,618.75	95.752220	114,902.66	-7,716.09	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
		400,000.000	Local	97.329020	389,316.08	94.141712	376,566.85	-12,749.23	0.10
			Base	97.329020	389,316.08	94.141712	376,566.85	-12,749.23	0.10
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		70,000.000	Local	99.968129	69,977.69	98.793462	69,155.42	-822.27	0.02
			Base	99.968129	69,977.69	98.793462	69,155.42	-822.27	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		260,000.000	Local	99.887696	259,708.01	95.028031	247,072.88	-12,635.13	0.06
			Base	99.887696	259,708.01	95.028031	247,072.88	-12,635.13	0.06
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		40,000.000	Local	99.660725	39,864.29	86.796394	34,718.56	-5,145.73	0.01
			Base	99.660725	39,864.29	86.796394	34,718.56	-5,145.73	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		150,000.000	Local	110.909353	166,364.03	95.700642	143,550.96	-22,813.07	0.04
			Base	110.909353	166,364.03	95.700642	143,550.96	-22,813.07	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		1,010,000.000	Local	121.022906	1,222,331.35	93.736350	946,737.14	-275,594.21	0.25
			Base	121.022906	1,222,331.35	93.736350	946,737.14	-275,594.21	0.25
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		130,000.000	Local	100.020592	130,026.77	93.664385	121,763.70	-8,263.07	0.03
			Base	100.020592	130,026.77	93.664385	121,763.70	-8,263.07	0.03
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		80,000.000	Local	100.000000	80,000.00	89.973331	71,978.66	-8,021.34	0.02
			Base	100.000000	80,000.00	89.973331	71,978.66	-8,021.34	0.02
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
		50,000.000	Local	98.371660	49,185.83	86.614035	43,307.02	-5,878.81	0.01
			Base	98.371660	49,185.83	86.614035	43,307.02	-5,878.81	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.35					3.350000	01 Feb 2025		
		Local	30,000.000	99.984600	29,995.38	95.529500	28,658.85	-1,336.53	0.01
		Base		99.984600	29,995.38	95.529500	28,658.85	-1,336.53	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	100,000.000	114.945410	114,945.41	111.293789	111,293.79	-3,651.62	0.03
		Base		114.945410	114,945.41	111.293789	111,293.79	-3,651.62	0.03
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
		Local	100,000.000	108.884790	108,884.79	90.517424	90,517.42	-18,367.37	0.02
		Base		108.884790	108,884.79	90.517424	90,517.42	-18,367.37	0.02
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
		Local	80,000.000	123.860000	99,088.00	91.334775	73,067.82	-26,020.18	0.02
		Base		123.860000	99,088.00	91.334775	73,067.82	-26,020.18	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	200,000.000	103.067250	206,134.50	95.872430	191,744.86	-14,389.64	0.05
		Base		103.067250	206,134.50	95.872430	191,744.86	-14,389.64	0.05
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
		Local	50,000.000	120.263060	60,131.53	87.924429	43,962.21	-16,169.32	0.01
		Base		120.263060	60,131.53	87.924429	43,962.21	-16,169.32	0.01
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		
		Local	50,000.000	100.096020	50,048.01	93.459594	46,729.80	-3,318.21	0.01
		Base		100.096020	50,048.01	93.459594	46,729.80	-3,318.21	0.01
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	110,000.000	116.245127	127,869.64	112.157292	123,373.02	-4,496.62	0.03
		Base		116.245127	127,869.64	112.157292	123,373.02	-4,496.62	0.03
US DOLLAR Total									
		Local	244,210,638.910		225,387,228.48		202,934,241.58	-22,452,986.90	52.63
Original Face:		Base	219,629,593.180		225,387,228.50		202,934,241.58	-22,452,986.92	52.63
FIXED INCOME Total									
		Base	244,210,638.910		225,387,228.50		202,934,241.58	-22,452,986.92	52.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		219,629,593.180						

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - CALLS								
US DOLLAR							Exchange Rate: 1.000000	
ADI2D8ZP4 US 10YR FUT OPTN MAY23C 114 APR23 114 CALL						21 Apr 2023		
8,000.000	8.000	Local	1.173605	9,388.84	1.437500	11,500.00	2,111.16	0.00
		Base	1.173605	9,388.84	1.437500	11,500.00	2,111.16	0.00
ADI2DFB74 US 5YR FUTR OPTN MAY23C 110.7 APR23 110.75 CALL						21 Apr 2023		
20,000.000	20.000	Local	0.771262	15,425.23	0.335938	6,718.76	-8,706.47	0.00
		Base	0.771262	15,425.23	0.335938	6,718.76	-8,706.47	0.00
ADI2DGGW2 US 10YR FUT OPTN MAY23C 111.5 APR23 111.5 CALL						21 Apr 2023		
9,000.000	9.000	Local	1.064230	9,578.07	3.500000	31,500.00	21,921.93	0.01
		Base	1.064230	9,578.07	3.500000	31,500.00	21,921.93	0.01
ADI2DPDS4 US 5YR FUTR OPTN MAY23C 109 APR23 109 CALL						21 Apr 2023		
14,000.000	14.000	Local	0.829855	11,617.97	0.960938	13,453.13	1,835.16	0.00
		Base	0.829855	11,617.97	0.960938	13,453.13	1,835.16	0.00
ADI2DPMG0 US 10YR FUT OPTN MAY23C 115 APR23 115 CALL						21 Apr 2023		
20,000.000	20.000	Local	0.965012	19,300.23	0.906250	18,125.00	-1,175.23	0.00
		Base	0.965012	19,300.23	0.906250	18,125.00	-1,175.23	0.00
ADI2F0VJ7 US BOND FUTR OPTN MAY23C 130.5 APR23 130.5 CALL						21 Apr 2023		
12,000.000	12.000	Local	1.439230	17,270.76	2.031250	24,375.00	7,104.24	0.01
		Base	1.439230	17,270.76	2.031250	24,375.00	7,104.24	0.01
US DOLLAR Total								
83,000.000	83.000	Local		82,581.10		105,671.89	23,090.79	0.03
		Base		82,581.10		105,671.89	23,090.79	0.03
OPTIONS PURCHASED - CALLS Total								
83,000.000	83.000	Base		82,581.10		105,671.89	23,090.79	0.03

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Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS								
US DOLLAR							Exchange Rate: 1.000000	
ADI2D6HH6 SOFR 1YR MIDCURVE DEC23P 96 DEC23 96 PUT						15 Dec 2023		
197,500.000	79.000	Local	0.367929	72,665.90	0.205000	40,487.50	-32,178.40	0.01
		Base	0.367929	72,665.90	0.205000	40,487.50	-32,178.40	0.01
ADI2DCWP8 SOFR 1YR MIDCURVE DEC23P 95.87 DEC23 95.875 PUT						15 Dec 2023		
85,000.000	34.000	Local	0.359958	30,596.40	0.172500	14,662.50	-15,933.90	0.00
		Base	0.359958	30,596.40	0.172500	14,662.50	-15,933.90	0.00
ADI2DSWT5 US 10YR FUT OPTN MAY23P 114 APR23 114 PUT						21 Apr 2023		
11,000.000	11.000	Local	0.704855	7,753.41	0.515625	5,671.88	-2,081.53	0.00
		Base	0.704855	7,753.41	0.515625	5,671.88	-2,081.53	0.00
US DOLLAR Total								
293,500.000	124.000	Local		111,015.71		60,821.88	-50,193.83	0.02
		Base		111,015.71		60,821.88	-50,193.83	0.02
OPTIONS PURCHASED - PUTS Total								
293,500.000	124.000	Base		111,015.71		60,821.88	-50,193.83	0.02

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - CALLS								
US DOLLAR							Exchange Rate:	1.000000
ADI2DM964 US 10YR FUT OPTN MAY23C 117 APR23 117 CALL						21 Apr 2023		
-14,000.000	-14.000	Local	0.631083	-8,835.16	0.328125	-4,593.75	4,241.41	0.00
		Base	0.631083	-8,835.16	0.328125	-4,593.75	4,241.41	0.00
ADI2DQFH4 US 10YR FUT OPTN MAY23C 121 APR23 121 CALL						21 Apr 2023		
-8,000.000	-8.000	Local	0.545145	-4,361.16	0.046875	-375.00	3,986.16	0.00
		Base	0.545145	-4,361.16	0.046875	-375.00	3,986.16	0.00
ADI2DSVP4 US 10YR FUT OPTN MAY23C 118 APR23 118 CALL						21 Apr 2023		
-28,000.000	-28.000	Local	0.498270	-13,951.56	0.187500	-5,250.00	8,701.56	0.00
		Base	0.498270	-13,951.56	0.187500	-5,250.00	8,701.56	0.00
ADI2DXTD3 US 5YR FUTR OPTN MAY23C 112.2 APR23 112.25 CALL						21 Apr 2023		
-40,000.000	-40.000	Local	0.361552	-14,462.06	0.132813	-5,312.52	9,149.54	0.00
		Base	0.361552	-14,462.06	0.132813	-5,312.52	9,149.54	0.00
ADI2F01Q4 US 10YR FUT OPTN MAY23C 116.7 APR23 116.75 CALL						21 Apr 2023		
-14,000.000	-14.000	Local	0.662333	-9,272.66	0.375000	-5,250.00	4,022.66	0.00
		Base	0.662333	-9,272.66	0.375000	-5,250.00	4,022.66	0.00
US DOLLAR Total								
-104,000.000	-104.000	Local		-50,882.60		-20,781.27	30,101.33	0.01
		Base		-50,882.60		-20,781.27	30,101.33	0.01
OPTIONS WRITTEN - CALLS Total								
-104,000.000	-104.000	Base		-50,882.60		-20,781.27	30,101.33	0.01

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI2CWHY3 US 10YR FUT OPTN MAY23P 113 APR23 113 PUT						21 Apr 2023		
-19,000.000	-19.000	Local	0.623270	-11,842.13	0.250000	-4,750.00	7,092.13	0.00
		Base	0.623270	-11,842.13	0.250000	-4,750.00	7,092.13	0.00
ADI2CZH83 US 10YR FUT OPTN MAY23P 111.5 APR23 111.5 PUT						21 Apr 2023		
-8,000.000	-8.000	Local	0.420145	-3,361.16	0.078125	-625.00	2,736.16	0.00
		Base	0.420145	-3,361.16	0.078125	-625.00	2,736.16	0.00
ADI2D6H45 SOFR 1YR MIDCURVE DEC23P 95.37 DEC23 95.375 PUT						15 Dec 2023		
-395,000.000	-158.000	Local	0.166818	-65,893.20	0.085000	-33,575.00	32,318.20	0.01
		Base	0.166818	-65,893.20	0.085000	-33,575.00	32,318.20	0.01
ADI2DCWM5 SOFR 1YR MIDCURVE DEC23P 95.25 DEC23 95.25 PUT						15 Dec 2023		
-170,000.000	-68.000	Local	0.159160	-27,057.20	0.072500	-12,325.00	14,732.20	0.00
		Base	0.159160	-27,057.20	0.072500	-12,325.00	14,732.20	0.00
ADI2DLTF4 US 10YR FUT OPTN MAY23P 112.5 APR23 112.5 PUT						21 Apr 2023		
-20,000.000	-20.000	Local	0.529520	-10,590.40	0.156250	-3,125.00	7,465.40	0.00
		Base	0.529520	-10,590.40	0.156250	-3,125.00	7,465.40	0.00
ADI2DN7C1 US 5YR FUTR OPTN MAY23P 107.5 APR23 107.5 PUT						21 Apr 2023		
-26,000.000	-26.000	Local	0.384989	-10,009.72	0.078125	-2,031.25	7,978.47	0.00
		Base	0.384989	-10,009.72	0.078125	-2,031.25	7,978.47	0.00
ADI2DNNJ8 US 5YR FUTR OPTN MAY23P 107.2 APR23 107.25 PUT						21 Apr 2023		
-18,000.000	-18.000	Local	0.318583	-5,734.49	0.054688	-984.38	4,750.11	0.00
		Base	0.318583	-5,734.49	0.054688	-984.38	4,750.11	0.00
ADI2DRNY6 US 5YR FUTR OPTN MAY23P 107.7 APR23 107.75 PUT						21 Apr 2023		
-19,000.000	-19.000	Local	0.381083	-7,240.58	0.109375	-2,078.13	5,162.45	0.00
		Base	0.381083	-7,240.58	0.109375	-2,078.13	5,162.45	0.00
ADI2DXTB7 US 10YR FUT OPTN MAY23P 113.5 APR23 113.5 PUT						21 Apr 2023		
-32,000.000	-32.000	Local	0.385966	-12,350.90	0.359375	-11,500.00	850.90	0.00
		Base	0.385966	-12,350.90	0.359375	-11,500.00	850.90	0.00

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total								
-707,000.000	-368.000	Local		-154,079.78		-70,993.76	83,086.02	0.02
		Base		-154,079.78		-70,993.76	83,086.02	0.02
OPTIONS WRITTEN - PUTS Total								
-707,000.000	-368.000	Base		-154,079.78		-70,993.76	83,086.02	0.02
SWAPS FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
99S1H41U7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
99S1MQZR2	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	15 Feb 2047		
	1,645,000.000	Local	101.549945	1,670,496.59	100.000000	1,645,000.00	-25,496.59	0.43
		Base	101.549945	1,670,496.59	100.000000	1,645,000.00	-25,496.59	0.43
99S1MQZS0	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-1,645,000.000	Local	100.000000	-1,645,000.00	77.290687	-1,271,431.80	373,568.20	0.33
		Base	100.000000	-1,645,000.00	77.290687	-1,271,431.80	373,568.20	0.33
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				4.830000	15 Feb 2047		
	1,170,000.000	Local	98.754779	1,155,430.92	100.000000	1,170,000.00	14,569.08	0.30
		Base	98.754779	1,155,430.92	100.000000	1,170,000.00	14,569.08	0.30
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047		
	-1,170,000.000	Local	100.000000	-1,170,000.00	73.810631	-863,584.38	306,415.62	0.22
		Base	100.000000	-1,170,000.00	73.810631	-863,584.38	306,415.62	0.22
99S1OI5L4	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				4.830000	15 Aug 2028		
	2,012,000.000	Local	100.554578	2,023,158.10	100.000000	2,012,000.00	-11,158.10	0.52
		Base	100.554578	2,023,158.10	100.000000	2,012,000.00	-11,158.10	0.52
99S1OI5M2	BWS060863 IRS USD P F 1.13000 2 CCPOIS				1.130000	15 Aug 2028		
	-2,012,000.000	Local	100.000000	-2,012,000.00	89.180031	-1,794,302.22	217,697.78	0.47
		Base	100.000000	-2,012,000.00	89.180031	-1,794,302.22	217,697.78	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1ORKU7	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	15 Aug 2028		
		Local	2,451,000.000	99.967114	2,450,193.97	100.000000	2,451,000.00	806.03	0.64
		Base		99.967114	2,450,193.97	100.000000	2,451,000.00	806.03	0.64
99S1ORKV5	BWS063123 IRS USD P F 1.22000 2 CCPOIS					1.220000	15 Aug 2028		
		Local	-2,451,000.000	100.000000	-2,451,000.00	89.617394	-2,196,522.33	254,477.67	0.57
		Base		100.000000	-2,451,000.00	89.617394	-2,196,522.33	254,477.67	0.57
99S1QDTI4	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 May 2047		
		Local	1,150,000.000	104.070163	1,196,806.88	100.000000	1,150,000.00	-46,806.88	0.30
		Base		104.070163	1,196,806.88	100.000000	1,150,000.00	-46,806.88	0.30
99S1QDTJ2	BWS069120 IRS USD P F 1.63000 2 CCPOIS					1.630000	15 May 2047		
		Local	-1,150,000.000	100.000000	-1,150,000.00	75.559896	-868,938.80	281,061.20	0.23
		Base		100.000000	-1,150,000.00	75.559896	-868,938.80	281,061.20	0.23
99S1QS6U9	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Aug 2047		
		Local	369,000.000	109.648374	404,602.50	100.000000	369,000.00	-35,602.50	0.10
		Base		109.648374	404,602.50	100.000000	369,000.00	-35,602.50	0.10
99S1QS6V7	BWS073262 IRS USD P F 1.65000 2 CCPOIS					1.650000	15 Aug 2047		
		Local	-369,000.000	100.000000	-369,000.00	75.807705	-279,730.43	89,269.57	0.07
		Base		100.000000	-369,000.00	75.807705	-279,730.43	89,269.57	0.07
99S1R0QO1	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	18 Mar 2032		
		Local	1,193,000.000	100.726277	1,201,664.48	100.000000	1,193,000.00	-8,664.48	0.31
		Base		100.726277	1,201,664.48	100.000000	1,193,000.00	-8,664.48	0.31
99S1R0QP8	BWS074104 IRS USD P F 2.00000 2 CCPOIS					2.000000	18 Mar 2032		
		Local	-1,193,000.000	100.000000	-1,193,000.00	90.569768	-1,080,497.33	112,502.67	0.28
		Base		100.000000	-1,193,000.00	90.569768	-1,080,497.33	112,502.67	0.28
99S1RNQF0	BWS074468 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	21 Apr 2052		
		Local	124,000.000	100.090250	124,111.91	100.000000	124,000.00	-111.91	0.03
		Base		100.090250	124,111.91	100.000000	124,000.00	-111.91	0.03
99S1RNQG8	BWS074468 IRS USD P F 2.50000 2 CCPOIS					2.500000	21 Apr 2052		
		Local	-124,000.000	100.000000	-124,000.00	90.712680	-112,483.72	11,516.28	0.03
		Base		100.000000	-124,000.00	90.712680	-112,483.72	11,516.28	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1S31U7	BWS074823 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2029		
		Local	2,005,000.000	99.833553	2,001,662.74	100.000000	2,005,000.00	3,337.26	0.52
		Base		99.833553	2,001,662.74	100.000000	2,005,000.00	3,337.26	0.52
99S1S31V5	BWS074823 IRS USD P F 2.85000 2 CCPOIS					2.850000	15 Feb 2029		
		Local	-2,005,000.000	100.000000	-2,005,000.00	97.522266	-1,955,321.43	49,678.57	0.51
		Base		100.000000	-2,005,000.00	97.522266	-1,955,321.43	49,678.57	0.51
99S1S82X9	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	322,000.000	98.976345	318,703.83	100.000000	322,000.00	3,296.17	0.08
		Base		98.976345	318,703.83	100.000000	322,000.00	3,296.17	0.08
99S1S82Y7	BWS074849 IRS USD P F 2.62000 2 CCPOIS					2.620000	15 Feb 2048		
		Local	-322,000.000	100.000000	-322,000.00	92.289205	-297,171.24	24,828.76	0.08
		Base		100.000000	-322,000.00	92.289205	-297,171.24	24,828.76	0.08
99S1S8D09	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	645,000.000	100.675789	649,358.84	100.000000	645,000.00	-4,358.84	0.17
		Base		100.675789	649,358.84	100.000000	645,000.00	-4,358.84	0.17
99S1S8D17	BWS074849 IRS USD P F 2.62000 2 CCPOIS					2.620000	15 Feb 2048		
		Local	-645,000.000	100.000000	-645,000.00	92.289205	-595,265.37	49,734.63	0.15
		Base		100.000000	-645,000.00	92.289205	-595,265.37	49,734.63	0.15
99S1TJE60	BWS075267 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	549,000.000	100.638166	552,503.53	100.000000	549,000.00	-3,503.53	0.14
		Base		100.638166	552,503.53	100.000000	549,000.00	-3,503.53	0.14
99S1TJE78	BWS075267 IRS USD P F 2.51000 2 CCPOIS					2.510000	15 Feb 2048		
		Local	-549,000.000	100.000000	-549,000.00	90.402204	-496,308.10	52,691.90	0.13
		Base		100.000000	-549,000.00	90.402204	-496,308.10	52,691.90	0.13
99S1TL4U3	BWS074948 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	30 Apr 2029		
		Local	4,643,000.000	99.285411	4,609,821.65	100.000000	4,643,000.00	33,178.35	1.20
		Base		99.285411	4,609,821.65	100.000000	4,643,000.00	33,178.35	1.20
99S1TL4V1	BWS074948 IRS USD P F 3.27000 2 CCPOIS					3.270000	30 Apr 2029		
		Local	-4,643,000.000	100.000000	-4,643,000.00	99.804655	-4,633,930.13	9,069.87	1.20
		Base		100.000000	-4,643,000.00	99.804655	-4,633,930.13	9,069.87	1.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1U4769	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	1,281,000.000	106.727921	1,367,184.67	100.000000	1,281,000.00	-86,184.67	0.33
		Base		106.727921	1,367,184.67	100.000000	1,281,000.00	-86,184.67	0.33
99S1U4777	BWS075341 IRS USD P F 2.60000 2 CCPOIS					2.600000	15 Feb 2048		
		Local	-1,281,000.000	100.000000	-1,281,000.00	91.946114	-1,177,829.72	103,170.28	0.31
		Base		100.000000	-1,281,000.00	91.946114	-1,177,829.72	103,170.28	0.31
99S1UDC97	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	973,000.000	103.021127	1,002,395.57	100.000000	973,000.00	-29,395.57	0.25
		Base		103.021127	1,002,395.57	100.000000	973,000.00	-29,395.57	0.25
99S1UDCA4	BWS075580 IRS USD P F 3.05000 2 CCPOIS					3.050000	15 Feb 2048		
		Local	-973,000.000	100.000000	-973,000.00	99.665663	-969,746.90	3,253.10	0.25
		Base		100.000000	-973,000.00	99.665663	-969,746.90	3,253.10	0.25
99S1UP8I5	BWS075820 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	30 Jun 2029		
		Local	4,119,000.000	100.077375	4,122,187.07	100.000000	4,119,000.00	-3,187.07	1.07
		Base		100.077375	4,122,187.07	100.000000	4,119,000.00	-3,187.07	1.07
99S1UP8J3	BWS075820 IRS USD P F 3.85000 2 CCPOIS					3.850000	30 Jun 2029		
		Local	-4,119,000.000	100.000000	-4,119,000.00	103.094797	-4,246,474.69	-127,474.69	1.10
		Base		100.000000	-4,119,000.00	103.094797	-4,246,474.69	-127,474.69	1.10
99S1VYBU4	BWS076281 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	30 Sep 2029		
		Local	1,249,000.000	100.024920	1,249,311.25	100.000000	1,249,000.00	-311.25	0.32
		Base		100.024920	1,249,311.25	100.000000	1,249,000.00	-311.25	0.32
99S1VYBV2	BWS076281 IRS USD P F 3.25000 2 CCPOIS					3.250000	30 Sep 2029		
		Local	-1,249,000.000	100.000000	-1,249,000.00	99.817066	-1,246,715.15	2,284.85	0.32
		Base		100.000000	-1,249,000.00	99.817066	-1,246,715.15	2,284.85	0.32
99S1VZH68	BWS076281 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	30 Sep 2029		
		Local	568,000.000	100.078069	568,443.43	100.000000	568,000.00	-443.43	0.15
		Base		100.078069	568,443.43	100.000000	568,000.00	-443.43	0.15
99S1VZH76	BWS076281 IRS USD P F 3.25000 2 CCPOIS					3.250000	30 Sep 2029		
		Local	-568,000.000	100.000000	-568,000.00	99.817066	-566,960.93	1,039.07	0.15
		Base		100.000000	-568,000.00	99.817066	-566,960.93	1,039.07	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1WBH94	BWS076240 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 May 2048		
		Local	1,280,000.000	68.020441	870,661.64	100.000000	1,280,000.00	409,338.36	0.33
		Base		68.020441	870,661.64	100.000000	1,280,000.00	409,338.36	0.33
99S1WBHA1	BWS076240 IRS USD P F 3.15000 2 CCPOIS					3.150000	15 May 2048		
		Local	-1,280,000.000	100.000000	-1,280,000.00	101.491456	-1,299,090.64	-19,090.64	0.34
		Base		100.000000	-1,280,000.00	101.491456	-1,299,090.64	-19,090.64	0.34
99S1X28U6	SWS076802 IRS USD R F 3.25000 2 CCPOIS					3.250000	31 Dec 2029		
		Local	3,575,000.000	99.537102	3,558,451.41	100.298312	3,585,664.65	27,213.24	0.93
		Base		99.537102	3,558,451.41	100.298312	3,585,664.65	27,213.24	0.93
99S1X28V4	SWS076802 IRS USD P V 00MSOFR 1 CCPOIS					1.000000	31 Dec 2029		
		Local	-3,575,000.000	100.000000	-3,575,000.00	100.000000	-3,575,000.00	0.00	0.93
		Base		100.000000	-3,575,000.00	100.000000	-3,575,000.00	0.00	0.93
99S1X3HC4	SWS076828 IRS USD R F 3.40000 2 CCPOIS					3.400000	31 Dec 2029		
		Local	2,624,000.000	100.211565	2,629,551.46	101.161882	2,654,487.78	24,936.32	0.69
		Base		100.211565	2,629,551.46	101.161882	2,654,487.78	24,936.32	0.69
99S1X3HD2	SWS076828 IRS USD P V 00MSOFR 1 CCPOIS					1.000000	31 Dec 2029		
		Local	-2,624,000.000	100.000000	-2,624,000.00	100.000000	-2,624,000.00	0.00	0.68
		Base		100.000000	-2,624,000.00	100.000000	-2,624,000.00	0.00	0.68
99S1X7HR2	SWS076844 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Jun 2028		
		Local	48,522,000.000	100.767605	48,894,457.26	101.128100	49,069,376.68	174,919.42	12.72
		Base		100.767605	48,894,457.26	101.128100	49,069,376.68	174,919.42	12.72
99S1X7HS0	SWS076844 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2028		
		Local	-48,522,000.000	100.000000	-48,522,000.00	100.000000	-48,522,000.00	0.00	12.58
		Base		100.000000	-48,522,000.00	100.000000	-48,522,000.00	0.00	12.58
US DOLLAR Total									
		Local			152,159.68		2,384,223.80	2,232,064.12	42.46
		Base			152,159.68		2,384,223.80	2,232,064.12	42.46
SWAPS FIXED INCOME Total									
		Base	0.000		152,159.68		2,384,223.80	2,232,064.12	42.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
-434,500.000		261,658,697.960	Base		242,944,745.21		222,812,019.36	-20,132,725.85	99.95
Original Face:		219,629,593.180							

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
US DOLLAR								Exchange Rate:	1.000000	
ADI20TLT9 3 MONTH SOFR FUT SEP23 XCME 20231219								19 Dec 2023		
	11.000	2,750,000.000	Local	2,623,362.50	2,619,579.60	95.395000	3,782.90	3,920.40	-137.50	
			Base	2,623,362.50		95.395000	3,782.90	3,920.40	-137.50	0.00
ADI21GLS8 3 MONTH SOFR FUT JUN23 XCME 20230919								19 Sep 2023		
	1.000	250,000.000	Local	237,812.50	241,402.10	95.125000	-3,589.60	-3,539.60	-50.00	
			Base	237,812.50		95.125000	-3,589.60	-3,539.60	-50.00	0.00
ADI23N1K0 3 MONTH SOFR FUT DEC25 XCME 20260317								17 Mar 2026		
	19.000	4,750,000.000	Local	4,610,587.50	4,578,310.92	97.065000	32,276.58	29,189.08	3,087.50	
			Base	4,610,587.50		97.065000	32,276.58	29,189.08	3,087.50	0.00
ADI2BB3Q2 US 5YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	67.000	6,700,000.000	Local	7,337,023.47	7,298,025.25	109.507813	38,998.22	23,818.50	15,179.72	
			Base	7,337,023.47		109.507813	38,998.22	23,818.50	15,179.72	0.00
ADI2BCKB4 US ULTRA BOND CBT JUN23 XCBT 20230621								21 Jun 2023		
	23.000	2,300,000.000	Local	3,245,875.00	3,165,220.54	141.125000	80,654.46	49,748.21	30,906.25	
			Base	3,245,875.00		141.125000	80,654.46	49,748.21	30,906.25	0.01
ADI2BCY86 US 10YR NOTE (CBT)JUN23 XCBT 20230621								21 Jun 2023		
	164.000	16,400,000.000	Local	18,847,187.50	18,343,195.31	114.921875	503,992.19	447,617.19	56,375.00	
			Base	18,847,187.50		114.921875	503,992.19	447,617.19	56,375.00	0.01
US DOLLAR Total										
	285.000	33,150,000.000	Local	36,901,848.47	36,245,733.72		656,114.75	550,753.78	105,360.97	
			Base				656,114.75	550,753.78	105,360.97	0.03
FUTURES LONG Total										
	285.000	33,150,000.000	Base				656,114.75	550,753.78	105,360.97	0.03

Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT									
US DOLLAR							Exchange Rate:	1.000000	
ADI20TM27 3 MONTH SOFR FUT DEC23 XCME 20240319							19 Mar 2024		
-136.000	-34,000,000.000	Local	-32,538,000.00	-32,539,349.10	95.700000	1,349.10	8,149.10	-6,800.00	
		Base	-32,538,000.00		95.700000	1,349.10	8,149.10	-6,800.00	0.00
ADI23N1Z7 3 MONTH SOFR FUT DEC24 XCME 20250318							18 Mar 2025		
-76.000	-19,000,000.000	Local	-18,406,250.00	-18,274,302.90	96.875000	-131,947.10	-118,647.10	-13,300.00	
		Base	-18,406,250.00		96.875000	-131,947.10	-118,647.10	-13,300.00	0.00
ADI2B5Y57 US 10YR ULTRA FUT JUN23 XCBT 20230621							21 Jun 2023		
-3.000	-300,000.000	Local	-363,421.88	-351,053.70	121.140625	-12,368.18	-10,727.55	-1,640.63	
		Base	-363,421.88		121.140625	-12,368.18	-10,727.55	-1,640.63	0.00
ADI2BCK65 US LONG BOND(CBT) JUN23 XCBT 20230621							21 Jun 2023		
-52.000	-5,200,000.000	Local	-6,820,125.00	-6,586,253.80	131.156250	-233,871.20	-181,871.20	-52,000.00	
		Base	-6,820,125.00		131.156250	-233,871.20	-181,871.20	-52,000.00	0.01
ADI2BCXT1 US 2YR NOTE (CBT) JUN23 XCBT 20230630							30 Jun 2023		
-99.000	-19,800,000.000	Local	-20,438,859.47	-20,230,799.42	103.226563	-208,060.05	-194,138.08	-13,921.97	
		Base	-20,438,859.47		103.226563	-208,060.05	-194,138.08	-13,921.97	0.00
US DOLLAR Total									
-366.000	-78,300,000.000	Local	-78,566,656.35	-77,981,758.92		-584,897.43	-497,234.83	-87,662.60	
		Base				-584,897.43	-497,234.83	-87,662.60	0.02
FUTURES SHORT Total									
-366.000	-78,300,000.000	Base				-584,897.43	-497,234.83	-87,662.60	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1

As of: *March 31, 2023* *View Date:* *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		-81.000	-45,150,000.000	Base			71,217.32		53,518.95	17,698.37	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
ARGENTINE PESO									Exchange Rate: 208.990200	
ARS	ARGENTINE PESO									
			689,964.030	Local	1.000000	689,964.03	1.000000	689,964.03	0.00	100.00
				Base	0.012924	8,917.24	0.004785	3,301.42	-5,615.82	0.00
ARGENTINE PESO Total										
			689,964.030	Local		689,964.03		689,964.03	0.00	100.00
				Base		8,917.24		3,301.42	-5,615.82	0.00
AUSTRALIAN DOLLAR									Exchange Rate: 1.495998	
AUD	AUSTRALIAN DOLLAR									
			905,240.150	Local	1.000000	905,240.15	1.000000	905,240.15	0.00	94.95
				Base	0.678840	614,513.13	0.668450	605,107.86	-9,405.27	0.05
AUSTRALIAN DOLLAR Total										
			905,240.150	Local		905,240.15		905,240.15	0.00	94.95
				Base		614,513.13		605,107.86	-9,405.27	0.05
CANADIAN DOLLAR									Exchange Rate: 1.351500	
CAD	CANADIAN DOLLAR									
			600,301.690	Local	1.000000	600,301.69	1.000000	600,301.69	0.00	100.00
				Base	0.741606	445,187.51	0.739919	444,174.39	-1,013.12	0.04
CANADIAN DOLLAR Total										
			600,301.690	Local		600,301.69		600,301.69	0.00	100.00
				Base		445,187.51		444,174.39	-1,013.12	0.04
EURO CURRENCY									Exchange Rate: 0.922084	
INTERNATIONAL										
EUR	EURO CURRENCY									
			119,687.630	Local	1.000000	119,687.63	1.000000	119,687.63	0.00	59.56

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	1.076208	128,808.73	1.084500	129,801.22	992.49	0.01
INTERNATIONAL Total									
		119,687.630	Local		119,687.63		119,687.63	0.00	59.56
			Base		128,808.73		129,801.22	992.49	0.01
EURO CURRENCY Total									
		119,687.630	Local		119,687.63		119,687.63	0.00	59.56
			Base		128,808.73		129,801.22	992.49	0.01
INDONESIAN RUPIAH							Exchange Rate:	14,994.500000	
IDR	INDONESIAN RUPIAH								
		19,872,886,281.000	Local	1.000000	19,872,886,281.00	1.000000	19,872,886,281.00	0.00	12.49
			Base	0.000066	1,313,224.42	0.000067	1,325,345.05	12,120.63	0.11
INDONESIAN RUPIAH Total									
		19,872,886,281.000	Local		19,872,886,281.00		19,872,886,281.00	0.00	12.49
			Base		1,313,224.42		1,325,345.05	12,120.63	0.11
JAPANESE YEN							Exchange Rate:	132.775000	
JPY	JAPANESE YEN								
		52,101,455.000	Local	1.000000	52,101,455.00	1.000000	52,101,455.00	0.00	10.89
			Base	0.007341	382,499.81	0.007532	392,404.10	9,904.29	0.03
JAPANESE YEN Total									
		52,101,455.000	Local		52,101,455.00		52,101,455.00	0.00	10.89
			Base		382,499.81		392,404.10	9,904.29	0.03
MEXICAN PESO							Exchange Rate:	18.020000	
MXN	MEXICAN PESO (NEW)								
		18,611,407.660	Local	1.000000	18,611,407.66	1.000000	18,611,407.66	0.00	2.67
			Base	0.053720	999,806.26	0.055494	1,032,819.51	33,013.25	0.08
MEXICAN PESO Total									
		18,611,407.660	Local		18,611,407.66		18,611,407.66	0.00	2.67

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		999,806.26		1,032,819.51	33,013.25	0.08
POUND STERLING								Exchange Rate: 0.810636	
GBP	POUND STERLING								
		1,429,524.580	Local	1.000000	1,429,524.58	1.000000	1,429,524.58	0.00	99.87
			Base	1.226200	1,752,882.44	1.233599	1,763,460.52	10,578.08	0.14
POUND STERLING Total									
		1,429,524.580	Local		1,429,524.58		1,429,524.58	0.00	99.87
			Base		1,752,882.44		1,763,460.52	10,578.08	0.14
RUSSIAN RUBLE								Exchange Rate: 77.650000	
RUB	RUSSIAN RUBLE								
		17,713,962.300	Local	1.000000	17,713,962.30	1.000000	17,713,962.30	0.00	32.66
			Base	0.012268	217,312.47	0.012878	228,125.72	10,813.25	0.02
RUSSIAN RUBLE Total									
		17,713,962.300	Local		17,713,962.30		17,713,962.30	0.00	32.66
			Base		217,312.47		228,125.72	10,813.25	0.02
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		252,414.320	Local	1.000000	252,414.32	1.000000	252,414.32	0.00	0.02
			Base	1.000000	252,414.32	1.000000	252,414.32	0.00	0.02
US DOLLAR Total									
		252,414.320	Local		252,414.32		252,414.32	0.00	0.02
			Base		252,414.32		252,414.32	0.00	0.02
CASH Total									
		19,965,310,238.360	Base		6,115,566.33		6,176,954.11	61,387.78	0.50
CASH EQUIVALENT									

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR							Exchange Rate: 1.000000	
313384GB9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/23 0.00000				0.010000	26 May 2023		
	2,430,000.000	Local	99.269264	2,412,243.11	99.331274	2,413,749.96	1,506.85	0.20
		Base	99.269264	2,412,243.11	99.331274	2,413,749.96	1,506.85	0.20
7839989D1	SSC GOVERNMENT MM GVMXX				4.695031	31 Dec 2030		
	23,871,028.500	Local	100.000000	23,871,028.50	100.000000	23,871,028.50	0.00	2.03
		Base	100.000000	23,871,028.50	100.000000	23,871,028.50	0.00	1.93
912796W47	TREASURY BILL 05/23 0.00000				0.010000	18 May 2023		
	7,500,000.000	Local	99.389000	7,454,175.00	99.416146	7,456,210.95	2,035.95	0.63
		Base	99.389000	7,454,175.00	99.416146	7,456,210.95	2,035.95	0.60
912796Z93	TREASURY BILL 04/23 0.00000				0.010000	04 Apr 2023		
	2,820,000.000	Local	99.961750	2,818,921.35	99.987236	2,819,640.06	718.71	0.24
		Base	99.961750	2,818,921.35	99.987236	2,819,640.06	718.71	0.23
912796ZF9	TREASURY BILL 05/23 0.00000				0.010000	25 May 2023		
	4,340,000.000	Local	99.322000	4,310,574.79	99.331222	4,310,975.03	400.24	0.37
		Base	99.322000	4,310,574.79	99.331222	4,310,975.03	400.24	0.35
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	2,110,000.000	Local	99.229027	2,093,732.48	99.255535	2,094,291.79	559.31	0.18
		Base	99.229027	2,093,732.48	99.255535	2,094,291.79	559.31	0.17
US DOLLAR Total								
	43,071,028.500	Local		42,960,675.23		42,965,896.29	5,221.06	3.65
		Base		42,960,675.23		42,965,896.29	5,221.06	3.48
CASH EQUIVALENT Total								
	43,071,028.500	Base		42,960,675.23		42,965,896.29	5,221.06	3.48
FIXED INCOME								
INDONESIAN RUPIAH							Exchange Rate: 14,994.500000	
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	41,010,000,000.000	Local	100.479355	41,206,583,468.45	102.020000	41,838,402,000.00	631,818,531.55	26.30
		Base	0.007067	2,898,037.12	0.006804	2,790,249.89	-107,787.23	0.23
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035		
	4,450,000,000.000	Local	98.583944	4,386,985,502.44	104.150000	4,634,675,000.00	247,689,497.56	2.91
		Base	0.006973	310,288.01	0.006946	309,091.67	-1,196.34	0.03
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	86,055,000,000.000	Local	100.392219	86,392,524,276.35	99.300000	85,452,615,000.00	-939,909,276.35	53.72
		Base	0.007021	6,042,036.77	0.006622	5,698,930.61	-343,106.16	0.46
ACI1Z26W4	INDONESIA GOVERNMENT BONDS 04/32 6.375				6.375000	15 Apr 2032		
	7,451,000,000.000	Local	102.441864	7,632,943,267.07	97.770000	7,284,842,700.00	-348,100,567.07	4.58
		Base	0.007183	535,231.81	0.006520	485,834.32	-49,397.49	0.04
INDONESIAN RUPIAH Total								
	138,966,000,000.000	Local		139,619,036,514.31		139,210,534,700.00	-408,501,814.31	87.51
		Base		9,785,593.71		9,284,106.49	-501,487.22	0.75
MEXICAN PESO						Exchange Rate:	18.020000	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	215,346,300.000	Local	106.521947	229,391,071.49	87.181000	187,741,057.80	-41,650,013.69	26.98
		Base	5.664992	12,199,349.85	4.838013	10,418,482.67	-1,780,867.18	0.84
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	82,700,000.000	Local	93.108004	77,000,319.52	92.198000	76,247,746.00	-752,573.52	10.96
		Base	4.726379	3,908,715.08	5.116426	4,231,284.46	322,569.38	0.34
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	132,310,000.000	Local	102.840440	136,068,185.57	88.965000	117,709,591.50	-18,358,594.07	16.92
		Base	5.340015	7,065,373.71	4.937014	6,532,163.79	-533,209.92	0.53
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	109.794625	83,927,011.25	98.387000	75,207,022.80	-8,719,988.45	10.81
		Base	5.492545	4,198,501.71	5.459878	4,173,530.68	-24,971.03	0.34
MEXICAN PESO Total								
	506,796,300.000	Local		526,386,587.83		456,905,418.10	-69,481,169.73	65.66

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			27,371,940.35		25,355,461.60	-2,016,478.75	2.05
RUSSIAN RUBLE								Exchange Rate: 77.650000	
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15					8.150000	03 Feb 2027		
			53,660,000.000	99.727747	53,513,909.26	5.000000	2,683,000.00	-50,830,909.26	4.95
		Base		1.571895	843,478.97	0.064392	34,552.48	-808,926.49	0.00
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.050000	19 Jan 2028		
			148,713,000.000	94.973525	141,237,977.78	5.000000	7,435,650.00	-133,802,327.78	13.71
		Base		1.510679	2,246,576.09	0.064392	95,758.53	-2,150,817.56	0.01
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7					7.000000	25 Jan 2023		
			0.000	0.000000	-237,501.16	0.000000	0.00	237,501.16	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25					7.250000	10 May 2034		
			4,910,000.000	98.844329	4,853,256.55	5.000000	245,500.00	-4,607,756.55	0.45
		Base		1.559711	76,581.81	0.064392	3,161.62	-73,420.19	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
			60,454,000.000	99.997767	60,452,650.16	5.000000	3,022,700.00	-57,429,950.16	5.57
		Base		1.525410	922,171.45	0.064392	38,927.24	-883,244.21	0.00
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65					7.650000	10 Apr 2030		
			222,140,000.000	105.792817	235,008,164.58	5.000000	11,107,000.00	-223,901,164.58	20.48
		Base		1.595897	3,545,126.62	0.064392	143,039.28	-3,402,087.34	0.01
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7					7.700000	16 Mar 2039		
			240,670,000.000	113.142458	272,299,954.05	5.000000	12,033,500.00	-260,266,454.05	22.19
		Base		1.671642	4,023,140.06	0.064392	154,971.02	-3,868,169.04	0.01
RUSSIAN RUBLE Total									
			730,547,000.000		767,128,411.22		36,527,350.00	-730,601,061.22	67.34
		Base			11,657,075.00		470,410.17	-11,186,664.83	0.04
US DOLLAR								Exchange Rate: 1.000000	
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.750000	28 Jul 2025		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	320,000.000	99.925956	319,763.06	96.515000	308,848.00	-10,915.06	0.03
		Base		99.925956	319,763.06	96.515000	308,848.00	-10,915.06	0.03
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A					5.909000	15 Jun 2036		
		Local	1,420,000.000	100.000000	1,420,000.00	97.501700	1,384,524.14	-35,475.86	0.12
Original Face:		Base	1,420,000.000	100.000000	1,420,000.00	97.501700	1,384,524.14	-35,475.86	0.11
00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125					4.125000	01 Aug 2029		
		Local	20,000.000	94.201850	18,840.37	89.179000	17,835.80	-1,004.57	0.00
		Base		94.201850	18,840.37	89.179000	17,835.80	-1,004.57	0.00
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
		Local	300,726.010	100.385783	301,886.16	99.562500	299,410.33	-2,475.83	0.03
		Base		100.385783	301,886.16	99.562500	299,410.33	-2,475.83	0.02
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
		Local	100,000.000	131.243450	131,243.45	101.413334	101,413.33	-29,830.12	0.01
		Base		131.243450	131,243.45	101.413334	101,413.33	-29,830.12	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	42,000.000	88.189452	37,039.57	85.518153	35,917.62	-1,121.95	0.00
		Base		88.189452	37,039.57	85.518153	35,917.62	-1,121.95	0.00
00206RHJ4	AT+T INC SR UNSECURED 03/29 4.35					4.350000	01 Mar 2029		
		Local	430,000.000	100.897628	433,859.80	97.801698	420,547.30	-13,312.50	0.04
		Base		100.897628	433,859.80	97.801698	420,547.30	-13,312.50	0.03
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
		Local	10,000.000	107.472900	10,747.29	96.799695	9,679.97	-1,067.32	0.00
		Base		107.472900	10,747.29	96.799695	9,679.97	-1,067.32	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		Local	530,000.000	100.123947	530,656.92	91.655619	485,774.78	-44,882.14	0.04
		Base		100.123947	530,656.92	91.655619	485,774.78	-44,882.14	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
		Local	980,000.000	99.916877	979,185.39	87.772593	860,171.41	-119,013.98	0.07
		Base		99.916877	979,185.39	87.772593	860,171.41	-119,013.98	0.07
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	790,000.000	100.282884	792,234.78	81.694671	645,387.90	-146,846.88	0.05
		Base		100.282884	792,234.78	81.694671	645,387.90	-146,846.88	0.05
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
		Local	780,000.000	100.111460	780,869.39	72.198642	563,149.41	-217,719.98	0.05
		Base		100.111460	780,869.39	72.198642	563,149.41	-217,719.98	0.05
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
		Local	346,000.000	96.483410	333,832.60	71.501410	247,394.88	-86,437.72	0.02
		Base		96.483410	333,832.60	71.501410	247,394.88	-86,437.72	0.02
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
		Local	90,000.000	101.536133	91,382.52	71.109022	63,998.12	-27,384.40	0.01
		Base		101.536133	91,382.52	71.109022	63,998.12	-27,384.40	0.01
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
		Local	230,000.000	95.200965	218,962.22	80.409420	184,941.67	-34,020.55	0.02
		Base		95.200965	218,962.22	80.409420	184,941.67	-34,020.55	0.01
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
		Local	40,000.000	104.660825	41,864.33	74.147065	29,658.83	-12,205.50	0.00
		Base		104.660825	41,864.33	74.147065	29,658.83	-12,205.50	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
		Local	525,000.000	104.977166	551,130.12	99.189960	520,747.29	-30,382.83	0.04
		Base		104.977166	551,130.12	99.189960	520,747.29	-30,382.83	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	220,000.000	100.019959	220,043.91	103.727791	228,201.14	8,157.23	0.02
		Base		100.019959	220,043.91	103.727791	228,201.14	8,157.23	0.02
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	60,000.000	101.284567	60,770.74	99.033000	59,419.80	-1,350.94	0.01
		Base		101.284567	60,770.74	99.033000	59,419.80	-1,350.94	0.00
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
		Local	60,000.000	112.437117	67,462.27	95.987873	57,592.72	-9,869.55	0.00
		Base		112.437117	67,462.27	95.987873	57,592.72	-9,869.55	0.00
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	830,000.000	102.532424	851,019.12	95.064656	789,036.64	-61,982.48	0.07
		Base		102.532424	851,019.12	95.064656	789,036.64	-61,982.48	0.06
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	2,400,000.000	103.872618	2,492,942.82	92.727953	2,225,470.87	-267,471.95	0.19
		Base		103.872618	2,492,942.82	92.727953	2,225,470.87	-267,471.95	0.18
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	780,000.000	99.986092	779,891.52	96.471429	752,477.15	-27,414.37	0.06
		Base		99.986092	779,891.52	96.471429	752,477.15	-27,414.37	0.06
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	650,000.000	119.805512	778,735.83	87.959520	571,736.88	-206,998.95	0.05
		Base		119.805512	778,735.83	87.959520	571,736.88	-206,998.95	0.05
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	270,000.000	103.131919	278,456.18	98.332248	265,497.07	-12,959.11	0.02
		Base		103.131919	278,456.18	98.332248	265,497.07	-12,959.11	0.02
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		Local	80,000.000	100.100475	80,080.38	96.665915	77,332.73	-2,747.65	0.01
		Base		100.100475	80,080.38	96.665915	77,332.73	-2,747.65	0.01
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
		Local	440,000.000	99.819459	439,205.62	96.957741	426,614.06	-12,591.56	0.04
		Base		99.819459	439,205.62	96.957741	426,614.06	-12,591.56	0.03
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
		Local	260,000.000	99.877731	259,682.10	89.851969	233,615.12	-26,066.98	0.02
		Base		99.877731	259,682.10	89.851969	233,615.12	-26,066.98	0.02
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
		Local	860,000.000	100.212407	861,826.70	87.310212	750,867.82	-110,958.88	0.06
		Base		100.212407	861,826.70	87.310212	750,867.82	-110,958.88	0.06
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
		Local	540,000.000	100.967261	545,223.21	82.926408	447,802.60	-97,420.61	0.04
		Base		100.967261	545,223.21	82.926408	447,802.60	-97,420.61	0.04
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	90,000.000	99.996733	89,997.06	99.523734	89,571.36	-425.70	0.01
		Base		99.996733	89,997.06	99.523734	89,571.36	-425.70	0.01
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	200,000.000	99.517725	199,035.45	95.196112	190,392.22	-8,643.23	0.02
		Base		99.517725	199,035.45	95.196112	190,392.22	-8,643.23	0.02
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
		Local	370,000.000	98.907514	365,957.80	98.613694	364,870.67	-1,087.13	0.03
		Base		98.907514	365,957.80	98.613694	364,870.67	-1,087.13	0.03
01608UAE7	ALI GROUP NORTH AMER CORP 2021 TERM LOAN B						30 Jul 2029		
		Local	339,555.550	99.120006	336,567.48	98.375000	334,037.77	-2,529.71	0.03
		Base		99.120006	336,567.48	98.375000	334,037.77	-2,529.71	0.03
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
		Local	20,000.000	100.028700	20,005.74	96.100500	19,220.10	-785.64	0.00
		Base		100.028700	20,005.74	96.100500	19,220.10	-785.64	0.00
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
		Local	592,777.520	99.862372	591,961.69	94.703100	561,378.69	-30,583.00	0.05
		Base		99.862372	591,961.69	94.703100	561,378.69	-30,583.00	0.05
01F012643	FNMA TBA 30 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	13 Apr 2053		
		Local	600,000.000	78.156250	468,937.50	78.435633	470,613.80	1,676.30	0.04
Original Face:		Base	600,000.000	78.156250	468,937.50	78.435633	470,613.80	1,676.30	0.04
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	13 Apr 2053		
		Local	4,300,000.000	83.171603	3,576,378.91	82.576258	3,550,779.09	-25,599.82	0.30
Original Face:		Base	4,300,000.000	83.171603	3,576,378.91	82.576258	3,550,779.09	-25,599.82	0.29
01F022642	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	13 Apr 2053		
		Local	11,400,000.000	84.229009	9,602,107.08	86.181641	9,824,707.07	222,599.99	0.83
Original Face:		Base	11,400,000.000	84.229009	9,602,107.08	86.181641	9,824,707.07	222,599.99	0.80
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 Apr 2053		
		Local	11,700,000.000	87.985010	10,294,246.14	89.608372	10,484,179.52	189,933.38	0.89
Original Face:		Base	11,700,000.000	87.985010	10,294,246.14	89.608372	10,484,179.52	189,933.38	0.85
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	13 Apr 2053		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	9,600,000.000	Local	91.241624	8,759,195.92	92.750000	8,904,000.00	144,804.08	0.76
Original Face:	9,600,000.000	Base	91.241624	8,759,195.92	92.750000	8,904,000.00	144,804.08	0.72
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	13 Apr 2053		
	8,700,000.000	Local	93.604257	8,143,570.32	95.515625	8,309,859.38	166,289.06	0.71
Original Face:	8,700,000.000	Base	93.604257	8,143,570.32	95.515625	8,309,859.38	166,289.06	0.67
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	13 Apr 2053		
	5,600,000.000	Local	96.817500	5,421,779.98	97.875000	5,481,000.00	59,220.02	0.47
Original Face:	5,600,000.000	Base	96.817500	5,421,779.98	97.875000	5,481,000.00	59,220.02	0.44
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.000000	13 Apr 2053		
	4,000,000.000	Local	98.036719	3,921,468.75	99.671875	3,986,875.00	65,406.25	0.34
Original Face:	4,000,000.000	Base	98.036719	3,921,468.75	99.671875	3,986,875.00	65,406.25	0.32
01F052649	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE				5.500000	13 Apr 2053		
	2,100,000.000	Local	99.485593	2,089,197.45	100.925781	2,119,441.40	30,243.95	0.18
Original Face:	2,100,000.000	Base	99.485593	2,089,197.45	100.925781	2,119,441.40	30,243.95	0.17
01F060642	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE				6.000000	13 Apr 2053		
	400,000.000	Local	101.625000	406,500.00	101.957031	407,828.12	1,328.12	0.03
Original Face:	400,000.000	Base	101.625000	406,500.00	101.957031	407,828.12	1,328.12	0.03
01F062648	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE				6.500000	13 Apr 2053		
	100,000.000	Local	102.718750	102,718.75	103.125000	103,125.00	406.25	0.01
Original Face:	100,000.000	Base	102.718750	102,718.75	103.125000	103,125.00	406.25	0.01
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030		
	170,000.000	Local	99.795494	169,652.34	81.824969	139,102.45	-30,549.89	0.01
		Base	99.795494	169,652.34	81.824969	139,102.45	-30,549.89	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040		
	340,000.000	Local	73.781494	250,857.08	69.971546	237,903.26	-12,953.82	0.02
		Base	73.781494	250,857.08	69.971546	237,903.26	-12,953.82	0.02
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
	210,000.000	Local	96.796295	203,272.22	63.302801	132,935.88	-70,336.34	0.01
		Base	96.796295	203,272.22	63.302801	132,935.88	-70,336.34	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	80,000.000	99.952925	79,962.34	91.655254	73,324.20	-6,638.14	0.01
		Base		99.952925	79,962.34	91.655254	73,324.20	-6,638.14	0.01
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5					5.500000	15 Oct 2029		
		Local	210,000.000	91.402767	191,945.81	76.422083	160,486.37	-31,459.44	0.01
		Base		91.402767	191,945.81	76.422083	160,486.37	-31,459.44	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		Local	140,000.000	84.600364	118,440.51	71.791327	100,507.86	-17,932.65	0.01
		Base		84.600364	118,440.51	71.791327	100,507.86	-17,932.65	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
		Local	384,000.000	100.292669	385,123.85	99.306734	381,337.86	-3,785.99	0.03
		Base		100.292669	385,123.85	99.306734	381,337.86	-3,785.99	0.03
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
		Local	17,000.000	107.203471	18,224.59	99.098063	16,846.67	-1,377.92	0.00
		Base		107.203471	18,224.59	99.098063	16,846.67	-1,377.92	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		Local	200,000.000	99.874725	199,749.45	97.536379	195,072.76	-4,676.69	0.02
		Base		99.874725	199,749.45	97.536379	195,072.76	-4,676.69	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	1,050,000.000	125.328083	1,315,944.87	94.292681	990,073.15	-325,871.72	0.08
		Base		125.328083	1,315,944.87	94.292681	990,073.15	-325,871.72	0.08
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	44,000.000	101.016023	44,447.05	97.508003	42,903.52	-1,543.53	0.00
		Base		101.016023	44,447.05	97.508003	42,903.52	-1,543.53	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	80,000.000	99.981800	79,985.44	94.885831	75,908.66	-4,076.78	0.01
		Base		99.981800	79,985.44	94.885831	75,908.66	-4,076.78	0.01
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
		Local	870,000.000	97.144139	845,154.01	78.668464	684,415.64	-160,738.37	0.06
		Base		97.144139	845,154.01	78.668464	684,415.64	-160,738.37	0.06
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	440,000.000	99.914384	439,623.29	95.899638	421,958.41	-17,664.88	0.04
		Base		99.914384	439,623.29	95.899638	421,958.41	-17,664.88	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	110,000.000	99.802718	109,782.99	92.969789	102,266.77	-7,516.22	0.01
		Base		99.802718	109,782.99	92.969789	102,266.77	-7,516.22	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		Local	400,000.000	121.633445	486,533.78	90.351838	361,407.35	-125,126.43	0.03
		Base		121.633445	486,533.78	90.351838	361,407.35	-125,126.43	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		Local	70,000.000	138.752329	97,126.63	90.727429	63,509.20	-33,617.43	0.01
		Base		138.752329	97,126.63	90.727429	63,509.20	-33,617.43	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
		Local	350,000.000	99.982857	349,940.00	92.992115	325,472.40	-24,467.60	0.03
		Base		99.982857	349,940.00	92.992115	325,472.40	-24,467.60	0.03
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	450,000.000	100.003007	450,013.53	88.694174	399,123.78	-50,889.75	0.03
		Base		100.003007	450,013.53	88.694174	399,123.78	-50,889.75	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	210,000.000	99.918705	209,829.28	83.068729	174,444.33	-35,384.95	0.01
		Base		99.918705	209,829.28	83.068729	174,444.33	-35,384.95	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	850,000.000	101.208551	860,272.68	67.565253	574,304.65	-285,968.03	0.05
		Base		101.208551	860,272.68	67.565253	574,304.65	-285,968.03	0.05
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
		Local	200,000.000	100.133630	200,267.26	85.416958	170,833.92	-29,433.34	0.01
		Base		100.133630	200,267.26	85.416958	170,833.92	-29,433.34	0.01
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	120,000.000	99.831233	119,797.48	96.680716	116,016.86	-3,780.62	0.01
		Base		99.831233	119,797.48	96.680716	116,016.86	-3,780.62	0.01
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	250,000.000	99.810832	249,527.08	96.098565	240,246.41	-9,280.67	0.02
		Base		99.810832	249,527.08	96.098565	240,246.41	-9,280.67	0.02
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
		Local	1,000,000.000	99.831972	998,319.72	95.076167	950,761.67	-47,558.05	0.08
		Base		99.831972	998,319.72	95.076167	950,761.67	-47,558.05	0.08
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					1.000000	06 Apr 2024		
		Local	0.000	0.000000	145.18	0.000000	0.00	-145.18	0.00
		Base		0.000000	145.18	0.000000	0.00	-145.18	0.00
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 2024		
		Local	370,000.000	99.994478	369,979.57	97.988088	362,555.93	-7,423.64	0.03
		Base		99.994478	369,979.57	97.988088	362,555.93	-7,423.64	0.03
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
		Local	560,000.000	99.834482	559,073.10	97.428033	545,596.98	-13,476.12	0.05
		Base		99.834482	559,073.10	97.428033	545,596.98	-13,476.12	0.04
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					5.177000	25 Jun 2045		
		Local	106,099.960	96.746577	102,648.08	97.915360	103,888.16	1,240.08	0.01
Original Face:		Base	13,440,000.000	96.746577	102,648.08	97.915360	103,888.16	1,240.08	0.01
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
		Local	113,000.000	100.217053	113,245.27	94.501609	106,786.82	-6,458.45	0.01
		Base		100.217053	113,245.27	94.501609	106,786.82	-6,458.45	0.01
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
		Local	130,000.000	93.995154	122,193.70	84.206781	109,468.82	-12,724.88	0.01
		Base		93.995154	122,193.70	84.206781	109,468.82	-12,724.88	0.01
03065WAD7	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3					4.380000	18 Apr 2028		
		Local	390,000.000	99.982721	389,932.61	98.806090	385,343.75	-4,588.86	0.03
Original Face:		Base	390,000.000	99.982721	389,932.61	98.806090	385,343.75	-4,588.86	0.03
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
		Local	10,000.000	99.977900	9,997.79	98.558238	9,855.82	-141.97	0.00
		Base		99.977900	9,997.79	98.558238	9,855.82	-141.97	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	69,000.000	103.167333	71,185.46	90.540565	62,472.99	-8,712.47	0.01
		Base		103.167333	71,185.46	90.540565	62,472.99	-8,712.47	0.01
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B						19 Feb 2028		
		Local	112,533.960	99.820143	112,331.56	98.666700	111,033.54	-1,298.02	0.01
		Base		99.820143	112,331.56	98.666700	111,033.54	-1,298.02	0.01
03234TAZ1	AMWINS GROUP, INC 2023 INCREMENTAL TERM LOAN B						19 Feb 2028		
		Local	89,775.000	98.998229	88,875.66	98.375000	88,316.16	-559.50	0.01
		Base		98.998229	88,875.66	98.375000	88,316.16	-559.50	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	200,000.000	100.309535	200,619.07	97.761728	195,523.46	-5,095.61	0.02
		Base		100.309535	200,619.07	97.761728	195,523.46	-5,095.61	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
		Local	280,000.000	100.225939	280,632.63	97.546481	273,130.15	-7,502.48	0.02
		Base		100.225939	280,632.63	97.546481	273,130.15	-7,502.48	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
		Local	250,000.000	96.613784	241,534.46	94.882965	237,207.41	-4,327.05	0.02
		Base		96.613784	241,534.46	94.882965	237,207.41	-4,327.05	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
		Local	730,000.000	97.582766	712,354.19	98.078745	715,974.84	3,620.65	0.06
		Base		97.582766	712,354.19	98.078745	715,974.84	3,620.65	0.06
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	340,000.000	97.602847	331,849.68	97.560971	331,707.30	-142.38	0.03
		Base		97.602847	331,849.68	97.560971	331,707.30	-142.38	0.03
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	100,000.000	119.364760	119,364.76	107.488962	107,488.96	-11,875.80	0.01
		Base		119.364760	119,364.76	107.488962	107,488.96	-11,875.80	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
		Local	670,000.000	99.724548	668,154.47	98.682819	661,174.89	-6,979.58	0.06
		Base		99.724548	668,154.47	98.682819	661,174.89	-6,979.58	0.05
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	44,000.000	108.182250	47,600.19	94.428118	41,548.37	-6,051.82	0.00
		Base		108.182250	47,600.19	94.428118	41,548.37	-6,051.82	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	1,650,000.000	109.368434	1,804,579.16	102.030817	1,683,508.48	-121,070.68	0.14
		Base		109.368434	1,804,579.16	102.030817	1,683,508.48	-121,070.68	0.14
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	330,000.000	99.943270	329,812.79	92.671635	305,816.40	-23,996.39	0.03
		Base		99.943270	329,812.79	92.671635	305,816.40	-23,996.39	0.02
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	280,000.000	100.283900	280,794.92	94.369994	264,235.98	-16,558.94	0.02
		Base		100.283900	280,794.92	94.369994	264,235.98	-16,558.94	0.02
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	220,000.000	98.435009	216,557.02	96.526856	212,359.08	-4,197.94	0.02
		Base		98.435009	216,557.02	96.526856	212,359.08	-4,197.94	0.02
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	80,000.000	99.990875	79,992.70	97.459220	77,967.38	-2,025.32	0.01
		Base		99.990875	79,992.70	97.459220	77,967.38	-2,025.32	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
		Local	300,000.000	98.504380	295,513.14	95.517762	286,553.29	-8,959.85	0.02
		Base		98.504380	295,513.14	95.517762	286,553.29	-8,959.85	0.02
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
		Local	200,000.000	99.051565	198,103.13	89.969975	179,939.95	-18,163.18	0.02
		Base		99.051565	198,103.13	89.969975	179,939.95	-18,163.18	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
		Local	410,000.000	100.934144	413,829.99	84.750000	347,475.00	-66,354.99	0.03
		Base		100.934144	413,829.99	84.750000	347,475.00	-66,354.99	0.03
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		Local	30,000.000	110.668900	33,200.67	83.971500	25,191.45	-8,009.22	0.00
		Base		110.668900	33,200.67	83.971500	25,191.45	-8,009.22	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	60,000.000	49.834533	29,900.72	74.750000	44,850.00	14,949.28	0.00
		Base		49.834533	29,900.72	74.750000	44,850.00	14,949.28	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	330,000.000	91.974012	303,514.24	71.222074	235,032.84	-68,481.40	0.02
		Base		91.974012	303,514.24	71.222074	235,032.84	-68,481.40	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
		Local	190,000.000	111.856368	212,527.10	77.164538	146,612.62	-65,914.48	0.01
		Base		111.856368	212,527.10	77.164538	146,612.62	-65,914.48	0.01
03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75					7.750000	15 Dec 2029		
		Local	170,000.000	123.068447	209,216.36	105.026485	178,545.02	-30,671.34	0.02
		Base		123.068447	209,216.36	105.026485	178,545.02	-30,671.34	0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN						23 Sep 2026		
		Local	493,572.870	100.073122	493,933.78	99.537500	491,290.10	-2,643.68	0.04
		Base		100.073122	493,933.78	99.537500	491,290.10	-2,643.68	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
		Local	570,000.000	99.687809	568,220.51	95.119967	542,183.81	-26,036.70	0.05
		Base		99.687809	568,220.51	95.119967	542,183.81	-26,036.70	0.04
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	690,000.000	100.154987	691,069.41	93.800684	647,224.72	-43,844.69	0.05
		Base		100.154987	691,069.41	93.800684	647,224.72	-43,844.69	0.05
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	05 Jun 2049		
		Local	2,732,400.000	102.057854	2,788,628.80	97.700700	2,669,573.93	-119,054.87	0.23
Original Face:		Base	2,760,000.000	102.057854	2,788,628.80	97.700700	2,669,573.93	-119,054.87	0.22
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A					3.970000	17 Jul 2046		
		Local	460,000.000	104.003876	478,417.83	85.401170	392,845.38	-85,572.45	0.03
Original Face:		Base	460,000.000	104.003876	478,417.83	85.401170	392,845.38	-85,572.45	0.03
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
		Local	100,000.000	81.603230	81,603.23	104.515972	104,515.97	22,912.74	0.01
		Base		81.603230	81,603.23	104.515972	104,515.97	22,912.74	0.01
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	830,904.000	61.629346	512,080.70	28.973584	240,742.67	-271,338.03	0.02
	Original Face:	Base	830,904.000	61.629346	512,080.70	28.973584	240,742.67	-271,338.03	0.02
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					3.500000	09 Jul 2041		
		Local	860,000.000	50.055906	430,480.79	28.166834	242,234.77	-188,246.02	0.02
	Original Face:	Base	860,000.000	50.055906	430,480.79	28.166834	242,234.77	-188,246.02	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	92,634.000	65.070147	60,277.08	28.026348	25,961.93	-34,315.15	0.00
	Original Face:	Base	92,634.000	65.070147	60,277.08	28.026348	25,961.93	-34,315.15	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
		Local	744,521.470	100.181095	745,869.76	99.375000	739,868.21	-6,001.55	0.06
		Base		100.181095	745,869.76	99.375000	739,868.21	-6,001.55	0.06
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
		Local	479,552.960	99.839313	478,782.38	92.750000	444,785.37	-33,997.01	0.04
		Base		99.839313	478,782.38	92.750000	444,785.37	-33,997.01	0.04
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
		Local	303,800.000	99.314536	301,717.56	91.500000	277,977.00	-23,740.56	0.02
		Base		99.314536	301,717.56	91.500000	277,977.00	-23,740.56	0.02
04649VBC3	ASURION CORPORATION 2023 TERM LOAN B11						19 Aug 2028		
		Local	317,265.520	99.866787	316,842.88	92.375000	293,074.02	-23,768.86	0.02
		Base		99.866787	316,842.88	92.375000	293,074.02	-23,768.86	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
		Local	100,000.000	126.910490	126,910.49	99.033089	99,033.09	-27,877.40	0.01
		Base		126.910490	126,910.49	99.033089	99,033.09	-27,877.40	0.01
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
		Local	830,357.550	99.587562	826,932.84	92.800000	770,571.81	-56,361.03	0.07
		Base		99.587562	826,932.84	92.800000	770,571.81	-56,361.03	0.06
04686RAC7	ATHENAHEALTH GROUP, INC. 2022 DELAYED DRAW TERM LOAN						15 Feb 2029		
		Local	102,043.220	100.000000	102,043.22	92.800000	94,696.11	-7,347.11	0.01
		Base		100.000000	102,043.22	92.800000	94,696.11	-7,347.11	0.01
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,840,000.000	99.971759	1,839,480.36	91.804130	1,689,195.99	-150,284.37	0.14
Original Face:		Base	1,840,000.000	99.971759	1,839,480.36	91.804130	1,689,195.99	-150,284.37	0.14
05400KAH3	AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5						01 Dec 2027		
		Local	95,829.700	99.310673	95,169.12	99.975000	95,805.74	636.62	0.01
		Base		99.310673	95,169.12	99.975000	95,805.74	636.62	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	580,000.000	103.603486	600,900.22	92.903974	538,843.05	-62,057.17	0.05
		Base		103.603486	600,900.22	92.903974	538,843.05	-62,057.17	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
		Local	920,000.000	100.550435	925,064.00	74.239823	683,006.37	-242,057.63	0.06
		Base		100.550435	925,064.00	74.239823	683,006.37	-242,057.63	0.06
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
		Local	210,000.000	102.301381	214,832.90	101.109536	212,330.03	-2,502.87	0.02
		Base		102.301381	214,832.90	101.109536	212,330.03	-2,502.87	0.02
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA					1.295260	15 Jul 2054		
		Local	4,653,721.780	8.475967	394,447.91	6.836160	318,135.87	-76,312.04	0.03
Original Face:		Base	4,700,000.000	8.475967	394,447.91	6.836160	318,135.87	-76,312.04	0.03
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
		Local	280,429.900	100.257130	281,150.97	97.062500	272,192.27	-8,958.70	0.02
		Base		100.257130	281,150.97	97.062500	272,192.27	-8,958.70	0.02
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
		Local	250,000.000	99.101728	247,754.32	95.424671	238,561.68	-9,192.64	0.02
		Base		99.101728	247,754.32	95.424671	238,561.68	-9,192.64	0.02
05608RAJ4	BX TRUST BX 2021 ARIA D 144A					6.579400	15 Oct 2036		
		Local	470,000.000	99.547566	467,873.56	92.728890	435,825.78	-32,047.78	0.04
Original Face:		Base	470,000.000	99.547566	467,873.56	92.728890	435,825.78	-32,047.78	0.04
05609KAG4	BX TRUST BX 2021 XL2 D 144A					6.080700	15 Oct 2038		
		Local	463,357.530	99.542081	461,235.73	93.731480	434,311.87	-26,923.86	0.04
Original Face:		Base	500,000.000	99.542081	461,235.73	93.731480	434,311.87	-26,923.86	0.04
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	310,000.000	98.304119	304,742.77	82.750000	256,525.00	-48,217.77	0.02
		Base		98.304119	304,742.77	82.750000	256,525.00	-48,217.77	0.02
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
		Local	200,000.000	99.999680	199,999.36	99.956451	199,912.90	-86.46	0.02
		Base		99.999680	199,999.36	99.956451	199,912.90	-86.46	0.02
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					5.925860	12 Apr 2023		
		Local	200,000.000	100.000000	200,000.00	99.999990	199,999.98	-0.02	0.02
		Base		100.000000	200,000.00	99.999990	199,999.98	-0.02	0.02
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
		Local	800,000.000	100.424494	803,395.95	94.255861	754,046.89	-49,349.06	0.06
		Base		100.424494	803,395.95	94.255861	754,046.89	-49,349.06	0.06
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		
		Local	642,179.950	100.000000	642,179.95	99.458560	638,702.93	-3,477.02	0.05
Original Face:		Base	2,980,000.000	100.000000	642,179.95	99.458560	638,702.93	-3,477.02	0.05
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		Local	510,000.000	105.744555	539,297.23	95.836286	488,765.06	-50,532.17	0.04
		Base		105.744555	539,297.23	95.836286	488,765.06	-50,532.17	0.04
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
		Local	290,000.000	99.966152	289,901.84	98.878993	286,749.08	-3,152.76	0.02
		Base		99.966152	289,901.84	98.878993	286,749.08	-3,152.76	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
		Local	2,090,000.000	100.996471	2,110,826.25	98.211864	2,052,627.96	-58,198.29	0.17
		Base		100.996471	2,110,826.25	98.211864	2,052,627.96	-58,198.29	0.17
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		Local	50,000.000	105.877500	52,938.75	96.785739	48,392.87	-4,545.88	0.00
		Base		105.877500	52,938.75	96.785739	48,392.87	-4,545.88	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
		Local	520,000.000	101.544825	528,033.09	97.575624	507,393.24	-20,639.85	0.04
		Base		101.544825	528,033.09	97.575624	507,393.24	-20,639.85	0.04
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	690,000.000	99.993516	689,955.26	93.891931	647,854.32	-42,100.94	0.06
		Base		99.993516	689,955.26	93.891931	647,854.32	-42,100.94	0.05
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		Local	682,000.000	99.690562	679,889.63	92.957701	633,971.52	-45,918.11	0.05
		Base		99.690562	679,889.63	92.957701	633,971.52	-45,918.11	0.05
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
		Local	250,000.000	98.807412	247,018.53	94.661774	236,654.44	-10,364.09	0.02
		Base		98.807412	247,018.53	94.661774	236,654.44	-10,364.09	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		Local	1,080,000.000	107.244446	1,158,240.02	93.364809	1,008,339.94	-149,900.08	0.09
		Base		107.244446	1,158,240.02	93.364809	1,008,339.94	-149,900.08	0.08
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		Local	140,000.000	100.000000	140,000.00	85.390414	119,546.58	-20,453.42	0.01
		Base		100.000000	140,000.00	85.390414	119,546.58	-20,453.42	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		Local	1,610,000.000	109.772904	1,767,343.76	81.709086	1,315,516.28	-451,827.48	0.11
		Base		109.772904	1,767,343.76	81.709086	1,315,516.28	-451,827.48	0.11
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		Local	1,790,000.000	102.788820	1,839,919.87	84.592993	1,514,214.57	-325,705.30	0.13
		Base		102.788820	1,839,919.87	84.592993	1,514,214.57	-325,705.30	0.12
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		Local	350,000.000	100.000000	350,000.00	91.433087	320,015.80	-29,984.20	0.03
		Base		100.000000	350,000.00	91.433087	320,015.80	-29,984.20	0.03
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
		Local	1,100,000.000	96.153995	1,057,693.94	81.674222	898,416.44	-159,277.50	0.08
		Base		96.153995	1,057,693.94	81.674222	898,416.44	-159,277.50	0.07
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
		Local	420,000.000	95.150302	399,631.27	84.144477	353,406.80	-46,224.47	0.03
		Base		95.150302	399,631.27	84.144477	353,406.80	-46,224.47	0.03
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	930,000.000	100.000000	930,000.00	96.852510	900,728.34	-29,271.66	0.08
		Base		100.000000	930,000.00	96.852510	900,728.34	-29,271.66	0.07
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
		Local	300,000.000	99.966223	299,898.67	99.565868	298,697.60	-1,201.07	0.03
		Base		99.966223	299,898.67	99.565868	298,697.60	-1,201.07	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		Local	560,000.000	99.967554	559,818.30	93.606557	524,196.72	-35,621.58	0.04
		Base		99.967554	559,818.30	93.606557	524,196.72	-35,621.58	0.04
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
		Local	70,000.000	94.884414	66,419.09	90.218062	63,152.64	-3,266.45	0.01
		Base		94.884414	66,419.09	90.218062	63,152.64	-3,266.45	0.01
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	170,000.000	99.983947	169,972.71	92.902438	157,934.14	-12,038.57	0.01
		Base		99.983947	169,972.71	92.902438	157,934.14	-12,038.57	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	310,000.000	99.900723	309,692.24	92.118531	285,567.45	-24,124.79	0.02
		Base		99.900723	309,692.24	92.118531	285,567.45	-24,124.79	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
		Local	320,000.000	99.042128	316,934.81	88.086994	281,878.38	-35,056.43	0.02
		Base		99.042128	316,934.81	88.086994	281,878.38	-35,056.43	0.02
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
		Local	1,060,000.000	97.612710	1,034,694.73	92.731220	982,950.93	-51,743.80	0.08
Original Face:		Base	1,060,000.000	97.612710	1,034,694.73	92.731220	982,950.93	-51,743.80	0.08
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
		Local	200,000.000	99.701540	199,403.08	95.488999	190,978.00	-8,425.08	0.02
		Base		99.701540	199,403.08	95.488999	190,978.00	-8,425.08	0.02
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	2,240,000.000	108.640644	2,433,550.42	92.420938	2,070,229.01	-363,321.41	0.18
		Base		108.640644	2,433,550.42	92.420938	2,070,229.01	-363,321.41	0.17
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	170,000.000	101.536812	172,612.58	104.799282	178,158.78	5,546.20	0.02
		Base		101.536812	172,612.58	104.799282	178,158.78	5,546.20	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		Local	200,000.000	132.362685	264,725.37	105.182848	210,365.70	-54,359.67	0.02
		Base		132.362685	264,725.37	105.182848	210,365.70	-54,359.67	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25					7.250000	30 May 2029		
		Local	150,000.000	105.919693	158,879.54	37.710966	56,566.45	-102,313.09	0.00
		Base		105.919693	158,879.54	37.710966	56,566.45	-102,313.09	0.00
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25					5.250000	30 Jan 2030		
		Local	1,500,000.000	99.270679	1,489,060.18	37.000000	555,000.00	-934,060.18	0.05
		Base		99.270679	1,489,060.18	37.000000	555,000.00	-934,060.18	0.04
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25					6.250000	15 Feb 2029		
		Local	460,000.000	101.304659	466,001.43	39.918000	183,622.80	-282,378.63	0.02
		Base		101.304659	466,001.43	39.918000	183,622.80	-282,378.63	0.01
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5					5.000000	15 Feb 2029		
		Local	430,000.000	93.797733	403,330.25	39.167000	168,418.10	-234,912.15	0.01
		Base		93.797733	403,330.25	39.167000	168,418.10	-234,912.15	0.01
075887BF5	BECTON DICKINSON + CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	23,000.000	100.784087	23,180.34	97.756673	22,484.03	-696.31	0.00
		Base		100.784087	23,180.34	97.756673	22,484.03	-696.31	0.00
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	70,000.000	100.408157	70,285.71	92.885579	65,019.91	-5,265.80	0.01
		Base		100.408157	70,285.71	92.885579	65,019.91	-5,265.80	0.01
075887BV0	BECTON DICKINSON + CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
		Local	272,000.000	101.234526	275,357.91	98.125093	266,900.25	-8,457.66	0.02
		Base		101.234526	275,357.91	98.125093	266,900.25	-8,457.66	0.02
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA					1.616048	15 Oct 2053		
		Local	4,271,611.900	8.608727	367,731.41	7.548060	322,423.83	-45,307.58	0.03
Original Face:		Base	4,310,000.000	8.608727	367,731.41	7.548060	322,423.83	-45,307.58	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	450,000.000	106.534433	479,404.95	91.862418	413,380.88	-66,024.07	0.04
		Base		106.534433	479,404.95	91.862418	413,380.88	-66,024.07	0.03
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
		Local	240,000.000	96.113267	230,671.84	90.995057	218,388.14	-12,283.70	0.02
		Base		96.113267	230,671.84	90.995057	218,388.14	-12,283.70	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
		Local	670,000.000	99.696773	667,968.38	94.649684	634,152.88	-33,815.50	0.05
		Base		99.696773	667,968.38	94.649684	634,152.88	-33,815.50	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
		Local	680,000.000	100.000000	680,000.00	98.774498	671,666.59	-8,333.41	0.06
		Base		100.000000	680,000.00	98.774498	671,666.59	-8,333.41	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
		Local	840,000.000	108.317162	909,864.16	97.220269	816,650.26	-93,213.90	0.07
		Base		108.317162	909,864.16	97.220269	816,650.26	-93,213.90	0.07
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
		Local	600,000.000	106.152283	636,913.70	85.675635	514,053.81	-122,859.89	0.04
		Base		106.152283	636,913.70	85.675635	514,053.81	-122,859.89	0.04
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
		Local	390,000.000	100.000000	390,000.00	91.785420	357,963.14	-32,036.86	0.03
		Base		100.000000	390,000.00	91.785420	357,963.14	-32,036.86	0.03
09659W2V5	BNP PARIBAS SR UNSECURED 144A 01/29 VAR					5.125000	13 Jan 2029		
		Local	1,360,000.000	100.148038	1,362,013.31	100.104963	1,361,427.50	-585.81	0.12
		Base		100.148038	1,362,013.31	100.104963	1,361,427.50	-585.81	0.11
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		Local	80,000.000	98.230913	78,584.73	91.666197	73,332.96	-5,251.77	0.01
		Base		98.230913	78,584.73	91.666197	73,332.96	-5,251.77	0.01
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
		Local	80,000.000	90.192013	72,153.61	79.350811	63,480.65	-8,672.96	0.01
		Base		90.192013	72,153.61	79.350811	63,480.65	-8,672.96	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	260,000.000	99.215519	257,960.35	90.972979	236,529.75	-21,430.60	0.02
		Base		99.215519	257,960.35	90.972979	236,529.75	-21,430.60	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		Local	50,000.000	99.968060	49,984.03	94.657634	47,328.82	-2,655.21	0.00
		Base		99.968060	49,984.03	94.657634	47,328.82	-2,655.21	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		Local	70,000.000	99.855071	69,898.55	92.126871	64,488.81	-5,409.74	0.01
		Base		99.855071	69,898.55	92.126871	64,488.81	-5,409.74	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		Local	1,160,000.000	96.210223	1,116,038.59	81.607355	946,645.32	-169,393.27	0.08
		Base		96.210223	1,116,038.59	81.607355	946,645.32	-169,393.27	0.08
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	180,000.000	96.247578	173,245.64	75.516127	135,929.03	-37,316.61	0.01
		Base		96.247578	173,245.64	75.516127	135,929.03	-37,316.61	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
		Local	960,000.000	100.000000	960,000.00	99.754667	957,644.80	-2,355.20	0.08
		Base		100.000000	960,000.00	99.754667	957,644.80	-2,355.20	0.08
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	460,000.000	101.871872	468,610.61	101.027468	464,726.35	-3,884.26	0.04
		Base		101.871872	468,610.61	101.027468	464,726.35	-3,884.26	0.04
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	880,000.000	100.000000	880,000.00	100.295344	882,599.03	2,599.03	0.07
		Base		100.000000	880,000.00	100.295344	882,599.03	2,599.03	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	390,000.000	103.461008	403,497.93	99.532227	388,175.69	-15,322.24	0.03
		Base		103.461008	403,497.93	99.532227	388,175.69	-15,322.24	0.03
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	1,260,000.000	105.806935	1,333,167.38	100.653856	1,268,238.59	-64,928.79	0.11
		Base		105.806935	1,333,167.38	100.653856	1,268,238.59	-64,928.79	0.10
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	780,000.000	100.000000	780,000.00	96.618330	753,622.97	-26,377.03	0.06
		Base		100.000000	780,000.00	96.618330	753,622.97	-26,377.03	0.06
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
		Local	1,440,000.000	99.761181	1,436,561.00	92.808973	1,336,449.21	-100,111.79	0.11
		Base		99.761181	1,436,561.00	92.808973	1,336,449.21	-100,111.79	0.11
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
		Local	130,000.000	98.119100	127,554.83	96.700205	125,710.27	-1,844.56	0.01
		Base		98.119100	127,554.83	96.700205	125,710.27	-1,844.56	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	360,000.000	100.002503	360,009.01	97.327916	350,380.50	-9,628.51	0.03
		Base		100.002503	360,009.01	97.327916	350,380.50	-9,628.51	0.03
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	1,120,000.000	100.001364	1,120,015.28	70.500572	789,606.41	-330,408.87	0.07
		Base		100.001364	1,120,015.28	70.500572	789,606.41	-330,408.87	0.06
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
		Local	200,000.000	100.000000	200,000.00	94.862349	189,724.70	-10,275.30	0.02
		Base		100.000000	200,000.00	94.862349	189,724.70	-10,275.30	0.02
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
		Local	1,379,983.250	99.925360	1,378,953.23	91.333810	1,260,391.28	-118,561.95	0.11
Original Face:		Base	1,750,000.000	99.925360	1,378,953.23	91.333810	1,260,391.28	-118,561.95	0.10
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
		Local	817,408.820	99.998177	817,393.92	97.311020	795,428.86	-21,965.06	0.07
Original Face:		Base	880,000.000	99.998177	817,393.92	97.311020	795,428.86	-21,965.06	0.06
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
		Local	2,730,000.000	97.734773	2,668,159.29	78.423043	2,140,949.07	-527,210.22	0.18
		Base		97.734773	2,668,159.29	78.423043	2,140,949.07	-527,210.22	0.17
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
		Local	320,000.000	95.742497	306,375.99	97.683103	312,585.93	6,209.94	0.03
		Base		95.742497	306,375.99	97.683103	312,585.93	6,209.94	0.03
105756CB4	FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75					4.750000	14 Jan 2050		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,250,000.000	78.156196	976,952.45	73.786331	922,329.14	-54,623.31	0.08
		Base		78.156196	976,952.45	73.786331	922,329.14	-54,623.31	0.07
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	428,000.000	100.695280	430,975.80	97.997469	419,429.17	-11,546.63	0.04
		Base		100.695280	430,975.80	97.997469	419,429.17	-11,546.63	0.03
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
		Local	466,000.000	101.515436	473,061.93	96.556643	449,953.96	-23,107.97	0.04
		Base		101.515436	473,061.93	96.556643	449,953.96	-23,107.97	0.04
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		Local	158,000.000	106.828962	168,789.76	95.028151	150,144.48	-18,645.28	0.01
		Base		106.828962	168,789.76	95.028151	150,144.48	-18,645.28	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
		Local	1,700,000.000	99.867225	1,697,742.82	76.825467	1,306,032.94	-391,709.88	0.11
		Base		99.867225	1,697,742.82	76.825467	1,306,032.94	-391,709.88	0.11
12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25					4.250000	01 Feb 2032		
		Local	60,000.000	93.256267	55,953.76	87.208560	52,325.14	-3,628.62	0.00
		Base		93.256267	55,953.76	87.208560	52,325.14	-3,628.62	0.00
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.548750	11 Mar 2044		
		Local	930,000.000	101.200745	941,166.93	77.973270	725,151.41	-216,015.52	0.06
Original Face:		Base	930,000.000	101.200745	941,166.93	77.973270	725,151.41	-216,015.52	0.06
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
		Local	70,000.000	96.574343	67,602.04	92.250000	64,575.00	-3,027.04	0.01
		Base		96.574343	67,602.04	92.250000	64,575.00	-3,027.04	0.01
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5					4.500000	15 Aug 2030		
		Local	30,000.000	101.319900	30,395.97	84.500000	25,350.00	-5,045.97	0.00
		Base		101.319900	30,395.97	84.500000	25,350.00	-5,045.97	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
		Local	1,330,000.000	99.309615	1,320,817.88	81.782000	1,087,700.60	-233,117.28	0.09
		Base		99.309615	1,320,817.88	81.782000	1,087,700.60	-233,117.28	0.09
1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25					4.250000	15 Jan 2034		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	150,000.000	73.509687	110,264.53	78.212000	117,318.00	7,053.47	0.01
		Base		73.509687	110,264.53	78.212000	117,318.00	7,053.47	0.01
1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75					4.750000	01 Feb 2032		
		Local	120,000.000	94.260500	113,112.60	83.985250	100,782.30	-12,330.30	0.01
		Base		94.260500	113,112.60	83.985250	100,782.30	-12,330.30	0.01
125523AF7	CIGNA GROUP/THE COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
		Local	220,000.000	100.132282	220,291.02	99.517000	218,937.40	-1,353.62	0.02
		Base		100.132282	220,291.02	99.517000	218,937.40	-1,353.62	0.02
125523AG5	CIGNA GROUP/THE COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		
		Local	120,000.000	99.966775	119,960.13	98.299166	117,959.00	-2,001.13	0.01
		Base		99.966775	119,960.13	98.299166	117,959.00	-2,001.13	0.01
125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	1,380,000.000	107.947882	1,489,680.77	98.392001	1,357,809.61	-131,871.16	0.12
		Base		107.947882	1,489,680.77	98.392001	1,357,809.61	-131,871.16	0.11
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	500,000.000	125.154218	625,771.09	96.825390	484,126.95	-141,644.14	0.04
		Base		125.154218	625,771.09	96.825390	484,126.95	-141,644.14	0.04
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	60,000.000	111.081483	66,648.89	93.746676	56,248.01	-10,400.88	0.00
		Base		111.081483	66,648.89	93.746676	56,248.01	-10,400.88	0.00
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
		Local	30,000.000	102.138767	30,641.63	90.066640	27,019.99	-3,621.64	0.00
Original Face:		Base	30,000.000	102.138767	30,641.63	90.066640	27,019.99	-3,621.64	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
		Local	30,000.000	102.140567	30,642.17	82.713720	24,814.12	-5,828.05	0.00
Original Face:		Base	30,000.000	102.140567	30,642.17	82.713720	24,814.12	-5,828.05	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.109700	10 Oct 2046		
		Local	10,000.000	100.977900	10,097.79	65.656850	6,565.69	-3,532.10	0.00
Original Face:		Base	10,000.000	100.977900	10,097.79	65.656850	6,565.69	-3,532.10	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.288159	15 Jun 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,000,000.000	94.864741	948,647.41	84.250810	842,508.10	-106,139.31	0.07
Original Face:		Base	1,000,000.000	94.864741	948,647.41	84.250810	842,508.10	-106,139.31	0.07
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
		Local	561,506.760	99.998557	561,498.66	96.895750	544,076.19	-17,422.47	0.05
Original Face:		Base	900,000.000	99.998557	561,498.66	96.895750	544,076.19	-17,422.47	0.04
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.227847	15 Oct 2045		
		Local	229,032.560	0.000000	0.00	0.001000	2.29	2.29	0.00
Original Face:		Base	3,700,000.000	0.000000	0.00	0.001000	2.29	2.29	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
		Local	240,000.000	102.258500	245,420.40	87.177850	209,226.84	-36,193.56	0.02
Original Face:		Base	240,000.000	102.258500	245,420.40	87.177850	209,226.84	-36,193.56	0.02
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.298844	10 Feb 2048		
		Local	70,000.000	100.964714	70,675.30	83.833660	58,683.56	-11,991.74	0.00
Original Face:		Base	70,000.000	100.964714	70,675.30	83.833660	58,683.56	-11,991.74	0.00
126307BB2	CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125					4.125000	01 Dec 2030		
		Local	210,000.000	75.711919	158,995.03	71.819000	150,819.90	-8,175.13	0.01
		Base		75.711919	158,995.03	71.819000	150,819.90	-8,175.13	0.01
126307BF3	CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375					3.375000	15 Feb 2031		
		Local	200,000.000	84.335255	168,670.51	69.165000	138,330.00	-30,340.51	0.01
		Base		84.335255	168,670.51	69.165000	138,330.00	-30,340.51	0.01
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
		Local	1,240,000.000	88.478014	1,097,127.37	72.101000	894,052.40	-203,074.97	0.08
		Base		88.478014	1,097,127.37	72.101000	894,052.40	-203,074.97	0.07
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
		Local	200,000.000	105.799585	211,599.17	97.731640	195,463.28	-16,135.89	0.02
Original Face:		Base	200,000.000	105.799585	211,599.17	97.731640	195,463.28	-16,135.89	0.02
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A					2.815900	15 Aug 2037		
		Local	450,000.000	104.202196	468,909.88	90.508010	407,286.05	-61,623.83	0.03
Original Face:		Base	450,000.000	104.202196	468,909.88	90.508010	407,286.05	-61,623.83	0.03
126458AE8	CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875					3.875000	30 Jun 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	80,000.000	Local	95.071575	76,057.26	85.500000	68,400.00	-7,657.26	0.01
		Base	95.071575	76,057.26	85.500000	68,400.00	-7,657.26	0.01
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
	265,647.220	Local	102.802612	273,092.28	91.259130	242,427.34	-30,664.94	0.02
Original Face:	830,000.000	Base	102.802612	273,092.28	91.259130	242,427.34	-30,664.94	0.02
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.646300	13 Nov 2039		
	330,000.000	Local	102.274870	337,507.07	84.576960	279,103.97	-58,403.10	0.02
Original Face:	330,000.000	Base	102.274870	337,507.07	84.576960	279,103.97	-58,403.10	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048		
	841,097.860	Local	97.769579	822,337.84	89.463730	752,477.52	-69,860.32	0.06
Original Face:	3,881,000.000	Base	97.769579	822,337.84	89.463730	752,477.52	-69,860.32	0.06
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				5.664000	15 May 2036		
	1,047,394.210	Local	100.000000	1,047,394.21	98.988230	1,036,796.99	-10,597.22	0.09
Original Face:	1,050,000.000	Base	100.000000	1,047,394.21	98.988230	1,036,796.99	-10,597.22	0.08
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059		
	463,972.830	Local	99.999164	463,968.95	95.685660	443,955.46	-20,013.49	0.04
Original Face:	1,200,000.000	Base	99.999164	463,968.95	95.685660	443,955.46	-20,013.49	0.04
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046		
	870,000.000	Local	102.715540	893,625.20	76.355410	664,292.07	-229,333.13	0.06
Original Face:	870,000.000	Base	102.715540	893,625.20	76.355410	664,292.07	-229,333.13	0.05
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060		
	0.010	Local	100.000000	0.01	85.411010	0.01	0.00	0.00
		Base	100.000000	0.01	85.411010	0.01	0.00	0.00
12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A				3.800789	25 Jan 2060		
	990,000.000	Local	104.255290	1,032,127.37	69.108220	684,171.38	-347,955.99	0.06
Original Face:	990,000.000	Base	104.255290	1,032,127.37	69.108220	684,171.38	-347,955.99	0.06
12662TAA8	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 7R 1A1 144A				6.810880	25 Oct 2066		
	1,044,124.590	Local	100.000000	1,044,124.59	97.749850	1,020,630.22	-23,494.37	0.09
Original Face:	1,110,150.000	Base	100.000000	1,044,124.59	97.749850	1,020,630.22	-23,494.37	0.08
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	186,000.000	99.966935	185,938.50	98.145727	182,551.05	-3,387.45	0.02
		Base		99.966935	185,938.50	98.145727	182,551.05	-3,387.45	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	200,000.000	104.986285	209,972.57	94.713870	189,427.74	-20,544.83	0.02
		Base		104.986285	209,972.57	94.713870	189,427.74	-20,544.83	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		Local	484,000.000	101.528667	491,398.75	98.077562	474,695.40	-16,703.35	0.04
		Base		101.528667	491,398.75	98.077562	474,695.40	-16,703.35	0.04
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	1,030,000.000	118.172773	1,217,179.56	93.274723	960,729.65	-256,449.91	0.08
		Base		118.172773	1,217,179.56	93.274723	960,729.65	-256,449.91	0.08
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		Local	90,000.000	99.892844	89,903.56	96.263356	86,637.02	-3,266.54	0.01
		Base		99.892844	89,903.56	96.263356	86,637.02	-3,266.54	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		Local	1,920,000.000	105.140669	2,018,700.85	93.399037	1,793,261.51	-225,439.34	0.15
		Base		105.140669	2,018,700.85	93.399037	1,793,261.51	-225,439.34	0.15
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		Local	120,000.000	98.486000	118,183.20	85.666534	102,799.84	-15,383.36	0.01
		Base		98.486000	118,183.20	85.666534	102,799.84	-15,383.36	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
		Local	90,000.000	89.006533	80,105.88	80.945559	72,851.00	-7,254.88	0.01
		Base		89.006533	80,105.88	80.945559	72,851.00	-7,254.88	0.01
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
		Local	300,000.000	99.461493	298,384.48	81.520722	244,562.17	-53,822.31	0.02
		Base		99.461493	298,384.48	81.520722	244,562.17	-53,822.31	0.02
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	370,000.000	98.872514	365,828.30	95.308291	352,640.68	-13,187.62	0.03
		Base		98.872514	365,828.30	95.308291	352,640.68	-13,187.62	0.03
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	910,000.000	104.303625	949,162.99	94.958093	864,118.65	-85,044.34	0.07
		Base		104.303625	949,162.99	94.958093	864,118.65	-85,044.34	0.07
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B						06 Feb 2030		
		Local	60,000.000	100.000000	60,000.00	99.328100	59,596.86	-403.14	0.01
		Base		100.000000	60,000.00	99.328100	59,596.86	-403.14	0.00
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	610,000.000	105.912857	646,068.43	88.890034	542,229.21	-103,839.22	0.05
		Base		105.912857	646,068.43	88.890034	542,229.21	-103,839.22	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	270,000.000	103.681067	279,938.88	85.920410	231,985.11	-47,953.77	0.02
		Base		103.681067	279,938.88	85.920410	231,985.11	-47,953.77	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
		Local	300,000.000	99.995690	299,987.07	99.007334	297,022.00	-2,965.07	0.03
		Base		99.995690	299,987.07	99.007334	297,022.00	-2,965.07	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
		Local	290,000.000	100.011131	290,032.28	98.793435	286,500.96	-3,531.32	0.02
		Base		100.011131	290,032.28	98.793435	286,500.96	-3,531.32	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	40,000.000	99.885400	39,954.16	85.909727	34,363.89	-5,590.27	0.00
		Base		99.885400	39,954.16	85.909727	34,363.89	-5,590.27	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	80,000.000	101.738050	81,390.44	87.408430	69,926.74	-11,463.70	0.01
		Base		101.738050	81,390.44	87.408430	69,926.74	-11,463.70	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		Local	30,000.000	101.649400	30,494.82	75.413111	22,623.93	-7,870.89	0.00
		Base		101.649400	30,494.82	75.413111	22,623.93	-7,870.89	0.00
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
		Local	428,370.690	99.257062	425,188.16	98.925000	423,765.71	-1,422.45	0.04
		Base		99.257062	425,188.16	98.925000	423,765.71	-1,422.45	0.03
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	210,000.000	100.896681	211,883.03	95.393474	200,326.30	-11,556.73	0.02
		Base		100.896681	211,883.03	95.393474	200,326.30	-11,556.73	0.02
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		Local	380,000.000	102.774645	390,543.65	94.807000	360,266.60	-30,277.05	0.03
		Base		102.774645	390,543.65	94.807000	360,266.60	-30,277.05	0.03
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
		Local	30,000.000	93.383233	28,014.97	84.166911	25,250.07	-2,764.90	0.00
		Base		93.383233	28,014.97	84.166911	25,250.07	-2,764.90	0.00
15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625					2.625000	01 Aug 2031		
		Local	30,000.000	90.359933	27,107.98	80.682730	24,204.82	-2,903.16	0.00
		Base		90.359933	27,107.98	80.682730	24,204.82	-2,903.16	0.00
15477BAB3	CDK GLOBAL, INC. 2022 USD TERM LOAN B						06 Jul 2029		
		Local	675.000	106.103704	716.20	99.642900	672.59	-43.61	0.00
		Base		106.103704	716.20	99.642900	672.59	-43.61	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	260,000.000	105.486235	274,264.21	98.939486	257,242.66	-17,021.55	0.02
		Base		105.486235	274,264.21	98.939486	257,242.66	-17,021.55	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
		Local	50,000.000	108.345100	54,172.55	99.550152	49,775.08	-4,397.47	0.00
		Base		108.345100	54,172.55	99.550152	49,775.08	-4,397.47	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
		Local	20,000.000	113.744350	22,748.87	94.614156	18,922.83	-3,826.04	0.00
		Base		113.744350	22,748.87	94.614156	18,922.83	-3,826.04	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
		Local	30,000.000	111.777933	33,533.38	96.849033	29,054.71	-4,478.67	0.00
		Base		111.777933	33,533.38	96.849033	29,054.71	-4,478.67	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		Local	780,000.000	97.783967	762,714.94	94.609840	737,956.75	-24,758.19	0.06
		Base		97.783967	762,714.94	94.609840	737,956.75	-24,758.19	0.06
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	40,000.000	88.689925	35,475.97	82.288919	32,915.57	-2,560.40	0.00
		Base		88.689925	35,475.97	82.288919	32,915.57	-2,560.40	0.00
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	400,000.000	121.798580	487,194.32	86.042619	344,170.48	-143,023.84	0.03
		Base		121.798580	487,194.32	86.042619	344,170.48	-143,023.84	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	1,650,000.000	112.734019	1,860,111.32	96.406725	1,590,710.96	-269,400.36	0.14
		Base		112.734019	1,860,111.32	96.406725	1,590,710.96	-269,400.36	0.13
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
		Local	140,000.000	85.544757	119,762.66	78.904878	110,466.83	-9,295.83	0.01
		Base		85.544757	119,762.66	78.904878	110,466.83	-9,295.83	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		Local	360,000.000	103.278933	371,804.16	75.978925	273,524.13	-98,280.03	0.02
		Base		103.278933	371,804.16	75.978925	273,524.13	-98,280.03	0.02
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
		Local	360,000.000	87.624003	315,446.41	67.447906	242,812.46	-72,633.95	0.02
		Base		87.624003	315,446.41	67.447906	242,812.46	-72,633.95	0.02
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
		Local	440,000.000	99.661582	438,510.96	88.675680	390,172.99	-48,337.97	0.03
		Base		99.661582	438,510.96	88.675680	390,172.99	-48,337.97	0.03
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
		Local	260,000.000	100.768973	261,999.33	80.884036	210,298.49	-51,700.84	0.02
		Base		100.768973	261,999.33	80.884036	210,298.49	-51,700.84	0.02
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025		
		Local	219,778.850	100.153036	220,115.19	99.875000	219,504.13	-611.06	0.02
		Base		100.153036	220,115.19	99.875000	219,504.13	-611.06	0.02
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	80,000.000	104.345863	83,476.69	88.994000	71,195.20	-12,281.49	0.01
		Base		104.345863	83,476.69	88.994000	71,195.20	-12,281.49	0.01
16411QAN1	CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25					3.250000	31 Jan 2032		
		Local	420,000.000	100.275717	421,158.01	82.491000	346,462.20	-74,695.81	0.03
		Base		100.275717	421,158.01	82.491000	346,462.20	-74,695.81	0.03
16411RAK5	CHENIERE ENERGY INC SR UNSECURED 10/28 4.625					4.625000	15 Oct 2028		
		Local	200,000.000	100.000000	200,000.00	94.910000	189,820.00	-10,180.00	0.02
		Base		100.000000	200,000.00	94.910000	189,820.00	-10,180.00	0.02
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
		Local	100,000.000	110.758040	110,758.04	98.572503	98,572.50	-12,185.54	0.01
		Base		110.758040	110,758.04	98.572503	98,572.50	-12,185.54	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	330,000.000	100.009073	330,029.94	94.264074	311,071.44	-18,958.50	0.03
		Base		100.009073	330,029.94	94.264074	311,071.44	-18,958.50	0.03
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	110,000.000	100.131773	110,144.95	91.518321	100,670.15	-9,474.80	0.01
		Base		100.131773	110,144.95	91.518321	100,670.15	-9,474.80	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	440,000.000	108.278123	476,423.74	75.380373	331,673.64	-144,750.10	0.03
		Base		108.278123	476,423.74	75.380373	331,673.64	-144,750.10	0.03
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					5.095290	25 Aug 2035		
		Local	130,213.020	94.152344	122,598.61	88.568560	115,327.80	-7,270.81	0.01
Original Face:		Base	21,100,000.000	94.152344	122,598.61	88.568560	115,327.80	-7,270.81	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	140,000.000	100.154264	140,215.97	96.884816	135,638.74	-4,577.23	0.01
		Base		100.154264	140,215.97	96.884816	135,638.74	-4,577.23	0.01
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
		Local	170,000.000	98.330071	167,161.12	95.997223	163,195.28	-3,965.84	0.01
		Base		98.330071	167,161.12	95.997223	163,195.28	-3,965.84	0.01
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	515,570.520	Local	99.910014	515,106.58	98.975000	510,285.92	-4,820.66	0.04
		Base	99.910014	515,106.58	98.975000	510,285.92	-4,820.66	0.04
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	40,000.000	Local	110.552825	44,221.13	107.116787	42,846.71	-1,374.42	0.00
		Base	110.552825	44,221.13	107.116787	42,846.71	-1,374.42	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	792,000.000	Local	153.305071	1,214,176.16	128.710152	1,019,384.40	-194,791.76	0.09
		Base	153.305071	1,214,176.16	128.710152	1,019,384.40	-194,791.76	0.08
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		
	110,000.000	Local	109.062700	119,968.97	111.386595	122,525.25	2,556.28	0.01
		Base	109.062700	119,968.97	111.386595	122,525.25	2,556.28	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
	1,840,000.000	Local	105.218809	1,936,026.08	99.558426	1,831,875.04	-104,151.04	0.16
		Base	105.218809	1,936,026.08	99.558426	1,831,875.04	-104,151.04	0.15
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049		
	100,000.000	Local	99.904260	99,904.26	94.875000	94,875.00	-5,029.26	0.01
		Base	99.904260	99,904.26	94.875000	94,875.00	-5,029.26	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
	671,000.000	Local	106.393474	713,900.21	94.958201	637,169.53	-76,730.68	0.05
		Base	106.393474	713,900.21	94.958201	637,169.53	-76,730.68	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
	440,000.000	Local	99.846698	439,325.47	93.035923	409,358.06	-29,967.41	0.03
		Base	99.846698	439,325.47	93.035923	409,358.06	-29,967.41	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
	704,000.000	Local	101.656996	715,665.25	90.873392	639,748.68	-75,916.57	0.05
		Base	101.656996	715,665.25	90.873392	639,748.68	-75,916.57	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
	400,000.000	Local	106.684560	426,738.24	94.938060	379,752.24	-46,986.00	0.03
		Base	106.684560	426,738.24	94.938060	379,752.24	-46,986.00	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	670,000.000	103.188284	691,361.50	85.291564	571,453.48	-119,908.02	0.05
		Base		103.188284	691,361.50	85.291564	571,453.48	-119,908.02	0.05
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	390,000.000	100.000000	390,000.00	94.913386	370,162.21	-19,837.79	0.03
		Base		100.000000	390,000.00	94.913386	370,162.21	-19,837.79	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	220,000.000	101.940164	224,268.36	95.552855	210,216.28	-14,052.08	0.02
		Base		101.940164	224,268.36	95.552855	210,216.28	-14,052.08	0.02
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	330,000.000	100.000000	330,000.00	99.585851	328,633.31	-1,366.69	0.03
		Base		100.000000	330,000.00	99.585851	328,633.31	-1,366.69	0.03
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	520,000.000	100.000000	520,000.00	84.320440	438,466.29	-81,533.71	0.04
		Base		100.000000	520,000.00	84.320440	438,466.29	-81,533.71	0.04
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
		Local	690,000.000	90.498020	624,436.34	81.334493	561,208.00	-63,228.34	0.05
		Base		90.498020	624,436.34	81.334493	561,208.00	-63,228.34	0.05
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
		Local	660,000.000	100.445235	662,938.55	89.568353	591,151.13	-71,787.42	0.05
		Base		100.445235	662,938.55	89.568353	591,151.13	-71,787.42	0.05
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
		Local	160,000.000	100.000000	160,000.00	98.618030	157,788.85	-2,211.15	0.01
		Base		100.000000	160,000.00	98.618030	157,788.85	-2,211.15	0.01
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
		Local	420,000.000	100.000000	420,000.00	98.086140	411,961.79	-8,038.21	0.03
		Base		100.000000	420,000.00	98.086140	411,961.79	-8,038.21	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.166674	25 Aug 2035		
		Local	49,311.200	86.056150	42,435.32	76.390030	37,668.84	-4,766.48	0.00
Original Face:		Base	690,000.000	86.056150	42,435.32	76.390030	37,668.84	-4,766.48	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					1.000000	18 Apr 2024		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	0.000	0.000000	-52.53	0.000000	0.00	52.53	0.00
		Base		0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
		Local	230,000.000	108.489061	249,524.84	98.187206	225,830.57	-23,694.27	0.02
		Base		108.489061	249,524.84	98.187206	225,830.57	-23,694.27	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
		Local	170,000.000	100.239335	170,406.87	90.651252	154,107.13	-16,299.74	0.01
		Base		100.239335	170,406.87	90.651252	154,107.13	-16,299.74	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	10,000.000	101.637800	10,163.78	76.575734	7,657.57	-2,506.21	0.00
		Base		101.637800	10,163.78	76.575734	7,657.57	-2,506.21	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	400,000.000	102.064638	408,258.55	71.202821	284,811.28	-123,447.27	0.02
		Base		102.064638	408,258.55	71.202821	284,811.28	-123,447.27	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					5.584430	15 Nov 2037		
		Local	1,258,227.870	100.000000	1,258,227.87	97.426140	1,225,842.85	-32,385.02	0.10
Original Face:		Base	1,280,000.000	100.000000	1,258,227.87	97.426140	1,225,842.85	-32,385.02	0.10
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
		Local	1,260,000.000	117.652216	1,482,417.92	75.437629	950,514.13	-531,903.79	0.08
		Base		117.652216	1,482,417.92	75.437629	950,514.13	-531,903.79	0.08
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
		Local	540,000.000	99.178248	535,562.54	74.230208	400,843.12	-134,719.42	0.03
		Base		99.178248	535,562.54	74.230208	400,843.12	-134,719.42	0.03
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125					4.125000	22 Feb 2042		
		Local	550,000.000	98.583775	542,210.76	64.449387	354,471.63	-187,739.13	0.03
		Base		98.583775	542,210.76	64.449387	354,471.63	-187,739.13	0.03
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
		Local	360,000.000	115.585572	416,108.06	97.342390	350,432.60	-65,675.46	0.03
		Base		115.585572	416,108.06	97.342390	350,432.60	-65,675.46	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	130,000.000	100.508908	130,661.58	95.607383	124,289.60	-6,371.98	0.01
		Base		100.508908	130,661.58	95.607383	124,289.60	-6,371.98	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
		Local	50,000.000	99.966960	49,983.48	97.629170	48,814.59	-1,168.89	0.00
		Base		99.966960	49,983.48	97.629170	48,814.59	-1,168.89	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	210,000.000	102.239610	214,703.18	96.897283	203,484.29	-11,218.89	0.02
		Base		102.239610	214,703.18	96.897283	203,484.29	-11,218.89	0.02
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	30,000.000	107.339067	32,201.72	77.416287	23,224.89	-8,976.83	0.00
		Base		107.339067	32,201.72	77.416287	23,224.89	-8,976.83	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
		Local	70,000.000	99.318800	69,523.16	84.429411	59,100.59	-10,422.57	0.01
		Base		99.318800	69,523.16	84.429411	59,100.59	-10,422.57	0.00
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	270,000.000	88.049774	237,734.39	84.065533	226,976.94	-10,757.45	0.02
		Base		88.049774	237,734.39	84.065533	226,976.94	-10,757.45	0.02
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		Local	50,000.000	88.275000	44,137.50	83.627235	41,813.62	-2,323.88	0.00
		Base		88.275000	44,137.50	83.627235	41,813.62	-2,323.88	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
		Local	10,000.000	99.605800	9,960.58	89.412492	8,941.25	-1,019.33	0.00
		Base		99.605800	9,960.58	89.412492	8,941.25	-1,019.33	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		Local	50,000.000	112.137340	56,068.67	84.433272	42,216.64	-13,852.03	0.00
		Base		112.137340	56,068.67	84.433272	42,216.64	-13,852.03	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
		Local	50,000.000	102.996680	51,498.34	96.658009	48,329.00	-3,169.34	0.00
		Base		102.996680	51,498.34	96.658009	48,329.00	-3,169.34	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	490,000.000	100.699545	493,427.77	98.810025	484,169.12	-9,258.65	0.04
		Base		100.699545	493,427.77	98.810025	484,169.12	-9,258.65	0.04
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	970,000.000	100.086538	970,839.42	98.821203	958,565.67	-12,273.75	0.08
		Base		100.086538	970,839.42	98.821203	958,565.67	-12,273.75	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	810,000.000	106.520612	862,816.96	97.943441	793,341.87	-69,475.09	0.07
		Base		106.520612	862,816.96	97.943441	793,341.87	-69,475.09	0.06
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	30,000.000	101.581633	30,474.49	81.062526	24,318.76	-6,155.73	0.00
		Base		101.581633	30,474.49	81.062526	24,318.76	-6,155.73	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		Local	280,000.000	102.393436	286,701.62	76.930050	215,404.14	-71,297.48	0.02
		Base		102.393436	286,701.62	76.930050	215,404.14	-71,297.48	0.02
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	170,000.000	99.870100	169,779.17	93.409316	158,795.84	-10,983.33	0.01
		Base		99.870100	169,779.17	93.409316	158,795.84	-10,983.33	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	170,000.000	101.347165	172,290.18	85.862021	145,965.44	-26,324.74	0.01
		Base		101.347165	172,290.18	85.862021	145,965.44	-26,324.74	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	120,000.000	107.662100	129,194.52	96.038733	115,246.48	-13,948.04	0.01
		Base		107.662100	129,194.52	96.038733	115,246.48	-13,948.04	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
		Local	550,000.000	91.985738	505,921.56	67.259442	369,926.93	-135,994.63	0.03
		Base		91.985738	505,921.56	67.259442	369,926.93	-135,994.63	0.03
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
		Local	530,000.000	91.865770	486,888.58	67.979962	360,293.80	-126,594.78	0.03
		Base		91.865770	486,888.58	67.979962	360,293.80	-126,594.78	0.03
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	81,000.000	99.878111	80,901.27	66.220278	53,638.43	-27,262.84	0.00
		Base		99.878111	80,901.27	66.220278	53,638.43	-27,262.84	0.00
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75					4.750000	01 Sep 2029		
		Local	40,000.000	91.095900	36,438.36	83.352000	33,340.80	-3,097.56	0.00
		Base		91.095900	36,438.36	83.352000	33,340.80	-3,097.56	0.00
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
		Local	387,939.640	97.780193	379,328.13	95.833300	371,775.36	-7,552.77	0.03
		Base		97.780193	379,328.13	95.833300	371,775.36	-7,552.77	0.03
20338QAD5	COMMSCOPE INC SR SECURED 144A 03/26 6					6.000000	01 Mar 2026		
		Local	60,000.000	100.242183	60,145.31	96.510000	57,906.00	-2,239.31	0.00
		Base		100.242183	60,145.31	96.510000	57,906.00	-2,239.31	0.00
20754AAB9	FANNIE MAE CAS CAS 2021 R03 1M2 144A					6.209790	25 Dec 2041		
		Local	1,970,000.000	100.000000	1,970,000.00	94.628410	1,864,179.68	-105,820.32	0.16
Original Face:		Base	1,970,000.000	100.000000	1,970,000.00	94.628410	1,864,179.68	-105,820.32	0.15
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A					6.895290	25 Jan 2040		
		Local	151,400.300	100.381796	151,978.34	100.307340	151,865.61	-112.73	0.01
Original Face:		Base	550,000.000	100.381796	151,978.34	100.307340	151,865.61	-112.73	0.01
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
		Local	120,000.000	105.480092	126,576.11	112.420546	134,904.66	8,328.55	0.01
		Base		105.480092	126,576.11	112.420546	134,904.66	8,328.55	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	110,000.000	99.832609	109,815.87	92.072515	101,279.77	-8,536.10	0.01
		Base		99.832609	109,815.87	92.072515	101,279.77	-8,536.10	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	80,000.000	99.374725	79,499.78	82.463051	65,970.44	-13,529.34	0.01
		Base		99.374725	79,499.78	82.463051	65,970.44	-13,529.34	0.01
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
		Local	260,000.000	99.951496	259,873.89	98.527614	256,171.80	-3,702.09	0.02
		Base		99.951496	259,873.89	98.527614	256,171.80	-3,702.09	0.02
21036PBM9	CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6					3.600000	09 May 2024		

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		Local	190,000.000	99.966905	189,937.12	98.674445	187,481.45	-2,455.67	0.02
		Base		99.966905	189,937.12	98.674445	187,481.45	-2,455.67	0.02
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
		Local	100,000.000	99.998430	99,998.43	99.874694	99,874.69	-123.74	0.01
		Base		99.998430	99,998.43	99.874694	99,874.69	-123.74	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	240,000.000	100.467954	241,123.09	77.316167	185,558.80	-55,564.29	0.02
		Base		100.467954	241,123.09	77.316167	185,558.80	-55,564.29	0.02
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	660,000.000	100.910253	666,007.67	94.132488	621,274.42	-44,733.25	0.05
		Base		100.910253	666,007.67	94.132488	621,274.42	-44,733.25	0.05
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
		Local	250,000.000	118.833416	297,083.54	96.040370	240,100.93	-56,982.61	0.02
		Base		118.833416	297,083.54	96.040370	240,100.93	-56,982.61	0.02
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268					2.268000	15 Nov 2026		
		Local	170,000.000	100.000000	170,000.00	88.734866	150,849.27	-19,150.73	0.01
		Base		100.000000	170,000.00	88.734866	150,849.27	-19,150.73	0.01
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
		Local	550,000.000	99.336122	546,348.67	96.658714	531,622.93	-14,725.74	0.05
		Base		99.336122	546,348.67	96.658714	531,622.93	-14,725.74	0.04
21H020642	GNMA II TBA 30 YR 2 JUMBOS					2.000000	20 Apr 2053		
		Local	1,700,000.000	84.548254	1,437,320.32	84.795008	1,441,515.14	4,194.82	0.12
Original Face:		Base	1,700,000.000	84.548254	1,437,320.32	84.795008	1,441,515.14	4,194.82	0.12
21H022648	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Apr 2053		
		Local	6,400,000.000	87.354825	5,590,708.80	87.994141	5,631,625.02	40,916.22	0.48
Original Face:		Base	6,400,000.000	87.354825	5,590,708.80	87.994141	5,631,625.02	40,916.22	0.46
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	20 Apr 2053		
		Local	1,900,000.000	89.597451	1,702,351.57	90.967747	1,728,387.19	26,035.62	0.15
Original Face:		Base	1,900,000.000	89.597451	1,702,351.57	90.967747	1,728,387.19	26,035.62	0.14
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	20 Apr 2053		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,700,000.000	93.896830	1,596,246.11	93.578125	1,590,828.13	-5,417.98	0.14
Original Face:		Base	1,700,000.000	93.896830	1,596,246.11	93.578125	1,590,828.13	-5,417.98	0.13
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.000000	20 Apr 2053		
		Local	3,500,000.000	95.916295	3,357,070.32	96.148438	3,365,195.33	8,125.01	0.29
Original Face:		Base	3,500,000.000	95.916295	3,357,070.32	96.148438	3,365,195.33	8,125.01	0.27
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	20 Apr 2053		
		Local	1,800,000.000	97.792534	1,760,265.62	98.421875	1,771,593.75	11,328.13	0.15
Original Face:		Base	1,800,000.000	97.792534	1,760,265.62	98.421875	1,771,593.75	11,328.13	0.14
21H050649	GNMA II TBA 30 YR 5 JUMBOS					5.000000	20 Apr 2053		
		Local	3,400,000.000	99.625000	3,387,250.00	100.062500	3,402,125.00	14,875.00	0.29
Original Face:		Base	3,400,000.000	99.625000	3,387,250.00	100.062500	3,402,125.00	14,875.00	0.28
21H052645	GNMA II TBA 30 YR 5.5 JUMBOS					5.500000	20 Apr 2053		
		Local	3,300,000.000	100.566778	3,318,703.69	101.046875	3,334,546.88	15,843.19	0.28
Original Face:		Base	3,300,000.000	100.566778	3,318,703.69	101.046875	3,334,546.88	15,843.19	0.27
21H060648	GNMA II TBA 30 YR 6 JUMBOS					6.000000	20 Apr 2053		
		Local	300,000.000	101.269530	303,808.59	101.753906	305,261.72	1,453.13	0.03
Original Face:		Base	300,000.000	101.269530	303,808.59	101.753906	305,261.72	1,453.13	0.02
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		Local	520,000.000	100.184887	520,961.41	89.592706	465,882.07	-55,079.34	0.04
		Base		100.184887	520,961.41	89.592706	465,882.07	-55,079.34	0.04
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		Local	600,000.000	100.867102	605,202.61	84.831878	508,991.27	-96,211.34	0.04
		Base		100.867102	605,202.61	84.831878	508,991.27	-96,211.34	0.04
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
		Local	250,000.000	99.555876	248,889.69	90.452618	226,131.55	-22,758.14	0.02
		Base		99.555876	248,889.69	90.452618	226,131.55	-22,758.14	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	91.741000	229,352.50	-20,647.50	0.02
		Base		100.000000	250,000.00	91.741000	229,352.50	-20,647.50	0.02
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,000,000.000	109.573285	1,095,732.85	88.780000	887,800.00	-207,932.85	0.08
		Base		109.573285	1,095,732.85	88.780000	887,800.00	-207,932.85	0.07
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		
		Local	810,000.000	100.000000	810,000.00	88.459259	716,520.00	-93,480.00	0.06
		Base		100.000000	810,000.00	88.459259	716,520.00	-93,480.00	0.06
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
		Local	450,000.000	100.000000	450,000.00	80.397000	361,786.50	-88,213.50	0.03
		Base		100.000000	450,000.00	80.397000	361,786.50	-88,213.50	0.03
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
		Local	300,000.000	107.279903	321,839.71	92.250000	276,750.00	-45,089.71	0.02
		Base		107.279903	321,839.71	92.250000	276,750.00	-45,089.71	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	320,000.000	99.927797	319,768.95	92.804000	296,972.80	-22,796.15	0.03
		Base		99.927797	319,768.95	92.804000	296,972.80	-22,796.15	0.02
22550L2L4	CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
		Local	940,000.000	99.821328	938,320.48	101.651000	955,519.40	17,198.92	0.08
		Base		99.821328	938,320.48	101.651000	955,519.40	17,198.92	0.08
22550L2M2	CREDIT SUISSE NEW YORK SR UNSECURED 02/28 7.5					7.500000	15 Feb 2028		
		Local	1,030,000.000	99.779494	1,027,728.79	105.750000	1,089,225.00	61,496.21	0.09
		Base		99.779494	1,027,728.79	105.750000	1,089,225.00	61,496.21	0.09
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
		Local	155,224.720	100.020570	155,256.65	95.440730	148,147.61	-7,109.04	0.01
Original Face:		Base	460,000.000	100.020570	155,256.65	95.440730	148,147.61	-7,109.04	0.01
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					2.952290	25 Jul 2057		
		Local	960,000.000	86.205404	827,571.88	76.939490	738,619.10	-88,952.78	0.06
Original Face:		Base	960,000.000	86.205404	827,571.88	76.939490	738,619.10	-88,952.78	0.06
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					5.385000	15 Jun 2034		
		Local	120,000.000	100.000000	120,000.00	98.497580	118,197.10	-1,802.90	0.01
Original Face:		Base	120,000.000	100.000000	120,000.00	98.497580	118,197.10	-1,802.90	0.01
23312VAE6	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4					2.632000	10 Aug 2049		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	430,000.000	94.307133	405,520.67	91.750180	394,525.77	-10,994.90	0.03
Original Face:		Base	430,000.000	94.307133	405,520.67	91.750180	394,525.77	-10,994.90	0.03
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	410,000.000	98.712156	404,719.84	96.522000	395,740.20	-8,979.64	0.03
		Base		98.712156	404,719.84	96.522000	395,740.20	-8,979.64	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
		Local	1,370,000.000	102.315457	1,401,721.76	99.071547	1,357,280.19	-44,441.57	0.12
		Base		102.315457	1,401,721.76	99.071547	1,357,280.19	-44,441.57	0.11
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 VAR					1.226000	22 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	98.736626	197,473.25	-2,526.75	0.02
		Base		100.000000	200,000.00	98.736626	197,473.25	-2,526.75	0.02
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
		Local	280,000.000	100.000000	280,000.00	98.481184	275,747.32	-4,252.68	0.02
		Base		100.000000	280,000.00	98.481184	275,747.32	-4,252.68	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	495,326.710	99.756696	494,121.56	97.875000	484,801.02	-9,320.54	0.04
		Base		99.756696	494,121.56	97.875000	484,801.02	-9,320.54	0.04
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	60,000.000	99.861533	59,916.92	92.138916	55,283.35	-4,633.57	0.00
		Base		99.861533	59,916.92	92.138916	55,283.35	-4,633.57	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	340,000.000	110.283538	374,964.03	88.339212	300,353.32	-74,610.71	0.03
		Base		110.283538	374,964.03	88.339212	300,353.32	-74,610.71	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
		Local	463,246.480	98.540498	456,485.39	96.666700	447,805.09	-8,680.30	0.04
		Base		98.540498	456,485.39	96.666700	447,805.09	-8,680.30	0.04
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
		Local	80,000.000	99.728663	79,782.93	99.751057	79,800.85	17.92	0.01
		Base		99.728663	79,782.93	99.751057	79,800.85	17.92	0.01
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	380,000.000	Local	95.840024	364,192.09	95.986500	364,748.70	556.61	0.03
		Base	95.840024	364,192.09	95.986500	364,748.70	556.61	0.03
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
	360,000.000	Local	99.991994	359,971.18	104.054000	374,594.40	14,623.22	0.03
		Base	99.991994	359,971.18	104.054000	374,594.40	14,623.22	0.03
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
	408,500.000	Local	100.758588	411,598.83	103.500000	422,797.50	11,198.67	0.04
		Base	100.758588	411,598.83	103.500000	422,797.50	11,198.67	0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	50,000.000	Local	101.061100	50,530.55	95.745592	47,872.80	-2,657.75	0.00
		Base	101.061100	50,530.55	95.745592	47,872.80	-2,657.75	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	150,000.000	Local	113.103753	169,655.63	86.747128	130,120.69	-39,534.94	0.01
		Base	113.103753	169,655.63	86.747128	130,120.69	-39,534.94	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	1,740,000.000	Local	102.893289	1,790,343.22	88.866884	1,546,283.78	-244,059.44	0.13
		Base	102.893289	1,790,343.22	88.866884	1,546,283.78	-244,059.44	0.13
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.850000	15 Dec 2025		
	10,000.000	Local	104.669000	10,466.90	101.545908	10,154.59	-312.31	0.00
		Base	104.669000	10,466.90	101.545908	10,154.59	-312.31	0.00
25179MBB8	DEVON ENERGY CORPORATION SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023		
	30,000.000	Local	101.264000	30,379.20	100.426951	30,128.09	-251.11	0.00
		Base	101.264000	30,379.20	100.426951	30,128.09	-251.11	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
	19,000.000	Local	102.225421	19,422.83	99.931658	18,987.02	-435.81	0.00
		Base	102.225421	19,422.83	99.931658	18,987.02	-435.81	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875				5.875000	15 Jun 2028		
	13,000.000	Local	103.684692	13,479.01	101.847723	13,240.20	-238.81	0.00
		Base	103.684692	13,479.01	101.847723	13,240.20	-238.81	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	330,000.000	100.161412	330,532.66	91.278030	301,217.50	-29,315.16	0.03
		Base		100.161412	330,532.66	91.278030	301,217.50	-29,315.16	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
		Local	260,000.000	98.781404	256,831.65	80.181346	208,471.50	-48,360.15	0.02
		Base		98.781404	256,831.65	80.181346	208,471.50	-48,360.15	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
		Local	80,000.000	128.617550	102,894.04	118.529271	94,823.42	-8,070.62	0.01
		Base		128.617550	102,894.04	118.529271	94,823.42	-8,070.62	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
		Local	180,000.000	98.870239	177,966.43	89.000000	160,200.00	-17,766.43	0.01
		Base		98.870239	177,966.43	89.000000	160,200.00	-17,766.43	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
		Local	170,000.000	104.213618	177,163.15	65.793000	111,848.10	-65,315.05	0.01
		Base		104.213618	177,163.15	65.793000	111,848.10	-65,315.05	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
		Local	260,000.000	99.753892	259,360.12	53.374000	138,772.40	-120,587.72	0.01
		Base		99.753892	259,360.12	53.374000	138,772.40	-120,587.72	0.01
25470XBE4	DISH DBS CORP SR SECURED 144A 12/26 5.25					5.250000	01 Dec 2026		
		Local	140,000.000	100.000000	140,000.00	79.250000	110,950.00	-29,050.00	0.01
		Base		100.000000	140,000.00	79.250000	110,950.00	-29,050.00	0.01
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
		Local	20,000.000	94.535100	18,907.02	74.625000	14,925.00	-3,982.02	0.00
		Base		94.535100	18,907.02	74.625000	14,925.00	-3,982.02	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
		Local	1,220,266.930	99.991116	1,220,158.52	83.425200	1,018,010.13	-202,148.39	0.09
Original Face:		Base	2,000,000.000	99.991116	1,220,158.52	83.425200	1,018,010.13	-202,148.39	0.08
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		Local	50,000.000	104.369700	52,184.85	103.630000	51,815.00	-369.85	0.00
		Base		104.369700	52,184.85	103.630000	51,815.00	-369.85	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	190,000.000	104.885563	199,282.57	102.726115	195,179.62	-4,102.95	0.02
		Base		104.885563	199,282.57	102.726115	195,179.62	-4,102.95	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
		Local	280,000.000	109.179571	305,702.80	94.543675	264,722.29	-40,980.51	0.02
		Base		109.179571	305,702.80	94.543675	264,722.29	-40,980.51	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	190,000.000	111.670305	212,173.58	91.606125	174,051.64	-38,121.94	0.01
		Base		111.670305	212,173.58	91.606125	174,051.64	-38,121.94	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
		Local	190,000.000	102.411468	194,581.79	98.956181	188,016.74	-6,565.05	0.02
		Base		102.411468	194,581.79	98.956181	188,016.74	-6,565.05	0.02
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	800,000.000	126.996234	1,015,969.87	100.420254	803,362.03	-212,607.84	0.07
		Base		126.996234	1,015,969.87	100.420254	803,362.03	-212,607.84	0.07
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	100,000.000	99.970100	99,970.10	99.641424	99,641.42	-328.68	0.01
		Base		99.970100	99,970.10	99.641424	99,641.42	-328.68	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9					3.900000	01 Oct 2027		
		Local	800,000.000	101.587469	812,699.75	93.992000	751,936.00	-60,763.75	0.06
		Base		101.587469	812,699.75	93.992000	751,936.00	-60,763.75	0.06
26884LAH2	EQT CORP SR UNSECURED 02/25 6.125					6.125000	01 Feb 2025		
		Local	20,000.000	104.716850	20,943.37	100.594750	20,118.95	-824.42	0.00
		Base		104.716850	20,943.37	100.594750	20,118.95	-824.42	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029		
		Local	120,000.000	109.597167	131,516.60	94.768903	113,722.68	-17,793.92	0.01
		Base		109.597167	131,516.60	94.768903	113,722.68	-17,793.92	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
		Local	10,000.000	101.659900	10,165.99	92.495000	9,249.50	-916.49	0.00
		Base		101.659900	10,165.99	92.495000	9,249.50	-916.49	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	250,000.000	104.886844	262,217.11	86.443800	216,109.50	-46,107.61	0.02
		Base		104.886844	262,217.11	86.443800	216,109.50	-46,107.61	0.02
26885BAC4	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5					5.500000	15 Jul 2028		
		Local	30,000.000	98.967733	29,690.32	90.831000	27,249.30	-2,441.02	0.00
		Base		98.967733	29,690.32	90.831000	27,249.30	-2,441.02	0.00
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	50,000.000	100.615160	50,307.58	88.393920	44,196.96	-6,110.62	0.00
		Base		100.615160	50,307.58	88.393920	44,196.96	-6,110.62	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	330,000.000	93.426067	308,306.02	68.900000	227,370.00	-80,936.02	0.02
		Base		93.426067	308,306.02	68.900000	227,370.00	-80,936.02	0.02
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
		Local	1,220,000.000	98.282174	1,199,042.52	76.914080	938,351.78	-260,690.74	0.08
		Base		98.282174	1,199,042.52	76.914080	938,351.78	-260,690.74	0.08
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B						07 Apr 2028		
		Local	0.020	0.000000	0.00	96.208300	0.02	0.02	0.00
		Base		0.000000	0.00	96.208300	0.02	0.02	0.00
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		Local	0.000	0.000000	-0.39	0.000000	0.00	0.39	0.00
		Base		0.000000	-0.39	0.000000	0.00	0.39	0.00
29267YAS1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027		
		Local	157,650.000	99.634475	157,073.75	99.000000	156,073.50	-1,000.25	0.01
		Base		99.634475	157,073.75	99.000000	156,073.50	-1,000.25	0.01
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	290,000.000	100.271141	290,786.31	88.009315	255,227.01	-35,559.30	0.02
		Base		100.271141	290,786.31	88.009315	255,227.01	-35,559.30	0.02
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		Local	520,000.000	98.063077	509,928.00	84.100000	437,320.00	-72,608.00	0.04
		Base		98.063077	509,928.00	84.100000	437,320.00	-72,608.00	0.04
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	160,000.000	98.906744	158,250.79	88.102765	140,964.42	-17,286.37	0.01
		Base		98.906744	158,250.79	88.102765	140,964.42	-17,286.37	0.01
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
		Local	90,000.000	104.020167	93,618.15	99.167221	89,250.50	-4,367.65	0.01
		Base		104.020167	93,618.15	99.167221	89,250.50	-4,367.65	0.01
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
		Local	180,000.000	99.968256	179,942.86	95.246394	171,443.51	-8,499.35	0.01
		Base		99.968256	179,942.86	95.246394	171,443.51	-8,499.35	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
		Local	1,610,000.000	101.279540	1,630,600.59	92.062895	1,482,212.61	-148,387.98	0.13
		Base		101.279540	1,630,600.59	92.062895	1,482,212.61	-148,387.98	0.12
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
		Local	570,000.000	118.944567	677,984.03	98.628004	562,179.62	-115,804.41	0.05
		Base		118.944567	677,984.03	98.628004	562,179.62	-115,804.41	0.05
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	10,000.000	139.124600	13,912.46	116.753807	11,675.38	-2,237.08	0.00
		Base		139.124600	13,912.46	116.753807	11,675.38	-2,237.08	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	10,000.000	114.368900	11,436.89	92.934469	9,293.45	-2,143.44	0.00
		Base		114.368900	11,436.89	92.934469	9,293.45	-2,143.44	0.00
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		Local	130,000.000	92.394485	120,112.83	80.269000	104,349.70	-15,763.13	0.01
		Base		92.394485	120,112.83	80.269000	104,349.70	-15,763.13	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	530,000.000	101.411455	537,480.71	96.938019	513,771.50	-23,709.21	0.04
		Base		101.411455	537,480.71	96.938019	513,771.50	-23,709.21	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		Local	30,000.000	114.362900	34,308.87	91.420757	27,426.23	-6,882.64	0.00
		Base		114.362900	34,308.87	91.420757	27,426.23	-6,882.64	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	10,000.000	101.479500	10,147.95	91.286889	9,128.69	-1,019.26	0.00
		Base		101.479500	10,147.95	91.286889	9,128.69	-1,019.26	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		Local	360,000.000	107.196386	385,906.99	84.100563	302,762.03	-83,144.96	0.03
		Base		107.196386	385,906.99	84.100563	302,762.03	-83,144.96	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	1,760,000.000	101.860250	1,792,740.40	88.641264	1,560,086.25	-232,654.15	0.13
		Base		101.860250	1,792,740.40	88.641264	1,560,086.25	-232,654.15	0.13
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	300,000.000	103.624743	310,874.23	76.950527	230,851.58	-80,022.65	0.02
		Base		103.624743	310,874.23	76.950527	230,851.58	-80,022.65	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
		Local	300,000.000	99.500597	298,501.79	96.886000	290,658.00	-7,843.79	0.02
		Base		99.500597	298,501.79	96.886000	290,658.00	-7,843.79	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
		Local	330,000.000	100.090258	330,297.85	96.990900	320,069.97	-10,227.88	0.03
		Base		100.090258	330,297.85	96.990900	320,069.97	-10,227.88	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	470,000.000	111.950874	526,169.11	89.499524	420,647.76	-105,521.35	0.04
		Base		111.950874	526,169.11	89.499524	420,647.76	-105,521.35	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	40,000.000	120.025175	48,010.07	91.990413	36,796.17	-11,213.90	0.00
		Base		120.025175	48,010.07	91.990413	36,796.17	-11,213.90	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
		Local	770,000.000	101.329935	780,240.50	97.286227	749,103.95	-31,136.55	0.06
		Base		101.329935	780,240.50	97.286227	749,103.95	-31,136.55	0.06
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	290,000.000	100.000000	290,000.00	95.499619	276,948.90	-13,051.10	0.02
		Base		100.000000	290,000.00	95.499619	276,948.90	-13,051.10	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	30,000.000	Local	100.005633	30,001.69	99.849988	29,955.00	-46.69	0.00
		Base	100.005633	30,001.69	99.849988	29,955.00	-46.69	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	500,000.000	Local	112.126188	560,630.94	79.281854	396,409.27	-164,221.67	0.03
		Base	112.126188	560,630.94	79.281854	396,409.27	-164,221.67	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027		
	48,577.790	Local	91.913547	44,649.57	81.625000	39,651.62	-4,997.95	0.00
		Base	91.913547	44,649.57	81.625000	39,651.62	-4,997.95	0.00
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.007000	01 Nov 2048		
	1,065,078.320	Local	103.729213	1,104,797.36	95.560833	1,017,797.71	-86,999.65	0.09
Original Face:	4,000,000.000	Base	103.729213	1,104,797.36	95.560833	1,017,797.71	-86,999.65	0.08
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR				2.877000	01 Nov 2047		
	327,331.850	Local	103.795014	339,754.14	96.748609	316,689.01	-23,065.13	0.03
Original Face:	1,100,000.000	Base	103.795014	339,754.14	96.748609	316,689.01	-23,065.13	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR				3.097000	01 Feb 2050		
	380,735.300	Local	103.412061	393,726.22	96.667379	368,046.84	-25,679.38	0.03
Original Face:	1,600,000.000	Base	103.412061	393,726.22	96.667379	368,046.84	-25,679.38	0.03
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
	17,126.650	Local	105.901855	18,137.44	103.383676	17,706.16	-431.28	0.00
Original Face:	400,000.000	Base	105.901855	18,137.44	103.383676	17,706.16	-431.28	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
	14,416.010	Local	104.685763	15,091.51	103.849275	14,970.92	-120.59	0.00
Original Face:	700,000.000	Base	104.685763	15,091.51	103.849275	14,970.92	-120.59	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
	48,079.550	Local	108.521253	52,176.53	101.441682	48,772.70	-3,403.83	0.00
Original Face:	700,000.000	Base	108.521253	52,176.53	101.441682	48,772.70	-3,403.83	0.00
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
	8,446.440	Local	107.212743	9,055.66	104.988936	8,867.83	-187.83	0.00
Original Face:	200,000.000	Base	107.212743	9,055.66	104.988936	8,867.83	-187.83	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	87,424.270	106.305412	92,936.73	100.386487	87,762.15	-5,174.58	0.01
Original Face:		Base	700,000.000	106.305412	92,936.73	100.386487	87,762.15	-5,174.58	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
		Local	15,787.970	106.830834	16,866.42	104.657892	16,523.36	-343.06	0.00
Original Face:		Base	200,000.000	106.830834	16,866.42	104.657892	16,523.36	-343.06	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		Local	0.000	0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		Local	21,818.530	98.321243	21,452.25	93.709038	20,445.93	-1,006.32	0.00
Original Face:		Base	100,000.000	98.321243	21,452.25	93.709038	20,445.93	-1,006.32	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	19,871.510	98.325391	19,538.74	93.709665	18,621.53	-917.21	0.00
Original Face:		Base	100,000.000	98.325391	19,538.74	93.709665	18,621.53	-917.21	0.00
3131WLCE6	FED HM LN PC POOL ZI7269 FR 03/38 FIXED 5					5.000000	01 Mar 2038		
		Local	86,665.770	104.611509	90,662.37	102.066879	88,457.05	-2,205.32	0.01
Original Face:		Base	4,500,000.000	104.611509	90,662.37	102.066879	88,457.05	-2,205.32	0.01
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023		
		Local	541.700	100.300905	543.33	99.389380	538.39	-4.94	0.00
Original Face:		Base	875,000.000	100.300905	543.33	99.389380	538.39	-4.94	0.00
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5					3.500000	01 Nov 2042		
		Local	75,895.620	103.956935	78,898.76	94.575526	71,778.68	-7,120.08	0.01
Original Face:		Base	300,000.000	103.956935	78,898.76	94.575526	71,778.68	-7,120.08	0.01
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	17,908.430	103.983822	18,621.87	94.542099	16,931.01	-1,690.86	0.00
Original Face:		Base	100,000.000	103.983822	18,621.87	94.542099	16,931.01	-1,690.86	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
		Local	2,424.910	108.128961	2,622.03	97.041121	2,353.16	-268.87	0.00
Original Face:		Base	10,000.000	108.128961	2,622.03	97.041121	2,353.16	-268.87	0.00
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	14,530.970	99.575046	14,469.22	103.736927	15,073.98	604.76	0.00
Original Face:		Base	1,768,109.000	99.575046	14,469.22	103.736927	15,073.98	604.76	0.00
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036		
		Local	42,812.840	107.744406	46,128.44	103.865261	44,467.67	-1,660.77	0.00
Original Face:		Base	600,000.000	107.744406	46,128.44	103.865261	44,467.67	-1,660.77	0.00
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
		Local	83,629.710	104.038302	87,006.93	95.530897	79,892.21	-7,114.72	0.01
Original Face:		Base	400,000.000	104.038302	87,006.93	95.530897	79,892.21	-7,114.72	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
		Local	44,020.240	104.403406	45,958.63	95.528017	42,051.66	-3,906.97	0.00
Original Face:		Base	200,000.000	104.403406	45,958.63	95.528017	42,051.66	-3,906.97	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
		Local	296,543.030	107.555989	318,949.79	96.115649	285,024.26	-33,925.53	0.02
Original Face:		Base	900,000.000	107.555989	318,949.79	96.115649	285,024.26	-33,925.53	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	192,701.920	108.175637	208,456.53	91.403779	176,136.84	-32,319.69	0.01
Original Face:		Base	400,000.000	108.175637	208,456.53	91.403779	176,136.84	-32,319.69	0.01
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	92,306.970	90.541126	83,575.77	86.368147	79,723.82	-3,851.95	0.01
Original Face:		Base	100,000.000	90.541126	83,575.77	86.368147	79,723.82	-3,851.95	0.01
3132D9KX1	FED HM LN PC POOL SC0310 FR 08/42 FIXED 2					2.000000	01 Aug 2042		
		Local	96,853.400	85.968753	83,263.66	86.367044	83,649.42	385.76	0.01
Original Face:		Base	100,000.000	85.968753	83,263.66	86.367044	83,649.42	385.76	0.01
3132DM2J3	FED HM LN PC POOL SD0777 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
		Local	360,478.610	86.546700	311,982.34	86.693045	312,509.88	527.54	0.03
Original Face:		Base	400,000.000	86.546700	311,982.34	86.693045	312,509.88	527.54	0.03
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3					3.000000	01 Jan 2052		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	183,889.800	100.511257	184,829.95	87.090195	160,149.99	-24,679.96	0.01
Original Face:		Base	200,000.000	100.511257	184,829.95	87.090195	160,149.99	-24,679.96	0.01
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5					2.500000	01 Sep 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	150,287.580	100.160605	150,528.95	83.979989	126,211.49	-24,317.46	0.01
Original Face:		Base	200,000.000	100.160605	150,528.95	83.979989	126,211.49	-24,317.46	0.01
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	495,840.670	100.873192	500,170.31	82.810543	410,608.35	-89,561.96	0.03
Original Face:		Base	600,000.000	100.873192	500,170.31	82.810543	410,608.35	-89,561.96	0.03
3132DMVK8	FED HM LN PC POOL SD0618 FR 02/51 FIXED 3					3.000000	01 Feb 2051		
		Local	86,066.270	94.639561	81,452.74	90.386960	77,792.69	-3,660.05	0.01
Original Face:		Base	100,000.000	94.639561	81,452.74	90.386960	77,792.69	-3,660.05	0.01
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	270,795.860	93.863717	254,179.06	83.360289	225,736.21	-28,442.85	0.02
Original Face:		Base	300,000.000	93.863717	254,179.06	83.360289	225,736.21	-28,442.85	0.02
3132DN5J8	FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	782,831.610	85.307434	667,813.56	86.832354	679,751.11	11,937.55	0.06
Original Face:		Base	800,000.000	85.307434	667,813.56	86.832354	679,751.11	11,937.55	0.06
3132DN5L3	FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5					2.500000	01 Oct 2051		
		Local	288,380.430	85.619322	246,909.37	87.241647	251,587.84	4,678.47	0.02
Original Face:		Base	300,000.000	85.619322	246,909.37	87.241647	251,587.84	4,678.47	0.02
3132DNBV4	FED HM LN PC POOL SD0952 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	192,298.480	94.678393	182,065.11	90.606300	174,234.54	-7,830.57	0.01
Original Face:		Base	200,000.000	94.678393	182,065.11	90.606300	174,234.54	-7,830.57	0.01
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
		Local	596,709.280	100.951762	602,388.53	99.205987	591,971.33	-10,417.20	0.05
Original Face:		Base	680,000.000	100.951762	602,388.53	99.205987	591,971.33	-10,417.20	0.05
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	765,801.750	99.734264	763,766.74	97.146634	743,950.62	-19,816.12	0.06
Original Face:		Base	850,000.000	99.734264	763,766.74	97.146634	743,950.62	-19,816.12	0.06
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	1,205,243.590	102.397683	1,234,141.51	100.003376	1,205,284.28	-28,857.23	0.10
Original Face:		Base	1,260,000.000	102.397683	1,234,141.51	100.003376	1,205,284.28	-28,857.23	0.10
3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
		Local	394,425.560	98.750000	389,495.24	98.363337	387,970.14	-1,525.10	0.03
Original Face:		Base	400,000.000	98.750000	389,495.24	98.363337	387,970.14	-1,525.10	0.03
3132DPLT3	FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
		Local	99,586.390	102.162534	101,739.98	101.347735	100,928.55	-811.43	0.01
Original Face:		Base	100,000.000	102.162534	101,739.98	101.347735	100,928.55	-811.43	0.01
3132DPQC5	FED HM LN PC POOL SD2251 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	199,465.470	98.124999	195,725.49	97.962437	195,401.24	-324.25	0.02
Original Face:		Base	200,000.000	98.124999	195,725.49	97.962437	195,401.24	-324.25	0.02
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	489,461.740	103.107509	504,671.81	102.494485	501,671.29	-3,000.52	0.04
Original Face:		Base	500,000.000	103.107509	504,671.81	102.494485	501,671.29	-3,000.52	0.04
3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	299,576.600	98.218749	294,240.39	97.989546	293,553.75	-686.64	0.02
Original Face:		Base	300,000.000	98.218749	294,240.39	97.989546	293,553.75	-686.64	0.02
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	242,743.650	95.252144	231,218.53	90.889721	220,629.03	-10,589.50	0.02
Original Face:		Base	500,000.000	95.252144	231,218.53	90.889721	220,629.03	-10,589.50	0.02
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
		Local	2,978,147.270	97.344491	2,899,062.30	87.439284	2,604,070.65	-294,991.65	0.22
Original Face:		Base	3,300,000.000	97.344491	2,899,062.30	87.439284	2,604,070.65	-294,991.65	0.21
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	1,383,447.630	91.327820	1,263,472.56	87.139351	1,205,527.29	-57,945.27	0.10
Original Face:		Base	1,500,000.000	91.327820	1,263,472.56	87.139351	1,205,527.29	-57,945.27	0.10
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	696,968.410	86.734374	604,511.19	87.568938	610,327.83	5,816.64	0.05
Original Face:		Base	1,000,000.000	86.734374	604,511.19	87.568938	610,327.83	5,816.64	0.05
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	439,461.640	93.106629	409,167.92	87.568569	384,830.27	-24,337.65	0.03
Original Face:		Base	600,000.000	93.106629	409,167.92	87.568569	384,830.27	-24,337.65	0.03
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	699,989.130	93.286543	652,995.66	87.835576	614,839.48	-38,156.18	0.05
Original Face:		Base	900,000.000	93.286543	652,995.66	87.835576	614,839.48	-38,156.18	0.05
3132DVMB8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	3,570,986.080	86.207031	3,078,441.08	87.177535	3,113,097.64	34,656.56	0.26
Original Face:		Base	3,800,000.000	86.207031	3,078,441.08	87.177535	3,113,097.64	34,656.56	0.25
3132DWA60	FED HM LN PC POOL SD8129 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	134,810.490	85.952888	115,873.51	86.580346	116,719.39	845.88	0.01
Original Face:		Base	200,000.000	85.952888	115,873.51	86.580346	116,719.39	845.88	0.01
3132DWBP7	FED HM LN PC POOL SD8146 FR 05/51 FIXED 2					2.000000	01 May 2051		
		Local	1,026,647.630	82.521679	847,206.86	82.794975	850,012.65	2,805.79	0.07
Original Face:		Base	1,200,000.000	82.521679	847,206.86	82.794975	850,012.65	2,805.79	0.07
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
		Local	15,993.180	104.019838	16,636.08	94.736826	15,151.43	-1,484.65	0.00
Original Face:		Base	100,000.000	104.019838	16,636.08	94.736826	15,151.43	-1,484.65	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
		Local	15,618.940	107.461838	16,784.40	97.613858	15,246.25	-1,538.15	0.00
Original Face:		Base	100,000.000	107.461838	16,784.40	97.613858	15,246.25	-1,538.15	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
		Local	6,555.550	104.014461	6,818.72	94.737138	6,210.54	-608.18	0.00
Original Face:		Base	100,000.000	104.014461	6,818.72	94.737138	6,210.54	-608.18	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	22,869.070	104.025568	23,789.68	94.645591	21,644.57	-2,145.11	0.00
Original Face:		Base	100,000.000	104.025568	23,789.68	94.645591	21,644.57	-2,145.11	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	19,417.780	101.825749	19,772.30	98.128868	19,054.45	-717.85	0.00
	Original Face:	Base	100,000.000	101.825749	19,772.30	98.128868	19,054.45	-717.85	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
		Local	43,467.090	105.447363	45,834.90	99.847848	43,400.95	-2,433.95	0.00
	Original Face:	Base	200,000.000	105.447363	45,834.90	99.847848	43,400.95	-2,433.95	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	243,866.330	105.427756	257,102.80	100.612838	245,360.84	-11,741.96	0.02
	Original Face:	Base	1,000,000.000	105.427756	257,102.80	100.612838	245,360.84	-11,741.96	0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
		Local	181,144.190	105.441146	191,000.51	100.611934	182,252.67	-8,747.84	0.02
	Original Face:	Base	800,000.000	105.441146	191,000.51	100.611934	182,252.67	-8,747.84	0.01
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
		Local	47,261.120	102.230078	48,315.08	97.362513	46,014.61	-2,300.47	0.00
	Original Face:	Base	200,000.000	102.230078	48,315.08	97.362513	46,014.61	-2,300.47	0.00
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	25,796.820	105.427801	27,197.02	99.847784	25,757.55	-1,439.47	0.00
	Original Face:	Base	100,000.000	105.427801	27,197.02	99.847784	25,757.55	-1,439.47	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
		Local	106,737.030	104.753617	111,810.90	95.313374	101,734.66	-10,076.24	0.01
	Original Face:	Base	500,000.000	104.753617	111,810.90	95.313374	101,734.66	-10,076.24	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	23,385.720	102.446707	23,957.90	98.652475	23,070.59	-887.31	0.00
	Original Face:	Base	100,000.000	102.446707	23,957.90	98.652475	23,070.59	-887.31	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	23,027.840	102.446647	23,591.25	98.652372	22,717.51	-873.74	0.00
	Original Face:	Base	100,000.000	102.446647	23,591.25	98.652372	22,717.51	-873.74	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	51,164.660	102.735970	52,564.51	99.561767	50,940.44	-1,624.07	0.00
	Original Face:	Base	200,000.000	102.735970	52,564.51	99.561767	50,940.44	-1,624.07	0.00
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	44,619.810	102.546223	45,755.93	98.652311	44,018.47	-1,737.46	0.00
Original Face:		Base	200,000.000	102.546223	45,755.93	98.652311	44,018.47	-1,737.46	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
		Local	14,071.070	107.740847	15,160.29	99.758277	14,037.06	-1,123.23	0.00
Original Face:		Base	100,000.000	107.740847	15,160.29	99.758277	14,037.06	-1,123.23	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
		Local	119,023.070	103.384067	123,050.89	97.476356	116,019.35	-7,031.54	0.01
Original Face:		Base	482,939.000	103.384067	123,050.89	97.476356	116,019.35	-7,031.54	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		Local	47,852.530	100.625087	48,151.65	94.347078	45,147.46	-3,004.19	0.00
Original Face:		Base	200,000.000	100.625087	48,151.65	94.347078	45,147.46	-3,004.19	0.00
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		
		Local	164,750.400	105.611033	173,994.60	99.770659	164,372.56	-9,622.04	0.01
Original Face:		Base	902,639.000	105.611033	173,994.60	99.770659	164,372.56	-9,622.04	0.01
3132WVBC7	FED HM LN PC POOL WA1634 FR 12/32 FIXED 4.3					4.300000	01 Dec 2032		
		Local	599,137.730	101.428475	607,696.26	98.949502	592,843.80	-14,852.46	0.05
Original Face:		Base	600,000.000	101.428475	607,696.26	98.949502	592,843.80	-14,852.46	0.05
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	537,116.940	97.740725	524,981.99	92.083156	494,594.23	-30,387.76	0.04
Original Face:		Base	1,500,000.000	97.740725	524,981.99	92.083156	494,594.23	-30,387.76	0.04
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048		
		Local	368,385.770	108.582568	400,002.73	97.524281	359,265.57	-40,737.16	0.03
Original Face:		Base	1,400,000.000	108.582568	400,002.73	97.524281	359,265.57	-40,737.16	0.03
3132XFLH9	FED HM LN PC POOL WN1227 FR 01/33 FIXED 4.65					4.650000	01 Jan 2033		
		Local	200,000.000	102.877290	205,754.58	102.443013	204,886.03	-868.55	0.02
Original Face:		Base	200,000.000	102.877290	205,754.58	102.443013	204,886.03	-868.55	0.02
3132XGQC3	FED HM LN PC POOL WN2250 FR 09/32 FIXED 4					4.000000	01 Sep 2032		
		Local	100,000.000	96.822440	96,822.44	97.306450	97,306.45	484.01	0.01
Original Face:		Base	100,000.000	96.822440	96,822.44	97.306450	97,306.45	484.01	0.01
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 2048		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	864,652.270	97.446488	842,573.27	91.637293	792,343.93	-50,229.34	0.07
Original Face:		Base	2,200,000.000	97.446488	842,573.27	91.637293	792,343.93	-50,229.34	0.06
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023		
		Local	30,625.760	100.304123	30,718.90	99.318540	30,417.06	-301.84	0.00
Original Face:		Base	83,014,648.000	100.304123	30,718.90	99.318540	30,417.06	-301.84	0.00
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
		Local	31,921.380	104.124383	33,237.94	90.801933	28,985.23	-4,252.71	0.00
Original Face:		Base	100,000.000	104.124383	33,237.94	90.801933	28,985.23	-4,252.71	0.00
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	156,684.190	106.842624	167,405.50	87.568031	137,205.26	-30,200.24	0.01
Original Face:		Base	200,000.000	106.842624	167,405.50	87.568031	137,205.26	-30,200.24	0.01
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	154,344.540	106.524332	164,414.49	87.405555	134,905.70	-29,508.79	0.01
Original Face:		Base	200,000.000	106.524332	164,414.49	87.405555	134,905.70	-29,508.79	0.01
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	65,316.640	105.641977	69,001.79	86.359875	56,407.37	-12,594.42	0.00
Original Face:		Base	100,000.000	105.641977	69,001.79	86.359875	56,407.37	-12,594.42	0.00
3133ADX35	FED HM LN PC POOL QB6998 FR 12/50 FIXED 2					2.000000	01 Dec 2050		
		Local	76,437.590	88.372802	67,550.04	83.121747	63,536.26	-4,013.78	0.01
Original Face:		Base	100,000.000	88.372802	67,550.04	83.121747	63,536.26	-4,013.78	0.01
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	91,325.350	103.259873	94,302.44	83.051820	75,847.37	-18,455.07	0.01
Original Face:		Base	100,000.000	103.259873	94,302.44	83.051820	75,847.37	-18,455.07	0.01
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	77,731.950	103.417848	80,388.71	83.980875	65,279.97	-15,108.74	0.01
Original Face:		Base	100,000.000	103.417848	80,388.71	83.980875	65,279.97	-15,108.74	0.01
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	74,538.350	103.345271	77,031.86	83.856636	62,505.35	-14,526.51	0.01
Original Face:		Base	100,000.000	103.345271	77,031.86	83.856636	62,505.35	-14,526.51	0.01
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	72,181.520	103.345288	74,596.20	83.856950	60,529.22	-14,066.98	0.01
Original Face:		Base	100,000.000	103.345288	74,596.20	83.856950	60,529.22	-14,066.98	0.00
3133AGB24	FED HM LN PC POOL QB9057 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	80,231.390	88.279724	70,828.05	82.827026	66,453.27	-4,374.78	0.01
Original Face:		Base	100,000.000	88.279724	70,828.05	82.827026	66,453.27	-4,374.78	0.01
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	466,081.350	103.121050	480,627.98	83.732763	390,262.79	-90,365.19	0.03
Original Face:		Base	600,000.000	103.121050	480,627.98	83.732763	390,262.79	-90,365.19	0.03
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	338,903.290	100.102194	339,249.63	83.609200	283,354.33	-55,895.30	0.02
Original Face:		Base	400,000.000	100.102194	339,249.63	83.609200	283,354.33	-55,895.30	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	24,725.360	99.883197	24,696.48	83.733000	20,703.29	-3,993.19	0.00
Original Face:		Base	30,000.000	99.883197	24,696.48	83.733000	20,703.29	-3,993.19	0.00
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	77,643.480	100.583951	78,096.88	83.050857	64,483.58	-13,613.30	0.01
Original Face:		Base	100,000.000	100.583951	78,096.88	83.050857	64,483.58	-13,613.30	0.01
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	79,499.480	100.832131	80,161.02	83.981096	66,764.53	-13,396.49	0.01
Original Face:		Base	100,000.000	100.832131	80,161.02	83.981096	66,764.53	-13,396.49	0.01
3133AHAA5	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	171,729.810	100.540128	172,657.37	83.051378	142,623.97	-30,033.40	0.01
	Original Face:	Base	200,000.000	100.540128	172,657.37	83.051378	142,623.97	-30,033.40	0.01
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	84,781.780	100.131455	84,893.23	83.979884	71,199.64	-13,693.59	0.01
	Original Face:	Base	100,000.000	100.131455	84,893.23	83.979884	71,199.64	-13,693.59	0.01
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	155,096.980	100.525516	155,912.04	83.050746	128,809.20	-27,102.84	0.01
	Original Face:	Base	200,000.000	100.525516	155,912.04	83.050746	128,809.20	-27,102.84	0.01
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	72,044.200	100.540155	72,433.35	83.608357	60,234.97	-12,198.38	0.01
	Original Face:	Base	100,000.000	100.540155	72,433.35	83.608357	60,234.97	-12,198.38	0.00
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	163,518.700	100.510963	164,354.22	83.050739	135,803.49	-28,550.73	0.01
	Original Face:	Base	200,000.000	100.510963	164,354.22	83.050739	135,803.49	-28,550.73	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
		Local	154,661.840	103.197059	159,606.47	87.835468	135,847.95	-23,758.52	0.01
	Original Face:	Base	200,000.000	103.197059	159,606.47	87.835468	135,847.95	-23,758.52	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	76,805.650	100.423250	77,130.73	83.732043	64,310.94	-12,819.79	0.01
	Original Face:	Base	100,000.000	100.423250	77,130.73	83.732043	64,310.94	-12,819.79	0.01
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	83,331.470	105.418949	87,847.16	88.122915	73,434.12	-14,413.04	0.01
	Original Face:	Base	100,000.000	105.418949	87,847.16	88.122915	73,434.12	-14,413.04	0.01
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	618,654.370	100.525987	621,908.41	87.369330	540,514.18	-81,394.23	0.05
	Original Face:	Base	700,000.000	100.525987	621,908.41	87.369330	540,514.18	-81,394.23	0.04
3133AR4L6	FED HM LN PC POOL QC7127 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
		Local	89,594.210	93.834657	84,070.42	82.941755	74,311.01	-9,759.41	0.01
	Original Face:	Base	100,000.000	93.834657	84,070.42	82.941755	74,311.01	-9,759.41	0.01
3133ARAC9	FED HM LN PC POOL QC6303 FR 09/51 FIXED 2					2.000000	01 Sep 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	90,594.690	93.834672	85,009.23	82.941946	75,141.00	-9,868.23	0.01
	Original Face:	Base	100,000.000	93.834672	85,009.23	82.941946	75,141.00	-9,868.23	0.01
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	86,625.090	104.208815	90,270.98	87.427860	75,734.46	-14,536.52	0.01
	Original Face:	Base	100,000.000	104.208815	90,270.98	87.427860	75,734.46	-14,536.52	0.01
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	90,474.220	92.560345	83,743.25	87.229951	78,920.62	-4,822.63	0.01
	Original Face:	Base	100,000.000	92.560345	83,743.25	87.229951	78,920.62	-4,822.63	0.01
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
		Local	279,621.210	99.848881	279,198.65	90.488419	253,024.81	-26,173.84	0.02
	Original Face:	Base	300,000.000	99.848881	279,198.65	90.488419	253,024.81	-26,173.84	0.02
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	94,279.650	99.940390	94,223.45	82.809175	78,072.20	-16,151.25	0.01
	Original Face:	Base	100,000.000	99.940390	94,223.45	82.809175	78,072.20	-16,151.25	0.01
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	276,786.630	100.208619	277,364.06	82.708402	228,925.80	-48,438.26	0.02
	Original Face:	Base	300,000.000	100.208619	277,364.06	82.708402	228,925.80	-48,438.26	0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	281,280.160	100.208614	281,866.95	82.708427	232,642.40	-49,224.55	0.02
	Original Face:	Base	300,000.000	100.208614	281,866.95	82.708427	232,642.40	-49,224.55	0.02
3133AYE30	FED HM LN PC POOL QD1954 FR 11/51 FIXED 3					3.000000	01 Nov 2051		
		Local	94,247.920	94.953650	89,491.84	89.763867	84,600.58	-4,891.26	0.01
	Original Face:	Base	100,000.000	94.953650	89,491.84	89.763867	84,600.58	-4,891.26	0.01
3133AYLJ7	FED HM LN PC POOL QD2129 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	2,600,777.260	83.307081	2,166,631.61	82.709441	2,151,088.33	-15,543.28	0.18
	Original Face:	Base	2,800,000.000	83.307081	2,166,631.61	82.709441	2,151,088.33	-15,543.28	0.17
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	87,243.900	100.180448	87,401.33	87.073741	75,966.53	-11,434.80	0.01
	Original Face:	Base	100,000.000	100.180448	87,401.33	87.073741	75,966.53	-11,434.80	0.01
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	279,174.160	100.390989	280,265.70	87.221267	243,499.24	-36,766.46	0.02
	Original Face:	Base	300,000.000	100.390989	280,265.70	87.221267	243,499.24	-36,766.46	0.02
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	94,379.930	100.812090	95,146.38	87.041943	82,150.12	-12,996.26	0.01
	Original Face:	Base	100,000.000	100.812090	95,146.38	87.041943	82,150.12	-12,996.26	0.01
3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	185,417.990	95.448980	176,979.58	86.992977	161,300.63	-15,678.95	0.01
	Original Face:	Base	200,000.000	95.448980	176,979.58	86.992977	161,300.63	-15,678.95	0.01
3133BAUR0	FED HM LN PC POOL QE1492 FR 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	92,572.610	97.831767	90,565.42	93.670074	86,712.83	-3,852.59	0.01
	Original Face:	Base	100,000.000	97.831767	90,565.42	93.670074	86,712.83	-3,852.59	0.01
3133BQSA5	FED HM LN PC POOL QF3213 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	194,948.480	98.140627	191,323.66	97.919682	190,892.93	-430.73	0.02
	Original Face:	Base	200,000.000	98.140627	191,323.66	97.919682	190,892.93	-430.73	0.02
3133BSPH9	FED HM LN PC POOL QF4924 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	99,656.180	101.760262	101,410.39	102.692105	102,339.03	928.64	0.01
	Original Face:	Base	100,000.000	101.760262	101,410.39	102.692105	102,339.03	928.64	0.01
3133BUGZ4	FED HM LN PC POOL QF6516 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	198,727.730	102.589221	203,873.23	103.158429	205,004.40	1,131.17	0.02
	Original Face:	Base	200,000.000	102.589221	203,873.23	103.158429	205,004.40	1,131.17	0.02
3133BUNF0	FED HM LN PC POOL QF6690 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	99,773.540	102.706208	102,473.62	103.179172	102,945.51	471.89	0.01
	Original Face:	Base	100,000.000	102.706208	102,473.62	103.179172	102,945.51	471.89	0.01
3133BWD34	FED HM LN PC POOL QF8222 FR 02/53 FIXED 6.5					6.500000	01 Feb 2053		
		Local	199,850.710	102.682823	205,212.35	103.189032	206,224.01	1,011.66	0.02
	Original Face:	Base	200,000.000	102.682823	205,212.35	103.189032	206,224.01	1,011.66	0.02
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	76,564.270	103.935465	79,577.43	89.199184	68,294.70	-11,282.73	0.01
	Original Face:	Base	100,000.000	103.935465	79,577.43	89.199184	68,294.70	-11,282.73	0.01
3133JLYK9	FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	96,662.060	93.412855	90,294.79	84.768579	81,939.05	-8,355.74	0.01
	Original Face:	Base	100,000.000	93.412855	90,294.79	84.768579	81,939.05	-8,355.74	0.01
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
		Local	405,174.340	100.306335	406,415.53	83.618044	338,798.86	-67,616.67	0.03
	Original Face:	Base	500,000.000	100.306335	406,415.53	83.618044	338,798.86	-67,616.67	0.03
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	1,053,756.650	92.891667	978,852.12	87.568424	922,758.09	-56,094.03	0.08
	Original Face:	Base	1,400,000.000	92.891667	978,852.12	87.568424	922,758.09	-56,094.03	0.07
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	150,910.580	91.722111	138,418.37	87.568091	132,149.51	-6,268.86	0.01
	Original Face:	Base	200,000.000	91.722111	138,418.37	87.568091	132,149.51	-6,268.86	0.01
3133KL2H9	FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051		
		Local	175,357.770	101.116306	177,315.30	82.884922	145,345.15	-31,970.15	0.01
	Original Face:	Base	200,000.000	101.116306	177,315.30	82.884922	145,345.15	-31,970.15	0.01
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5					1.500000	01 Feb 2051		
		Local	263,289.710	77.323626	203,585.15	78.674801	207,142.66	3,557.51	0.02
	Original Face:	Base	300,000.000	77.323626	203,585.15	78.674801	207,142.66	3,557.51	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	736,622.790	103.055572	759,130.83	83.167858	612,633.40	-146,497.43	0.05
	Original Face:	Base	900,000.000	103.055572	759,130.83	83.167858	612,633.40	-146,497.43	0.05
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
		Local	1,697,933.120	100.722907	1,710,207.59	82.904667	1,407,665.80	-302,541.79	0.12
	Original Face:	Base	2,000,000.000	100.722907	1,710,207.59	82.904667	1,407,665.80	-302,541.79	0.11
3133KM3V5	FED HM LN PC POOL RA6212 FR 10/51 FIXED 4					4.000000	01 Oct 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KMLL7	FED HM LN PC POOL RA5731 FR 08/51 FIXED 2					2.000000	01 Aug 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	621,645.970	88.405270	549,567.80	82.763308	514,494.77	-35,073.03	0.04
Original Face:		Base	700,000.000	88.405270	549,567.80	82.763308	514,494.77	-35,073.03	0.04
3133KNA94	FED HM LN PC POOL RA6332 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	183,246.810	88.217197	161,655.20	82.816403	151,758.42	-9,896.78	0.01
Original Face:		Base	200,000.000	88.217197	161,655.20	82.816403	151,758.42	-9,896.78	0.01
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	354,410.990	97.687120	346,213.89	87.713860	310,867.56	-35,346.33	0.03
Original Face:		Base	400,000.000	97.687120	346,213.89	87.713860	310,867.56	-35,346.33	0.03
3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	271,901.070	90.365683	245,705.26	85.302589	231,938.65	-13,766.61	0.02
Original Face:		Base	300,000.000	90.365683	245,705.26	85.302589	231,938.65	-13,766.61	0.02
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
		Local	1,225,783.330	102.676560	1,258,592.16	85.859597	1,052,452.63	-206,139.53	0.09
Original Face:		Base	1,400,000.000	102.676560	1,258,592.16	85.859597	1,052,452.63	-206,139.53	0.09
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
		Local	740,557.160	90.148704	667,602.68	85.871134	635,924.83	-31,677.85	0.05
Original Face:		Base	800,000.000	90.148704	667,602.68	85.871134	635,924.83	-31,677.85	0.05
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	760,000.000	121.564329	923,888.90	118.408596	899,905.33	-23,983.57	0.08
		Base		121.564329	923,888.90	118.408596	899,905.33	-23,983.57	0.07
3136A03E5	FANNIE MAE FNR 2011 87 SG					1.704710	25 Apr 2040		
		Local	49,362.080	33.003674	16,291.30	2.717570	1,341.45	-14,949.85	0.00
Original Face:		Base	1,000,000.000	33.003674	16,291.30	2.717570	1,341.45	-14,949.85	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					1.704710	25 Oct 2041		
		Local	81,137.240	0.000012	0.01	7.288770	5,913.91	5,913.90	0.00
Original Face:		Base	1,000,000.000	0.000012	0.01	7.288770	5,913.91	5,913.90	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
		Local	2,116.880	110.027966	2,329.16	102.334630	2,166.30	-162.86	0.00
Original Face:		Base	200,000.000	110.027966	2,329.16	102.334630	2,166.30	-162.86	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	21,568.870	112.415022	24,246.65	108.213760	23,340.49	-906.16	0.00
	Original Face:	Base	400,000.000	112.415022	24,246.65	108.213760	23,340.49	-906.16	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
		Local	34,408.430	109.412751	37,647.21	106.274710	36,567.46	-1,079.75	0.00
	Original Face:	Base	600,000.000	109.412751	37,647.21	106.274710	36,567.46	-1,079.75	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA					1.804710	25 Mar 2042		
		Local	30,095.870	0.000033	0.01	6.452100	1,941.82	1,941.81	0.00
	Original Face:	Base	300,000.000	0.000033	0.01	6.452100	1,941.82	1,941.81	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					1.754710	25 Jul 2042		
		Local	6,570.950	55.743386	3,662.87	12.190370	801.02	-2,861.85	0.00
	Original Face:	Base	100,000.000	55.743386	3,662.87	12.190370	801.02	-2,861.85	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
		Local	59,945.270	113.624528	68,112.53	107.123910	64,215.72	-3,896.81	0.01
	Original Face:	Base	700,000.000	113.624528	68,112.53	107.123910	64,215.72	-3,896.81	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
		Local	143,867.920	109.976352	158,220.69	102.733530	147,800.59	-10,420.10	0.01
	Original Face:	Base	1,200,000.000	109.976352	158,220.69	102.733530	147,800.59	-10,420.10	0.01
3136AH6K1	FANNIE MAE FNR 2014 6 Z					2.500000	25 Feb 2044		
		Local	628,625.940	85.863436	539,759.83	86.756650	545,374.81	5,614.98	0.05
	Original Face:	Base	500,000.000	85.863436	539,759.83	86.756650	545,374.81	5,614.98	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					0.255000	25 Aug 2044		
		Local	84,967.390	23.609517	20,060.39	4.637310	3,940.20	-16,120.19	0.00
	Original Face:	Base	800,000.000	23.609517	20,060.39	4.637310	3,940.20	-16,120.19	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.474337	25 Dec 2024		
		Local	4,898,142.960	2.735138	133,970.97	0.544090	26,650.31	-107,320.66	0.00
	Original Face:	Base	9,885,000.000	2.735138	133,970.97	0.544090	26,650.31	-107,320.66	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
		Local	391,041.160	94.457479	369,367.62	86.714780	339,090.48	-30,277.14	0.03
	Original Face:	Base	300,000.000	94.457479	369,367.62	86.714780	339,090.48	-30,277.14	0.03
3136APB68	FANNIE MAE FNR 2015 55 IO					0.309170	25 Aug 2055		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	12,637.490	7.715852	975.09	3.717720	469.83	-505.26	0.00
Original Face:		Base	100,000.000	7.715852	975.09	3.717720	469.83	-505.26	0.00
3136APTN2	FANNIE MAE FNR 2015 56 AS					1.304710	25 Aug 2045		
		Local	123,834.700	16.563968	20,511.94	12.285690	15,213.95	-5,297.99	0.00
Original Face:		Base	400,000.000	16.563968	20,511.94	12.285690	15,213.95	-5,297.99	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
		Local	99,330.370	101.100298	100,423.30	94.143120	93,512.71	-6,910.59	0.01
Original Face:		Base	100,000.000	101.100298	100,423.30	94.143120	93,512.71	-6,910.59	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
		Local	86,891.200	105.675074	91,822.34	95.404850	82,898.42	-8,923.92	0.01
Original Face:		Base	100,000.000	105.675074	91,822.34	95.404850	82,898.42	-8,923.92	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.105814	25 Apr 2028		
		Local	82,729.190	103.569562	85,682.26	95.012550	78,603.11	-7,079.15	0.01
Original Face:		Base	100,000.000	103.569562	85,682.26	95.012550	78,603.11	-7,079.15	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		Local	98,111.320	102.389164	100,455.36	95.867600	94,056.97	-6,398.39	0.01
Original Face:		Base	100,000.000	102.389164	100,455.36	95.867600	94,056.97	-6,398.39	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
		Local	137,902.390	100.900158	139,143.73	95.000250	131,007.62	-8,136.11	0.01
Original Face:		Base	140,000.000	100.900158	139,143.73	95.000250	131,007.62	-8,136.11	0.01
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		Local	107,559.450	101.583812	109,262.99	96.366070	103,650.81	-5,612.18	0.01
Original Face:		Base	220,000.000	101.583812	109,262.99	96.366070	103,650.81	-5,612.18	0.01
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
		Local	183,418.850	100.465061	184,271.86	88.931460	163,117.06	-21,154.80	0.01
Original Face:		Base	200,000.000	100.465061	184,271.86	88.931460	163,117.06	-21,154.80	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
		Local	86,764.230	102.114304	88,598.69	87.670820	76,066.91	-12,531.78	0.01
Original Face:		Base	100,000.000	102.114304	88,598.69	87.670820	76,066.91	-12,531.78	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	316,947.670	99.516302	315,414.60	61.157810	193,838.25	-121,576.35	0.02
	Original Face:	Base	300,000.000	99.516302	315,414.60	61.157810	193,838.25	-121,576.35	0.02
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.497650	25 Sep 2034		
		Local	1,158,662.510	9.177335	106,334.34	6.753950	78,255.49	-28,078.85	0.01
	Original Face:	Base	1,300,000.000	9.177335	106,334.34	6.753950	78,255.49	-28,078.85	0.01
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
		Local	1,100,000.000	84.499138	929,490.52	77.101940	848,121.34	-81,369.18	0.07
	Original Face:	Base	1,100,000.000	84.499138	929,490.52	77.101940	848,121.34	-81,369.18	0.07
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		Local	316,062.750	9.451025	29,871.17	15.337940	48,477.51	18,606.34	0.00
	Original Face:	Base	400,000.000	9.451025	29,871.17	15.337940	48,477.51	18,606.34	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		Local	231,978.500	11.725483	27,200.60	16.362690	37,957.92	10,757.32	0.00
	Original Face:	Base	300,000.000	11.725483	27,200.60	16.362690	37,957.92	10,757.32	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		Local	1,083,774.080	10.473842	113,512.78	14.487650	157,013.40	43,500.62	0.01
	Original Face:	Base	1,400,000.000	10.473842	113,512.78	14.487650	157,013.40	43,500.62	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
		Local	730,235.550	11.032110	80,560.39	15.055510	109,940.69	29,380.30	0.01
	Original Face:	Base	900,000.000	11.032110	80,560.39	15.055510	109,940.69	29,380.30	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
		Local	603,204.920	11.948339	72,072.97	16.322670	98,459.15	26,386.18	0.01
	Original Face:	Base	700,000.000	11.948339	72,072.97	16.322670	98,459.15	26,386.18	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
		Local	81,073.400	13.175443	10,681.78	3.964723	3,214.34	-7,467.44	0.00
	Original Face:	Base	1,400,000.000	13.175443	10,681.78	3.964723	3,214.34	-7,467.44	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
		Local	66,206.290	61.242610	40,546.46	15.896116	10,524.23	-30,022.23	0.00
	Original Face:	Base	800,000.000	61.242610	40,546.46	15.896116	10,524.23	-30,022.23	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	118,837.360	57.851958	68,749.74	18.141947	21,559.41	-47,190.33	0.00
Original Face:		Base	1,600,000.000	57.851958	68,749.74	18.141947	21,559.41	-47,190.33	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
		Local	32,724.350	17.360987	5,681.27	18.559696	6,073.54	392.27	0.00
Original Face:		Base	700,000.000	17.360987	5,681.27	18.559696	6,073.54	392.27	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
		Local	6,536.440	103.850261	6,788.11	102.046915	6,670.24	-117.87	0.00
Original Face:		Base	700,000.000	103.850261	6,788.11	102.046915	6,670.24	-117.87	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
		Local	18,384.940	105.502221	19,396.52	102.041522	18,760.27	-636.25	0.00
Original Face:		Base	861,059.000	105.502221	19,396.52	102.041522	18,760.27	-636.25	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					1.265570	15 Oct 2041		
		Local	96,390.490	175.781573	169,436.72	9.329870	8,993.11	-160,443.61	0.00
Original Face:		Base	1,300,000.000	175.781573	169,436.72	9.329870	8,993.11	-160,443.61	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					1.315570	15 Aug 2042		
		Local	74,626.810	69.687878	52,005.84	11.127040	8,303.75	-43,702.09	0.00
Original Face:		Base	500,000.000	69.687878	52,005.84	11.127040	8,303.75	-43,702.09	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
		Local	258,417.780	5.813451	15,022.99	3.590150	9,277.59	-5,745.40	0.00
Original Face:		Base	3,000,000.000	5.813451	15,022.99	3.590150	9,277.59	-5,745.40	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
		Local	71,336.560	89.970332	64,181.74	82.403590	58,783.89	-5,397.85	0.00
Original Face:		Base	200,000.000	89.970332	64,181.74	82.403590	58,783.89	-5,397.85	0.00
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
		Local	41,063.580	35.734877	14,674.02	3.945050	1,619.98	-13,054.04	0.00
Original Face:		Base	700,000.000	35.734877	14,674.02	3.945050	1,619.98	-13,054.04	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					1.265570	15 Feb 2044		
		Local	37,511.530	32.883863	12,335.24	9.512590	3,568.32	-8,766.92	0.00
Original Face:		Base	200,000.000	32.883863	12,335.24	9.512590	3,568.32	-8,766.92	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					1.315570	15 May 2044		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	77,619.220	37.106119	28,801.48	10.720690	8,321.32	-20,480.16	0.00
Original Face:		Base	400,000.000	37.106119	28,801.48	10.720690	8,321.32	-20,480.16	0.00
3137BDMP8	FREDDIE MAC FHR 4391 MZ					3.000000	15 Sep 2044		
		Local	516,020.420	88.382590	456,072.21	89.415510	461,402.29	5,330.08	0.04
Original Face:		Base	400,000.000	88.382590	456,072.21	89.415510	461,402.29	5,330.08	0.04
3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.211873	15 Apr 2041		
		Local	148,260.020	42.502733	63,014.56	4.341260	6,436.35	-56,578.21	0.00
Original Face:		Base	1,600,000.000	42.502733	63,014.56	4.341260	6,436.35	-56,578.21	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
		Local	146,627.200	10.870664	15,939.35	14.618780	21,435.11	5,495.76	0.00
Original Face:		Base	200,000.000	10.870664	15,939.35	14.618780	21,435.11	5,495.76	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
		Local	695,628.160	12.649015	87,990.11	15.734480	109,453.47	21,463.36	0.01
Original Face:		Base	800,000.000	12.649015	87,990.11	15.734480	109,453.47	21,463.36	0.01
3137FFZS9	FREDDIE MAC FHR 5085 NI					2.000000	25 Mar 2051		
		Local	351,411.340	12.253927	43,061.69	11.189800	39,322.23	-3,739.46	0.00
Original Face:		Base	400,000.000	12.253927	43,061.69	11.189800	39,322.23	-3,739.46	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	79,694.680	96.725879	77,085.38	88.767390	70,742.89	-6,342.49	0.01
Original Face:		Base	1,100,000.000	96.725879	77,085.38	88.767390	70,742.89	-6,342.49	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					0.879607	25 Jun 2029		
		Local	993,535.580	4.628120	45,982.02	4.454460	44,256.64	-1,725.38	0.00
Original Face:		Base	1,000,000.000	4.628120	45,982.02	4.454460	44,256.64	-1,725.38	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.287478	25 Jul 2026		
		Local	966,012.240	8.354387	80,704.40	3.432150	33,154.99	-47,549.41	0.00
Original Face:		Base	1,040,000.000	8.354387	80,704.40	3.432150	33,154.99	-47,549.41	0.00
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.125233	25 Jan 2030		
		Local	3,442,213.670	5.963092	205,262.36	5.971770	205,561.08	298.72	0.02
Original Face:		Base	3,500,000.000	5.963092	205,262.36	5.971770	205,561.08	298.72	0.02
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					1.538430	27 Oct 2028		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	7,580,000.000	13.153456	997,032.00	11.133980	843,955.68	-153,076.32	0.07
	Original Face:	Base	7,580,000.000	13.153456	997,032.00	11.133980	843,955.68	-153,076.32	0.07
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	205,760.690	10.274188	21,140.24	14.546990	29,931.99	8,791.75	0.00
	Original Face:	Base	300,000.000	10.274188	21,140.24	14.546990	29,931.99	8,791.75	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	487,852.090	9.108101	44,434.06	15.584910	76,031.31	31,597.25	0.01
	Original Face:	Base	600,000.000	9.108101	44,434.06	15.584910	76,031.31	31,597.25	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	164,922.170	7.932863	13,083.05	15.203000	25,073.12	11,990.07	0.00
	Original Face:	Base	200,000.000	7.932863	13,083.05	15.203000	25,073.12	11,990.07	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.323538	25 Jul 2035		
		Local	381,559.290	2.549022	9,726.03	11.023900	42,062.71	32,336.68	0.00
	Original Face:	Base	390,000.000	3.480623	13,280.64	11.023900	42,062.71	28,782.07	0.00
3137FWHV5	FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1					1.424816	25 Jul 2030		
		Local	995,129.750	7.859284	78,210.07	7.913950	78,754.07	544.00	0.01
	Original Face:	Base	1,000,000.000	7.859284	78,210.07	7.913950	78,754.07	544.00	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		Local	428,289.430	10.161684	43,521.42	13.424230	57,494.56	13,973.14	0.00
	Original Face:	Base	500,000.000	10.161684	43,521.42	13.424230	57,494.56	13,973.14	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					14.195290	25 Apr 2028		
		Local	1,505,149.420	99.994246	1,505,062.81	104.298270	1,569,844.81	64,782.00	0.13
	Original Face:	Base	1,530,000.000	99.994246	1,505,062.81	104.298270	1,569,844.81	64,782.00	0.13
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					9.295290	25 Mar 2030		
		Local	850,000.000	100.000000	850,000.00	104.229600	885,951.60	35,951.60	0.08
	Original Face:	Base	850,000.000	100.000000	850,000.00	104.229600	885,951.60	35,951.60	0.07
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
		Local	727,090.150	9.771497	71,047.59	13.808970	100,403.66	29,356.07	0.01
	Original Face:	Base	800,000.000	9.771497	71,047.59	13.808970	100,403.66	29,356.07	0.01
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	900,000.000	100.938947	908,450.52	94.277860	848,500.74	-59,949.78	0.07
Original Face:		Base	900,000.000	100.938947	908,450.52	94.277860	848,500.74	-59,949.78	0.07
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
		Local	7,202.980	103.882976	7,482.67	102.059967	7,351.36	-131.31	0.00
Original Face:		Base	700,000.000	103.882976	7,482.67	102.059967	7,351.36	-131.31	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
		Local	67,507.120	104.372398	70,458.80	100.205616	67,645.93	-2,812.87	0.01
Original Face:		Base	1,400,000.000	104.372398	70,458.80	100.205616	67,645.93	-2,812.87	0.01
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
		Local	13,323.240	107.236153	14,287.33	97.774631	13,026.75	-1,260.58	0.00
Original Face:		Base	100,000.000	107.236153	14,287.33	97.774631	13,026.75	-1,260.58	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
		Local	76,566.460	107.235962	82,106.78	97.980082	75,019.88	-7,086.90	0.01
Original Face:		Base	500,000.000	107.235962	82,106.78	97.980082	75,019.88	-7,086.90	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
		Local	24,939.070	108.819976	27,138.69	104.891940	26,159.07	-979.62	0.00
Original Face:		Base	300,000.000	108.819976	27,138.69	104.891940	26,159.07	-979.62	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
		Local	24,387.070	102.545242	25,007.78	98.547361	24,032.81	-974.97	0.00
Original Face:		Base	100,000.000	102.545242	25,007.78	98.547361	24,032.81	-974.97	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
		Local	76,940.570	106.938069	82,278.76	105.746763	81,362.16	-916.60	0.01
Original Face:		Base	900,000.000	106.938069	82,278.76	105.746763	81,362.16	-916.60	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
		Local	18,136.310	106.319753	19,282.48	99.738916	18,088.96	-1,193.52	0.00
Original Face:		Base	100,000.000	106.319753	19,282.48	99.738916	18,088.96	-1,193.52	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
		Local	148,544.890	106.643312	158,413.19	102.052178	151,593.30	-6,819.89	0.01
Original Face:		Base	1,000,000.000	106.643312	158,413.19	102.052178	151,593.30	-6,819.89	0.01
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	34,035.000	101.369590	34,501.14	91.444683	31,123.20	-3,377.94	0.00
Original Face:		Base	100,000.000	101.369590	34,501.14	91.444683	31,123.20	-3,377.94	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
		Local	19,267.010	107.404937	20,693.72	97.775126	18,838.34	-1,855.38	0.00
Original Face:		Base	100,000.000	107.404937	20,693.72	97.775126	18,838.34	-1,855.38	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	21,921.170	102.664183	22,505.19	98.547834	21,602.84	-902.35	0.00
Original Face:		Base	100,000.000	102.664183	22,505.19	98.547834	21,602.84	-902.35	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	16,071.080	102.548242	16,480.61	98.093149	15,764.63	-715.98	0.00
Original Face:		Base	100,000.000	102.548242	16,480.61	98.093149	15,764.63	-715.98	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		Local	27,966.350	105.989520	29,641.40	97.743259	27,335.22	-2,306.18	0.00
Original Face:		Base	200,000.000	105.989520	29,641.40	97.743259	27,335.22	-2,306.18	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
		Local	18,357.760	107.736238	19,777.96	97.774480	17,949.20	-1,828.76	0.00
Original Face:		Base	100,000.000	107.736238	19,777.96	97.774480	17,949.20	-1,828.76	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		Local	13,467.690	107.323156	14,453.95	97.775715	13,168.13	-1,285.82	0.00
Original Face:		Base	100,000.000	107.323156	14,453.95	97.775715	13,168.13	-1,285.82	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
		Local	56,192.460	96.662417	54,316.99	92.109281	51,758.47	-2,558.52	0.00
Original Face:		Base	300,000.000	96.662417	54,316.99	92.109281	51,758.47	-2,558.52	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
		Local	145,505.210	96.661879	140,648.07	92.192008	134,144.17	-6,503.90	0.01
Original Face:		Base	700,000.000	96.661879	140,648.07	92.192008	134,144.17	-6,503.90	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	23,257.900	102.247537	23,780.63	97.255435	22,619.57	-1,161.06	0.00
	Original Face:	Base	100,000.000	102.247537	23,780.63	97.255435	22,619.57	-1,161.06	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
		Local	37,837.690	105.918887	40,077.26	99.847327	37,779.92	-2,297.34	0.00
	Original Face:	Base	551,126.000	105.918887	40,077.26	99.847327	37,779.92	-2,297.34	0.00
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		Local	151,254.760	108.698820	164,412.14	100.032891	151,304.51	-13,107.63	0.01
	Original Face:	Base	600,000.000	108.698820	164,412.14	100.032891	151,304.51	-13,107.63	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		Local	94,325.570	108.903715	102,724.05	100.342106	94,648.26	-8,075.79	0.01
	Original Face:	Base	300,000.000	108.903715	102,724.05	100.342106	94,648.26	-8,075.79	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
		Local	22,938.180	108.894472	24,978.41	100.342577	23,016.76	-1,961.65	0.00
	Original Face:	Base	100,000.000	108.894472	24,978.41	100.342577	23,016.76	-1,961.65	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
		Local	58,713.080	105.576032	61,986.94	98.092240	57,592.98	-4,393.96	0.00
	Original Face:	Base	300,000.000	105.576032	61,986.94	98.092240	57,592.98	-4,393.96	0.00
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
		Local	149,143.140	108.689598	162,103.08	100.032932	149,192.26	-12,910.82	0.01
	Original Face:	Base	700,000.000	108.689598	162,103.08	100.032932	149,192.26	-12,910.82	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
		Local	565,891.500	105.927426	599,434.30	98.547077	557,669.53	-41,764.77	0.05
	Original Face:	Base	1,900,000.000	105.927426	599,434.30	98.547077	557,669.53	-41,764.77	0.05
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
		Local	550,489.320	103.648796	570,575.55	94.741418	521,541.39	-49,034.16	0.04
	Original Face:	Base	3,800,000.000	103.648796	570,575.55	94.741418	521,541.39	-49,034.16	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	544,641.890	98.562960	536,815.17	91.696259	499,416.24	-37,398.93	0.04
	Original Face:	Base	1,700,000.000	98.562960	536,815.17	91.696259	499,416.24	-37,398.93	0.04
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	29,453.140	101.369022	29,856.36	91.636170	26,989.73	-2,866.63	0.00
	Original Face:	Base	100,000.000	101.369022	29,856.36	91.636170	26,989.73	-2,866.63	0.00
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
		Local	87,409.710	106.280984	92,899.90	96.234957	84,118.70	-8,781.20	0.01
	Original Face:	Base	400,000.000	106.280984	92,899.90	96.234957	84,118.70	-8,781.20	0.01
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	18,235.310	102.467849	18,685.33	99.001942	18,053.31	-632.02	0.00
	Original Face:	Base	100,000.000	102.467849	18,685.33	99.001942	18,053.31	-632.02	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	49,201.300	102.663913	50,511.98	98.547316	48,486.56	-2,025.42	0.00
	Original Face:	Base	200,000.000	102.663913	50,511.98	98.547316	48,486.56	-2,025.42	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	22,673.860	102.551529	23,252.39	98.092547	22,241.37	-1,011.02	0.00
	Original Face:	Base	100,000.000	102.551529	23,252.39	98.092547	22,241.37	-1,011.02	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	51,947.150	102.667423	53,332.80	98.547312	51,192.52	-2,140.28	0.00
	Original Face:	Base	200,000.000	102.667423	53,332.80	98.547312	51,192.52	-2,140.28	0.00
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	42,227.680	102.498788	43,282.86	97.743062	41,274.63	-2,008.23	0.00
	Original Face:	Base	200,000.000	102.498788	43,282.86	97.743062	41,274.63	-2,008.23	0.00
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
		Local	132,339.940	96.660139	127,919.97	92.228362	122,054.96	-5,865.01	0.01
	Original Face:	Base	500,000.000	96.660139	127,919.97	92.228362	122,054.96	-5,865.01	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
		Local	1,163,740.850	105.379590	1,226,345.34	99.456763	1,157,418.98	-68,926.36	0.10
	Original Face:	Base	4,898,873.000	105.379590	1,226,345.34	99.456763	1,157,418.98	-68,926.36	0.09
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		Local	89,128.980	105.871670	94,362.34	99.253873	88,463.96	-5,898.38	0.01
	Original Face:	Base	715,719.000	105.871670	94,362.34	99.253873	88,463.96	-5,898.38	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	8,930.310	106.189035	9,483.01	98.147658	8,764.89	-718.12	0.00
Original Face:		Base	498,051.000	106.189035	9,483.01	98.147658	8,764.89	-718.12	0.00
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044		
		Local	29,658.350	106.909791	31,707.68	94.758129	28,103.70	-3,603.98	0.00
Original Face:		Base	200,000.000	106.909791	31,707.68	94.758129	28,103.70	-3,603.98	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
		Local	100,546.710	106.890877	107,475.26	94.432946	94,949.22	-12,526.04	0.01
Original Face:		Base	600,000.000	106.890877	107,475.26	94.432946	94,949.22	-12,526.04	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
		Local	306,269.130	103.368923	316,587.10	94.546063	289,565.40	-27,021.70	0.02
Original Face:		Base	982,188.000	103.368923	316,587.10	94.546063	289,565.40	-27,021.70	0.02
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
		Local	181,324.820	107.335780	194,626.41	104.098040	188,755.58	-5,870.83	0.02
Original Face:		Base	2,000,000.000	107.335780	194,626.41	104.098040	188,755.58	-5,870.83	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
		Local	39,195.300	108.285713	42,442.91	105.220300	41,241.41	-1,201.50	0.00
Original Face:		Base	300,000.000	108.285713	42,442.91	105.220300	41,241.41	-1,201.50	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					1.745570	15 Feb 2037		
		Local	89,263.880	2.976288	2,656.75	9.864440	8,805.38	6,148.63	0.00
Original Face:		Base	2,100,000.000	2.976288	2,656.75	9.864440	8,805.38	6,148.63	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
		Local	49,140.570	105.196114	51,693.97	103.152080	50,689.52	-1,004.45	0.00
Original Face:		Base	100,000.000	105.196114	51,693.97	103.152080	50,689.52	-1,004.45	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					1.545570	15 Jan 2040		
		Local	3,921.700	78.219395	3,067.53	9.957940	390.52	-2,677.01	0.00
Original Face:		Base	100,000.000	78.219395	3,067.53	9.957940	390.52	-2,677.01	0.00
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	33,941.280	101.368216	34,405.67	91.615380	31,095.43	-3,310.24	0.00
Original Face:		Base	100,000.000	101.368216	34,405.67	91.615380	31,095.43	-3,310.24	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	31,852.690	101.368895	32,288.72	91.636220	29,188.60	-3,100.12	0.00
	Original Face:	Base	100,000.000	101.368895	32,288.72	91.636220	29,188.60	-3,100.12	0.00
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	131,589.870	107.592089	141,580.29	94.246041	124,018.24	-17,562.05	0.01
	Original Face:	Base	400,000.000	107.592089	141,580.29	94.246041	124,018.24	-17,562.05	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	469,682.110	101.890166	478,559.88	97.493076	457,907.54	-20,652.34	0.04
	Original Face:	Base	1,200,000.000	101.890166	478,559.88	97.493076	457,907.54	-20,652.34	0.04
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
		Local	281,253.380	111.297596	313,028.25	104.346319	293,477.55	-19,550.70	0.02
	Original Face:	Base	800,000.000	111.297596	313,028.25	104.346319	293,477.55	-19,550.70	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	487,745.410	101.777846	496,416.77	97.084843	473,526.87	-22,889.90	0.04
	Original Face:	Base	1,300,000.000	101.777846	496,416.77	97.084843	473,526.87	-22,889.90	0.04
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	258,583.080	107.640160	278,339.24	101.126076	261,494.92	-16,844.32	0.02
	Original Face:	Base	1,100,000.000	107.640160	278,339.24	101.126076	261,494.92	-16,844.32	0.02
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
		Local	304,595.870	101.896697	310,373.13	97.493005	296,959.67	-13,413.46	0.03
	Original Face:	Base	700,000.000	101.896697	310,373.13	97.493005	296,959.67	-13,413.46	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		Local	295,393.590	104.293996	308,077.78	98.362014	290,555.08	-17,522.70	0.02
	Original Face:	Base	800,000.000	104.293996	308,077.78	98.362014	290,555.08	-17,522.70	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		Local	38,994.310	113.234982	44,155.20	98.362139	38,355.64	-5,799.56	0.00
	Original Face:	Base	100,000.000	113.234982	44,155.20	98.362139	38,355.64	-5,799.56	0.00
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
		Local	1,891,280.600	89.263082	1,688,215.35	83.609651	1,581,293.11	-106,922.24	0.13
	Original Face:	Base	2,100,000.000	89.263082	1,688,215.35	83.609651	1,581,293.11	-106,922.24	0.13
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	278,326.340	89.394834	248,809.37	83.609303	232,706.71	-16,102.66	0.02
Original Face:		Base	300,000.000	89.394834	248,809.37	83.609303	232,706.71	-16,102.66	0.02
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
		Local	1,190,342.140	84.158465	1,001,773.67	86.210442	1,026,199.22	24,425.55	0.09
Original Face:		Base	1,200,000.000	84.158465	1,001,773.67	86.210442	1,026,199.22	24,425.55	0.08
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		Local	24,989.720	98.330193	24,572.44	93.607704	23,392.30	-1,180.14	0.00
Original Face:		Base	100,000.000	98.330193	24,572.44	93.607704	23,392.30	-1,180.14	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
		Local	113,820.870	100.447756	114,330.51	94.179075	107,195.44	-7,135.07	0.01
Original Face:		Base	120,000.000	100.447756	114,330.51	94.179075	107,195.44	-7,135.07	0.01
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 2031		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXLY4	FNMA POOL BL5742 FN 02/32 FIXED 2.32					2.320000	01 Feb 2032		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	478,113.040	97.461073	465,974.10	91.615555	438,025.92	-27,948.18	0.04
Original Face:		Base	1,200,000.000	97.461073	465,974.10	91.615555	438,025.92	-27,948.18	0.04
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	74,612.690	101.765075	75,929.66	95.562116	71,301.47	-4,628.19	0.01
Original Face:		Base	200,000.000	101.765075	75,929.66	95.562116	71,301.47	-4,628.19	0.01
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	26,213.160	101.812029	26,688.15	95.232302	24,963.40	-1,724.75	0.00
Original Face:		Base	70,000.000	101.812029	26,688.15	95.232302	24,963.40	-1,724.75	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
		Local	1,222,862.890	100.897247	1,233,834.99	94.246833	1,152,509.55	-81,325.44	0.10
Original Face:		Base	5,200,000.000	100.897247	1,233,834.99	94.246833	1,152,509.55	-81,325.44	0.09
3140JBLD6	FNMA POOL BM6623 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	92,741.350	93.418772	86,637.83	85.346400	79,151.40	-7,486.43	0.01
Original Face:		Base	100,000.000	93.418772	86,637.83	85.346400	79,151.40	-7,486.43	0.01
3140JBVE3	FNMA POOL BM6912 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	95,257.820	91.383374	87,049.81	84.787884	80,767.09	-6,282.72	0.01
Original Face:		Base	100,000.000	91.383374	87,049.81	84.787884	80,767.09	-6,282.72	0.01
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050		
		Local	69,807.930	99.825063	69,685.81	83.742346	58,458.80	-11,227.01	0.00
Original Face:		Base	100,000.000	99.825063	69,685.81	83.742346	58,458.80	-11,227.01	0.00
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
		Local	69,304.920	99.795859	69,163.44	83.721581	58,023.17	-11,140.27	0.00
Original Face:		Base	100,000.000	99.795859	69,163.44	83.721581	58,023.17	-11,140.27	0.00
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	163,548.020	106.582207	174,313.09	87.405597	142,950.12	-31,362.97	0.01
Original Face:		Base	200,000.000	106.582207	174,313.09	87.405597	142,950.12	-31,362.97	0.01
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		Local	170,283.110	100.321042	170,829.79	82.835056	141,054.11	-29,775.68	0.01
Original Face:		Base	200,000.000	100.321042	170,829.79	82.835056	141,054.11	-29,775.68	0.01
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	256,725.350	100.102183	256,987.68	83.609389	214,646.50	-42,341.18	0.02
Original Face:		Base	300,000.000	100.102183	256,987.68	83.609389	214,646.50	-42,341.18	0.02
3140KXAB2	FNMA POOL BR0001 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KXWZ5	FNMA POOL BR0663 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	84,768.210	88.310004	74,858.81	82.842605	70,224.19	-4,634.62	0.01
Original Face:		Base	100,000.000	88.310004	74,858.81	82.842605	70,224.19	-4,634.62	0.01
3140KYDF8	FNMA POOL BR1001 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	83,997.490	91.597142	76,939.30	87.834875	73,779.09	-3,160.21	0.01
Original Face:		Base	100,000.000	91.597142	76,939.30	87.834875	73,779.09	-3,160.21	0.01
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	79,051.330	103.185639	81,569.62	83.732986	66,192.04	-15,377.58	0.01
Original Face:		Base	100,000.000	103.185639	81,569.62	83.732986	66,192.04	-15,377.58	0.01
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	148,722.350	103.069525	153,287.42	83.608923	124,345.16	-28,942.26	0.01
Original Face:		Base	200,000.000	103.069525	153,287.42	83.608923	124,345.16	-28,942.26	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	72,641.830	103.091304	74,887.41	83.051514	60,330.14	-14,557.27	0.01
Original Face:		Base	100,000.000	103.091304	74,887.41	83.051514	60,330.14	-14,557.27	0.00
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	294,632.780	103.236429	304,168.36	83.733036	246,704.97	-57,463.39	0.02
Original Face:		Base	400,000.000	103.236429	304,168.36	83.733036	246,704.97	-57,463.39	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		Local	167,989.160	103.244049	173,438.81	83.075391	139,557.65	-33,881.16	0.01
Original Face:		Base	200,000.000	103.244049	173,438.81	83.075391	139,557.65	-33,881.16	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	85,560.770	103.142866	88,249.83	82.874064	70,907.69	-17,342.14	0.01
Original Face:		Base	100,000.000	103.142866	88,249.83	82.874064	70,907.69	-17,342.14	0.01
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2					2.000000	01 Feb 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	61,869.180	102.880982	63,651.62	82.979905	51,338.99	-12,312.63	0.00
Original Face:		Base	100,000.000	102.880982	63,651.62	82.979905	51,338.99	-12,312.63	0.00
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	74,763.120	103.563013	77,426.94	84.352468	63,064.54	-14,362.40	0.01
Original Face:		Base	100,000.000	103.563013	77,426.94	84.352468	63,064.54	-14,362.40	0.01
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	156,483.480	103.417837	161,831.83	83.980617	131,415.79	-30,416.04	0.01
Original Face:		Base	200,000.000	103.417837	161,831.83	83.980617	131,415.79	-30,416.04	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	77,942.480	99.839407	77,817.31	83.733023	65,263.59	-12,553.72	0.01
Original Face:		Base	100,000.000	99.839407	77,817.31	83.733023	65,263.59	-12,553.72	0.01
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	338,173.860	100.072767	338,419.94	82.801628	280,013.46	-58,406.48	0.02
Original Face:		Base	400,000.000	100.072767	338,419.94	82.801628	280,013.46	-58,406.48	0.02
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	250,579.040	103.230178	258,673.19	82.982256	207,936.14	-50,737.05	0.02
Original Face:		Base	300,000.000	103.230178	258,673.19	82.982256	207,936.14	-50,737.05	0.02
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	167,976.720	99.956208	167,903.16	82.842867	139,156.73	-28,746.43	0.01
Original Face:		Base	200,000.000	99.956208	167,903.16	82.842867	139,156.73	-28,746.43	0.01
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	75,795.080	99.766410	75,618.03	83.051151	62,948.69	-12,669.34	0.01
Original Face:		Base	100,000.000	99.766410	75,618.03	83.051151	62,948.69	-12,669.34	0.01
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	82,655.010	99.890472	82,564.48	83.732566	69,209.16	-13,355.32	0.01
Original Face:		Base	100,000.000	99.890472	82,564.48	83.732566	69,209.16	-13,355.32	0.01
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	73,726.090	100.640357	74,198.20	83.050882	61,230.17	-12,968.03	0.01
Original Face:		Base	100,000.000	100.640357	74,198.20	83.050882	61,230.17	-12,968.03	0.00
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	81,296.830	100.654896	81,829.24	83.051352	67,518.12	-14,311.12	0.01
	Original Face:	Base	100,000.000	100.654896	81,829.24	83.051352	67,518.12	-14,311.12	0.01
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	83,122.910	100.814986	83,800.35	83.640808	69,524.67	-14,275.68	0.01
	Original Face:	Base	100,000.000	100.814986	83,800.35	83.640808	69,524.67	-14,275.68	0.01
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	160,001.930	99.963494	159,943.52	82.828763	132,527.62	-27,415.90	0.01
	Original Face:	Base	200,000.000	99.963494	159,943.52	82.828763	132,527.62	-27,415.90	0.01
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	84,617.930	100.698528	85,209.01	83.054267	70,278.80	-14,930.21	0.01
	Original Face:	Base	100,000.000	100.698528	85,209.01	83.054267	70,278.80	-14,930.21	0.01
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	165,779.300	100.277387	166,239.15	82.806101	137,275.37	-28,963.78	0.01
	Original Face:	Base	200,000.000	100.277387	166,239.15	82.806101	137,275.37	-28,963.78	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
		Local	154,381.470	103.197689	159,318.11	87.835218	135,601.30	-23,716.81	0.01
	Original Face:	Base	200,000.000	103.197689	159,318.11	87.835218	135,601.30	-23,716.81	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	82,404.040	100.832301	83,089.89	83.980620	69,203.42	-13,886.47	0.01
	Original Face:	Base	100,000.000	100.832301	83,089.89	83.980620	69,203.42	-13,886.47	0.01
3140L6G99	FNMA POOL BR7423 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	88,609.500	81.695100	72,389.62	82.818851	73,385.37	995.75	0.01
	Original Face:	Base	100,000.000	81.695100	72,389.62	82.818851	73,385.37	995.75	0.01
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	80,143.760	100.087605	80,213.97	83.856213	67,205.52	-13,008.45	0.01
	Original Face:	Base	100,000.000	100.087605	80,213.97	83.856213	67,205.52	-13,008.45	0.01
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	153,447.990	100.160439	153,694.18	83.731881	128,484.89	-25,209.29	0.01
	Original Face:	Base	200,000.000	100.160439	153,694.18	83.731881	128,484.89	-25,209.29	0.01
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2					2.000000	01 Apr 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	82,406.150	100.087627	82,478.36	83.856127	69,102.61	-13,375.75	0.01
Original Face:		Base	100,000.000	100.087627	82,478.36	83.856127	69,102.61	-13,375.75	0.01
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	76,930.990	100.087559	76,998.35	83.661767	64,361.83	-12,636.52	0.01
Original Face:		Base	100,000.000	100.087559	76,998.35	83.661767	64,361.83	-12,636.52	0.01
3140LFY73	FNMA POOL BS5233 FN 06/32 FIXED 3.52					3.520000	01 Jun 2032		
		Local	100,000.000	100.080370	100,080.37	94.587366	94,587.37	-5,493.00	0.01
Original Face:		Base	100,000.000	100.080370	100,080.37	94.587366	94,587.37	-5,493.00	0.01
3140LG3Z3	FNMA POOL BS6215 FN 07/32 FIXED 3.84					3.840000	01 Jul 2032		
		Local	100,000.000	102.566010	102,566.01	96.908168	96,908.17	-5,657.84	0.01
Original Face:		Base	100,000.000	102.566010	102,566.01	96.908168	96,908.17	-5,657.84	0.01
3140LGU42	FNMA POOL BS6002 FN 07/32 FIXED 3.56					3.560000	01 Jul 2032		
		Local	100,000.000	100.391120	100,391.12	94.820162	94,820.16	-5,570.96	0.01
Original Face:		Base	100,000.000	100.391120	100,391.12	94.820162	94,820.16	-5,570.96	0.01
3140LGWS7	FNMA POOL BS6056 FN 08/32 FIXED 3.85					3.850000	01 Aug 2032		
		Local	100,000.000	95.112990	95,112.99	95.115173	95,115.17	2.18	0.01
Original Face:		Base	100,000.000	95.112990	95,112.99	95.115173	95,115.17	2.18	0.01
3140LGX98	FNMA POOL BS6103 FN 07/32 FIXED 4.06					4.060000	01 Jul 2032		
		Local	99,098.740	104.017145	103,079.68	98.897011	98,005.69	-5,073.99	0.01
Original Face:		Base	100,000.000	104.017145	103,079.68	98.897011	98,005.69	-5,073.99	0.01
3140LGY55	FNMA POOL BS6131 FN 07/32 FIXED 3.89					3.890000	01 Jul 2032		
		Local	300,000.000	96.013050	288,039.15	95.450667	286,352.00	-1,687.15	0.02
Original Face:		Base	300,000.000	96.013050	288,039.15	95.450667	286,352.00	-1,687.15	0.02
3140LGYW6	FNMA POOL BS6124 FN 07/32 FIXED 4.06					4.060000	01 Jul 2032		
		Local	200,000.000	96.639790	193,279.58	96.734462	193,468.92	189.34	0.02
Original Face:		Base	200,000.000	96.639790	193,279.58	96.734462	193,468.92	189.34	0.02
3140LGZM7	FNMA POOL BS6147 FN 07/32 FIXED 3.88					3.880000	01 Jul 2032		
		Local	99,065.580	102.690289	101,730.73	97.610078	96,697.99	-5,032.74	0.01
Original Face:		Base	100,000.000	102.690289	101,730.73	97.610078	96,697.99	-5,032.74	0.01
3140LGZP0	FNMA POOL BS6149 FN 08/32 FIXED 3.84					3.840000	01 Aug 2032		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200,000.000	102.920930	205,841.86	96.885663	193,771.33	-12,070.53	0.02
	Original Face:	Base	200,000.000	102.920930	205,841.86	96.885663	193,771.33	-12,070.53	0.02
3140LHJK7	FNMA POOL BS6565 FN 09/32 FIXED 3.74					3.740000	01 Sep 2032		
		Local	200,000.000	101.910155	203,820.31	96.119613	192,239.23	-11,581.08	0.02
	Original Face:	Base	200,000.000	101.910155	203,820.31	96.119613	192,239.23	-11,581.08	0.02
3140LHUU2	FNMA POOL BS6894 FN 12/32 FIXED 4.41					4.410000	01 Dec 2032		
		Local	200,000.000	100.573925	201,147.85	101.038024	202,076.05	928.20	0.02
	Original Face:	Base	200,000.000	100.573925	201,147.85	101.038024	202,076.05	928.20	0.02
3140LHUW8	FNMA POOL BS6896 FN 11/32 FIXED 4.37					4.370000	01 Nov 2032		
		Local	200,000.000	100.271185	200,542.37	100.699537	201,399.07	856.70	0.02
	Original Face:	Base	200,000.000	100.271185	200,542.37	100.699537	201,399.07	856.70	0.02
3140LHUY4	FNMA POOL BS6898 FN 10/32 FIXED 4.41					4.409000	01 Oct 2032		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140LHVG2	FNMA POOL BS6914 FN 11/32 FIXED 4.44					4.440000	01 Nov 2032		
		Local	100,000.000	100.738020	100,738.02	101.196445	101,196.45	458.43	0.01
	Original Face:	Base	100,000.000	100.738020	100,738.02	101.196445	101,196.45	458.43	0.01
3140LHVK3	FNMA POOL BS6917 FN 11/32 FIXED 4.26					4.260000	01 Nov 2032		
		Local	200,000.000	98.517660	197,035.32	99.826536	199,653.07	2,617.75	0.02
	Original Face:	Base	200,000.000	98.517660	197,035.32	99.826536	199,653.07	2,617.75	0.02
3140LHWK2	FNMA POOL BS6949 FN 10/32 FIXED 3.98					3.980000	01 Oct 2032		
		Local	400,000.000	97.512810	390,051.24	96.094831	384,379.32	-5,671.92	0.03
	Original Face:	Base	400,000.000	97.512810	390,051.24	96.094831	384,379.32	-5,671.92	0.03
3140LJHA7	FNMA POOL BS7424 FN 12/32 FIXED 4.94					4.940000	01 Dec 2032		
		Local	99,670.380	102.834714	102,495.75	104.737704	104,392.47	1,896.72	0.01
	Original Face:	Base	100,000.000	102.834714	102,495.75	104.737704	104,392.47	1,896.72	0.01
3140LJLM6	FNMA POOL BS7531 FN 02/33 FIXED 4.36					4.360000	01 Feb 2033		
		Local	300,000.000	99.642120	298,926.36	100.691414	302,074.24	3,147.88	0.03
	Original Face:	Base	300,000.000	99.642120	298,926.36	100.691414	302,074.24	3,147.88	0.02
3140LJNR3	FNMA POOL BS7599 FN 03/33 FIXED 4.42					4.420000	01 Mar 2033		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	300,000.000	100.241187	300,723.56	101.153231	303,459.69	2,736.13	0.03
Original Face:		Base	300,000.000	100.241187	300,723.56	101.153231	303,459.69	2,736.13	0.02
3140LJP34	FNMA POOL BS7641 FN 01/33 FIXED 4.58					4.580000	01 Jan 2033		
		Local	100,000.000	101.182520	101,182.52	102.362174	102,362.17	1,179.65	0.01
Original Face:		Base	100,000.000	101.182520	101,182.52	102.362174	102,362.17	1,179.65	0.01
3140LJP91	FNMA POOL BS7647 FN 01/33 FIXED 4.69					4.690000	01 Jan 2033		
		Local	100,000.000	102.119980	102,119.98	103.232636	103,232.64	1,112.66	0.01
Original Face:		Base	100,000.000	102.119980	102,119.98	103.232636	103,232.64	1,112.66	0.01
3140LJW85	FNMA POOL BS7870 FN 03/33 FIXED 4.7					4.700000	01 Mar 2033		
		Local	200,000.000	102.057460	204,114.92	103.481837	206,963.67	2,848.75	0.02
Original Face:		Base	200,000.000	102.057460	204,114.92	103.481837	206,963.67	2,848.75	0.02
3140LJW93	FNMA POOL BS7871 FN 03/33 FIXED 4.7					4.700000	01 Mar 2033		
		Local	100,000.000	102.069170	102,069.17	103.481837	103,481.84	1,412.67	0.01
Original Face:		Base	100,000.000	102.069170	102,069.17	103.481837	103,481.84	1,412.67	0.01
3140LPCJ9	FNMA POOL BT0972 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	95,904.300	93.414153	89,588.19	84.789655	81,316.93	-8,271.26	0.01
Original Face:		Base	100,000.000	93.414153	89,588.19	84.789655	81,316.93	-8,271.26	0.01
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	86,295.930	103.936791	89,693.22	87.368686	75,395.62	-14,297.60	0.01
Original Face:		Base	100,000.000	103.936791	89,693.22	87.368686	75,395.62	-14,297.60	0.01
3140LYRC9	FNMA POOL BT9482 FN 12/51 FIXED 2.5					2.500000	01 Dec 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	181,622.900	100.811974	183,097.63	87.077767	158,153.17	-24,944.46	0.01
Original Face:		Base	200,000.000	100.811974	183,097.63	87.077767	158,153.17	-24,944.46	0.01
3140M5AJ4	FNMA POOL BU3608 FN 11/51 FIXED 3					3.000000	01 Nov 2051		
		Local	81,266.730	94.953605	77,165.69	89.740095	72,928.84	-4,236.85	0.01
Original Face:		Base	100,000.000	94.953605	77,165.69	89.740095	72,928.84	-4,236.85	0.01
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	182,850.960	98.491044	180,091.82	86.992538	159,066.69	-21,025.13	0.01
Original Face:		Base	200,000.000	98.491044	180,091.82	86.992538	159,066.69	-21,025.13	0.01
3140MGQV6	FNMA POOL BV3167 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	96,736.100	97.831792	94,638.66	93.670223	90,612.92	-4,025.74	0.01
Original Face:		Base	100,000.000	97.831792	94,638.66	93.670223	90,612.92	-4,025.74	0.01
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
		Local	88,022.180	99.742985	87,795.95	90.817774	79,939.78	-7,856.17	0.01
Original Face:		Base	100,000.000	99.742985	87,795.95	90.817774	79,939.78	-7,856.17	0.01
3140MJ6K6	FNMA POOL BV5373 FN 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	90,572.790	95.272267	86,290.75	86.899231	78,707.06	-7,583.69	0.01
Original Face:		Base	100,000.000	95.272267	86,290.75	86.899231	78,707.06	-7,583.69	0.01
3140MJT70	FNMA POOL BV5073 FN 07/52 FIXED 4.5					4.500000	01 Jul 2052		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	281,338.680	96.999712	272,897.71	93.669770	263,529.29	-9,368.42	0.02
Original Face:		Base	300,000.000	96.999712	272,897.71	93.669770	263,529.29	-9,368.42	0.02
3140MQAA7	FNMA POOL BV9900 FN 05/52 FIXED 4					4.000000	01 May 2052		
		Local	95,675.090	99.636091	95,326.92	96.239776	92,077.49	-3,249.43	0.01
Original Face:		Base	100,000.000	99.636091	95,326.92	96.239776	92,077.49	-3,249.43	0.01
3140MTE41	FNMA POOL BW1954 FN 07/52 FIXED 4.5					4.500000	01 Jul 2052		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	297,608.860	98.093750	291,935.69	97.929000	291,445.38	-490.31	0.02
Original Face:		Base	300,000.000	98.093750	291,935.69	97.929000	291,445.38	-490.31	0.02
3140NBEP2	FNMA POOL BX6441 FN 02/53 FIXED 6.5					6.500000	01 Feb 2053		
		Local	99,922.690	102.690630	102,611.24	103.326014	103,246.13	634.89	0.01
Original Face:		Base	100,000.000	102.690630	102,611.24	103.326014	103,246.13	634.89	0.01
3140NCRY7	FNMA POOL BX7702 FN 02/53 FIXED 6.5					6.500000	01 Feb 2053		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	198,217.960	102.651627	203,473.96	103.158429	204,478.53	1,004.57	0.02
	Original Face:	Base	200,000.000	102.651627	203,473.96	103.158429	204,478.53	1,004.57	0.02
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	166,345.870	108.288135	180,132.84	99.773330	165,968.81	-14,164.03	0.01
	Original Face:	Base	700,000.000	108.288135	180,132.84	99.773330	165,968.81	-14,164.03	0.01
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		Local	130,446.820	109.422690	142,738.42	99.160769	129,352.07	-13,386.35	0.01
	Original Face:	Base	300,000.000	109.422690	142,738.42	99.160769	129,352.07	-13,386.35	0.01
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		Local	39,029.420	108.282521	42,262.04	96.627690	37,713.23	-4,548.81	0.00
	Original Face:	Base	100,000.000	108.282521	42,262.04	96.627690	37,713.23	-4,548.81	0.00
3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	155,379.400	91.916979	142,820.05	87.405862	135,810.70	-7,009.35	0.01
	Original Face:	Base	200,000.000	91.916979	142,820.05	87.405862	135,810.70	-7,009.35	0.01
3140QG5Y9	FNMA POOL CA8962 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	79,987.270	104.929334	83,930.11	86.356133	69,073.91	-14,856.20	0.01
	Original Face:	Base	100,000.000	104.929334	83,930.11	86.356133	69,073.91	-14,856.20	0.01
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	419,662.910	104.674263	439,279.06	89.200017	374,339.39	-64,939.67	0.03
	Original Face:	Base	500,000.000	104.674263	439,279.06	89.200017	374,339.39	-64,939.67	0.03
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	83,574.790	104.503786	87,338.82	89.200288	74,548.95	-12,789.87	0.01
	Original Face:	Base	100,000.000	104.503786	87,338.82	89.200288	74,548.95	-12,789.87	0.01
3140QKQL5	FNMA POOL CB0458 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	1,818,647.800	85.911437	1,562,426.45	86.378725	1,570,924.78	8,498.33	0.13
	Original Face:	Base	2,200,000.000	85.911437	1,562,426.45	86.378725	1,570,924.78	8,498.33	0.13
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
		Local	851,326.170	104.072131	885,993.29	89.199355	759,377.45	-126,615.84	0.06
	Original Face:	Base	1,000,000.000	104.072131	885,993.29	89.199355	759,377.45	-126,615.84	0.06
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	358,852.500	93.857944	336,811.58	82.805525	297,149.70	-39,661.88	0.03
	Original Face:	Base	400,000.000	93.857944	336,811.58	82.805525	297,149.70	-39,661.88	0.02
3140QM6S8	FNMA POOL CB2680 FN 01/52 FIXED 3.5					3.500000	01 Jan 2052		
		Local	180,770.880	106.131961	191,855.68	92.959698	168,044.06	-23,811.62	0.01
	Original Face:	Base	200,000.000	106.131961	191,855.68	92.959698	168,044.06	-23,811.62	0.01
3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3					3.000000	01 Oct 2051		
		Local	444,789.400	93.946227	417,862.86	89.834199	399,572.99	-18,289.87	0.03
	Original Face:	Base	500,000.000	93.946227	417,862.86	89.834199	399,572.99	-18,289.87	0.03
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
		Local	89,545.480	94.452249	84,577.72	89.198452	79,873.18	-4,704.54	0.01
	Original Face:	Base	100,000.000	94.452249	84,577.72	89.198452	79,873.18	-4,704.54	0.01
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	384,584.330	98.115225	377,335.78	86.899340	334,201.24	-43,134.54	0.03
	Original Face:	Base	400,000.000	98.115225	377,335.78	86.899340	334,201.24	-43,134.54	0.03
3140QNLM2	FNMA POOL CB3031 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	644,879.510	97.994596	631,947.07	86.254747	556,239.19	-75,707.88	0.05
	Original Face:	Base	700,000.000	97.994596	631,947.07	86.254747	556,239.19	-75,707.88	0.05
3140QNPL0	FNMA POOL CB3126 FN 03/52 FIXED 3.5					3.500000	01 Mar 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140QNXQ0	FNMA POOL CB3386 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	93,882.840	99.100357	93,038.23	94.740540	88,945.11	-4,093.12	0.01
	Original Face:	Base	100,000.000	99.100357	93,038.23	94.740540	88,945.11	-4,093.12	0.01
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052		
		Local	287,228.510	95.125783	273,228.37	89.882406	258,167.90	-15,060.47	0.02
	Original Face:	Base	300,000.000	95.125783	273,228.37	89.882406	258,167.90	-15,060.47	0.02
3140QPKM8	FNMA POOL CB3899 FN 06/52 FIXED 3.5					3.500000	01 Jun 2052		
		Local	95,735.090	92.703125	88,749.42	92.798532	88,840.76	91.34	0.01
	Original Face:	Base	100,000.000	92.703125	88,749.42	92.798532	88,840.76	91.34	0.01
3140QPSK4	FNMA POOL CB4121 FN 07/52 FIXED 4					4.000000	01 Jul 2052		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
				Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
3140QQWS0	FNMA POOL CB5156 FN 11/52 FIXED 6.5						6.500000	01 Nov 2052		
			96,945.170	Local	103.649836	100,483.51	104.407204	101,217.74	734.23	0.01
	Original Face:		100,000.000	Base	103.649836	100,483.51	104.407204	101,217.74	734.23	0.01
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5						6.500000	01 Jan 2053		
			882,877.460	Local	103.676403	915,335.59	104.130175	919,341.84	4,006.25	0.08
	Original Face:		900,000.000	Base	103.676403	915,335.59	104.130175	919,341.84	4,006.25	0.07
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR						3.500000	01 Feb 2040		
			204,026.340	Local	107.588569	219,509.02	95.549960	194,947.09	-24,561.93	0.02
	Original Face:		400,000.000	Base	107.588569	219,509.02	95.549960	194,947.09	-24,561.93	0.02
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR						3.500000	01 Feb 2040		
			83,984.080	Local	106.984300	89,849.78	95.278026	80,018.37	-9,831.41	0.01
	Original Face:		200,000.000	Base	106.984300	89,849.78	95.278026	80,018.37	-9,831.41	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR						3.500000	01 Aug 2048		
			32,566.990	Local	106.220655	34,592.87	94.141966	30,659.20	-3,933.67	0.00
	Original Face:		100,000.000	Base	106.220655	34,592.87	94.141966	30,659.20	-3,933.67	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR						4.500000	01 Sep 2049		
			910,960.330	Local	109.834490	1,000,548.63	99.572137	907,062.67	-93,485.96	0.08
	Original Face:		2,630,000.000	Base	109.834490	1,000,548.63	99.572137	907,062.67	-93,485.96	0.07
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR						3.000000	01 Mar 2050		
			0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
				Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR						2.500000	01 Mar 2038		
			440,566.840	Local	104.825615	461,826.90	91.442987	402,867.48	-58,959.42	0.03
	Original Face:		1,200,000.000	Base	104.825615	461,826.90	91.442987	402,867.48	-58,959.42	0.03
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR						3.500000	01 May 2047		
			404,868.710	Local	106.197859	429,961.90	94.372868	382,086.21	-47,875.69	0.03
	Original Face:		1,320,000.000	Base	106.197859	429,961.90	94.372868	382,086.21	-47,875.69	0.03
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR						3.500000	01 Oct 2047		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	39,107.840	107.290840	41,959.13	94.167607	36,826.92	-5,132.21	0.00
Original Face:		Base	100,000.000	107.290840	41,959.13	94.167607	36,826.92	-5,132.21	0.00
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	564,258.680	106.241084	599,474.54	94.246001	531,791.24	-67,683.30	0.05
Original Face:		Base	1,680,000.000	106.241084	599,474.54	94.246001	531,791.24	-67,683.30	0.04
3140X7WN5	FNMA POOL FM4252 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
		Local	74,349.420	88.370293	65,702.80	82.811427	61,569.82	-4,132.98	0.01
Original Face:		Base	100,000.000	88.370293	65,702.80	82.811427	61,569.82	-4,132.98	0.00
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR					3.000000	01 Aug 2050		
		Local	145,915.810	95.164725	138,860.38	90.569756	132,155.59	-6,704.79	0.01
Original Face:		Base	200,000.000	95.164725	138,860.38	90.569756	132,155.59	-6,704.79	0.01
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
		Local	85,003.860	104.926847	89,191.87	86.400118	73,443.44	-15,748.43	0.01
Original Face:		Base	100,000.000	104.926847	89,191.87	86.400118	73,443.44	-15,748.43	0.01
3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	169,623.580	91.856409	155,810.13	86.847652	147,314.10	-8,496.03	0.01
Original Face:		Base	200,000.000	91.856409	155,810.13	86.847652	147,314.10	-8,496.03	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	925,860.060	100.029194	926,130.36	83.856810	776,396.71	-149,733.65	0.07
Original Face:		Base	1,200,000.000	100.029194	926,130.36	83.856810	776,396.71	-149,733.65	0.06
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
		Local	262,527.960	105.128707	275,992.25	93.615834	245,767.74	-30,224.51	0.02
Original Face:		Base	500,000.000	105.128707	275,992.25	93.615834	245,767.74	-30,224.51	0.02
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
		Local	50,510.340	106.791976	53,940.99	97.228253	49,110.32	-4,830.67	0.00
Original Face:		Base	100,000.000	106.791976	53,940.99	97.228253	49,110.32	-4,830.67	0.00
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	124,531.940	105.369867	131,219.14	87.562984	109,043.88	-22,175.26	0.01
	Original Face:	Base	200,000.000	105.369867	131,219.14	87.562984	109,043.88	-22,175.26	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
		Local	680,887.110	103.322745	703,511.25	82.874180	564,279.61	-139,231.64	0.05
	Original Face:	Base	800,000.000	103.322745	703,511.25	82.874180	564,279.61	-139,231.64	0.05
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	285,537.410	105.615352	301,571.34	86.391524	246,680.12	-54,891.22	0.02
	Original Face:	Base	400,000.000	105.615352	301,571.34	86.391524	246,680.12	-54,891.22	0.02
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
		Local	105,413.420	106.723233	112,500.61	96.239521	101,449.37	-11,051.24	0.01
	Original Face:	Base	200,000.000	106.723233	112,500.61	96.239521	101,449.37	-11,051.24	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
		Local	257,729.330	104.963157	270,520.84	93.611230	241,263.60	-29,257.24	0.02
	Original Face:	Base	500,000.000	104.963157	270,520.84	93.611230	241,263.60	-29,257.24	0.02
3140XA3J9	FNMA POOL FM7100 FN 06/50 FIXED VAR					3.500000	01 Jun 2050		
		Local	185,014.520	93.225813	172,481.29	94.065683	174,035.17	1,553.88	0.01
	Original Face:	Base	300,000.000	93.225813	172,481.29	94.065683	174,035.17	1,553.88	0.01
3140XA5B4	FNMA POOL FM7141 FN 02/47 FIXED VAR					4.000000	01 Feb 2047		
		Local	49,101.840	108.170773	53,113.84	97.375799	47,813.31	-5,300.53	0.00
	Original Face:	Base	100,000.000	108.170773	53,113.84	97.375799	47,813.31	-5,300.53	0.00
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR					2.500000	01 Sep 2050		
		Local	171,894.160	105.236385	180,895.20	86.450466	148,603.30	-32,291.90	0.01
	Original Face:	Base	200,000.000	105.236385	180,895.20	86.450466	148,603.30	-32,291.90	0.01
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	84,586.680	101.426194	85,793.05	83.056019	70,254.33	-15,538.72	0.01
	Original Face:	Base	100,000.000	101.426194	85,793.05	83.056019	70,254.33	-15,538.72	0.01
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	429,632.090	100.656936	432,454.50	82.874299	356,054.58	-76,399.92	0.03
	Original Face:	Base	500,000.000	100.656936	432,454.50	82.874299	356,054.58	-76,399.92	0.03
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	82,835.130	100.863595	83,550.49	83.857375	69,463.37	-14,087.12	0.01
Original Face:		Base	100,000.000	100.863595	83,550.49	83.857375	69,463.37	-14,087.12	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	519,087.980	100.540145	521,891.81	82.913246	430,392.69	-91,499.12	0.04
Original Face:		Base	600,000.000	100.540145	521,891.81	82.913246	430,392.69	-91,499.12	0.03
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	157,271.880	103.711051	163,108.32	87.564294	137,714.01	-25,394.31	0.01
Original Face:		Base	200,000.000	103.711051	163,108.32	87.564294	137,714.01	-25,394.31	0.01
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
		Local	508,109.730	100.292031	509,593.57	82.881909	421,131.04	-88,462.53	0.04
Original Face:		Base	600,000.000	100.292031	509,593.57	82.881909	421,131.04	-88,462.53	0.03
3140XB4K3	FNMA POOL FM8025 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	85,837.470	91.596024	78,623.71	87.671636	75,255.11	-3,368.60	0.01
Original Face:		Base	100,000.000	91.596024	78,623.71	87.671636	75,255.11	-3,368.60	0.01
3140XB6G0	FNMA POOL FM8070 FN 10/47 FIXED VAR					3.500000	01 Oct 2047		
		Local	124,182.220	106.812239	132,641.81	94.254321	117,047.11	-15,594.70	0.01
Original Face:		Base	200,000.000	106.812239	132,641.81	94.254321	117,047.11	-15,594.70	0.01
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
		Local	293,150.040	103.196159	302,519.58	87.370693	256,127.22	-46,392.36	0.02
Original Face:		Base	400,000.000	103.196159	302,519.58	87.370693	256,127.22	-46,392.36	0.02
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
		Local	86,894.680	103.078336	89,569.59	87.282838	75,844.14	-13,725.45	0.01
Original Face:		Base	100,000.000	103.078336	89,569.59	87.282838	75,844.14	-13,725.45	0.01
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
		Local	729,724.060	107.416706	783,845.55	97.131556	708,792.33	-75,053.22	0.06
Original Face:		Base	1,320,000.010	107.416706	783,845.55	97.131556	708,792.33	-75,053.22	0.06
3140XBW71	FNMA POOL FM7869 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	80,837.870	91.854115	74,252.91	87.401294	70,653.34	-3,599.57	0.01
Original Face:		Base	100,000.000	91.854115	74,252.91	87.401294	70,653.34	-3,599.57	0.01
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	168,202.340	104.253865	175,357.44	87.282557	146,811.30	-28,546.14	0.01
Original Face:		Base	200,000.000	104.253865	175,357.44	87.282557	146,811.30	-28,546.14	0.01
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	84,968.040	103.575380	88,005.97	88.047775	74,812.47	-13,193.50	0.01
Original Face:		Base	100,000.000	103.575380	88,005.97	88.047775	74,812.47	-13,193.50	0.01
3140XCCC0	FNMA POOL FM8166 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
		Local	157,089.180	95.031459	149,284.14	91.265400	143,368.07	-5,916.07	0.01
Original Face:		Base	200,000.000	95.031459	149,284.14	91.265400	143,368.07	-5,916.07	0.01
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
		Local	598,273.600	105.418621	630,691.78	91.778942	549,089.18	-81,602.60	0.05
Original Face:		Base	850,000.000	105.418621	630,691.78	91.778942	549,089.18	-81,602.60	0.04
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	652,279.510	100.196428	653,560.77	91.265849	595,308.43	-58,252.34	0.05
Original Face:		Base	800,000.000	100.196428	653,560.77	91.265849	595,308.43	-58,252.34	0.05
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
		Local	247,438.500	95.439234	236,153.41	90.144193	223,051.44	-13,101.97	0.02
Original Face:		Base	300,000.000	95.439234	236,153.41	90.144193	223,051.44	-13,101.97	0.02
3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
		Local	82,488.130	106.135440	87,549.14	89.814476	74,086.28	-13,462.86	0.01
Original Face:		Base	100,000.000	106.135440	87,549.14	89.814476	74,086.28	-13,462.86	0.01
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	621,356.880	89.680604	557,236.60	87.178762	541,691.24	-15,545.36	0.05
Original Face:		Base	700,000.000	89.680604	557,236.60	87.178762	541,691.24	-15,545.36	0.04
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	435,048.690	103.233160	449,114.51	87.252932	379,592.74	-69,521.77	0.03
Original Face:		Base	500,000.000	103.233160	449,114.51	87.252932	379,592.74	-69,521.77	0.03
3140XDGD2	FNMA POOL FM9195 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
		Local	86,161.090	96.193897	82,881.71	87.563883	75,446.00	-7,435.71	0.01
Original Face:		Base	100,000.000	96.193897	82,881.71	87.563883	75,446.00	-7,435.71	0.01
3140XDLR5	FNMA POOL FM9335 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	180,761.950	102.543118	185,358.94	86.277482	155,956.86	-29,402.08	0.01
Original Face:		Base	200,000.000	102.543118	185,358.94	86.277482	155,956.86	-29,402.08	0.01
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	172,988.670	100.347618	173,590.01	91.212317	157,786.97	-15,803.04	0.01
Original Face:		Base	200,000.000	100.347618	173,590.01	91.212317	157,786.97	-15,803.04	0.01
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR					2.000000	01 Nov 2051		
		Local	183,113.940	99.850994	182,841.09	82.727911	151,486.34	-31,354.75	0.01
Original Face:		Base	200,000.000	99.850994	182,841.09	82.727911	151,486.34	-31,354.75	0.01
3140XDRK4	FNMA POOL FM9489 FN 11/51 FIXED VAR					2.000000	01 Nov 2051		
		Local	182,432.150	82.402466	150,328.59	82.756805	150,975.02	646.43	0.01
Original Face:		Base	200,000.000	82.402466	150,328.59	82.756805	150,975.02	646.43	0.01
3140XEC77	FNMA POOL FM9993 FN 07/51 FIXED VAR					3.500000	01 Jul 2051		
		Local	0.000	0.000000	-1.07	0.000000	0.00	1.07	0.00
		Base		0.000000	-1.07	0.000000	0.00	1.07	0.00
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	248,780.680	97.589773	242,784.50	88.047568	219,045.34	-23,739.16	0.02
Original Face:		Base	300,000.000	97.589773	242,784.50	88.047568	219,045.34	-23,739.16	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	272,672.730	89.650850	244,453.42	87.178409	237,711.75	-6,741.67	0.02
Original Face:		Base	300,000.000	89.650850	244,453.42	87.178409	237,711.75	-6,741.67	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	272,460.030	100.317426	273,324.89	90.843874	247,513.25	-25,811.64	0.02
	Original Face:	Base	300,000.000	100.317426	273,324.89	90.843874	247,513.25	-25,811.64	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	157,042.780	99.622269	156,449.58	91.073058	143,023.66	-13,425.92	0.01
	Original Face:	Base	200,000.000	99.622269	156,449.58	91.073058	143,023.66	-13,425.92	0.01
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	91,357.420	100.842033	92,126.68	87.122022	79,592.43	-12,534.25	0.01
	Original Face:	Base	100,000.000	100.842033	92,126.68	87.122022	79,592.43	-12,534.25	0.01
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	358,364.610	98.941818	354,572.46	91.210788	326,867.18	-27,705.28	0.03
	Original Face:	Base	400,000.000	98.941818	354,572.46	91.210788	326,867.18	-27,705.28	0.03
3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR					2.000000	01 Jan 2052		
		Local	653,207.440	93.703818	612,080.31	82.831564	541,061.94	-71,018.37	0.05
	Original Face:	Base	700,000.000	93.703818	612,080.31	82.831564	541,061.94	-71,018.37	0.04
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	91,953.110	102.586296	94,331.29	89.938429	82,701.18	-11,630.11	0.01
	Original Face:	Base	100,000.000	102.586296	94,331.29	89.938429	82,701.18	-11,630.11	0.01
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	183,241.430	97.687111	179,003.26	88.133963	161,497.93	-17,505.33	0.01
	Original Face:	Base	200,000.000	97.687111	179,003.26	88.133963	161,497.93	-17,505.33	0.01
3140XFN23	FNMA POOL FS0408 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	179,795.970	94.816185	170,475.68	91.071560	163,742.99	-6,732.69	0.01
	Original Face:	Base	200,000.000	94.816185	170,475.68	91.071560	163,742.99	-6,732.69	0.01
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	456,412.680	100.315776	457,853.92	87.090201	397,490.72	-60,363.20	0.03
	Original Face:	Base	500,000.000	100.315776	457,853.92	87.090201	397,490.72	-60,363.20	0.03
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	178,783.730	96.433098	172,406.69	87.845733	157,053.88	-15,352.81	0.01
	Original Face:	Base	200,000.000	96.433098	172,406.69	87.845733	157,053.88	-15,352.81	0.01
3140XFR29	FNMA POOL FS0504 FN 02/42 FIXED VAR					2.000000	01 Feb 2042		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140XFRD5	FNMA POOL FS0483 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	91,591.280	98.514564	90,230.75	93.431857	85,575.43	-4,655.32	0.01
Original Face:		Base	100,000.000	98.514564	90,230.75	93.431857	85,575.43	-4,655.32	0.01
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	466,236.190	100.030079	466,376.43	86.985696	405,558.79	-60,817.64	0.03
Original Face:		Base	500,000.000	100.030079	466,376.43	86.985696	405,558.79	-60,817.64	0.03
3140XFTF8	FNMA POOL FS0549 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	841,537.210	85.292824	717,770.85	86.745262	729,993.66	12,222.81	0.06
Original Face:		Base	900,000.000	85.292824	717,770.85	86.745262	729,993.66	12,222.81	0.06
3140XFTH4	FNMA POOL FS0551 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	92,357.790	92.056826	85,021.65	87.133735	80,474.79	-4,546.86	0.01
Original Face:		Base	100,000.000	92.056826	85,021.65	87.133735	80,474.79	-4,546.86	0.01
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	187,142.590	98.420408	184,186.50	86.992380	162,799.79	-21,386.71	0.01
Original Face:		Base	200,000.000	98.420408	184,186.50	86.992380	162,799.79	-21,386.71	0.01
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	94,409.260	98.330164	92,832.78	86.899653	82,041.32	-10,791.46	0.01
Original Face:		Base	100,000.000	98.330164	92,832.78	86.899653	82,041.32	-10,791.46	0.01
3140XG4L0	FNMA POOL FS1726 FN 09/41 FIXED VAR					2.000000	01 Sep 2041		
		Local	92,037.080	90.474350	83,269.95	86.368751	79,491.28	-3,778.67	0.01
Original Face:		Base	100,000.000	90.474350	83,269.95	86.368751	79,491.28	-3,778.67	0.01
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	185,412.560	93.801499	173,919.76	83.274492	154,401.37	-19,518.39	0.01
Original Face:		Base	200,000.000	93.801499	173,919.76	83.274492	154,401.37	-19,518.39	0.01
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	748,399.860	93.741013	701,557.61	82.934189	620,679.35	-80,878.26	0.05
Original Face:		Base	800,000.000	93.741013	701,557.61	82.934189	620,679.35	-80,878.26	0.05
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	2,119,243.350	100.249474	2,124,530.32	90.736958	1,922,936.95	-201,593.37	0.16
Original Face:		Base	2,300,000.000	100.249474	2,124,530.32	90.736958	1,922,936.95	-201,593.37	0.16
3140XGGA1	FNMA POOL FS1092 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
		Local	838,726.450	97.233070	815,519.48	93.215036	781,819.16	-33,700.32	0.07
Original Face:		Base	900,000.000	97.233070	815,519.48	93.215036	781,819.16	-33,700.32	0.06
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	177,477.010	96.191270	170,717.39	87.523282	155,333.70	-15,383.69	0.01
Original Face:		Base	200,000.000	96.191270	170,717.39	87.523282	155,333.70	-15,383.69	0.01
3140XGGV5	FNMA POOL FS1111 FN 05/51 FIXED VAR					2.500000	01 May 2051		
		Local	181,778.290	85.951947	156,241.98	86.374768	157,010.58	768.60	0.01
Original Face:		Base	200,000.000	85.951947	156,241.98	86.374768	157,010.58	768.60	0.01
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	565,700.850	94.194041	532,856.49	83.560398	472,701.88	-60,154.61	0.04
Original Face:		Base	600,000.000	94.194041	532,856.49	83.560398	472,701.88	-60,154.61	0.04
3140XGJ83	FNMA POOL FS1186 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
		Local	263,051.670	98.033934	257,879.90	93.688037	246,447.95	-11,431.95	0.02
Original Face:		Base	300,000.000	98.033934	257,879.90	93.688037	246,447.95	-11,431.95	0.02
3140XGLT4	FNMA POOL FS1237 FN 12/51 FIXED VAR					3.500000	01 Dec 2051		
		Local	442,842.230	92.835306	411,113.94	93.886750	415,770.18	4,656.24	0.04
Original Face:		Base	500,000.000	92.835306	411,113.94	93.886750	415,770.18	4,656.24	0.03
3140XGLW7	FNMA POOL FS1240 FN 12/51 FIXED VAR					3.500000	01 Dec 2051		
		Local	179,204.780	97.529564	174,777.64	93.296266	167,191.37	-7,586.27	0.01
Original Face:		Base	200,000.000	97.529564	174,777.64	93.296266	167,191.37	-7,586.27	0.01
3140XGLX5	FNMA POOL FS1241 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	96,230.470	97.438400	93,765.43	92.966939	89,462.52	-4,302.91	0.01
Original Face:		Base	100,000.000	97.438400	93,765.43	92.966939	89,462.52	-4,302.91	0.01
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	458,406.370	95.712289	438,751.23	90.987625	417,093.07	-21,658.16	0.04
Original Face:		Base	500,000.000	95.712289	438,751.23	90.987625	417,093.07	-21,658.16	0.03
3140XGRZ4	FNMA POOL FS1403 FN 01/45 FIXED VAR					3.000000	01 Jan 2045		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	175,613.120	96.456979	169,391.11	92.118630	161,772.40	-7,618.71	0.01
	Original Face:	Base	200,000.000	96.456979	169,391.11	92.118630	161,772.40	-7,618.71	0.01
3140XGTL3	FNMA POOL FS1454 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
		Local	286,873.410	96.802869	277,701.69	93.215020	267,409.11	-10,292.58	0.02
	Original Face:	Base	300,000.000	96.802869	277,701.69	93.215020	267,409.11	-10,292.58	0.02
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	274,318.030	97.521771	267,519.80	93.832417	257,399.24	-10,120.56	0.02
	Original Face:	Base	300,000.000	97.521771	267,519.80	93.832417	257,399.24	-10,120.56	0.02
3140XGV97	FNMA POOL FS1539 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
		Local	180,178.430	96.511564	173,893.02	92.118043	165,976.84	-7,916.18	0.01
	Original Face:	Base	200,000.000	96.511564	173,893.02	92.118043	165,976.84	-7,916.18	0.01
3140XGWC9	FNMA POOL FS1542 FN 04/42 FIXED VAR					3.000000	01 Apr 2042		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140XGWR6	FNMA POOL FS1555 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
		Local	284,283.970	97.081457	275,987.02	93.214959	264,995.19	-10,991.83	0.02
	Original Face:	Base	300,000.000	97.081457	275,987.02	93.214959	264,995.19	-10,991.83	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR					3.500000	01 May 2052		
		Local	1,229,494.460	97.744570	1,201,764.07	93.669923	1,151,666.51	-50,097.56	0.10
	Original Face:	Base	1,300,000.000	97.744570	1,201,764.07	93.669923	1,151,666.51	-50,097.56	0.09
3140XGY52	FNMA POOL FS1631 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
		Local	92,988.010	85.952899	79,925.89	86.406739	80,347.91	422.02	0.01
	Original Face:	Base	100,000.000	85.952899	79,925.89	86.406739	80,347.91	422.02	0.01
3140XGYY9	FNMA POOL FS1626 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
		Local	380,672.500	86.243222	328,304.23	86.559265	329,507.32	1,203.09	0.03
	Original Face:	Base	400,000.000	86.243222	328,304.23	86.559265	329,507.32	1,203.09	0.03
3140XHD61	FNMA POOL FS1924 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	182,790.810	91.399666	167,070.19	86.375129	157,885.80	-9,184.39	0.01
	Original Face:	Base	200,000.000	91.399666	167,070.19	86.375129	157,885.80	-9,184.39	0.01
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	291,356.150	101.399109	295,432.54	96.289392	280,545.07	-14,887.47	0.02
	Original Face:	Base	300,000.000	101.399109	295,432.54	96.289392	280,545.07	-14,887.47	0.02
3140XHHS9	FNMA POOL FS2040 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	190,833.640	83.135463	158,650.43	82.631029	157,687.80	-962.63	0.01
	Original Face:	Base	200,000.000	83.135463	158,650.43	82.631029	157,687.80	-962.63	0.01
3140XHWZ6	FNMA POOL FS2463 FN 02/52 FIXED VAR					3.000000	01 Feb 2052		
		Local	959,162.440	89.423080	857,712.60	89.892002	862,210.32	4,497.72	0.07
	Original Face:	Base	1,000,000.000	89.423080	857,712.60	89.892002	862,210.32	4,497.72	0.07
3140XJW66	FNMA POOL FS3368 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
		Local	881,674.770	86.421382	761,955.52	86.640609	763,888.39	1,932.87	0.06
	Original Face:	Base	900,000.000	86.421382	761,955.52	86.640609	763,888.39	1,932.87	0.06
3140XJYH0	FNMA POOL FS3411 FN 01/53 FIXED VAR					6.000000	01 Jan 2053		
		Local	190,913.950	103.014337	196,668.74	102.581642	195,842.66	-826.08	0.02
	Original Face:	Base	200,000.000	103.014337	196,668.74	102.581642	195,842.66	-826.08	0.02
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
		Local	99,577.410	102.162549	101,730.82	101.577101	101,147.85	-582.97	0.01
	Original Face:	Base	100,000.000	102.162549	101,730.82	101.577101	101,147.85	-582.97	0.01
3140XKGX2	FNMA POOL FS3813 FN 11/52 FIXED VAR					4.500000	01 Nov 2052		
		Local	198,373.670	98.124998	194,654.16	97.962481	194,331.77	-322.39	0.02
	Original Face:	Base	200,000.000	98.124998	194,654.16	97.962481	194,331.77	-322.39	0.02
3140XKM31	FNMA POOL FS3977 FN 11/52 FIXED VAR					4.500000	01 Nov 2052		
		Local	199,726.470	98.218749	196,168.84	97.989622	195,711.21	-457.63	0.02
	Original Face:	Base	200,000.000	98.218749	196,168.84	97.989622	195,711.21	-457.63	0.02
3140XKNS5	FNMA POOL FS4000 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
		Local	98,603.190	104.609749	103,148.55	104.051886	102,598.48	-550.07	0.01
	Original Face:	Base	100,000.000	104.609749	103,148.55	104.051886	102,598.48	-550.07	0.01
3140XKTY6	FNMA POOL FS4166 FN 04/53 FIXED VAR					5.500000	01 Apr 2053		
		Local	400,000.000	101.015625	404,062.50	100.923087	403,692.35	-370.15	0.03
	Original Face:	Base	400,000.000	101.015625	404,062.50	100.923087	403,692.35	-370.15	0.03
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,100,000.000	87.277637	960,054.01	83.066662	913,733.28	-46,320.73	0.08
Original Face:		Base	1,100,000.000	87.277637	960,054.01	83.066662	913,733.28	-46,320.73	0.07
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	600,000.000	83.881105	503,286.63	82.882640	497,295.84	-5,990.79	0.04
Original Face:		Base	600,000.000	83.881105	503,286.63	82.882640	497,295.84	-5,990.79	0.04
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
		Local	18,463.730	104.264794	19,251.17	102.060291	18,844.14	-407.03	0.00
Original Face:		Base	900,000.000	104.264794	19,251.17	102.060291	18,844.14	-407.03	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
		Local	203,782.210	106.987946	218,022.40	99.847476	203,471.39	-14,551.01	0.02
Original Face:		Base	1,200,000.000	106.987946	218,022.40	99.847476	203,471.39	-14,551.01	0.02
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR					3.500000	01 Dec 2037		
		Local	81,830.660	107.496787	87,965.33	96.233618	78,748.60	-9,216.73	0.01
Original Face:		Base	200,000.000	107.496787	87,965.33	96.233618	78,748.60	-9,216.73	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	1,309,162.180	98.552664	1,290,214.21	91.579342	1,198,922.11	-91,292.10	0.10
Original Face:		Base	3,200,000.000	98.552664	1,290,214.21	91.579342	1,198,922.11	-91,292.10	0.10
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
		Local	260.570	109.202901	284.55	101.097704	263.43	-21.12	0.00
Original Face:		Base	100,000.000	109.202901	284.55	101.097704	263.43	-21.12	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
		Local	1,183.180	109.414459	1,294.57	100.982371	1,194.80	-99.77	0.00
Original Face:		Base	100,000.000	109.414459	1,294.57	100.982371	1,194.80	-99.77	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	1,776.360	109.656263	1,947.89	109.076713	1,937.60	-10.29	0.00
Original Face:		Base	500,000.000	109.656263	1,947.89	109.076713	1,937.60	-10.29	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
		Local	17,663.040	105.488410	18,632.46	102.066439	18,028.04	-604.42	0.00
Original Face:		Base	1,300,984.000	105.488410	18,632.46	102.066439	18,028.04	-604.42	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	20,742.180	105.179832	21,816.59	102.069437	21,171.43	-645.16	0.00
Original Face:		Base	1,313,542.000	105.179832	21,816.59	102.069437	21,171.43	-645.16	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	2,269.940	109.505978	2,485.72	101.827006	2,311.41	-174.31	0.00
Original Face:		Base	100,000.000	109.505978	2,485.72	101.827006	2,311.41	-174.31	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
		Local	10,400.710	105.347135	10,956.85	103.738098	10,789.50	-167.35	0.00
Original Face:		Base	491,391.000	105.347135	10,956.85	103.738098	10,789.50	-167.35	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	34,018.840	102.383326	34,829.62	97.743065	33,251.06	-1,578.56	0.00
Original Face:		Base	200,000.000	102.383326	34,829.62	97.743065	33,251.06	-1,578.56	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
		Local	11,630.990	102.586538	11,931.83	99.846146	11,613.10	-318.73	0.00
Original Face:		Base	200,000.000	102.586538	11,931.83	99.846146	11,613.10	-318.73	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
		Local	70,362.660	104.372362	73,439.17	100.465505	70,690.20	-2,748.97	0.01
Original Face:		Base	700,000.000	104.372362	73,439.17	100.465505	70,690.20	-2,748.97	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
		Local	33,996.310	102.570808	34,870.29	99.846166	33,944.01	-926.28	0.00
Original Face:		Base	600,000.000	102.570808	34,870.29	99.846166	33,944.01	-926.28	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
		Local	9,778.700	102.555452	10,028.59	99.846117	9,763.65	-264.94	0.00
Original Face:		Base	200,000.000	102.555452	10,028.59	99.846117	9,763.65	-264.94	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	42,627.600	106.333831	45,327.56	99.738932	42,516.31	-2,811.25	0.00
Original Face:		Base	200,000.000	106.333831	45,327.56	99.738932	42,516.31	-2,811.25	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
		Local	17,470.300	103.417056	18,067.27	99.846302	17,443.45	-623.82	0.00
Original Face:		Base	200,000.000	103.417056	18,067.27	99.846302	17,443.45	-623.82	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	17,310.020	103.435756	17,904.75	99.846300	17,283.41	-621.34	0.00
	Original Face:	Base	200,000.000	103.435756	17,904.75	99.846300	17,283.41	-621.34	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
		Local	26,908.730	105.091099	28,278.68	97.508818	26,238.38	-2,040.30	0.00
	Original Face:	Base	200,000.000	105.091099	28,278.68	97.508818	26,238.38	-2,040.30	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	10,489.580	106.193289	11,139.23	99.845406	10,473.36	-665.87	0.00
	Original Face:	Base	100,000.000	106.193289	11,139.23	99.845406	10,473.36	-665.87	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
		Local	62,021.390	105.328694	65,326.32	97.505344	60,474.17	-4,852.15	0.01
	Original Face:	Base	400,000.000	105.328694	65,326.32	97.505344	60,474.17	-4,852.15	0.00
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	23,701.970	102.247493	24,234.67	97.263992	23,053.48	-1,181.19	0.00
	Original Face:	Base	100,000.000	102.247493	24,234.67	97.263992	23,053.48	-1,181.19	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
		Local	66,046.920	106.327199	70,225.84	99.738507	65,874.21	-4,351.63	0.01
	Original Face:	Base	300,000.000	106.327199	70,225.84	99.738507	65,874.21	-4,351.63	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		Local	39,788.860	106.334838	42,309.42	99.738582	39,684.84	-2,624.58	0.00
	Original Face:	Base	200,000.000	106.334838	42,309.42	99.738582	39,684.84	-2,624.58	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
		Local	37,942.610	106.304495	40,334.70	99.738835	37,843.52	-2,491.18	0.00
	Original Face:	Base	200,000.000	106.304495	40,334.70	99.738835	37,843.52	-2,491.18	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
		Local	153,958.140	104.995754	161,649.51	93.613732	144,125.96	-17,523.55	0.01
	Original Face:	Base	900,000.000	104.995754	161,649.51	93.613732	144,125.96	-17,523.55	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
		Local	494,108.180	105.143813	519,524.18	93.612539	462,547.21	-56,976.97	0.04
	Original Face:	Base	2,400,000.000	105.143813	519,524.18	93.612539	462,547.21	-56,976.97	0.04
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	71,814.010	106.901550	76,770.29	97.224988	69,821.16	-6,949.13	0.01
Original Face:		Base	500,000.000	106.901550	76,770.29	97.224988	69,821.16	-6,949.13	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
		Local	43,837.640	106.948914	46,883.88	97.224864	42,621.09	-4,262.79	0.00
Original Face:		Base	300,000.000	106.948914	46,883.88	97.224864	42,621.09	-4,262.79	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035		
		Local	19,217.010	105.234217	20,222.87	93.862807	18,037.63	-2,185.24	0.00
Original Face:		Base	100,000.000	105.234217	20,222.87	93.862807	18,037.63	-2,185.24	0.00
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
		Local	203,210.720	105.000922	213,373.13	93.613438	190,232.54	-23,140.59	0.02
Original Face:		Base	1,100,000.000	105.000922	213,373.13	93.613438	190,232.54	-23,140.59	0.02
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
		Local	277,381.090	105.339571	292,192.05	93.612249	259,662.68	-32,529.37	0.02
Original Face:		Base	1,300,000.000	105.339571	292,192.05	93.612249	259,662.68	-32,529.37	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
		Local	1,108,963.070	105.347753	1,168,267.68	93.611611	1,038,118.20	-130,149.48	0.09
Original Face:		Base	4,700,000.000	105.347753	1,168,267.68	93.611611	1,038,118.20	-130,149.48	0.08
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	835,719.390	105.196038	879,143.69	93.611375	782,328.41	-96,815.28	0.07
Original Face:		Base	3,400,000.000	105.196038	879,143.69	93.611375	782,328.41	-96,815.28	0.06
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
		Local	0.000	0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418D6B3	FNMA POOL MA4465 FN 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	92,283.390	83.144713	76,728.76	82.731503	76,347.44	-381.32	0.01
Original Face:		Base	100,000.000	83.144713	76,728.76	82.731503	76,347.44	-381.32	0.01
31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5					2.500000	01 Sep 2050		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	172,695.210	94.702349	163,546.42	86.666140	149,668.27	-13,878.15	0.01
	Original Face:	Base	300,000.000	94.702349	163,546.42	86.666140	149,668.27	-13,878.15	0.01
31418DV74	FNMA POOL MA4237 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		Local	79,784.880	83.938310	66,970.08	82.859279	66,109.18	-860.90	0.01
	Original Face:	Base	100,000.000	83.938310	66,970.08	82.859279	66,109.18	-860.90	0.01
31418DVA7	FNMA POOL MA4208 FN 12/50 FIXED 2					2.000000	01 Dec 2050		
		Local	856,899.210	84.724294	726,001.81	82.864514	710,065.37	-15,936.44	0.06
	Original Face:	Base	1,100,000.000	84.724294	726,001.81	82.864514	710,065.37	-15,936.44	0.06
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
		Local	926,975.840	85.568593	793,200.18	78.643658	729,007.71	-64,192.47	0.06
	Original Face:	Base	1,070,538.100	85.568593	793,200.18	78.643658	729,007.71	-64,192.47	0.06
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
		Local	393,065.930	86.363153	339,464.13	86.205889	338,845.98	-618.15	0.03
	Original Face:	Base	500,000.000	86.363153	339,464.13	86.205889	338,845.98	-618.15	0.03
31418DYX4	FNMA POOL MA4325 FN 05/51 FIXED 2					2.000000	01 May 2051		
		Local	691,089.670	82.282040	568,642.68	82.804442	572,252.94	3,610.26	0.05
	Original Face:	Base	800,000.000	82.282040	568,642.68	82.804442	572,252.94	3,610.26	0.05
31418DZ62	FNMA POOL MA4364 FN 06/41 FIXED 2					2.000000	01 Jun 2041		
		Local	424,275.350	91.091219	386,477.59	86.363202	366,417.78	-20,059.81	0.03
	Original Face:	Base	500,000.000	91.091219	386,477.59	86.363202	366,417.78	-20,059.81	0.03
31418EAB6	FNMA POOL MA4501 FN 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	181,907.200	84.968583	154,563.97	85.488246	155,509.27	945.30	0.01
	Original Face:	Base	200,000.000	84.968583	154,563.97	85.488246	155,509.27	945.30	0.01
31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2					2.000000	01 Feb 2042		
		Local	184,406.370	85.718801	158,070.93	85.870987	158,351.57	280.64	0.01
	Original Face:	Base	200,000.000	85.718801	158,070.93	85.870987	158,351.57	280.64	0.01
31418EEE6	FNMA POOL MA4632 FN 06/42 FIXED 3					3.000000	01 Jun 2042		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	25,382.630	109.272956	27,736.35	106.636986	27,067.27	-669.08	0.00
Original Face:		Base	900,000.000	109.272956	27,736.35	106.636986	27,067.27	-669.08	0.00
31423XQB0	FANNIEMAE STRIP FNS 427 C73					3.000000	25 Dec 2048		
		Local	1,349,577.240	15.758744	212,676.42	16.052975	216,647.30	3,970.88	0.02
Original Face:		Base	1,400,000.000	15.758744	212,676.42	16.052975	216,647.30	3,970.88	0.02
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
		Local	460,000.000	99.997243	459,987.32	72.108120	331,697.35	-128,289.97	0.03
Original Face:		Base	460,000.000	99.997243	459,987.32	72.108120	331,697.35	-128,289.97	0.03
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025		
		Local	0.000	0.000000	67.06	0.000000	0.00	-67.06	0.00
		Base		0.000000	67.06	0.000000	0.00	-67.06	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	450,000.000	103.335242	465,008.59	97.051000	436,729.50	-28,279.09	0.04
		Base		103.335242	465,008.59	97.051000	436,729.50	-28,279.09	0.04
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.15					4.150000	15 Jul 2027		
		Local	310,000.000	100.132113	310,409.55	95.250000	295,275.00	-15,134.55	0.03
		Base		100.132113	310,409.55	95.250000	295,275.00	-15,134.55	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.1					5.100000	15 Jul 2047		
		Local	200,000.000	102.662425	205,324.85	88.656291	177,312.58	-28,012.27	0.02
		Base		102.662425	205,324.85	88.656291	177,312.58	-28,012.27	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	120,000.000	100.070992	120,085.19	91.279500	109,535.40	-10,549.79	0.01
		Base		100.070992	120,085.19	91.279500	109,535.40	-10,549.79	0.01
34416DAW8	FOCUS FINANCIAL PARTNERS, LLC 2022 TERM LOAN B5						30 Jun 2028		
		Local	328,350.000	98.334649	322,881.82	98.892900	324,714.84	1,833.02	0.03
		Base		98.334649	322,881.82	98.892900	324,714.84	1,833.02	0.03
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
		Local	420,000.000	99.961590	419,838.68	96.551190	405,515.00	-14,323.68	0.03
Original Face:		Base	420,000.000	99.961590	419,838.68	96.551190	405,515.00	-14,323.68	0.03
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	380,000.000	99.786992	379,190.57	78.618120	298,748.86	-80,441.71	0.03
		Base		99.786992	379,190.57	78.618120	298,748.86	-80,441.71	0.02
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
		Local	280,000.000	100.000000	280,000.00	96.584780	270,437.38	-9,562.62	0.02
		Base		100.000000	280,000.00	96.584780	270,437.38	-9,562.62	0.02
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
		Local	400,000.000	102.625313	410,501.25	97.897250	391,589.00	-18,912.25	0.03
		Base		102.625313	410,501.25	97.897250	391,589.00	-18,912.25	0.03
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
		Local	400,000.000	99.333190	397,332.76	91.550000	366,200.00	-31,132.76	0.03
		Base		99.333190	397,332.76	91.550000	366,200.00	-31,132.76	0.03
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
		Local	460,000.000	100.578872	462,662.81	84.913805	390,603.50	-72,059.31	0.03
		Base		100.578872	462,662.81	84.913805	390,603.50	-72,059.31	0.03
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9					2.900000	16 Feb 2028		
		Local	200,000.000	100.000000	200,000.00	85.960000	171,920.00	-28,080.00	0.01
		Base		100.000000	200,000.00	85.960000	171,920.00	-28,080.00	0.01
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
		Local	300,000.000	100.000000	300,000.00	82.424668	247,274.00	-52,726.00	0.02
		Base		100.000000	300,000.00	82.424668	247,274.00	-52,726.00	0.02
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95					4.950000	28 May 2027		
		Local	560,000.000	99.989298	559,940.07	95.381500	534,136.40	-25,803.67	0.05
		Base		99.989298	559,940.07	95.381500	534,136.40	-25,803.67	0.04
345397C68	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35					7.350000	06 Mar 2030		
		Local	880,000.000	99.880127	878,945.12	102.750000	904,200.00	25,254.88	0.08
		Base		99.880127	878,945.12	102.750000	904,200.00	25,254.88	0.07
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113					5.113000	03 May 2029		
		Local	410,000.000	105.036366	430,649.10	93.880000	384,908.00	-45,741.10	0.03
		Base		105.036366	430,649.10	93.880000	384,908.00	-45,741.10	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	790,000.000	120.036587	948,289.04	95.627248	755,455.26	-192,833.78	0.06
		Base		120.036587	948,289.04	95.627248	755,455.26	-192,833.78	0.06
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					6.859790	25 Aug 2033		
		Local	690,000.000	100.052404	690,361.59	98.502020	679,663.94	-10,697.65	0.06
Original Face:		Base	690,000.000	100.052404	690,361.59	98.502020	679,663.94	-10,697.65	0.06
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.059790	25 Oct 2041		
		Local	480,000.000	100.000000	480,000.00	95.148420	456,712.42	-23,287.58	0.04
Original Face:		Base	480,000.000	100.000000	480,000.00	95.148420	456,712.42	-23,287.58	0.04
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A					6.409790	25 Jan 2042		
		Local	1,770,000.000	100.000000	1,770,000.00	94.511410	1,672,851.96	-97,148.04	0.14
Original Face:		Base	1,770,000.000	100.000000	1,770,000.00	94.511410	1,672,851.96	-97,148.04	0.14
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					5.859790	25 Feb 2042		
		Local	554,229.450	100.000000	554,229.45	99.005290	548,716.47	-5,512.98	0.05
Original Face:		Base	780,000.000	100.000000	554,229.45	99.005290	548,716.47	-5,512.98	0.04
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					6.695290	25 Feb 2050		
		Local	377,368.530	98.936999	373,357.10	99.376060	375,013.98	1,656.88	0.03
Original Face:		Base	930,000.000	98.936999	373,357.10	99.376060	375,013.98	1,656.88	0.03
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					6.559790	25 Dec 2050		
		Local	1,431,072.810	100.229626	1,434,358.93	100.064260	1,431,992.42	-2,366.51	0.12
Original Face:		Base	1,720,000.000	100.229626	1,434,358.93	100.064260	1,431,992.42	-2,366.51	0.12
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	526,000.000	99.758536	524,729.90	93.542752	492,034.88	-32,695.02	0.04
		Base		99.758536	524,729.90	93.542752	492,034.88	-32,695.02	0.04
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
		Local	120,000.000	100.000000	120,000.00	94.335000	113,202.00	-6,798.00	0.01
		Base		100.000000	120,000.00	94.335000	113,202.00	-6,798.00	0.01
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
		Local	170,000.000	100.000000	170,000.00	97.573000	165,874.10	-4,125.90	0.01
		Base		100.000000	170,000.00	97.573000	165,874.10	-4,125.90	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	37,419.770	100.130412	37,468.57	93.334653	34,925.61	-2,542.96	0.00
Original Face:		Base	200,000.000	100.130412	37,468.57	93.334653	34,925.61	-2,542.96	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	85,681.190	99.443367	85,204.26	93.211521	79,864.74	-5,339.52	0.01
Original Face:		Base	800,000.000	99.443367	85,204.26	93.211521	79,864.74	-5,339.52	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	45,452.090	101.858990	46,297.04	92.969956	42,256.79	-4,040.25	0.00
Original Face:		Base	300,000.000	101.858990	46,297.04	92.969956	42,256.79	-4,040.25	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	44,845.790	102.207766	45,835.88	92.044158	41,277.93	-4,557.95	0.00
Original Face:		Base	300,000.000	102.207766	45,835.88	92.044158	41,277.93	-4,557.95	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
		Local	39,182.330	102.209261	40,047.97	92.037615	36,062.48	-3,985.49	0.00
Original Face:		Base	300,000.000	102.209261	40,047.97	92.037615	36,062.48	-3,985.49	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
		Local	10,369.560	101.575766	10,532.96	95.005243	9,851.63	-681.33	0.00
Original Face:		Base	100,000.000	101.575766	10,532.96	95.005243	9,851.63	-681.33	0.00
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5					3.500000	20 Apr 2046		
		Local	7,295.610	106.244988	7,751.22	94.935749	6,926.14	-825.08	0.00
Original Face:		Base	50,000.010	106.244988	7,751.22	94.935749	6,926.14	-825.08	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
		Local	32,232.360	105.306748	33,942.85	90.974470	29,323.22	-4,619.63	0.00
Original Face:		Base	200,000.000	105.306748	33,942.85	90.974470	29,323.22	-4,619.63	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
		Local	21,559.270	105.219936	22,684.65	92.295157	19,898.16	-2,786.49	0.00
Original Face:		Base	100,000.000	105.219936	22,684.65	92.295157	19,898.16	-2,786.49	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
		Local	191,904.000	105.900502	203,227.30	92.451929	177,418.95	-25,808.35	0.02
Original Face:		Base	1,100,000.000	105.900502	203,227.30	92.451929	177,418.95	-25,808.35	0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	57,159.040	102.496176	58,585.83	92.451295	52,844.27	-5,741.56	0.00
	Original Face:	Base	300,000.000	102.496176	58,585.83	92.451295	52,844.27	-5,741.56	0.00
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
		Local	43,259.540	105.245201	45,528.59	92.328494	39,940.88	-5,587.71	0.00
	Original Face:	Base	200,000.000	105.245201	45,528.59	92.328494	39,940.88	-5,587.71	0.00
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
		Local	39,558.410	104.225195	41,229.83	99.424772	39,330.86	-1,898.97	0.00
	Original Face:	Base	400,000.000	104.225195	41,229.83	99.424772	39,330.86	-1,898.97	0.00
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		
		Local	87,335.980	107.624177	93,994.63	99.630354	87,013.15	-6,981.48	0.01
	Original Face:	Base	800,000.000	107.624177	93,994.63	99.630354	87,013.15	-6,981.48	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	592,594.160	106.813390	632,969.91	97.502067	577,791.55	-55,178.36	0.05
	Original Face:	Base	4,400,000.000	106.813390	632,969.91	97.502067	577,791.55	-55,178.36	0.05
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
		Local	91,865.810	107.561148	98,811.92	97.501307	89,570.37	-9,241.55	0.01
	Original Face:	Base	680,000.000	107.561148	98,811.92	97.501307	89,570.37	-9,241.55	0.01
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
		Local	116,193.170	109.044224	126,701.94	99.894478	116,070.56	-10,631.38	0.01
	Original Face:	Base	1,000,000.000	109.044224	126,701.94	99.894478	116,070.56	-10,631.38	0.01
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
		Local	4,190.610	98.031551	4,108.12	92.101852	3,859.63	-248.49	0.00
	Original Face:	Base	20,000.000	98.031551	4,108.12	92.101852	3,859.63	-248.49	0.00
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
		Local	790,130.830	105.952796	837,165.71	95.180936	752,053.92	-85,111.79	0.06
	Original Face:	Base	4,800,000.000	105.952796	837,165.71	95.180936	752,053.92	-85,111.79	0.06
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	217,956.560	103.049791	224,603.78	97.748924	213,050.19	-11,553.59	0.02
	Original Face:	Base	1,500,000.000	103.049791	224,603.78	97.748924	213,050.19	-11,553.59	0.02
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	7,664.830	100.740525	7,721.59	92.459130	7,086.84	-634.75	0.00
	Original Face:	Base	40,000.000	100.740525	7,721.59	92.459130	7,086.84	-634.75	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
		Local	17,538.940	103.291704	18,116.27	94.773335	16,622.24	-1,494.03	0.00
	Original Face:	Base	100,000.000	103.291704	18,116.27	94.773335	16,622.24	-1,494.03	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		Local	165,113.260	103.501687	170,895.01	97.500854	160,986.84	-9,908.17	0.01
	Original Face:	Base	1,100,000.000	103.501687	170,895.01	97.500854	160,986.84	-9,908.17	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
		Local	21,549.890	97.457899	21,002.07	92.041442	19,834.83	-1,167.24	0.00
	Original Face:	Base	106,490.000	97.457899	21,002.07	92.041442	19,834.83	-1,167.24	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		Local	73,786.880	102.788206	75,844.21	97.501406	71,943.25	-3,900.96	0.01
	Original Face:	Base	500,000.000	102.788206	75,844.21	97.501406	71,943.25	-3,900.96	0.01
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
		Local	47,509.780	97.455113	46,300.71	92.021693	43,719.30	-2,581.41	0.00
	Original Face:	Base	237,541.990	97.455113	46,300.71	92.021693	43,719.30	-2,581.41	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	54,895.030	104.050276	57,118.43	97.563347	53,557.43	-3,561.00	0.00
	Original Face:	Base	400,000.000	104.050276	57,118.43	97.563347	53,557.43	-3,561.00	0.00
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		Local	75,402.890	103.672048	78,171.72	97.501534	73,518.97	-4,652.75	0.01
	Original Face:	Base	600,000.000	103.672048	78,171.72	97.501534	73,518.97	-4,652.75	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		Local	44,381.620	103.646307	45,999.91	97.470389	43,258.94	-2,740.97	0.00
	Original Face:	Base	400,000.000	103.646307	45,999.91	97.470389	43,258.94	-2,740.97	0.00
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	209,274.880	108.083674	226,191.98	99.795030	208,845.93	-17,346.05	0.02
Original Face:		Base	2,000,000.000	108.083674	226,191.98	99.795030	208,845.93	-17,346.05	0.02
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
		Local	71,698.160	102.153668	73,242.30	101.525436	72,791.87	-450.43	0.01
Original Face:		Base	700,000.000	102.153668	73,242.30	101.525436	72,791.87	-450.43	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		Local	88,841.750	104.095147	92,479.95	99.712699	88,586.51	-3,893.44	0.01
Original Face:		Base	913,336.000	104.095147	92,479.95	99.712699	88,586.51	-3,893.44	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		Local	135,390.530	106.940936	144,787.90	99.589274	134,834.45	-9,953.45	0.01
Original Face:		Base	1,300,000.000	106.940936	144,787.90	99.589274	134,834.45	-9,953.45	0.01
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
		Local	81,772.230	101.771347	83,220.70	101.467419	82,972.17	-248.53	0.01
Original Face:		Base	900,000.000	101.771347	83,220.70	101.467419	82,972.17	-248.53	0.01
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.000000	20 Nov 2048		
		Local	142,087.120	101.712829	144,520.83	101.564055	144,309.44	-211.39	0.01
Original Face:		Base	1,700,000.000	101.712829	144,520.83	101.564055	144,309.44	-211.39	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		Local	55,143.470	106.770031	58,876.70	98.418391	54,271.32	-4,605.38	0.00
Original Face:		Base	600,000.000	106.770031	58,876.70	98.418391	54,271.32	-4,605.38	0.00
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
		Local	200,587.630	101.763563	204,125.12	101.358273	203,312.16	-812.96	0.02
Original Face:		Base	2,400,000.000	101.763563	204,125.12	101.358273	203,312.16	-812.96	0.02
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		Local	163,765.530	103.671408	169,778.03	99.530841	162,997.21	-6,780.82	0.01
Original Face:		Base	1,880,001.000	103.671408	169,778.03	99.530841	162,997.21	-6,780.82	0.01
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		Local	134,439.230	101.556778	136,532.15	101.434088	136,367.21	-164.94	0.01
Original Face:		Base	1,700,000.000	101.556778	136,532.15	101.434088	136,367.21	-164.94	0.01
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	72,098.430	103.019192	74,275.22	94.685720	68,266.92	-6,008.30	0.01
Original Face:		Base	500,000.000	103.019192	74,275.22	94.685720	68,266.92	-6,008.30	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		Local	20,508.110	103.882562	21,304.35	99.527623	20,411.23	-893.12	0.00
Original Face:		Base	200,000.010	103.882562	21,304.35	99.527623	20,411.23	-893.12	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
		Local	36,247.890	104.117205	37,740.29	99.527580	36,076.65	-1,663.64	0.00
Original Face:		Base	314,000.000	104.117205	37,740.29	99.527580	36,076.65	-1,663.64	0.00
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5					5.000000	20 Apr 2049		
		Local	101,518.010	101.826021	103,371.75	101.201694	102,737.95	-633.80	0.01
Original Face:		Base	1,000,000.000	101.826021	103,371.75	101.201694	102,737.95	-633.80	0.01
36179V4U1	GNMA II POOL MA7135 G2 01/51 FIXED 2					2.000000	20 Jan 2051		
		Local	150,078.530	85.069390	127,670.89	85.241433	127,929.09	258.20	0.01
Original Face:		Base	200,000.000	85.069390	127,670.89	85.241433	127,929.09	258.20	0.01
36179V4V9	GNMA II POOL MA7136 G2 01/51 FIXED 2.5					2.500000	20 Jan 2051		
		Local	194,996.180	88.088377	171,768.97	88.388385	172,353.97	585.00	0.01
Original Face:		Base	300,000.000	88.088377	171,768.97	88.388385	172,353.97	585.00	0.01
36179V7D6	GNMA II POOL MA7192 G2 02/51 FIXED 2					2.000000	20 Feb 2051		
		Local	2,972,292.960	84.789862	2,520,203.10	85.173607	2,531,609.12	11,406.02	0.21
Original Face:		Base	3,900,000.000	84.789862	2,520,203.10	85.173607	2,531,609.12	11,406.02	0.21
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	445,479.580	105.817019	471,393.21	97.247205	433,216.44	-38,176.77	0.04
Original Face:		Base	2,200,000.000	105.817019	471,393.21	97.247205	433,216.44	-38,176.77	0.04
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
		Local	87,907.200	106.668703	93,769.47	99.389067	87,370.15	-6,399.32	0.01
Original Face:		Base	500,000.000	106.668703	93,769.47	99.389067	87,370.15	-6,399.32	0.01
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
		Local	58,029.550	106.761486	61,953.21	99.448701	57,709.63	-4,243.58	0.00
Original Face:		Base	300,000.000	106.761486	61,953.21	99.448701	57,709.63	-4,243.58	0.00
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	823,949.410	107.012531	881,729.12	99.397380	818,984.13	-62,744.99	0.07
	Original Face:	Base	3,300,000.000	107.012531	881,729.12	99.397380	818,984.13	-62,744.99	0.07
36179VN48	GNMA II POOL MA6711 G2 06/50 FIXED 3.5					3.500000	20 Jun 2050		
		Local	974,219.480	94.818780	923,743.03	94.440237	920,055.19	-3,687.84	0.08
	Original Face:	Base	2,900,000.000	94.818780	923,743.03	94.440237	920,055.19	-3,687.84	0.07
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050		
		Local	662,773.680	105.776237	701,057.06	94.524243	626,481.80	-74,575.26	0.05
	Original Face:	Base	1,800,000.000	105.776237	701,057.06	94.524243	626,481.80	-74,575.26	0.05
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050		
		Local	1,379,805.140	107.748588	1,486,720.56	99.489861	1,372,766.22	-113,954.34	0.12
	Original Face:	Base	4,100,000.000	107.748588	1,486,720.56	99.489861	1,372,766.22	-113,954.34	0.11
36179VX21	GNMA II POOL MA6997 G2 11/50 FIXED 3.5					3.500000	20 Nov 2050		
		Local	1,096,239.380	94.817984	1,039,432.08	94.871814	1,040,022.19	590.11	0.09
	Original Face:	Base	2,400,000.000	94.817984	1,039,432.08	94.871814	1,040,022.19	590.11	0.08
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5					4.500000	20 Nov 2050		
		Local	456,165.790	106.332998	485,054.76	98.422537	448,969.94	-36,084.82	0.04
	Original Face:	Base	1,362,979.000	106.332998	485,054.76	98.422537	448,969.94	-36,084.82	0.04
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050		
		Local	43,119.980	106.334001	45,851.20	99.568464	42,933.90	-2,917.30	0.00
	Original Face:	Base	121,713.000	106.334001	45,851.20	99.568464	42,933.90	-2,917.30	0.00
36179WBY3	GNMA II POOL MA7255 G2 03/51 FIXED 2.5					2.500000	20 Mar 2051		
		Local	428,236.030	87.478683	374,615.24	88.025752	376,957.99	2,342.75	0.03
	Original Face:	Base	600,000.000	87.478683	374,615.24	88.025752	376,957.99	2,342.75	0.03
36179WDR6	GNMA II POOL MA7312 G2 04/51 FIXED 2.5					2.500000	20 Apr 2051		
		Local	676,648.010	88.072443	595,940.43	88.411129	598,232.14	2,291.71	0.05
	Original Face:	Base	900,000.000	88.072443	595,940.43	88.411129	598,232.14	2,291.71	0.05
36179WFH6	GNMA II POOL MA7368 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	69,779.290	90.510164	63,157.35	91.394685	63,774.56	617.21	0.01
	Original Face:	Base	100,000.000	90.510164	63,157.35	91.394685	63,774.56	617.21	0.01
36179WJQ2	GNMA II POOL MA7471 G2 07/51 FIXED 2					2.000000	20 Jul 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	679,408.480	84.789625	576,067.90	85.110418	578,247.40	2,179.50	0.05
	Original Face:	Base	800,000.000	84.789625	576,067.90	85.110418	578,247.40	2,179.50	0.05
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051		
		Local	138,743.270	104.931180	145,584.95	91.363022	126,760.04	-18,824.91	0.01
	Original Face:	Base	180,000.000	104.931180	145,584.95	91.363022	126,760.04	-18,824.91	0.01
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3					3.000000	20 Sep 2051		
		Local	2,553,444.490	94.672841	2,417,418.43	91.301571	2,331,334.93	-86,083.50	0.20
	Original Face:	Base	3,100,000.010	94.672841	2,417,418.43	91.301571	2,331,334.93	-86,083.50	0.19
36179WP93	GNMA II POOL MA7648 G2 10/51 FIXED 2					2.000000	20 Oct 2051		
		Local	268,862.750	84.469503	227,107.03	85.003098	228,541.67	1,434.64	0.02
	Original Face:	Base	300,000.000	84.469503	227,107.03	85.003098	228,541.67	1,434.64	0.02
36179WQA9	GNMA II POOL MA7649 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	1,683,791.120	87.153353	1,467,480.42	88.022103	1,482,108.35	14,627.93	0.13
	Original Face:	Base	1,900,000.000	87.153353	1,467,480.42	88.022103	1,482,108.35	14,627.93	0.12
36179WQB7	GNMA II POOL MA7650 G2 10/51 FIXED 3					3.000000	20 Oct 2051		
		Local	427,296.030	90.478793	386,612.29	91.269803	389,992.24	3,379.95	0.03
	Original Face:	Base	500,000.000	90.478793	386,612.29	91.269803	389,992.24	3,379.95	0.03
36179WR26	GNMA II POOL MA7705 G2 11/51 FIXED 2.5					2.500000	20 Nov 2051		
		Local	895,596.880	87.597418	784,519.74	88.022233	788,324.37	3,804.63	0.07
	Original Face:	Base	1,000,000.000	87.597418	784,519.74	88.022233	788,324.37	3,804.63	0.06
36179WR34	GNMA II POOL MA7706 G2 11/51 FIXED 3					3.000000	20 Nov 2051		
		Local	3,436,491.160	92.500677	3,178,777.60	91.238711	3,135,410.24	-43,367.36	0.27
	Original Face:	Base	3,900,000.000	92.500677	3,178,777.60	91.238711	3,135,410.24	-43,367.36	0.25
36179WTY4	GNMA II POOL MA7767 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
		Local	1,815,020.660	87.325790	1,584,981.13	87.996770	1,597,159.56	12,178.43	0.14
	Original Face:	Base	2,000,000.000	87.325790	1,584,981.13	87.996770	1,597,159.56	12,178.43	0.13
36179WXL7	GNMA II POOL MA7883 G2 02/52 FIXED 3.5					3.500000	20 Feb 2052		
		Local	1,970,464.210	95.995775	1,891,562.39	93.567048	1,843,705.19	-47,857.20	0.16
	Original Face:	Base	2,100,000.000	95.995775	1,891,562.39	93.567048	1,843,705.19	-47,857.20	0.15
36179XDA1	GNMA II POOL MA8197 G2 08/52 FIXED 2.5					2.500000	20 Aug 2052		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	382,973.560	87.668888	335,748.66	88.015931	337,077.74	1,329.08	0.03
Original Face:		Base	400,000.000	87.668888	335,748.66	88.015931	337,077.74	1,329.08	0.03
36179XFD3	GNMA II POOL MA8264 G2 09/52 FIXED 2.5					2.500000	20 Sep 2052		
		Local	193,099.290	87.949816	169,830.47	88.019901	169,965.80	135.33	0.01
Original Face:		Base	200,000.000	87.949816	169,830.47	88.019901	169,965.80	135.33	0.01
36179XHZ2	GNMA II POOL MA8348 G2 10/52 FIXED 5					5.000000	20 Oct 2052		
		Local	395,307.430	100.179503	396,017.02	100.118612	395,776.31	-240.71	0.03
Original Face:		Base	400,000.000	100.179503	396,017.02	100.118612	395,776.31	-240.71	0.03
36179XLJ3	GNMA II POOL MA8429 G2 11/52 FIXED 5.5					5.500000	20 Nov 2052		
		Local	892,808.500	101.125000	902,852.60	101.182556	903,366.46	513.86	0.08
Original Face:		Base	900,000.000	101.125000	902,852.60	101.182556	903,366.46	513.86	0.07
36179XNA0	GNMA II POOL MA8485 G2 12/52 FIXED 2.5					2.500000	20 Dec 2052		
		Local	787,724.460	87.091204	686,038.72	88.016623	693,328.47	7,289.75	0.06
Original Face:		Base	800,000.000	87.091204	686,038.72	88.016623	693,328.47	7,289.75	0.06
36179XS72	GNMA II POOL MA8642 G2 02/53 FIXED 2.5					2.500000	20 Feb 2053		
		Local	697,531.280	88.238413	615,490.53	88.006336	613,871.72	-1,618.81	0.05
Original Face:		Base	700,000.000	88.238413	615,490.53	88.006336	613,871.72	-1,618.81	0.05
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		Local	81,385.160	103.408263	84,158.98	94.829487	77,177.13	-6,981.85	0.01
Original Face:		Base	300,000.000	103.408263	84,158.98	94.829487	77,177.13	-6,981.85	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		Local	84,821.940	103.408246	87,712.88	94.807012	80,417.15	-7,295.73	0.01
Original Face:		Base	300,000.000	103.408246	87,712.88	94.807012	80,417.15	-7,295.73	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		
		Local	30,418.880	104.888181	31,905.81	93.567420	28,462.16	-3,443.65	0.00
Original Face:		Base	100,000.000	104.888181	31,905.81	93.567420	28,462.16	-3,443.65	0.00
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
		Local	32,996.940	104.653098	34,532.32	97.648827	32,221.12	-2,311.20	0.00
Original Face:		Base	100,000.000	104.653098	34,532.32	97.648827	32,221.12	-2,311.20	0.00
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	42,064.540	105.363900	44,320.84	98.669395	41,504.83	-2,816.01	0.00
Original Face:		Base	100,000.000	105.363900	44,320.84	98.669395	41,504.83	-2,816.01	0.00
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	34,211.470	105.365715	36,047.16	98.441824	33,678.40	-2,368.76	0.00
Original Face:		Base	100,000.000	105.365715	36,047.16	98.441824	33,678.40	-2,368.76	0.00
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
		Local	29,963.380	106.434554	31,891.39	98.657846	29,561.23	-2,330.16	0.00
Original Face:		Base	100,000.000	106.434554	31,891.39	98.657846	29,561.23	-2,330.16	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		Local	137,347.200	106.436462	146,187.50	96.907573	133,099.84	-13,087.66	0.01
Original Face:		Base	400,000.000	106.436462	146,187.50	96.907573	133,099.84	-13,087.66	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		Local	84,273.950	106.034688	89,359.62	96.279320	81,138.39	-8,221.23	0.01
Original Face:		Base	200,000.000	106.034688	89,359.62	96.279320	81,138.39	-8,221.23	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	74,157.060	89.535939	66,397.22	86.244415	63,956.32	-2,440.90	0.01
Original Face:		Base	100,000.000	89.535939	66,397.22	86.244415	63,956.32	-2,440.90	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
		Local	361,369.880	104.320593	376,983.20	88.485826	319,761.12	-57,222.08	0.03
Original Face:		Base	1,300,000.000	104.320593	376,983.20	88.485826	319,761.12	-57,222.08	0.03
3617WHHM0	GNMA II POOL CG3836 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	95,808.820	98.554945	94,424.33	89.732082	85,971.25	-8,453.08	0.01
Original Face:		Base	100,000.000	98.554945	94,424.33	89.732082	85,971.25	-8,453.08	0.01
3617YDD41	GNMA II POOL CL5523 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	95,157.080	93.559554	89,028.54	89.661284	85,319.06	-3,709.48	0.01
Original Face:		Base	100,000.000	93.559554	89,028.54	89.661284	85,319.06	-3,709.48	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	30,000.000	100.454133	30,136.24	96.997903	29,099.37	-1,036.87	0.00
		Base		100.454133	30,136.24	96.997903	29,099.37	-1,036.87	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
		Local	22,210.240	106.278365	23,604.68	106.361831	23,623.22	18.54	0.00
Original Face:		Base	1,600,000.000	106.278365	23,604.68	106.361831	23,623.22	18.54	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
		Local	88,493.830	106.971458	94,663.14	105.692675	93,531.50	-1,131.64	0.01
Original Face:		Base	7,900,000.000	106.971458	94,663.14	105.692675	93,531.50	-1,131.64	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
		Local	15,166.980	105.517183	16,003.77	101.193078	15,347.93	-655.84	0.00
Original Face:		Base	300,000.000	105.517183	16,003.77	101.193078	15,347.93	-655.84	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
		Local	18,661.390	105.559822	19,698.93	101.192763	18,883.98	-814.95	0.00
Original Face:		Base	400,000.000	105.559822	19,698.93	101.192763	18,883.98	-814.95	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
		Local	5,471.440	106.581631	5,831.55	105.696772	5,783.14	-48.41	0.00
Original Face:		Base	222,231.000	106.581631	5,831.55	105.696772	5,783.14	-48.41	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
		Local	12,022.830	106.444573	12,797.65	105.726952	12,711.37	-86.28	0.00
Original Face:		Base	302,944.000	106.444573	12,797.65	105.726952	12,711.37	-86.28	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
		Local	10,411.930	103.868735	10,814.74	102.654039	10,688.27	-126.47	0.00
Original Face:		Base	200,000.000	103.868735	10,814.74	102.654039	10,688.27	-126.47	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
		Local	6,687.220	103.545270	6,924.30	101.193523	6,767.03	-157.27	0.00
Original Face:		Base	100,000.000	103.545270	6,924.30	101.193523	6,767.03	-157.27	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
		Local	9,284.510	106.496735	9,887.70	104.211202	9,675.50	-212.20	0.00
Original Face:		Base	347,788.000	106.496735	9,887.70	104.211202	9,675.50	-212.20	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	149,886.830	103.614607	155,304.65	101.192743	151,674.59	-3,630.06	0.01
Original Face:		Base	2,800,000.000	103.614607	155,304.65	101.192743	151,674.59	-3,630.06	0.01
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
		Local	15,895.220	106.489813	16,926.79	104.216694	16,565.47	-361.32	0.00
Original Face:		Base	437,880.000	106.489813	16,926.79	104.216694	16,565.47	-361.32	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
		Local	7,318.000	102.568188	7,505.94	103.301710	7,559.62	53.68	0.00
Original Face:		Base	100,000.000	102.568188	7,505.94	103.301710	7,559.62	53.68	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
		Local	13,823.750	102.685451	14,194.98	103.298913	14,279.78	84.80	0.00
Original Face:		Base	200,000.000	102.685451	14,194.98	103.298913	14,279.78	84.80	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					6.305000	20 Jul 2060		
		Local	107,961.170	103.847198	112,114.65	101.404180	109,477.14	-2,637.51	0.01
Original Face:		Base	430,000.000	103.847198	112,114.65	101.404180	109,477.14	-2,637.51	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					6.246000	20 Nov 2060		
		Local	71,312.310	104.388639	74,441.95	101.248930	72,202.95	-2,239.00	0.01
Original Face:		Base	500,000.000	104.388639	74,441.95	101.248930	72,202.95	-2,239.00	0.01
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5					3.500000	20 Jan 2046		
		Local	68,239.290	106.037680	72,359.36	95.159820	64,936.39	-7,422.97	0.01
Original Face:		Base	500,000.000	106.037680	72,359.36	95.159820	64,936.39	-7,422.97	0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	462,846.140	101.673282	470,590.86	95.565495	442,321.20	-28,269.66	0.04
Original Face:		Base	1,100,000.000	101.673282	470,590.86	95.565495	442,321.20	-28,269.66	0.04
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	28,095.720	102.406594	28,771.87	93.452876	26,256.26	-2,515.61	0.00
Original Face:		Base	500,000.000	102.406594	28,771.87	93.452876	26,256.26	-2,515.61	0.00
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	386,374.560	106.781031	412,574.74	97.178243	375,472.01	-37,102.73	0.03
Original Face:		Base	1,900,000.000	106.781031	412,574.74	97.178243	375,472.01	-37,102.73	0.03
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	187,837.500	102.941218	193,362.21	91.021498	170,972.51	-22,389.70	0.01
	Original Face:	Base	300,000.000	102.941218	193,362.21	91.021498	170,972.51	-22,389.70	0.01
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
		Local	280,211.600	94.599731	265,079.42	91.267796	255,742.95	-9,336.47	0.02
	Original Face:	Base	300,000.000	94.599731	265,079.42	91.267796	255,742.95	-9,336.47	0.02
3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5					3.500000	20 Mar 2052		
		Local	192,363.990	96.874883	186,352.39	92.579697	178,090.00	-8,262.39	0.02
	Original Face:	Base	200,000.000	96.874883	186,352.39	92.579697	178,090.00	-8,262.39	0.01
3622ABUA8	GNMA II POOL 786077 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	90,686.430	94.356576	85,568.61	91.088325	82,604.75	-2,963.86	0.01
	Original Face:	Base	100,000.000	94.356576	85,568.61	91.088325	82,604.75	-2,963.86	0.01
3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3					3.000000	20 Nov 2051		
		Local	93,097.270	94.631443	88,099.29	91.360644	85,054.27	-3,045.02	0.01
	Original Face:	Base	100,000.000	94.631443	88,099.29	91.360644	85,054.27	-3,045.02	0.01
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	387,630.300	93.870600	363,870.89	88.483984	342,990.73	-20,880.16	0.03
	Original Face:	Base	400,000.000	93.870600	363,870.89	88.483984	342,990.73	-20,880.16	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	540,246.640	94.598845	511,067.08	88.883535	480,190.31	-30,876.77	0.04
	Original Face:	Base	600,000.000	94.598845	511,067.08	88.883535	480,190.31	-30,876.77	0.04
3622ABYM8	GNMA II POOL 786216 G2 06/52 FIXED 3.5					3.500000	20 Jun 2052		
		Local	190,639.460	94.478714	180,113.71	91.607954	174,640.91	-5,472.80	0.01
	Original Face:	Base	200,000.000	94.478714	180,113.71	91.607954	174,640.91	-5,472.80	0.01
3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
		Local	397,350.930	101.564826	403,568.78	101.457699	403,143.11	-425.67	0.03
	Original Face:	Base	400,000.000	101.564826	403,568.78	101.457699	403,143.11	-425.67	0.03
3622ACER7	GNMA II POOL 786544 G2 02/53 FIXED 5					5.000000	20 Feb 2053		
		Local	399,448.700	101.334594	404,779.72	101.118254	403,915.55	-864.17	0.03
	Original Face:	Base	400,000.000	101.334594	404,779.72	101.118254	403,915.55	-864.17	0.03
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	21,949.100	104.245960	22,881.05	101.542681	22,287.70	-593.35	0.00
Original Face:		Base	500,000.000	104.245960	22,881.05	101.542681	22,287.70	-593.35	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
		Local	23,005.530	105.957785	24,376.15	101.193561	23,280.12	-1,096.03	0.00
Original Face:		Base	400,000.000	105.957785	24,376.15	101.193561	23,280.12	-1,096.03	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.970338	10 Feb 2048		
		Local	2,768,566.290	3.363474	93,120.00	1.296890	35,905.26	-57,214.74	0.00
Original Face:		Base	4,130,000.000	3.363474	93,120.00	1.296890	35,905.26	-57,214.74	0.00
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.006794	10 Apr 2047		
		Local	1,266,186.080	7.076712	89,604.34	0.599770	7,594.20	-82,010.14	0.00
Original Face:		Base	2,770,000.000	7.076712	89,604.34	0.599770	7,594.20	-82,010.14	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					6.484000	15 Sep 2031		
		Local	779,119.530	100.000000	779,119.53	83.048560	647,047.55	-132,071.98	0.05
Original Face:		Base	860,000.000	100.000000	779,119.53	83.048560	647,047.55	-132,071.98	0.05
36264FAK7	HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375					3.375000	24 Mar 2027		
		Local	340,000.000	99.822841	339,397.66	94.742493	322,124.48	-17,273.18	0.03
		Base		99.822841	339,397.66	94.742493	322,124.48	-17,273.18	0.03
36264FAL5	HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375					3.375000	24 Mar 2029		
		Local	470,000.000	99.368591	467,032.38	92.070728	432,732.42	-34,299.96	0.04
		Base		99.368591	467,032.38	92.070728	432,732.42	-34,299.96	0.04
36264FAM3	HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625					3.625000	24 Mar 2032		
		Local	290,000.000	99.862983	289,602.65	90.935827	263,713.90	-25,888.75	0.02
		Base		99.862983	289,602.65	90.935827	263,713.90	-25,888.75	0.02
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					5.835000	15 May 2026		
		Local	510,000.000	100.000000	510,000.00	89.972820	458,861.38	-51,138.62	0.04
Original Face:		Base	510,000.000	100.000000	510,000.00	89.972820	458,861.38	-51,138.62	0.04
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	50,000.000	105.147520	52,573.76	97.997311	48,998.66	-3,575.10	0.00
		Base		105.147520	52,573.76	97.997311	48,998.66	-3,575.10	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	20,000.000	116.328700	23,265.74	94.295630	18,859.13	-4,406.61	0.00
		Base		116.328700	23,265.74	94.295630	18,859.13	-4,406.61	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	380,000.000	127.911816	486,064.90	93.189709	354,120.89	-131,944.01	0.03
		Base		127.911816	486,064.90	93.189709	354,120.89	-131,944.01	0.03
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025		
		Local	110,000.000	104.572636	115,029.90	97.265133	106,991.65	-8,038.25	0.01
		Base		104.572636	115,029.90	97.265133	106,991.65	-8,038.25	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		Local	50,000.000	112.304940	56,152.47	96.203150	48,101.58	-8,050.89	0.00
		Base		112.304940	56,152.47	96.203150	48,101.58	-8,050.89	0.00
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	30,000.000	116.263200	34,878.96	102.952337	30,885.70	-3,993.26	0.00
		Base		116.263200	34,878.96	102.952337	30,885.70	-3,993.26	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
		Local	30,000.000	104.895067	31,468.52	89.983590	26,995.08	-4,473.44	0.00
		Base		104.895067	31,468.52	89.983590	26,995.08	-4,473.44	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	140,000.000	94.428650	132,200.11	93.483921	130,877.49	-1,322.62	0.01
		Base		94.428650	132,200.11	93.483921	130,877.49	-1,322.62	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		Local	210,000.000	99.949052	209,893.01	101.722973	213,618.24	3,725.23	0.02
		Base		99.949052	209,893.01	101.722973	213,618.24	3,725.23	0.02
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
		Local	120,000.000	93.978600	112,774.32	97.477664	116,973.20	4,198.88	0.01
		Base		93.978600	112,774.32	97.477664	116,973.20	4,198.88	0.01
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	40,000.000	100.530625	40,212.25	96.850802	38,740.32	-1,471.93	0.00
		Base		100.530625	40,212.25	96.850802	38,740.32	-1,471.93	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
		Local	330,000.000	100.299452	330,988.19	98.827039	326,129.23	-4,858.96	0.03
		Base		100.299452	330,988.19	98.827039	326,129.23	-4,858.96	0.03
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	160,000.000	102.330813	163,729.30	96.017516	153,628.03	-10,101.27	0.01
		Base		102.330813	163,729.30	96.017516	153,628.03	-10,101.27	0.01
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
		Local	20,000.000	100.081600	20,016.32	99.638490	19,927.70	-88.62	0.00
		Base		100.081600	20,016.32	99.638490	19,927.70	-88.62	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
		Local	1,140,000.000	99.981736	1,139,791.79	96.205756	1,096,745.62	-43,046.17	0.09
		Base		99.981736	1,139,791.79	96.205756	1,096,745.62	-43,046.17	0.09
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
		Local	440,000.000	99.972516	439,879.07	98.920091	435,248.40	-4,630.67	0.04
		Base		99.972516	439,879.07	98.920091	435,248.40	-4,630.67	0.04
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		Local	540,000.000	118.510502	639,956.71	108.025408	583,337.20	-56,619.51	0.05
		Base		118.510502	639,956.71	108.025408	583,337.20	-56,619.51	0.05
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	320,000.000	100.365069	321,168.22	109.831340	351,460.29	30,292.07	0.03
		Base		100.365069	321,168.22	109.831340	351,460.29	30,292.07	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
		Local	1,040,000.000	100.340847	1,043,544.81	98.588630	1,025,321.75	-18,223.06	0.09
		Base		100.340847	1,043,544.81	98.588630	1,025,321.75	-18,223.06	0.08
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
		Local	2,500,000.000	104.477535	2,611,938.38	93.847854	2,346,196.35	-265,742.03	0.20
		Base		104.477535	2,611,938.38	93.847854	2,346,196.35	-265,742.03	0.19
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	890,000.000	105.909864	942,597.79	95.400096	849,060.85	-93,536.94	0.07
		Base		105.909864	942,597.79	95.400096	849,060.85	-93,536.94	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	350,000.000	102.590466	359,066.63	97.051287	339,679.50	-19,387.13	0.03
		Base		102.590466	359,066.63	97.051287	339,679.50	-19,387.13	0.03
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
		Local	140,000.000	100.351436	140,492.01	94.701550	132,582.17	-7,909.84	0.01
		Base		100.351436	140,492.01	94.701550	132,582.17	-7,909.84	0.01
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					5.729930	29 Dec 2049		
		Local	8,000.000	80.721250	6,457.70	75.500000	6,040.00	-417.70	0.00
		Base		80.721250	6,457.70	75.500000	6,040.00	-417.70	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	570,000.000	99.682718	568,191.49	95.455464	544,096.14	-24,095.35	0.05
		Base		99.682718	568,191.49	95.455464	544,096.14	-24,095.35	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	1,140,000.000	116.360234	1,326,506.67	94.542689	1,077,786.65	-248,720.02	0.09
		Base		116.360234	1,326,506.67	94.542689	1,077,786.65	-248,720.02	0.09
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					1.888570	20 Jan 2040		
		Local	2,244.670	140.265607	3,148.50	0.874030	19.62	-3,128.88	0.00
Original Face:		Base	258,000.000	140.265607	3,148.50	0.874030	19.62	-3,128.88	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					5.634860	20 May 2060		
		Local	114,610.690	101.948387	116,843.75	100.169480	114,804.93	-2,038.82	0.01
Original Face:		Base	670,000.000	101.948387	116,843.75	100.169480	114,804.93	-2,038.82	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					4.895570	20 Oct 2060		
		Local	301,577.710	100.000000	301,577.71	99.235340	299,271.67	-2,306.04	0.03
Original Face:		Base	1,150,000.000	100.000000	301,577.71	99.235340	299,271.67	-2,306.04	0.02
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					5.065570	20 Mar 2061		
		Local	34,938.780	99.990641	34,935.51	99.501780	34,764.71	-170.80	0.00
Original Face:		Base	200,000.000	99.990641	34,935.51	99.501780	34,764.71	-170.80	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					1.872290	16 Apr 2042		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	665,264.840	33.731915	224,406.57	13.465210	89,579.31	-134,827.26	0.01
	Original Face:	Base	4,700,000.000	33.731915	224,406.57	13.465210	89,579.31	-134,827.26	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					4.995570	20 Oct 2064		
		Local	940,292.190	100.028334	940,558.61	99.171970	932,506.29	-8,052.32	0.08
	Original Face:	Base	3,000,000.000	100.028334	940,558.61	99.171970	932,506.29	-8,052.32	0.08
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					1.718570	20 Apr 2040		
		Local	12,692.440	83.524523	10,601.30	11.369760	1,443.10	-9,158.20	0.00
	Original Face:	Base	300,000.000	83.524523	10,601.30	11.369760	1,443.10	-9,158.20	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					1.288570	20 Mar 2042		
		Local	845,410.510	28.085169	237,434.97	11.069190	93,580.10	-143,854.87	0.01
	Original Face:	Base	4,800,000.000	28.085169	237,434.97	11.069190	93,580.10	-143,854.87	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.522690	16 Mar 2047		
		Local	422,897.190	45.156119	190,963.96	0.906220	3,832.38	-187,131.58	0.00
	Original Face:	Base	5,680,000.000	45.156119	190,963.96	0.906220	3,832.38	-187,131.58	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.843840	16 Nov 2047		
		Local	114,890.620	102.501832	117,764.99	90.936990	104,478.07	-13,286.92	0.01
	Original Face:	Base	600,000.000	102.501832	117,764.99	90.936990	104,478.07	-13,286.92	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.537070	16 Jun 2048		
		Local	3,945.120	102.387253	4,039.30	96.081510	3,790.53	-248.77	0.00
	Original Face:	Base	100,000.000	102.387253	4,039.30	96.081510	3,790.53	-248.77	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.225760	16 Aug 2054		
		Local	1,945,613.670	17.847947	347,252.10	0.846880	16,477.01	-330,775.09	0.00
	Original Face:	Base	9,230,000.000	17.847947	347,252.10	0.846880	16,477.01	-330,775.09	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
		Local	268,998.170	167.619668	450,893.84	17.721620	47,670.83	-403,223.01	0.00
	Original Face:	Base	3,000,000.000	167.619668	450,893.84	17.721620	47,670.83	-403,223.01	0.00
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD					1.450000	16 Jan 2063		
		Local	1,003,370.120	84.303366	845,874.78	79.213820	794,807.80	-51,066.98	0.07
	Original Face:	Base	1,700,000.000	84.303366	845,874.78	79.213820	794,807.80	-51,066.98	0.06
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					5.715570	20 May 2070		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	379,540.660	103.122638	391,392.34	99.317720	376,951.13	-14,441.21	0.03
	Original Face:	Base	600,000.000	103.122638	391,392.34	99.317720	376,951.13	-14,441.21	0.03
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					5.815570	20 Apr 2070		
		Local	232,310.500	102.637707	238,438.17	100.428380	233,305.67	-5,132.50	0.02
	Original Face:	Base	400,000.000	102.637707	238,438.17	100.428380	233,305.67	-5,132.50	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					5.065570	20 Jul 2070		
		Local	148,943.870	100.132392	149,141.06	97.147340	144,695.01	-4,446.05	0.01
	Original Face:	Base	300,000.000	100.132392	149,141.06	97.147340	144,695.01	-4,446.05	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					5.015570	20 Jul 2070		
		Local	974,261.540	99.776337	972,082.48	96.655170	941,674.15	-30,408.33	0.08
	Original Face:	Base	1,500,000.000	99.776337	972,082.48	96.655170	941,674.15	-30,408.33	0.08
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					5.015570	20 Jul 2070		
		Local	1,784,737.120	99.851862	1,782,093.24	96.759700	1,726,906.28	-55,186.96	0.15
	Original Face:	Base	3,500,000.000	99.851862	1,782,093.24	96.759700	1,726,906.28	-55,186.96	0.14
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					1.008030	16 Sep 2062		
		Local	9,136,634.310	8.509113	777,446.54	7.034060	642,676.34	-134,770.20	0.05
	Original Face:	Base	10,350,000.000	8.509113	777,446.54	7.034060	642,676.34	-134,770.20	0.05
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
		Local	512,096.590	82.699885	423,503.29	79.018880	404,652.99	-18,850.30	0.03
	Original Face:	Base	700,000.000	82.699885	423,503.29	79.018880	404,652.99	-18,850.30	0.03
38380RTP5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 21 AH					1.400000	16 Jun 2063		
		Local	969,424.240	83.622556	810,657.33	79.243620	768,206.86	-42,450.47	0.07
	Original Face:	Base	1,100,000.000	83.622556	810,657.33	79.243620	768,206.86	-42,450.47	0.06
38381EQD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z					1.900000	16 Mar 2064		
		Local	204,479.250	64.517255	131,924.40	53.406300	109,204.80	-22,719.60	0.01
	Original Face:	Base	200,000.000	64.517255	131,924.40	53.406300	109,204.80	-22,719.60	0.01
38381ETU2	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B					1.850000	16 Feb 2061		
		Local	100,000.000	71.173210	71,173.21	57.209640	57,209.64	-13,963.57	0.00
	Original Face:	Base	100,000.000	71.173210	71,173.21	57.209640	57,209.64	-13,963.57	0.00
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE					3.000000	16 Oct 2064		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	300,000.000	76.865877	230,597.63	78.455500	235,366.50	4,768.87	0.02
Original Face:		Base	300,000.000	76.865877	230,597.63	78.455500	235,366.50	4,768.87	0.02
38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z					2.000000	16 Feb 2064		
		Local	406,716.890	73.226160	297,823.16	65.534700	266,540.69	-31,282.47	0.02
Original Face:		Base	400,000.000	73.226160	297,823.16	65.534700	266,540.69	-31,282.47	0.02
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO					0.750950	16 Jul 2065		
		Local	1,497,314.280	6.863749	102,771.90	6.829350	102,256.83	-515.07	0.01
Original Face:		Base	1,500,000.000	6.863749	102,771.90	6.829350	102,256.83	-515.07	0.01
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO					0.694120	16 Jul 2064		
		Local	1,495,877.610	7.064861	105,681.68	6.893670	103,120.87	-2,560.81	0.01
Original Face:		Base	1,500,000.000	7.064861	105,681.68	6.893670	103,120.87	-2,560.81	0.01
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
		Local	266,877.720	14.453207	38,572.39	16.331010	43,583.83	5,011.44	0.00
Original Face:		Base	400,000.000	14.453207	38,572.39	16.331010	43,583.83	5,011.44	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
		Local	72,510.510	13.195108	9,567.84	16.409210	11,898.40	2,330.56	0.00
Original Face:		Base	100,000.000	13.195108	9,567.84	16.409210	11,898.40	2,330.56	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	556,845.280	10.650438	59,306.46	13.847560	77,109.48	17,803.02	0.01
Original Face:		Base	700,000.000	10.650438	59,306.46	13.847560	77,109.48	17,803.02	0.01
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
		Local	157,939.840	10.450175	16,504.99	13.937120	22,012.27	5,507.28	0.00
Original Face:		Base	200,000.000	10.450175	16,504.99	13.937120	22,012.27	5,507.28	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	233,096.920	10.955164	25,536.15	13.828340	32,233.43	6,697.28	0.00
Original Face:		Base	300,000.000	10.955164	25,536.15	13.828340	32,233.43	6,697.28	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	241,629.370	10.784227	26,057.86	13.765850	33,262.34	7,204.48	0.00
Original Face:		Base	300,000.000	10.784227	26,057.86	13.765850	33,262.34	7,204.48	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	165,919.950	10.498924	17,419.81	13.855800	22,989.54	5,569.73	0.00
Original Face:		Base	200,000.000	10.498924	17,419.81	13.855800	22,989.54	5,569.73	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	739,535.430	11.189742	82,752.11	13.413020	99,194.04	16,441.93	0.01
Original Face:		Base	900,000.000	11.189742	82,752.11	13.413020	99,194.04	16,441.93	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
		Local	242,368.290	11.092169	26,883.90	14.186620	34,383.87	7,499.97	0.00
Original Face:		Base	300,000.000	11.092169	26,883.90	14.186620	34,383.87	7,499.97	0.00
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
		Local	2,259,224.280	12.959631	292,787.14	13.260030	299,573.82	6,786.68	0.03
Original Face:		Base	3,000,000.000	12.959631	292,787.14	13.260030	299,573.82	6,786.68	0.02
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
		Local	1,708,024.520	9.746861	166,478.77	10.884910	185,916.93	19,438.16	0.02
Original Face:		Base	2,200,000.000	9.746861	166,478.77	10.884910	185,916.93	19,438.16	0.02
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
		Local	469,013.810	16.292151	76,412.44	17.368160	81,459.07	5,046.63	0.01
Original Face:		Base	500,000.000	16.292151	76,412.44	17.368160	81,459.07	5,046.63	0.01
38382T4P6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI					2.500000	20 May 2051		
		Local	170,462.820	11.117480	18,951.17	10.975960	18,709.93	-241.24	0.00
Original Face:		Base	200,000.000	11.117480	18,951.17	10.975960	18,709.93	-241.24	0.00
38382UG39	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI					2.500000	20 Jun 2051		
		Local	721,374.220	14.573697	105,130.89	13.667360	98,592.81	-6,538.08	0.01
Original Face:		Base	800,000.000	14.573697	105,130.89	13.667360	98,592.81	-6,538.08	0.01
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT					2.500000	20 Oct 2051		
		Local	687,580.900	84.671961	582,188.23	87.260900	599,989.28	17,801.05	0.05
Original Face:		Base	700,000.000	84.671961	582,188.23	87.260900	599,989.28	17,801.05	0.05
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
		Local	313,937.750	99.850783	313,469.30	97.708300	306,743.24	-6,726.06	0.03
		Base		99.850783	313,469.30	97.708300	306,743.24	-6,726.06	0.02
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	110,000.000	99.958382	109,954.22	91.760521	100,936.57	-9,017.65	0.01
		Base		99.958382	109,954.22	91.760521	100,936.57	-9,017.65	0.01
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
		Local	70,000.000	94.047986	65,833.59	87.633500	61,343.45	-4,490.14	0.01
		Base		94.047986	65,833.59	87.633500	61,343.45	-4,490.14	0.00
404119BQ1	HCA INC COMPANY GUAR 04/25 5.25					5.250000	15 Apr 2025		
		Local	180,000.000	100.582856	181,049.14	99.826742	179,688.14	-1,361.00	0.02
		Base		100.582856	181,049.14	99.826742	179,688.14	-1,361.00	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
		Local	100,000.000	103.044530	103,044.53	100.000311	100,000.31	-3,044.22	0.01
		Base		103.044530	103,044.53	100.000311	100,000.31	-3,044.22	0.01
404119BT5	HCA INC COMPANY GUAR 06/26 5.25					5.250000	15 Jun 2026		
		Local	30,000.000	100.270933	30,081.28	100.019993	30,006.00	-75.28	0.00
		Base		100.270933	30,081.28	100.019993	30,006.00	-75.28	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
		Local	20,000.000	97.863750	19,572.75	97.600087	19,520.02	-52.73	0.00
		Base		97.863750	19,572.75	97.600087	19,520.02	-52.73	0.00
404119BV0	HCA INC COMPANY GUAR 06/47 5.5					5.500000	15 Jun 2047		
		Local	40,000.000	102.441875	40,976.75	93.593838	37,437.54	-3,539.21	0.00
		Base		102.441875	40,976.75	93.593838	37,437.54	-3,539.21	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
		Local	220,000.000	110.339173	242,746.18	102.032444	224,471.38	-18,274.80	0.02
		Base		110.339173	242,746.18	102.032444	224,471.38	-18,274.80	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
		Local	460,000.000	97.807161	449,912.94	89.015274	409,470.26	-40,442.68	0.03
		Base		97.807161	449,912.94	89.015274	409,470.26	-40,442.68	0.03
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
		Local	60,000.000	100.000000	60,000.00	100.243218	60,145.93	145.93	0.01
		Base		100.000000	60,000.00	100.243218	60,145.93	145.93	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	60,000.000	Local	101.163850	60,698.31	101.089423	60,653.65	-44.66	0.01
		Base	101.163850	60,698.31	101.089423	60,653.65	-44.66	0.00
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
	340,000.000	Local	99.771447	339,222.92	95.041054	323,139.58	-16,083.34	0.03
		Base	99.771447	339,222.92	95.041054	323,139.58	-16,083.34	0.03
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
	760,000.000	Local	100.000000	760,000.00	91.753019	697,322.94	-62,677.06	0.06
		Base	100.000000	760,000.00	91.753019	697,322.94	-62,677.06	0.06
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
	1,080,000.000	Local	102.013255	1,101,743.15	83.440987	901,162.66	-200,580.49	0.08
		Base	102.013255	1,101,743.15	83.440987	901,162.66	-200,580.49	0.07
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR				4.762000	29 Mar 2033		
	560,000.000	Local	100.318952	561,786.13	90.271607	505,521.00	-56,265.13	0.04
		Base	100.318952	561,786.13	90.271607	505,521.00	-56,265.13	0.04
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
	12,000.000	Local	100.191667	12,023.00	97.867526	11,744.10	-278.90	0.00
		Base	100.191667	12,023.00	97.867526	11,744.10	-278.90	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
	90,000.000	Local	98.392111	88,552.90	94.750000	85,275.00	-3,277.90	0.01
		Base	98.392111	88,552.90	94.750000	85,275.00	-3,277.90	0.01
41151PAP0	HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B					19 Oct 2027		
	376,794.000	Local	99.497399	374,900.23	96.975000	365,395.98	-9,504.25	0.03
		Base	99.497399	374,900.23	96.975000	365,395.98	-9,504.25	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	50,000.000	Local	102.127440	51,063.72	95.290135	47,645.07	-3,418.65	0.00
		Base	102.127440	51,063.72	95.290135	47,645.07	-3,418.65	0.00
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				6.334430	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	96.736360	2,021,789.92	-68,210.08	0.17
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	96.736360	2,021,789.92	-68,210.08	0.16
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75				5.750000	20 Jan 2026		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	40,000.000	100.000000	40,000.00	94.935500	37,974.20	-2,025.80	0.00
		Base		100.000000	40,000.00	94.935500	37,974.20	-2,025.80	0.00
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75					6.750000	15 Mar 2032		
		Local	10,000.000	121.785500	12,178.55	111.952197	11,195.22	-983.33	0.00
		Base		121.785500	12,178.55	111.952197	11,195.22	-983.33	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125000	01 Aug 2039		
		Local	10,000.000	121.538600	12,153.86	114.099555	11,409.96	-743.90	0.00
		Base		121.538600	12,153.86	114.099555	11,409.96	-743.90	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	80,000.000	99.918763	79,935.01	92.251536	73,801.23	-6,133.78	0.01
		Base		99.918763	79,935.01	92.251536	73,801.23	-6,133.78	0.01
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A					2.600000	01 Nov 2035		
		Local	987,580.920	100.000000	987,580.92	85.250000	841,912.73	-145,668.19	0.07
Original Face:		Base	1,010,000.000	100.000000	987,580.92	85.250000	841,912.73	-145,668.19	0.07
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		Local	230,000.000	100.156391	230,359.70	99.812500	229,568.75	-790.95	0.02
		Base		100.156391	230,359.70	99.812500	229,568.75	-790.95	0.02
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
		Local	90,000.000	100.123722	90,111.35	100.000000	90,000.00	-111.35	0.01
		Base		100.123722	90,111.35	100.000000	90,000.00	-111.35	0.01
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
		Local	50,000.000	100.000000	50,000.00	84.375000	42,187.50	-7,812.50	0.00
		Base		100.000000	50,000.00	84.375000	42,187.50	-7,812.50	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
		Local	130,000.000	100.000000	130,000.00	98.642000	128,234.60	-1,765.40	0.01
		Base		100.000000	130,000.00	98.642000	128,234.60	-1,765.40	0.01
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
		Local	40,000.000	108.752325	43,500.93	85.644878	34,257.95	-9,242.98	0.00
		Base		108.752325	43,500.93	85.644878	34,257.95	-9,242.98	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	30,000.000	112.926800	33,878.04	98.423851	29,527.16	-4,350.88	0.00
		Base		112.926800	33,878.04	98.423851	29,527.16	-4,350.88	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	180,000.000	103.592328	186,466.19	93.700922	168,661.66	-17,804.53	0.01
		Base		103.592328	186,466.19	93.700922	168,661.66	-17,804.53	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
		Local	200,000.000	99.592445	199,184.89	90.296221	180,592.44	-18,592.45	0.02
		Base		99.592445	199,184.89	90.296221	180,592.44	-18,592.45	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	230,000.000	101.859239	234,276.25	83.031419	190,972.26	-43,303.99	0.02
		Base		101.859239	234,276.25	83.031419	190,972.26	-43,303.99	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	760,000.000	107.187688	814,626.43	77.128642	586,177.68	-228,448.75	0.05
		Base		107.187688	814,626.43	77.128642	586,177.68	-228,448.75	0.05
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	200,000.000	99.995440	199,990.88	93.770491	187,540.98	-12,449.90	0.02
		Base		99.995440	199,990.88	93.770491	187,540.98	-12,449.90	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
		Local	50,000.000	101.293200	50,646.60	89.819408	44,909.70	-5,736.90	0.00
		Base		101.293200	50,646.60	89.819408	44,909.70	-5,736.90	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	40,000.000	104.301500	41,720.60	93.173982	37,269.59	-4,451.01	0.00
		Base		104.301500	41,720.60	93.173982	37,269.59	-4,451.01	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
		Local	220,000.000	100.763964	221,680.72	96.705560	212,752.23	-8,928.49	0.02
		Base		100.763964	221,680.72	96.705560	212,752.23	-8,928.49	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
		Local	10,000.000	103.025500	10,302.55	90.586005	9,058.60	-1,243.95	0.00
		Base		103.025500	10,302.55	90.586005	9,058.60	-1,243.95	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	50,000.000	105.016220	52,508.11	99.122212	49,561.11	-2,947.00	0.00
		Base		105.016220	52,508.11	99.122212	49,561.11	-2,947.00	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
		Local	110,000.000	89.606245	98,566.87	80.863199	88,949.52	-9,617.35	0.01
		Base		89.606245	98,566.87	80.863199	88,949.52	-9,617.35	0.01
45173JAQ7	II VI INCORPORATED 2022 TERM LOAN B						02 Jul 2029		
		Local	574,928.570	99.438308	571,699.24	98.875000	568,460.62	-3,238.62	0.05
		Base		99.438308	571,699.24	98.875000	568,460.62	-3,238.62	0.05
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
		Local	111,658.450	100.000000	111,658.45	88.395800	98,701.38	-12,957.07	0.01
		Base		100.000000	111,658.45	88.395800	98,701.38	-12,957.07	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
		Local	200,000.000	100.916055	201,832.11	99.561902	199,123.80	-2,708.31	0.02
		Base		100.916055	201,832.11	99.561902	199,123.80	-2,708.31	0.02
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
		Local	100,000.000	100.471180	100,471.18	98.562315	98,562.32	-1,908.86	0.01
		Base		100.471180	100,471.18	98.562315	98,562.32	-1,908.86	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	250,000.000	109.512908	273,782.27	91.253608	228,134.02	-45,648.25	0.02
		Base		109.512908	273,782.27	91.253608	228,134.02	-45,648.25	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
		Local	290,000.000	99.841538	289,540.46	87.297945	253,164.04	-36,376.42	0.02
		Base		99.841538	289,540.46	87.297945	253,164.04	-36,376.42	0.02
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
		Local	140,000.000	99.679343	139,551.08	68.043150	95,260.41	-44,290.67	0.01
		Base		99.679343	139,551.08	68.043150	95,260.41	-44,290.67	0.01
458140CF5	INTEL CORP SR UNSECURED 02/30 5.125					5.125000	10 Feb 2030		
		Local	260,000.000	99.971485	259,925.86	101.814300	264,717.18	4,791.32	0.02
		Base		99.971485	259,925.86	101.814300	264,717.18	4,791.32	0.02
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	400,000.000	101.765040	407,060.16	99.016570	396,066.28	-10,993.88	0.03
		Base		101.765040	407,060.16	99.016570	396,066.28	-10,993.88	0.03
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
		Local	20,000.000	102.935150	20,587.03	97.047750	19,409.55	-1,177.48	0.00
		Base		102.935150	20,587.03	97.047750	19,409.55	-1,177.48	0.00
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	640,000.000	99.909214	639,418.97	98.119438	627,964.40	-11,454.57	0.05
		Base		99.909214	639,418.97	98.119438	627,964.40	-11,454.57	0.05
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
		Local	900,000.000	99.946200	899,515.80	95.973702	863,763.32	-35,752.48	0.07
		Base		99.946200	899,515.80	95.973702	863,763.32	-35,752.48	0.07
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
		Local	350,000.000	97.288614	340,510.15	94.754875	331,642.06	-8,868.09	0.03
		Base		97.288614	340,510.15	94.754875	331,642.06	-8,868.09	0.03
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028		
		Local	230,430.300	99.825552	230,028.32	99.437500	229,134.13	-894.19	0.02
		Base		99.825552	230,028.32	99.437500	229,134.13	-894.19	0.02
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
		Local	590,000.000	101.944380	601,471.84	90.420000	533,478.00	-67,993.84	0.05
		Base		101.944380	601,471.84	90.420000	533,478.00	-67,993.84	0.04
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
		Local	210,000.000	108.789424	228,457.79	76.389600	160,418.16	-68,039.63	0.01
		Base		108.789424	228,457.79	76.389600	160,418.16	-68,039.63	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.399237	15 Aug 2049		
		Local	1,030,000.000	90.930026	936,579.27	74.157460	763,821.84	-172,757.43	0.06
Original Face:		Base	1,030,000.000	90.930026	936,579.27	74.157460	763,821.84	-172,757.43	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	450,000.000	100.755360	453,399.12	94.869546	426,912.96	-26,486.16	0.04
		Base		100.755360	453,399.12	94.869546	426,912.96	-26,486.16	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200,000.000	102.566950	205,133.90	98.303560	196,607.12	-8,526.78	0.02
		Base		102.566950	205,133.90	98.303560	196,607.12	-8,526.78	0.02
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4					5.775290	25 Dec 2035		
		Local	1,330,000.000	100.067892	1,330,902.97	94.737200	1,260,004.76	-70,898.21	0.11
Original Face:		Base	1,330,000.000	100.067892	1,330,902.97	94.737200	1,260,004.76	-70,898.21	0.10
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
		Local	250,000.000	102.211092	255,527.73	96.313990	240,784.98	-14,742.75	0.02
Original Face:		Base	250,000.000	102.211092	255,527.73	96.313990	240,784.98	-14,742.75	0.02
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					8.434430	15 May 2028		
		Local	229,840.930	99.204337	228,012.17	92.143280	211,782.97	-16,229.20	0.02
Original Face:		Base	400,000.000	99.204337	228,012.17	92.143280	211,782.97	-16,229.20	0.02
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		Local	960,000.000	100.000000	960,000.00	93.579979	898,367.80	-61,632.20	0.08
		Base		100.000000	960,000.00	93.579979	898,367.80	-61,632.20	0.07
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
		Local	260,000.000	100.000000	260,000.00	96.595919	251,149.39	-8,850.61	0.02
		Base		100.000000	260,000.00	96.595919	251,149.39	-8,850.61	0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
		Local	620,000.000	107.761937	668,124.01	97.179103	602,510.44	-65,613.57	0.05
		Base		107.761937	668,124.01	97.179103	602,510.44	-65,613.57	0.05
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
		Local	580,000.000	100.000000	580,000.00	99.001699	574,209.85	-5,790.15	0.05
		Base		100.000000	580,000.00	99.001699	574,209.85	-5,790.15	0.05
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
		Local	520,000.000	100.000000	520,000.00	93.520745	486,307.87	-33,692.13	0.04
		Base		100.000000	520,000.00	93.520745	486,307.87	-33,692.13	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
		Local	1,040,000.000	103.891621	1,080,472.86	85.433898	888,512.54	-191,960.32	0.08
		Base		103.891621	1,080,472.86	85.433898	888,512.54	-191,960.32	0.07
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	880,000.000	107.900451	949,523.97	70.505990	620,452.71	-329,071.26	0.05
		Base		107.900451	949,523.97	70.505990	620,452.71	-329,071.26	0.05
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
		Local	860,000.000	100.000000	860,000.00	99.362176	854,514.71	-5,485.29	0.07
		Base		100.000000	860,000.00	99.362176	854,514.71	-5,485.29	0.07
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
		Local	480,000.000	92.269958	442,895.80	82.851077	397,685.17	-45,210.63	0.03
		Base		92.269958	442,895.80	82.851077	397,685.17	-45,210.63	0.03
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
		Local	58,068.350	98.357453	57,114.55	88.963430	51,659.60	-5,454.95	0.00
Original Face:		Base	532,000.000	98.357453	57,114.55	88.963430	51,659.60	-5,454.95	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
		Local	188,337.790	98.798558	186,075.02	89.255490	168,101.82	-17,973.20	0.01
Original Face:		Base	1,700,000.000	98.798558	186,075.02	89.255490	168,101.82	-17,973.20	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	610,000.000	114.447677	698,130.83	92.366372	563,434.87	-134,695.96	0.05
		Base		114.447677	698,130.83	92.366372	563,434.87	-134,695.96	0.05
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	240,000.000	99.946988	239,872.77	91.871851	220,492.44	-19,380.33	0.02
		Base		99.946988	239,872.77	91.871851	220,492.44	-19,380.33	0.02
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	480,000.000	99.956579	479,791.58	88.452640	424,572.67	-55,218.91	0.04
		Base		99.956579	479,791.58	88.452640	424,572.67	-55,218.91	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		Local	50,000.000	101.535800	50,767.90	94.579724	47,289.86	-3,478.04	0.00
		Base		101.535800	50,767.90	94.579724	47,289.86	-3,478.04	0.00
48254EAB7	KKR APPLE BIDCO LLC 2021 TERM LOAN						23 Sep 2028		
		Local	339,141.410	100.000000	339,141.41	98.812500	335,114.11	-4,027.30	0.03
		Base		100.000000	339,141.41	98.812500	335,114.11	-4,027.30	0.03
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			600,000.000	110.419687	662,518.12	89.182518	535,095.11	-127,423.01	0.05
		Base		110.419687	662,518.12	89.182518	535,095.11	-127,423.01	0.04
49177JAJ1	KENVUE INC COMPANY GUAR 144A 03/33 4.9					4.900000	22 Mar 2033		
			580,000.000	99.777441	578,709.16	103.294332	599,107.13	20,397.97	0.05
		Base		99.777441	578,709.16	103.294332	599,107.13	20,397.97	0.05
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
			400,000.000	103.530430	414,121.72	81.759000	327,036.00	-87,085.72	0.03
		Base		103.530430	414,121.72	81.759000	327,036.00	-87,085.72	0.03
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3					6.300000	23 Jan 2034		
			680,000.000	99.991799	679,944.23	70.250000	477,700.00	-202,244.23	0.04
Original Face:		Base	680,000.000	99.991799	679,944.23	70.250000	477,700.00	-202,244.23	0.04
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
			20,000.000	112.653100	22,530.62	93.743891	18,748.78	-3,781.84	0.00
		Base		112.653100	22,530.62	93.743891	18,748.78	-3,781.84	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
			10,000.000	116.754800	11,675.48	92.518571	9,251.86	-2,423.62	0.00
		Base		116.754800	11,675.48	92.518571	9,251.86	-2,423.62	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
			160,000.000	103.173988	165,078.38	98.431800	157,490.88	-7,587.50	0.01
		Base		103.173988	165,078.38	98.431800	157,490.88	-7,587.50	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
			130,000.000	116.120223	150,956.29	94.488740	122,835.36	-28,120.93	0.01
		Base		116.120223	150,956.29	94.488740	122,835.36	-28,120.93	0.01
49456BAJ0	KINDER MORGAN INC COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
			80,000.000	109.007900	87,206.32	88.072135	70,457.71	-16,748.61	0.01
		Base		109.007900	87,206.32	88.072135	70,457.71	-16,748.61	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
			210,000.000	113.514919	238,381.33	89.195957	187,311.51	-51,069.82	0.02
		Base		113.514919	238,381.33	89.195957	187,311.51	-51,069.82	0.02
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	90,000.000	106.362867	95,726.58	95.758790	86,182.91	-9,543.67	0.01
		Base		106.362867	95,726.58	95.758790	86,182.91	-9,543.67	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
		Local	20,000.000	121.506250	24,301.25	113.031188	22,606.24	-1,695.01	0.00
		Base		121.506250	24,301.25	113.031188	22,606.24	-1,695.01	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
		Local	90,000.000	97.189311	87,470.38	86.969361	78,272.42	-9,197.96	0.01
		Base		97.189311	87,470.38	86.969361	78,272.42	-9,197.96	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		Local	176,000.000	98.018710	172,512.93	95.404603	167,912.10	-4,600.83	0.01
		Base		98.018710	172,512.93	95.404603	167,912.10	-4,600.83	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
		Local	260,000.000	109.407427	284,459.31	96.752217	251,555.76	-32,903.55	0.02
		Base		109.407427	284,459.31	96.752217	251,555.76	-32,903.55	0.02
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625					4.625000	01 Oct 2039		
		Local	10,000.000	102.232500	10,223.25	91.538278	9,153.83	-1,069.42	0.00
		Base		102.232500	10,223.25	91.538278	9,153.83	-1,069.42	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
		Local	160,000.000	103.673100	165,876.96	92.548265	148,077.22	-17,799.74	0.01
		Base		103.673100	165,876.96	92.548265	148,077.22	-17,799.74	0.01
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031		
		Local	70,000.000	100.000000	70,000.00	96.713846	67,699.69	-2,300.31	0.01
		Base		100.000000	70,000.00	96.713846	67,699.69	-2,300.31	0.01
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5					5.500000	01 Jun 2050		
		Local	130,000.000	100.000000	130,000.00	100.823453	131,070.49	1,070.49	0.01
		Base		100.000000	130,000.00	100.823453	131,070.49	1,070.49	0.01
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A					5.854430	15 Jun 2039		
		Local	1,900,000.000	100.000000	1,900,000.00	98.222300	1,866,223.70	-33,776.30	0.16
Original Face:		Base	1,900,000.000	100.000000	1,900,000.00	98.222300	1,866,223.70	-33,776.30	0.15
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B					1.000000	04 Oct 2023		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			0.000	0.000000	-12.41	0.000000	0.00	12.41	0.00
		Base		0.000000	-12.41	0.000000	0.00	12.41	0.00
516681AA1	LA QUINTA MORTGAGE TRUST LAQ 2023 LAQ A 144A					6.741423	15 Mar 2036		
			360,000.000	99.750528	359,101.90	98.872440	355,940.78	-3,161.12	0.03
Original Face:		Base	360,000.000	99.750528	359,101.90	98.872440	355,940.78	-3,161.12	0.03
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
			1,360,000.000	98.769649	1,343,267.22	96.899738	1,317,836.44	-25,430.78	0.11
		Base		98.769649	1,343,267.22	96.899738	1,317,836.44	-25,430.78	0.11
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
			1,060,000.000	101.645904	1,077,446.58	94.952962	1,006,501.40	-70,945.18	0.09
		Base		101.645904	1,077,446.58	94.952962	1,006,501.40	-70,945.18	0.08
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
			311,556.720	26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00
		Base		26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					6.250000	25 Nov 2059		
			1,468,459.350	98.563837	1,447,369.88	99.853080	1,466,301.89	18,932.01	0.12
Original Face:		Base	2,150,000.000	98.563837	1,447,369.88	99.853080	1,466,301.89	18,932.01	0.12
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
			625,476.900	100.595598	629,202.23	99.811830	624,299.94	-4,902.29	0.05
Original Face:		Base	880,000.000	100.595598	629,202.23	99.811830	624,299.94	-4,902.29	0.05
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
			790,000.000	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
		Base		98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
			60,000.000	100.000000	60,000.00	98.750732	59,250.44	-749.56	0.01
		Base		100.000000	60,000.00	98.750732	59,250.44	-749.56	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
			110,000.000	96.801955	106,482.15	98.792729	108,672.00	2,189.85	0.01
		Base		96.801955	106,482.15	98.792729	108,672.00	2,189.85	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200,000.000	100.000000	200,000.00	91.387204	182,774.41	-17,225.59	0.02
		Base		100.000000	200,000.00	91.387204	182,774.41	-17,225.59	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
		Local	200,000.000	99.805235	199,610.47	94.825534	189,651.07	-9,959.40	0.02
		Base		99.805235	199,610.47	94.825534	189,651.07	-9,959.40	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
		Local	250,000.000	99.892252	249,730.63	96.854000	242,135.00	-7,595.63	0.02
		Base		99.892252	249,730.63	96.854000	242,135.00	-7,595.63	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
		Local	200,000.000	99.969770	199,939.54	98.036889	196,073.78	-3,865.76	0.02
		Base		99.969770	199,939.54	98.036889	196,073.78	-3,865.76	0.02
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A					2.220000	20 Mar 2048		
		Local	681,507.460	99.991702	681,450.91	78.445600	534,612.62	-146,838.29	0.05
Original Face:		Base	910,000.000	99.991702	681,450.91	78.445600	534,612.62	-146,838.29	0.04
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
		Local	135,000.000	105.763756	142,781.07	98.973050	133,613.62	-9,167.45	0.01
		Base		105.763756	142,781.07	98.973050	133,613.62	-9,167.45	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
		Local	100,000.000	105.170930	105,170.93	98.872640	98,872.64	-6,298.29	0.01
		Base		105.170930	105,170.93	98.872640	98,872.64	-6,298.29	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
		Local	180,000.000	99.918572	179,853.43	97.140177	174,852.32	-5,001.11	0.01
		Base		99.918572	179,853.43	97.140177	174,852.32	-5,001.11	0.01
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
		Local	1,000,000.000	99.322033	993,220.33	90.562318	905,623.18	-87,597.15	0.08
		Base		99.322033	993,220.33	90.562318	905,623.18	-87,597.15	0.07
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
		Local	120,000.000	99.640442	119,568.53	98.774343	118,529.21	-1,039.32	0.01
		Base		99.640442	119,568.53	98.774343	118,529.21	-1,039.32	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	30,000.000	115.323700	34,597.11	86.634496	25,990.35	-8,606.76	0.00
		Base		115.323700	34,597.11	86.634496	25,990.35	-8,606.76	0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
		Local	70,000.000	100.182471	70,127.73	95.882500	67,117.75	-3,009.98	0.01
		Base		100.182471	70,127.73	95.882500	67,117.75	-3,009.98	0.01
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A					7.391170	17 Sep 2037		
		Local	1,670,000.000	99.521901	1,662,015.74	100.415700	1,676,942.19	14,926.45	0.14
Original Face:		Base	1,670,000.000	99.521901	1,662,015.74	100.415700	1,676,942.19	14,926.45	0.14
55293AAA5	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 A 144A					5.534000	15 May 2038		
		Local	370,000.000	98.008654	362,632.02	96.487510	357,003.79	-5,628.23	0.03
Original Face:		Base	370,000.000	98.008654	362,632.02	96.487510	357,003.79	-5,628.23	0.03
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A					6.184000	15 May 2038		
		Local	470,000.000	100.000000	470,000.00	93.728370	440,523.34	-29,476.66	0.04
Original Face:		Base	470,000.000	100.000000	470,000.00	93.728370	440,523.34	-29,476.66	0.04
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
		Local	342,125.660	100.395065	343,477.28	99.227300	339,482.06	-3,995.22	0.03
		Base		100.395065	343,477.28	99.227300	339,482.06	-3,995.22	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
		Local	50,000.000	100.885620	50,442.81	99.211389	49,605.69	-837.12	0.00
		Base		100.885620	50,442.81	99.211389	49,605.69	-837.12	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	180,000.000	99.019550	178,235.19	88.849258	159,928.66	-18,306.53	0.01
		Base		99.019550	178,235.19	88.849258	159,928.66	-18,306.53	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	250,000.000	99.405088	248,512.72	83.691647	209,229.12	-39,283.60	0.02
		Base		99.405088	248,512.72	83.691647	209,229.12	-39,283.60	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	640,000.000	106.395913	680,933.84	98.968535	633,398.62	-47,535.22	0.05
		Base		106.395913	680,933.84	98.968535	633,398.62	-47,535.22	0.05
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	150,000.000	98.805147	148,207.72	92.724611	139,086.92	-9,120.80	0.01
		Base		98.805147	148,207.72	92.724611	139,086.92	-9,120.80	0.01
55903VAG8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/27 3.755					3.755000	15 Mar 2027		
		Local	170,000.000	100.000000	170,000.00	94.144257	160,045.24	-9,954.76	0.01
		Base		100.000000	170,000.00	94.144257	160,045.24	-9,954.76	0.01
55903VAJ2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/29 4.054					4.054000	15 Mar 2029		
		Local	210,000.000	100.000000	210,000.00	92.875373	195,038.28	-14,961.72	0.02
		Base		100.000000	210,000.00	92.875373	195,038.28	-14,961.72	0.02
55903VAL7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/32 4.279					4.279000	15 Mar 2032		
		Local	1,260,000.000	99.881553	1,258,507.57	89.132805	1,123,073.34	-135,434.23	0.10
		Base		99.881553	1,258,507.57	89.132805	1,123,073.34	-135,434.23	0.09
55903VAN3	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
		Local	80,000.000	100.676250	80,541.00	83.404067	66,723.25	-13,817.75	0.01
		Base		100.676250	80,541.00	83.404067	66,723.25	-13,817.75	0.01
55903VAQ6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
		Local	910,000.000	100.379863	913,456.75	80.740228	734,736.07	-178,720.68	0.06
		Base		100.379863	913,456.75	80.740228	734,736.07	-178,720.68	0.06
55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412					6.412000	15 Mar 2026		
		Local	320,000.000	100.000000	320,000.00	100.477865	321,529.17	1,529.17	0.03
		Base		100.000000	320,000.00	100.477865	321,529.17	1,529.17	0.03
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
		Local	724,500.000	99.200407	718,706.95	81.550000	590,829.75	-127,877.20	0.05
		Base		99.200407	718,706.95	81.550000	590,829.75	-127,877.20	0.05
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
		Local	150,000.000	99.976827	149,965.24	96.164778	144,247.17	-5,718.07	0.01
		Base		99.976827	149,965.24	96.164778	144,247.17	-5,718.07	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		Local	90,000.000	99.800578	89,820.52	92.012782	82,811.50	-7,009.02	0.01
		Base		99.800578	89,820.52	92.012782	82,811.50	-7,009.02	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	500,000.000	Local	98.649934	493,249.67	72.044125	360,220.63	-133,029.04	0.03
		Base	98.649934	493,249.67	72.044125	360,220.63	-133,029.04	0.03
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	40,000.000	Local	120.046800	48,018.72	88.269936	35,307.97	-12,710.75	0.00
		Base	120.046800	48,018.72	88.269936	35,307.97	-12,710.75	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				5.145290	25 May 2037		
	958,167.500	Local	94.273386	903,296.95	81.863430	784,388.78	-118,908.17	0.07
Original Face:	10,140,000.000	Base	94.273386	903,296.95	81.863430	784,388.78	-118,908.17	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
	310,000.000	Local	101.718448	315,327.19	98.207573	304,443.48	-10,883.71	0.03
		Base	101.718448	315,327.19	98.207573	304,443.48	-10,883.71	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027		
	60,000.000	Local	105.821483	63,492.89	96.836058	58,101.63	-5,391.26	0.00
		Base	105.821483	63,492.89	96.836058	58,101.63	-5,391.26	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049		
	30,000.000	Local	110.926967	33,278.09	79.594477	23,878.34	-9,399.75	0.00
		Base	110.926967	33,278.09	79.594477	23,878.34	-9,399.75	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025		
	50,000.000	Local	99.796940	49,898.47	93.050566	46,525.28	-3,373.19	0.00
		Base	99.796940	49,898.47	93.050566	46,525.28	-3,373.19	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030		
	350,000.000	Local	100.968909	353,391.18	86.389046	302,361.66	-51,029.52	0.03
		Base	100.968909	353,391.18	86.389046	302,361.66	-51,029.52	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	190,000.000	Local	103.958032	197,520.26	97.861759	185,937.34	-11,582.92	0.02
		Base	103.958032	197,520.26	97.861759	185,937.34	-11,582.92	0.02
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	190,000.000	Local	108.554537	206,253.62	96.684368	183,700.30	-22,553.32	0.02
		Base	108.554537	206,253.62	96.684368	183,700.30	-22,553.32	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	180,000.000	99.453822	179,016.88	94.790635	170,623.14	-8,393.74	0.01
		Base		99.453822	179,016.88	94.790635	170,623.14	-8,393.74	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	710,000.000	116.122561	824,470.18	87.211182	619,199.39	-205,270.79	0.05
		Base		116.122561	824,470.18	87.211182	619,199.39	-205,270.79	0.05
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B						23 Oct 2028		
		Local	313,435.000	99.610257	312,213.41	97.347200	305,120.20	-7,093.21	0.03
		Base		99.610257	312,213.41	97.347200	305,120.20	-7,093.21	0.02
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
		Local	200,000.000	116.212645	232,425.29	101.935000	203,870.00	-28,555.29	0.02
		Base		116.212645	232,425.29	101.935000	203,870.00	-28,555.29	0.02
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
		Local	340,000.000	99.739609	339,114.67	91.493350	311,077.39	-28,037.28	0.03
		Base		99.739609	339,114.67	91.493350	311,077.39	-28,037.28	0.03
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	190,000.000	99.365858	188,795.13	82.616979	156,972.26	-31,822.87	0.01
		Base		99.365858	188,795.13	82.616979	156,972.26	-31,822.87	0.01
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75					2.750000	10 Dec 2051		
		Local	520,000.000	84.459040	439,187.01	70.481179	366,502.13	-72,684.88	0.03
		Base		84.459040	439,187.01	70.481179	366,502.13	-72,684.88	0.03
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					5.775290	25 Jul 2035		
		Local	884,750.400	99.851074	883,432.78	95.395430	844,011.45	-39,421.33	0.07
Original Face:		Base	2,200,000.000	99.851074	883,432.78	95.395430	844,011.45	-39,421.33	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	760,000.000	101.818487	773,820.50	96.764000	735,406.40	-38,414.10	0.06
		Base		101.818487	773,820.50	96.764000	735,406.40	-38,414.10	0.06
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
		Local	70,000.000	99.329843	69,530.89	97.352705	68,146.89	-1,384.00	0.01
		Base		99.329843	69,530.89	97.352705	68,146.89	-1,384.00	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	960,000.000	Local	98.337003	944,035.23	95.095859	912,920.25	-31,114.98	0.08
		Base	98.337003	944,035.23	95.095859	912,920.25	-31,114.98	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
	10,000.000	Local	99.692500	9,969.25	92.418381	9,241.84	-727.41	0.00
		Base	99.692500	9,969.25	92.418381	9,241.84	-727.41	0.00
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
	370,000.000	Local	99.954508	369,831.68	98.513541	364,500.10	-5,331.58	0.03
		Base	99.954508	369,831.68	98.513541	364,500.10	-5,331.58	0.03
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
	1,660,000.000	Local	104.163538	1,729,114.73	98.147270	1,629,244.68	-99,870.05	0.14
		Base	104.163538	1,729,114.73	98.147270	1,629,244.68	-99,870.05	0.13
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
	3,000.000	Local	100.557000	3,016.71	70.423875	2,112.72	-903.99	0.00
		Base	100.557000	3,016.71	70.423875	2,112.72	-903.99	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052		
	17,000.000	Local	97.331353	16,546.33	75.730063	12,874.11	-3,672.22	0.00
		Base	97.331353	16,546.33	75.730063	12,874.11	-3,672.22	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062		
	50,000.000	Local	95.612600	47,806.30	74.639246	37,319.62	-10,486.68	0.00
		Base	95.612600	47,806.30	74.639246	37,319.62	-10,486.68	0.00
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875				5.875000	09 Feb 2033		
	370,000.000	Local	97.856892	362,070.50	100.743074	372,749.37	10,678.87	0.03
		Base	97.856892	362,070.50	100.743074	372,749.37	10,678.87	0.03
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027		
	510,854.890	Local	99.104274	506,279.03	94.812500	484,354.29	-21,924.74	0.04
		Base	99.104274	506,279.03	94.812500	484,354.29	-21,924.74	0.04
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
	272,000.000	Local	99.175893	269,758.43	99.678000	271,124.16	1,365.73	0.02
Original Face:	320,000.000	Base	99.175893	269,758.43	99.678000	271,124.16	1,365.73	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.713926	25 Jun 2056		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,580,000.000	99.734259	1,575,801.30	96.611680	1,526,464.54	-49,336.76	0.13
Original Face:		Base	1,580,000.000	99.734259	1,575,801.30	96.611680	1,526,464.54	-49,336.76	0.12
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
		Local	1,090,000.000	104.906363	1,143,479.36	82.823730	902,778.66	-240,700.70	0.08
Original Face:		Base	1,090,000.000	104.906363	1,143,479.36	82.823730	902,778.66	-240,700.70	0.07
606822CE2	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR					4.080000	19 Apr 2028		
		Local	320,000.000	100.000000	320,000.00	95.664609	306,126.75	-13,873.25	0.03
		Base		100.000000	320,000.00	95.664609	306,126.75	-13,873.25	0.02
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
		Local	320,000.000	100.000000	320,000.00	96.835469	309,873.50	-10,126.50	0.03
		Base		100.000000	320,000.00	96.835469	309,873.50	-10,126.50	0.03
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	630,000.000	100.314392	631,980.67	93.527809	589,225.20	-42,755.47	0.05
		Base		100.314392	631,980.67	93.527809	589,225.20	-42,755.47	0.05
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
		Local	10,000.000	100.000000	10,000.00	96.350590	9,635.06	-364.94	0.00
		Base		100.000000	10,000.00	96.350590	9,635.06	-364.94	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	20,000.000	103.288050	20,657.61	86.071433	17,214.29	-3,443.32	0.00
		Base		103.288050	20,657.61	86.071433	17,214.29	-3,443.32	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	1,780,000.000	103.111206	1,835,379.46	91.394795	1,626,827.35	-208,552.11	0.14
		Base		103.111206	1,835,379.46	91.394795	1,626,827.35	-208,552.11	0.13
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	1,010,000.000	99.610896	1,006,070.05	93.773368	947,111.02	-58,959.03	0.08
		Base		99.610896	1,006,070.05	93.773368	947,111.02	-58,959.03	0.08
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					5.655290	25 Apr 2034		
		Local	335,356.490	99.471720	333,584.87	95.841280	321,409.95	-12,174.92	0.03
Original Face:		Base	1,290,000.000	99.471720	333,584.87	95.841280	321,409.95	-12,174.92	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					5.745290	25 Aug 2034		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	846,026.060	99.364854	840,652.56	92.751850	784,704.82	-55,947.74	0.07
Original Face:		Base	1,800,000.000	99.364854	840,652.56	92.751850	784,704.82	-55,947.74	0.06
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	570,000.000	100.017967	570,102.41	94.600031	539,220.18	-30,882.23	0.05
		Base		100.017967	570,102.41	94.600031	539,220.18	-30,882.23	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
		Local	890,000.000	111.878375	995,717.54	86.668050	771,345.65	-224,371.89	0.07
Original Face:		Base	890,000.000	111.878375	995,717.54	86.668050	771,345.65	-224,371.89	0.06
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
		Local	170,000.000	100.208518	170,354.48	94.857841	161,258.33	-9,096.15	0.01
		Base		100.208518	170,354.48	94.857841	161,258.33	-9,096.15	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	450,000.000	99.916989	449,626.45	93.358884	420,114.98	-29,511.47	0.04
		Base		99.916989	449,626.45	93.358884	420,114.98	-29,511.47	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
		Local	990,000.000	102.367213	1,013,435.41	90.823990	899,157.50	-114,277.91	0.08
Original Face:		Base	990,000.000	102.367213	1,013,435.41	90.823990	899,157.50	-114,277.91	0.07
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2036		
		Local	7,710,000.000	1.303715	100,516.46	1.150560	88,708.18	-11,808.28	0.01
Original Face:		Base	7,710,000.000	1.303715	100,516.46	1.150560	88,708.18	-11,808.28	0.01
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
		Local	1,140,000.000	102.367450	1,166,988.93	88.931660	1,013,820.92	-153,168.01	0.09
Original Face:		Base	1,140,000.000	102.367450	1,166,988.93	88.931660	1,013,820.92	-153,168.01	0.08
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					6.284430	15 Oct 2031		
		Local	1,772,026.860	100.889948	1,787,796.98	99.705490	1,766,808.06	-20,988.92	0.15
Original Face:		Base	1,970,000.000	100.889948	1,787,796.98	99.705490	1,766,808.06	-20,988.92	0.14
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					6.195290	25 Jun 2065		
		Local	1,173,064.910	101.669895	1,192,653.86	99.083430	1,162,312.95	-30,340.91	0.10
Original Face:		Base	1,690,000.000	101.669895	1,192,653.86	99.083430	1,162,312.95	-30,340.91	0.09
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A					3.571000	15 Nov 2046		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	575,156.230	99.999480	575,153.24	82.296120	473,331.26	-101,821.98	0.04
	Original Face:	Base	630,000.000	99.999480	575,153.24	82.296120	473,331.26	-101,821.98	0.04
64035DAB2	NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A					1.360000	20 Apr 2062		
		Local	368,588.120	93.323084	343,977.80	90.439150	333,347.96	-10,629.84	0.03
	Original Face:	Base	600,000.000	93.323084	343,977.80	90.439150	333,347.96	-10,629.84	0.03
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
		Local	480,729.920	100.000000	480,729.92	91.438860	439,573.96	-41,155.96	0.04
	Original Face:	Base	1,140,000.000	100.000000	480,729.92	91.438860	439,573.96	-41,155.96	0.04
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		Local	739,764.190	110.279413	815,807.61	89.815090	664,419.87	-151,387.74	0.06
	Original Face:	Base	890,000.000	110.279413	815,807.61	89.815090	664,419.87	-151,387.74	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	492,352.910	103.262991	508,418.34	95.430270	469,853.71	-38,564.63	0.04
	Original Face:	Base	2,040,000.000	103.262991	508,418.34	95.430270	469,853.71	-38,564.63	0.04
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
		Local	288,177.840	100.000000	288,177.84	81.486750	234,826.76	-53,351.08	0.02
	Original Face:	Base	480,000.000	100.000000	288,177.84	81.486750	234,826.76	-53,351.08	0.02
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
		Local	1,413,730.030	99.667434	1,409,028.45	98.059400	1,386,295.19	-22,733.26	0.12
	Original Face:	Base	1,530,000.000	99.667434	1,409,028.45	98.059400	1,386,295.19	-22,733.26	0.11
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
		Local	220,000.000	99.953882	219,898.54	91.975643	202,346.41	-17,552.13	0.02
		Base		99.953882	219,898.54	91.975643	202,346.41	-17,552.13	0.02
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
		Local	305,135.060	99.410822	303,337.27	99.475000	303,533.10	195.83	0.03
		Base		99.410822	303,337.27	99.475000	303,533.10	195.83	0.02
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
		Local	160,000.000	102.416931	163,867.09	96.710068	154,736.11	-9,130.98	0.01
		Base		102.416931	163,867.09	96.710068	154,736.11	-9,130.98	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	260,000.000	105.181035	273,470.69	94.764312	246,387.21	-27,083.48	0.02
		Base		105.181035	273,470.69	94.764312	246,387.21	-27,083.48	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		Local	130,000.000	99.444254	129,277.53	84.217332	109,482.53	-19,795.00	0.01
		Base		99.444254	129,277.53	84.217332	109,482.53	-19,795.00	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
		Local	670,000.000	108.390513	726,216.44	82.075280	549,904.38	-176,312.06	0.05
		Base		108.390513	726,216.44	82.075280	549,904.38	-176,312.06	0.04
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.500000	28 Nov 2027		
		Local	200,000.000	100.000000	200,000.00	81.250000	162,500.00	-37,500.00	0.01
		Base		100.000000	200,000.00	81.250000	162,500.00	-37,500.00	0.01
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
		Local	200,000.000	100.000000	200,000.00	76.000000	152,000.00	-48,000.00	0.01
		Base		100.000000	200,000.00	76.000000	152,000.00	-48,000.00	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 2023		
		Local	460,000.000	100.000000	460,000.00	98.507988	453,136.74	-6,863.26	0.04
		Base		100.000000	460,000.00	98.507988	453,136.74	-6,863.26	0.04
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522					3.522000	17 Sep 2025		
		Local	950,000.000	100.000000	950,000.00	94.626018	898,947.17	-51,052.83	0.08
		Base		100.000000	950,000.00	94.626018	898,947.17	-51,052.83	0.07
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
		Local	1,030,000.000	100.000000	1,030,000.00	93.947518	967,659.44	-62,340.56	0.08
		Base		100.000000	1,030,000.00	93.947518	967,659.44	-62,340.56	0.08
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		Local	190,000.000	98.568600	187,280.34	96.781395	183,884.65	-3,395.69	0.02
		Base		98.568600	187,280.34	96.781395	183,884.65	-3,395.69	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		Local	800,000.000	102.440926	819,527.41	94.891470	759,131.76	-60,395.65	0.06
		Base		102.440926	819,527.41	94.891470	759,131.76	-60,395.65	0.06
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	510,000.000	122.424651	624,365.72	103.188836	526,263.06	-98,102.66	0.04
		Base		122.424651	624,365.72	103.188836	526,263.06	-98,102.66	0.04
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
		Local	140,000.000	99.729414	139,621.18	90.994845	127,392.78	-12,228.40	0.01
		Base		99.729414	139,621.18	90.994845	127,392.78	-12,228.40	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	260,000.000	101.492985	263,881.76	85.717046	222,864.32	-41,017.44	0.02
		Base		101.492985	263,881.76	85.717046	222,864.32	-41,017.44	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	1,130,000.000	108.790856	1,229,336.67	81.577649	921,827.43	-307,509.24	0.08
		Base		108.790856	1,229,336.67	81.577649	921,827.43	-307,509.24	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	180,000.000	108.710083	195,678.15	79.900707	143,821.27	-51,856.88	0.01
		Base		108.710083	195,678.15	79.900707	143,821.27	-51,856.88	0.01
670857AA9	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
		Local	710,529.820	99.999818	710,528.53	78.886240	560,510.26	-150,018.27	0.05
Original Face:		Base	1,130,000.000	99.999818	710,528.53	78.886240	560,510.26	-150,018.27	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	280,000.000	99.106421	277,497.98	96.740000	270,872.00	-6,625.98	0.02
		Base		99.106421	277,497.98	96.740000	270,872.00	-6,625.98	0.02
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75					3.750000	23 Jun 2031		
		Local	330,000.000	99.460785	328,220.59	81.380000	268,554.00	-59,666.59	0.02
		Base		99.460785	328,220.59	81.380000	268,554.00	-59,666.59	0.02
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
		Local	290,000.000	98.286417	285,030.61	72.604000	210,551.60	-74,479.01	0.02
		Base		98.286417	285,030.61	72.604000	210,551.60	-74,479.01	0.02
67114JAA8	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
		Local	354,533.070	99.998666	354,528.34	75.983560	269,386.85	-85,141.49	0.02
Original Face:		Base	480,000.000	99.998666	354,528.34	75.983560	269,386.85	-85,141.49	0.02
67115DAA0	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A					1.957000	25 Oct 2061		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	393,846.610	99.998593	393,841.07	81.078030	319,323.07	-74,518.00	0.03
	Original Face:	Base	480,000.000	99.998593	393,841.07	81.078030	319,323.07	-74,518.00	0.03
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		Local	968,902.030	99.996357	968,866.73	90.153090	873,495.12	-95,371.61	0.07
	Original Face:	Base	1,010,000.000	99.996357	968,866.73	90.153090	873,495.12	-95,371.61	0.07
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
		Local	190,000.000	84.411984	160,382.77	80.100615	152,191.17	-8,191.60	0.01
		Base		84.411984	160,382.77	80.100615	152,191.17	-8,191.60	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
		Local	480,000.000	101.192013	485,721.66	93.999472	451,197.47	-34,524.19	0.04
		Base		101.192013	485,721.66	93.999472	451,197.47	-34,524.19	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		Local	190,000.000	89.059805	169,213.63	79.250000	150,575.00	-18,638.63	0.01
		Base		89.059805	169,213.63	79.250000	150,575.00	-18,638.63	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		Local	620,000.000	89.892311	557,332.33	75.991611	471,147.99	-86,184.34	0.04
		Base		89.892311	557,332.33	75.991611	471,147.99	-86,184.34	0.04
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		Local	230,000.000	99.628252	229,144.98	91.250000	209,875.00	-19,269.98	0.02
		Base		99.628252	229,144.98	91.250000	209,875.00	-19,269.98	0.02
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
		Local	260,000.000	83.521023	217,154.66	77.500000	201,500.00	-15,654.66	0.02
		Base		83.521023	217,154.66	77.500000	201,500.00	-15,654.66	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
		Local	230,000.000	100.549383	231,263.58	92.034953	211,680.39	-19,583.19	0.02
		Base		100.549383	231,263.58	92.034953	211,680.39	-19,583.19	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
		Local	312,000.000	104.726423	326,746.44	101.259000	315,928.08	-10,818.36	0.03
		Base		104.726423	326,746.44	101.259000	315,928.08	-10,818.36	0.03
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	230,000.000	Local	105.039791	241,591.52	100.750000	231,725.00	-9,866.52	0.02
		Base	105.039791	241,591.52	100.750000	231,725.00	-9,866.52	0.02
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5				7.500000	01 May 2031		
	140,000.000	Local	106.098643	148,538.10	110.290000	154,406.00	5,867.90	0.01
		Base	106.098643	148,538.10	110.290000	154,406.00	5,867.90	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	40,000.000	Local	125.703100	50,281.24	112.321000	44,928.40	-5,352.84	0.00
		Base	125.703100	50,281.24	112.321000	44,928.40	-5,352.84	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	119.432738	382,184.76	104.893000	335,657.60	-46,527.16	0.03
		Base	119.432738	382,184.76	104.893000	335,657.60	-46,527.16	0.03
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
	80,000.000	Local	85.373300	68,298.64	80.000000	64,000.00	-4,298.64	0.01
		Base	85.373300	68,298.64	80.000000	64,000.00	-4,298.64	0.01
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	350,000.000	Local	109.230680	382,307.38	105.138500	367,984.75	-14,322.63	0.03
		Base	109.230680	382,307.38	105.138500	367,984.75	-14,322.63	0.03
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625				6.625000	01 Sep 2030		
	380,000.000	Local	100.000000	380,000.00	105.317000	400,204.60	20,204.60	0.03
		Base	100.000000	380,000.00	105.317000	400,204.60	20,204.60	0.03
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875				3.875000	15 Jan 2028		
	40,000.000	Local	100.117525	40,047.01	93.000000	37,200.00	-2,847.01	0.00
		Base	100.117525	40,047.01	93.000000	37,200.00	-2,847.01	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5				3.500000	15 Feb 2029		
	50,000.000	Local	100.000000	50,000.00	89.525000	44,762.50	-5,237.50	0.00
		Base	100.000000	50,000.00	89.525000	44,762.50	-5,237.50	0.00
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030		
	20,000.000	Local	95.816250	19,163.25	85.732860	17,146.57	-2,016.68	0.00
		Base	95.816250	19,163.25	85.732860	17,146.57	-2,016.68	0.00
683720AC0	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125				4.125000	01 Dec 2031		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	20,000.000	92.872550	18,574.51	82.553000	16,510.60	-2,063.91	0.00
		Base		92.872550	18,574.51	82.553000	16,510.60	-2,063.91	0.00
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
		Local	60,000.000	92.007183	55,204.31	88.222526	52,933.52	-2,270.79	0.00
		Base		92.007183	55,204.31	88.222526	52,933.52	-2,270.79	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	750,000.000	99.970923	749,781.92	91.802318	688,517.39	-61,264.53	0.06
		Base		99.970923	749,781.92	91.802318	688,517.39	-61,264.53	0.06
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
		Local	1,030,000.000	100.239723	1,032,469.15	85.535252	881,013.10	-151,456.05	0.07
		Base		100.239723	1,032,469.15	85.535252	881,013.10	-151,456.05	0.07
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
		Local	270,000.000	99.687570	269,156.44	97.294539	262,695.26	-6,461.18	0.02
		Base		99.687570	269,156.44	97.294539	262,695.26	-6,461.18	0.02
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875					1.875000	11 May 2026		
		Local	660,000.000	99.930992	659,544.55	89.160614	588,460.05	-71,084.50	0.05
		Base		99.930992	659,544.55	89.160614	588,460.05	-71,084.50	0.05
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
		Local	630,000.000	99.013525	623,785.21	80.300000	505,890.00	-117,895.21	0.04
		Base		99.013525	623,785.21	80.300000	505,890.00	-117,895.21	0.04
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	120,000.000	99.999058	119,998.87	94.351775	113,222.13	-6,776.74	0.01
		Base		99.999058	119,998.87	94.351775	113,222.13	-6,776.74	0.01
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
		Local	417,612.400	99.999691	417,611.11	82.916710	346,270.46	-71,340.65	0.03
Original Face:		Base	480,000.000	99.999691	417,611.11	82.916710	346,270.46	-71,340.65	0.03
69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A					4.100000	25 Apr 2057		
		Local	1,340,863.380	98.394239	1,319,332.32	93.899780	1,259,067.76	-60,264.56	0.11
Original Face:		Base	1,420,000.000	98.394239	1,319,332.32	93.899780	1,259,067.76	-60,264.56	0.10
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	140,000.000	100.066786	140,093.50	86.961194	121,745.67	-18,347.83	0.01
		Base		100.066786	140,093.50	86.961194	121,745.67	-18,347.83	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	170,000.000	99.920647	169,865.10	80.962092	137,635.56	-32,229.54	0.01
		Base		99.920647	169,865.10	80.962092	137,635.56	-32,229.54	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	40,000.000	99.551850	39,820.74	70.298778	28,119.51	-11,701.23	0.00
		Base		99.551850	39,820.74	70.298778	28,119.51	-11,701.23	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	80,000.000	99.403500	79,522.80	65.773364	52,618.69	-26,904.11	0.00
		Base		99.403500	79,522.80	65.773364	52,618.69	-26,904.11	0.00
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
		Local	330,000.000	100.000000	330,000.00	74.255428	245,042.91	-84,957.09	0.02
Original Face:		Base	330,000.000	100.000000	330,000.00	74.255428	245,042.91	-84,957.09	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
		Local	460,000.000	99.837443	459,252.24	76.504939	351,922.72	-107,329.52	0.03
		Base		99.837443	459,252.24	76.504939	351,922.72	-107,329.52	0.03
699149AL4	REPUBLIC OF PARAGUAY SR UNSECURED 144A 06/33 3.849					3.849000	28 Jun 2033		
		Local	280,000.000	99.994275	279,983.97	87.264625	244,340.95	-35,643.02	0.02
Original Face:		Base	280,000.000	99.994275	279,983.97	87.264625	244,340.95	-35,643.02	0.02
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
		Local	40,000.000	100.054075	40,021.63	99.068368	39,627.35	-394.28	0.00
		Base		100.054075	40,021.63	99.068368	39,627.35	-394.28	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		Local	50,000.000	94.546200	47,273.10	93.876368	46,938.18	-334.92	0.00
		Base		94.546200	47,273.10	93.876368	46,938.18	-334.92	0.00
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		Local	260,000.000	99.990738	259,975.92	93.827722	243,952.08	-16,023.84	0.02
		Base		99.990738	259,975.92	93.827722	243,952.08	-16,023.84	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	500,000.000	105.356440	526,782.20	85.572081	427,860.41	-98,921.79	0.04
		Base		105.356440	526,782.20	85.572081	427,860.41	-98,921.79	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
		Local	91,355.770	100.049729	91,401.20	99.850000	91,218.74	-182.46	0.01
		Base		100.049729	91,401.20	99.850000	91,218.74	-182.46	0.01
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
		Local	100,000.000	104.231860	104,231.86	75.727905	75,727.91	-28,503.95	0.01
		Base		104.231860	104,231.86	75.727905	75,727.91	-28,503.95	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
		Local	30,000.000	102.264400	30,679.32	96.081934	28,824.58	-1,854.74	0.00
		Base		102.264400	30,679.32	96.081934	28,824.58	-1,854.74	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
		Local	40,000.000	104.890025	41,956.01	94.445990	37,778.40	-4,177.61	0.00
		Base		104.890025	41,956.01	94.445990	37,778.40	-4,177.61	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	340,000.000	99.994462	339,981.17	99.666878	338,867.39	-1,113.78	0.03
		Base		99.994462	339,981.17	99.666878	338,867.39	-1,113.78	0.03
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
		Local	270,000.000	99.687419	269,156.03	84.559517	228,310.70	-40,845.33	0.02
		Base		99.687419	269,156.03	84.559517	228,310.70	-40,845.33	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
		Local	390,000.000	130.162685	507,634.47	100.449495	391,753.03	-115,881.44	0.03
		Base		130.162685	507,634.47	100.449495	391,753.03	-115,881.44	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	360,000.000	100.477958	361,720.65	85.368806	307,327.70	-54,392.95	0.03
		Base		100.477958	361,720.65	85.368806	307,327.70	-54,392.95	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
		Local	482,000.000	100.535620	484,581.69	100.080075	482,385.96	-2,195.73	0.04
		Base		100.535620	484,581.69	100.080075	482,385.96	-2,195.73	0.04
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	210,000.000	Local	101.899014	213,987.93	87.822543	184,427.34	-29,560.59	0.02
		Base	101.899014	213,987.93	87.822543	184,427.34	-29,560.59	0.01
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
	3,353,000.000	Local	102.142453	3,424,836.45	99.045534	3,320,996.76	-103,839.69	0.28
		Base	102.142453	3,424,836.45	99.045534	3,320,996.76	-103,839.69	0.27
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
	40,000.000	Local	101.614550	40,645.82	58.875000	23,550.00	-17,095.82	0.00
		Base	101.614550	40,645.82	58.875000	23,550.00	-17,095.82	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	300,000.000	Local	99.348547	298,045.64	63.138770	189,416.31	-108,629.33	0.02
		Base	99.348547	298,045.64	63.138770	189,416.31	-108,629.33	0.02
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	20,000.000	Local	99.926400	19,985.28	94.961798	18,992.36	-992.92	0.00
		Base	99.926400	19,985.28	94.961798	18,992.36	-992.92	0.00
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75				6.750000	21 Sep 2047		
	510,000.000	Local	65.686122	334,999.22	65.007940	331,540.49	-3,458.73	0.03
		Base	65.686122	334,999.22	65.007940	331,540.49	-3,458.73	0.03
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030		
	280,000.000	Local	101.856511	285,198.23	90.226330	252,633.72	-32,564.51	0.02
		Base	101.856511	285,198.23	90.226330	252,633.72	-32,564.51	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8				0.800000	28 May 2025		
	430,000.000	Local	99.727230	428,827.09	92.701147	398,614.93	-30,212.16	0.03
		Base	99.727230	428,827.09	92.701147	398,614.93	-30,212.16	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030		
	260,000.000	Local	99.918142	259,787.17	84.136305	218,754.39	-41,032.78	0.02
		Base	99.918142	259,787.17	84.136305	218,754.39	-41,032.78	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
	90,000.000	Local	98.762911	88,886.62	86.838396	78,154.56	-10,732.06	0.01
		Base	98.762911	88,886.62	86.838396	78,154.56	-10,732.06	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1				2.100000	01 May 2030		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	190,000.000	99.549479	189,144.01	83.149235	157,983.55	-31,160.46	0.01
		Base		99.549479	189,144.01	83.149235	157,983.55	-31,160.46	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
		Local	180,000.000	99.990589	179,983.06	99.690811	179,443.46	-539.60	0.02
		Base		99.990589	179,983.06	99.690811	179,443.46	-539.60	0.01
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
		Local	0.000	0.000000	-180.49	0.000000	0.00	180.49	0.00
		Base		0.000000	-180.49	0.000000	0.00	180.49	0.00
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
		Local	517,390.070	100.167299	518,255.66	97.156200	502,676.53	-15,579.13	0.04
		Base		100.167299	518,255.66	97.156200	502,676.53	-15,579.13	0.04
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
		Local	132,318.820	98.976253	130,964.21	97.156200	128,555.94	-2,408.27	0.01
		Base		98.976253	130,964.21	97.156200	128,555.94	-2,408.27	0.01
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
		Local	370,000.000	99.987146	369,952.44	82.095768	303,754.34	-66,198.10	0.03
		Base		99.987146	369,952.44	82.095768	303,754.34	-66,198.10	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
		Local	90,000.000	99.989189	89,990.27	90.782169	81,703.95	-8,286.32	0.01
		Base		99.989189	89,990.27	90.782169	81,703.95	-8,286.32	0.01
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
		Local	130,000.000	101.012931	131,316.81	99.250000	129,025.00	-2,291.81	0.01
		Base		101.012931	131,316.81	99.250000	129,025.00	-2,291.81	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	100,000.000	99.962820	99,962.82	91.401330	91,401.33	-8,561.49	0.01
		Base		99.962820	99,962.82	91.401330	91,401.33	-8,561.49	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	50,000.000	106.014840	53,007.42	95.280532	47,640.27	-5,367.15	0.00
		Base		106.014840	53,007.42	95.280532	47,640.27	-5,367.15	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	150,000.000	99.825020	149,737.53	93.741175	140,611.76	-9,125.77	0.01
		Base		99.825020	149,737.53	93.741175	140,611.76	-9,125.77	0.01
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
		Local	204,200.000	99.183825	202,533.37	94.000000	191,948.00	-10,585.37	0.02
		Base		99.183825	202,533.37	94.000000	191,948.00	-10,585.37	0.02
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050		
		Local	630,000.000	106.546524	671,243.10	65.504249	412,676.77	-258,566.33	0.04
		Base		106.546524	671,243.10	65.504249	412,676.77	-258,566.33	0.03
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
		Local	250,000.000	99.992736	249,981.84	63.926770	159,816.93	-90,164.91	0.01
		Base		99.992736	249,981.84	63.926770	159,816.93	-90,164.91	0.01
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
		Local	1,520,000.000	100.000000	1,520,000.00	78.696653	1,196,189.13	-323,810.87	0.10
		Base		100.000000	1,520,000.00	78.696653	1,196,189.13	-323,810.87	0.10
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					0.010000	14 Mar 2049		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					1.000000	01 Feb 2027		
		Local	0.000	0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base		0.000000	29.70	0.000000	0.00	-29.70	0.00
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						18 Mar 2029		
		Local	346,350.370	99.389165	344,234.74	98.675000	341,761.23	-2,473.51	0.03
		Base		99.389165	344,234.74	98.675000	341,761.23	-2,473.51	0.03
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A					3.833600	15 Jan 2032		
		Local	2,110,000.000	103.465581	2,183,123.75	96.796460	2,042,405.31	-140,718.44	0.17
Original Face:		Base	2,110,000.000	103.465581	2,183,123.75	96.796460	2,042,405.31	-140,718.44	0.17
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	250,000.000	100.000000	250,000.00	91.276655	228,191.64	-21,808.36	0.02
		Base		100.000000	250,000.00	91.276655	228,191.64	-21,808.36	0.02
74977RDN1	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 04/28 3.649					3.649000	06 Apr 2028		
		Local	340,000.000	100.000000	340,000.00	93.708000	318,607.20	-21,392.80	0.03
		Base		100.000000	340,000.00	93.708000	318,607.20	-21,392.80	0.03
75009XAB6	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B						15 Feb 2028		
		Local	509,402.030	100.165068	510,242.89	52.928600	269,619.36	-240,623.53	0.02
		Base		100.165068	510,242.89	52.928600	269,619.36	-240,623.53	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		Local	170,000.000	98.985000	168,274.50	98.045162	166,676.78	-1,597.72	0.01
		Base		98.985000	168,274.50	98.045162	166,676.78	-1,597.72	0.01
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	1,210,000.000	101.674955	1,230,266.96	85.593889	1,035,686.06	-194,580.90	0.09
		Base		101.674955	1,230,266.96	85.593889	1,035,686.06	-194,580.90	0.08
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	130,000.000	102.984562	133,879.93	97.499973	126,749.96	-7,129.97	0.01
		Base		102.984562	133,879.93	97.499973	126,749.96	-7,129.97	0.01
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5					4.500000	01 Nov 2023		
		Local	50,000.000	100.000000	50,000.00	99.136958	49,568.48	-431.52	0.00
		Base		100.000000	50,000.00	99.136958	49,568.48	-431.52	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
		Local	0.000	0.000000	194.74	0.000000	0.00	-194.74	0.00
		Base		0.000000	194.74	0.000000	0.00	-194.74	0.00
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
		Local	940,000.000	96.621116	908,238.49	70.331225	661,113.52	-247,124.97	0.06
		Base		96.621116	908,238.49	70.331225	661,113.52	-247,124.97	0.05
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	140,000.000	99.954150	139,935.81	96.841850	135,578.59	-4,357.22	0.01
		Base		99.954150	139,935.81	96.841850	135,578.59	-4,357.22	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	162,636.960	83.121948	135,187.01	37.911660	61,658.37	-73,528.64	0.01
Original Face:		Base	420,000.000	83.121948	135,187.01	37.911660	61,658.37	-73,528.64	0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	140,000.000	106.814493	149,540.29	90.027164	126,038.03	-23,502.26	0.01
		Base		106.814493	149,540.29	90.027164	126,038.03	-23,502.26	0.01
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	99.516883	199,033.77	-966.23	0.02
		Base		100.000000	200,000.00	99.516883	199,033.77	-966.23	0.02
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
		Local	270,000.000	100.000000	270,000.00	98.108115	264,891.91	-5,108.09	0.02
		Base		100.000000	270,000.00	98.108115	264,891.91	-5,108.09	0.02
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
		Local	480,000.000	99.999044	479,995.41	99.830322	479,185.55	-809.86	0.04
		Base		99.999044	479,995.41	99.830322	479,185.55	-809.86	0.04
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	300,000.000	99.844827	299,534.48	92.023916	276,071.75	-23,462.73	0.02
		Base		99.844827	299,534.48	92.023916	276,071.75	-23,462.73	0.02
78016FZQ0	ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875					3.875000	04 May 2032		
		Local	270,000.000	99.830730	269,542.97	92.342542	249,324.86	-20,218.11	0.02
		Base		99.830730	269,542.97	92.342542	249,324.86	-20,218.11	0.02
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
		Local	1,130,828.090	99.950221	1,130,265.18	87.614680	990,771.41	-139,493.77	0.08
Original Face:		Base	1,420,000.000	99.950221	1,130,265.18	87.614680	990,771.41	-139,493.77	0.08
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A					2.310000	15 Jan 2053		
		Local	610,000.000	99.969852	609,816.10	89.627680	546,728.85	-63,087.25	0.05
Original Face:		Base	610,000.000	99.969852	609,816.10	89.627680	546,728.85	-63,087.25	0.04
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A					2.230000	15 Sep 2037		
		Local	731,915.430	99.997164	731,894.67	92.292730	675,504.73	-56,389.94	0.06
Original Face:		Base	1,130,000.000	99.997164	731,894.67	92.292730	675,504.73	-56,389.94	0.05
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	170,000.000	99.999641	169,999.39	99.948958	169,913.23	-86.16	0.01
		Base		99.999641	169,999.39	99.948958	169,913.23	-86.16	0.01
79466LAF1	SALESFORCE INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
		Local	150,000.000	99.773067	149,659.60	98.161405	147,242.11	-2,417.49	0.01
		Base		99.773067	149,659.60	98.161405	147,242.11	-2,417.49	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9					5.900000	08 Aug 2028		
		Local	200,000.000	101.862080	203,724.16	94.914550	189,829.10	-13,895.06	0.02
		Base		101.862080	203,724.16	94.914550	189,829.10	-13,895.06	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625					5.625000	08 Aug 2025		
		Local	1,170,000.000	90.847968	1,062,921.22	97.335720	1,138,827.92	75,906.70	0.10
		Base		90.847968	1,062,921.22	97.335720	1,138,827.92	75,906.70	0.09
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 4.3					4.300000	08 Jan 2026		
		Local	270,000.000	99.948111	269,859.90	93.748640	253,121.33	-16,738.57	0.02
		Base		99.948111	269,859.90	93.748640	253,121.33	-16,738.57	0.02
80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.8					2.800000	08 Mar 2027		
		Local	460,000.000	99.838996	459,259.38	85.588350	393,706.41	-65,552.97	0.03
		Base		99.838996	459,259.38	85.588350	393,706.41	-65,552.97	0.03
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 3.35					3.350000	08 Mar 2029		
		Local	500,000.000	99.833026	499,165.13	83.042230	415,211.15	-83,953.98	0.04
		Base		99.833026	499,165.13	83.042230	415,211.15	-83,953.98	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
		Local	40,000.000	100.311175	40,124.47	95.462740	38,185.10	-1,939.37	0.00
		Base		100.311175	40,124.47	95.462740	38,185.10	-1,939.37	0.00
80875AAT8	SCIENTIFIC GAMES INTL INC 2022 USD TERM LOAN						14 Apr 2029		
		Local	724,525.000	99.420078	720,323.32	98.958300	716,977.62	-3,345.70	0.06
		Base		99.420078	720,323.32	98.958300	716,977.62	-3,345.70	0.06
810064AA3	SCOTT TRUST 2023 SFS SCOTT 2023 SFS A 144A					5.909750	15 Mar 2040		
		Local	1,070,000.000	100.000000	1,070,000.00	101.087040	1,081,631.33	11,631.33	0.09
Original Face:		Base	1,070,000.000	100.000000	1,070,000.00	101.087040	1,081,631.33	11,631.33	0.09
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	160,000.000	118.972750	190,356.40	115.315171	184,504.27	-5,852.13	0.02
		Base		118.972750	190,356.40	115.315171	184,504.27	-5,852.13	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
		Local	90,000.000	104.455922	94,010.33	94.387175	84,948.46	-9,061.87	0.01
		Base		104.455922	94,010.33	94.387175	84,948.46	-9,061.87	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
		Local	410,000.000	100.674071	412,763.69	92.089107	377,565.34	-35,198.35	0.03
		Base		100.674071	412,763.69	92.089107	377,565.34	-35,198.35	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
		Local	260,000.000	103.697769	269,614.20	95.587455	248,527.38	-21,086.82	0.02
		Base		103.697769	269,614.20	95.587455	248,527.38	-21,086.82	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
		Local	20,000.000	93.144100	18,628.82	84.123289	16,824.66	-1,804.16	0.00
		Base		93.144100	18,628.82	84.123289	16,824.66	-1,804.16	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	270,000.000	99.955500	269,879.85	91.025648	245,769.25	-24,110.60	0.02
		Base		99.955500	269,879.85	91.025648	245,769.25	-24,110.60	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	820,000.000	101.758757	834,421.81	75.963322	622,899.24	-211,522.57	0.05
		Base		101.758757	834,421.81	75.963322	622,899.24	-211,522.57	0.05
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		
		Local	279,732.950	96.557163	270,102.20	92.115790	257,678.22	-12,423.98	0.02
Original Face:		Base	680,000.000	96.557163	270,102.20	92.115790	257,678.22	-12,423.98	0.02
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
		Local	200,000.000	100.454375	200,908.75	99.341000	198,682.00	-2,226.75	0.02
		Base		100.454375	200,908.75	99.341000	198,682.00	-2,226.75	0.02
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	421,664.000	100.481322	423,693.56	98.290286	414,454.75	-9,238.81	0.04
Original Face:		Base	421,664.100	100.481322	423,693.56	98.290286	414,454.75	-9,238.81	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	420,000.000	100.273840	421,150.13	96.376504	404,781.32	-16,368.81	0.03
Original Face:		Base	420,000.000	100.273840	421,150.13	96.376504	404,781.32	-16,368.81	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		Local	49,682.380	100.000000	49,682.38	93.256260	46,331.93	-3,350.45	0.00
Original Face:		Base	70,000.000	100.000000	49,682.38	93.256260	46,331.93	-3,350.45	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		Local	114,934.510	100.000000	114,934.51	88.800670	102,062.61	-12,871.90	0.01
Original Face:		Base	160,000.000	100.000000	114,934.51	88.800670	102,062.61	-12,871.90	0.01
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A					2.300000	15 Jan 2053		
		Local	470,000.000	99.985074	469,929.85	89.181800	419,154.46	-50,775.39	0.04
Original Face:		Base	470,000.000	99.985074	469,929.85	89.181800	419,154.46	-50,775.39	0.03
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A					2.696589	10 Aug 2038		
		Local	980,000.000	96.658442	947,252.73	68.662920	672,896.62	-274,356.11	0.06
Original Face:		Base	980,000.000	96.658442	947,252.73	68.662920	672,896.62	-274,356.11	0.05
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A					3.432000	15 Oct 2046		
		Local	526,992.980	99.998531	526,985.24	84.782490	446,797.77	-80,187.47	0.04
Original Face:		Base	610,000.000	99.998531	526,985.24	84.782490	446,797.77	-80,187.47	0.04
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN						11 Dec 2026		
		Local	510,000.000	100.156855	510,799.96	96.125000	490,237.50	-20,562.46	0.04
		Base		100.156855	510,799.96	96.125000	490,237.50	-20,562.46	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	900,000.000	107.925959	971,333.63	96.086374	864,777.37	-106,556.26	0.07
		Base		107.925959	971,333.63	96.086374	864,777.37	-106,556.26	0.07
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		Local	140,000.000	110.246693	154,345.37	116.411809	162,976.53	8,631.16	0.01
		Base		110.246693	154,345.37	116.411809	162,976.53	8,631.16	0.01
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		
		Local	10,000.000	104.118200	10,411.82	94.250000	9,425.00	-986.82	0.00
		Base		104.118200	10,411.82	94.250000	9,425.00	-986.82	0.00
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	100,000.000	102.779890	102,779.89	92.500000	92,500.00	-10,279.89	0.01
		Base		102.779890	102,779.89	92.500000	92,500.00	-10,279.89	0.01
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
		Local	140,000.000	100.556950	140,779.73	88.298990	123,618.59	-17,161.14	0.01
		Base		100.556950	140,779.73	88.298990	123,618.59	-17,161.14	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
		Local	4,000.000	100.197000	4,007.88	98.718212	3,948.73	-59.15	0.00
		Base		100.197000	4,007.88	98.718212	3,948.73	-59.15	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
		Local	10,000.000	100.759600	10,075.96	86.685357	8,668.54	-1,407.42	0.00
		Base		100.759600	10,075.96	86.685357	8,668.54	-1,407.42	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	294,000.000	100.630813	295,854.59	100.250000	294,735.00	-1,119.59	0.03
		Base		100.630813	295,854.59	100.250000	294,735.00	-1,119.59	0.02
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
		Local	10,000.000	100.969100	10,096.91	107.650000	10,765.00	668.09	0.00
		Base		100.969100	10,096.91	107.650000	10,765.00	668.09	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
		Local	300,000.000	119.949587	359,848.76	121.900000	365,700.00	5,851.24	0.03
		Base		119.949587	359,848.76	121.900000	365,700.00	5,851.24	0.03
85207UAJ4	SPRINT LLC COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
		Local	90,000.000	97.594656	87,835.19	103.731459	93,358.31	5,523.12	0.01
		Base		97.594656	87,835.19	103.731459	93,358.31	5,523.12	0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738					4.738000	20 Mar 2025		
		Local	135,000.420	100.000000	135,000.42	99.208430	133,931.80	-1,068.62	0.01
Original Face:		Base	270,000.000	100.000000	135,000.42	99.208430	133,931.80	-1,068.62	0.01
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B						08 Feb 2027		
		Local	242,606.770	99.015963	240,219.43	99.055600	240,315.59	96.16	0.02
		Base		99.015963	240,219.43	99.055600	240,315.59	96.16	0.02
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					5.565290	25 Jul 2035		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	632,763.660	98.751016	624,860.54	92.707040	586,616.46	-38,244.08	0.05
	Original Face:	Base	930,000.000	98.751016	624,860.54	92.707040	586,616.46	-38,244.08	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					5.565290	25 Sep 2035		
		Local	215,919.990	95.330553	205,837.72	97.414730	210,337.88	4,500.16	0.02
	Original Face:	Base	1,370,000.000	95.330553	205,837.72	97.414730	210,337.88	4,500.16	0.02
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
		Local	20,000.000	106.756550	21,351.31	88.355295	17,671.06	-3,680.25	0.00
		Base		106.756550	21,351.31	88.355295	17,671.06	-3,680.25	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
		Local	510,000.000	101.096214	515,590.69	88.615353	451,938.30	-63,652.39	0.04
		Base		101.096214	515,590.69	88.615353	451,938.30	-63,652.39	0.04
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
		Local	546,979.160	99.979703	546,868.14	84.339400	461,318.94	-85,549.20	0.04
	Original Face:	Base	600,000.000	99.979703	546,868.14	84.339400	461,318.94	-85,549.20	0.04
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
		Local	900,000.000	102.880979	925,928.81	87.033290	783,299.61	-142,629.20	0.07
		Base		102.880979	925,928.81	87.033290	783,299.61	-142,629.20	0.06
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
		Local	690,000.000	91.516572	631,464.35	81.866210	564,876.85	-66,587.50	0.05
		Base		91.516572	631,464.35	81.866210	564,876.85	-66,587.50	0.05
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
		Local	370,000.000	99.993241	369,974.99	99.182800	366,976.36	-2,998.63	0.03
		Base		99.993241	369,974.99	99.182800	366,976.36	-2,998.63	0.03
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
		Local	1,210,000.000	102.148677	1,235,998.99	97.148440	1,175,496.12	-60,502.87	0.10
		Base		102.148677	1,235,998.99	97.148440	1,175,496.12	-60,502.87	0.10
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
		Local	50,000.000	103.620760	51,810.38	96.062863	48,031.43	-3,778.95	0.00
		Base		103.620760	51,810.38	96.062863	48,031.43	-3,778.95	0.00
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	1,630,000.000	Local	103.053229	1,679,767.63	93.776683	1,528,559.93	-151,207.70	0.13
		Base	103.053229	1,679,767.63	93.776683	1,528,559.93	-151,207.70	0.12
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3				3.000000	15 Feb 2041		
	40,000.000	Local	97.802250	39,120.90	73.993682	29,597.47	-9,523.43	0.00
		Base	97.802250	39,120.90	73.993682	29,597.47	-9,523.43	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031		
	300,000.000	Local	97.585990	292,757.97	86.121140	258,363.42	-34,394.55	0.02
		Base	97.585990	292,757.97	86.121140	258,363.42	-34,394.55	0.02
87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375				3.375000	15 Apr 2029		
	100,000.000	Local	94.989380	94,989.38	91.299600	91,299.60	-3,689.78	0.01
		Base	94.989380	94,989.38	91.299600	91,299.60	-3,689.78	0.01
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5				3.500000	15 Apr 2031		
	1,270,000.000	Local	97.067383	1,232,755.76	89.905370	1,141,798.20	-90,957.56	0.10
		Base	97.067383	1,232,755.76	89.905370	1,141,798.20	-90,957.56	0.09
87264ACB9	T MOBILE USA INC COMPANY GUAR 02/31 2.55				2.550000	15 Feb 2031		
	230,000.000	Local	103.337209	237,675.58	84.695538	194,799.74	-42,875.84	0.02
		Base	103.337209	237,675.58	84.695538	194,799.74	-42,875.84	0.02
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A				5.380000	15 Jun 2026		
	470,000.000	Local	100.000000	470,000.00	96.111630	451,724.66	-18,275.34	0.04
Original Face:	470,000.000	Base	100.000000	470,000.00	96.111630	451,724.66	-18,275.34	0.04
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6				6.000000	31 Dec 2030		
	20,000.000	Local	97.545400	19,509.08	89.373000	17,874.60	-1,634.48	0.00
		Base	97.545400	19,509.08	89.373000	17,874.60	-1,634.48	0.00
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5				5.000000	15 Jan 2028		
	80,000.000	Local	102.326875	81,861.50	96.676194	77,340.96	-4,520.54	0.01
		Base	102.326875	81,861.50	96.676194	77,340.96	-4,520.54	0.01
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5				6.500000	15 Jul 2027		
	70,000.000	Local	100.000000	70,000.00	102.477000	71,733.90	1,733.90	0.01
		Base	100.000000	70,000.00	102.477000	71,733.90	1,733.90	0.01
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875				6.875000	15 Jan 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	40,000.000	100.000000	40,000.00	101.821426	40,728.57	728.57	0.00
		Base		100.000000	40,000.00	101.821426	40,728.57	728.57	0.00
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031		
		Local	240,000.000	100.608638	241,460.73	93.701749	224,884.20	-16,576.53	0.02
		Base		100.608638	241,460.73	93.701749	224,884.20	-16,576.53	0.02
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
		Local	30,000.000	100.000000	30,000.00	87.154000	26,146.20	-3,853.80	0.00
		Base		100.000000	30,000.00	87.154000	26,146.20	-3,853.80	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	290,000.000	102.038434	295,911.46	96.020194	278,458.56	-17,452.90	0.02
		Base		102.038434	295,911.46	96.020194	278,458.56	-17,452.90	0.02
87612GAA9	TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2					4.200000	01 Feb 2033		
		Local	90,000.000	95.201889	85,681.70	89.834114	80,850.70	-4,831.00	0.01
		Base		95.201889	85,681.70	89.834114	80,850.70	-4,831.00	0.01
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
		Local	120,000.000	98.422867	118,107.44	82.750579	99,300.69	-18,806.75	0.01
		Base		98.422867	118,107.44	82.750579	99,300.69	-18,806.75	0.01
87612KAA0	TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2					5.200000	01 Jul 2027		
		Local	430,000.000	100.277305	431,192.41	98.935045	425,420.69	-5,771.72	0.04
		Base		100.277305	431,192.41	98.935045	425,420.69	-5,771.72	0.03
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
		Local	16,000.000	102.435625	16,389.70	111.916099	17,906.58	1,516.88	0.00
		Base		102.435625	16,389.70	111.916099	17,906.58	1,516.88	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		Local	160,000.000	131.362794	210,180.47	92.253959	147,606.33	-62,574.14	0.01
		Base		131.362794	210,180.47	92.253959	147,606.33	-62,574.14	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
		Local	10,000.000	102.569300	10,256.93	100.927979	10,092.80	-164.13	0.00
		Base		102.569300	10,256.93	100.927979	10,092.80	-164.13	0.00
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	150,000.000	103.046027	154,569.04	87.433129	131,149.69	-23,419.35	0.01
		Base		103.046027	154,569.04	87.433129	131,149.69	-23,419.35	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
		Local	340,000.000	122.940885	417,999.01	82.966039	282,084.53	-135,914.48	0.02
		Base		122.940885	417,999.01	82.966039	282,084.53	-135,914.48	0.02
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84					3.840000	22 Apr 2051		
		Local	590,000.000	99.966258	589,800.92	72.283335	426,471.68	-163,329.24	0.04
		Base		99.966258	589,800.92	72.283335	426,471.68	-163,329.24	0.03
88033GDR8	TENET HEALTHCARE CORP SR SECURED 01/30 4.375					4.375000	15 Jan 2030		
		Local	20,000.000	96.933450	19,386.69	89.750000	17,950.00	-1,436.69	0.00
		Base		96.933450	19,386.69	89.750000	17,950.00	-1,436.69	0.00
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		Local	680,000.000	99.122107	674,030.33	86.580620	588,748.22	-85,282.11	0.05
		Base		99.122107	674,030.33	86.580620	588,748.22	-85,282.11	0.05
88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN						17 Dec 2026		
		Local	429,500.810	100.388088	431,167.65	88.062500	378,229.15	-52,938.50	0.03
		Base		100.388088	431,167.65	88.062500	378,229.15	-52,938.50	0.03
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
		Local	60,000.000	102.830183	61,698.11	90.803000	54,481.80	-7,216.31	0.00
		Base		102.830183	61,698.11	90.803000	54,481.80	-7,216.31	0.00
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
		Local	61,000.000	99.323377	60,587.26	98.816356	60,277.98	-309.28	0.01
		Base		99.323377	60,587.26	98.816356	60,277.98	-309.28	0.00
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		Local	1,300,000.000	93.742884	1,218,657.49	90.500000	1,176,500.00	-42,157.49	0.10
		Base		93.742884	1,218,657.49	90.500000	1,176,500.00	-42,157.49	0.10
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		Local	1,014,000.000	90.821088	920,925.83	66.554782	674,865.49	-246,060.34	0.06
		Base		90.821088	920,925.83	66.554782	674,865.49	-246,060.34	0.05
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	260,000.000	100.000000	260,000.00	102.082000	265,413.20	5,413.20	0.02
		Base		100.000000	260,000.00	102.082000	265,413.20	5,413.20	0.02
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
		Local	1,060,000.000	99.039550	1,049,819.23	90.539539	959,719.11	-90,100.12	0.08
		Base		99.039550	1,049,819.23	90.539539	959,719.11	-90,100.12	0.08
88167AAR2	TEVA PHARMACEUTICALS NE COMPANY GUAR 09/31 8.125					8.125000	15 Sep 2031		
		Local	200,000.000	100.000000	200,000.00	104.580869	209,161.74	9,161.74	0.02
		Base		100.000000	200,000.00	104.580869	209,161.74	9,161.74	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		Local	180,000.000	99.876078	179,776.94	84.671664	152,409.00	-27,367.94	0.01
		Base		99.876078	179,776.94	84.671664	152,409.00	-27,367.94	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					5.760000	11 Nov 2034		
		Local	421,241.740	99.956695	421,059.32	98.064510	413,088.65	-7,970.67	0.04
Original Face:		Base	520,000.000	99.956695	421,059.32	98.064510	413,088.65	-7,970.67	0.03
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
		Local	160,000.000	99.536519	159,258.43	88.301211	141,281.94	-17,976.49	0.01
		Base		99.536519	159,258.43	88.301211	141,281.94	-17,976.49	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
		Local	60,000.000	99.766567	59,859.94	91.321950	54,793.17	-5,066.77	0.00
		Base		99.766567	59,859.94	91.321950	54,793.17	-5,066.77	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
		Local	700,000.000	116.178844	813,251.91	81.593451	571,154.16	-242,097.75	0.05
		Base		116.178844	813,251.91	81.593451	571,154.16	-242,097.75	0.05
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		Local	330,000.000	114.452164	377,692.14	113.795156	375,524.01	-2,168.13	0.03
		Base		114.452164	377,692.14	113.795156	375,524.01	-2,168.13	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		Local	140,000.000	114.759829	160,663.76	98.483237	137,876.53	-22,787.23	0.01
		Base		114.759829	160,663.76	98.483237	137,876.53	-22,787.23	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	260,000.000	117.086612	304,425.19	103.672884	269,549.50	-34,875.69	0.02
		Base		117.086612	304,425.19	103.672884	269,549.50	-34,875.69	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		Local	70,000.000	122.464900	85,725.43	98.377307	68,864.11	-16,861.32	0.01
		Base		122.464900	85,725.43	98.377307	68,864.11	-16,861.32	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
		Local	70,000.000	99.998943	69,999.26	99.985458	69,989.82	-9.44	0.01
		Base		99.998943	69,999.26	99.985458	69,989.82	-9.44	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
		Local	580,000.000	99.995078	579,971.45	99.122747	574,911.93	-5,059.52	0.05
		Base		99.995078	579,971.45	99.122747	574,911.93	-5,059.52	0.05
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		Local	290,000.000	99.997676	289,993.26	91.995268	266,786.28	-23,206.98	0.02
		Base		99.997676	289,993.26	91.995268	266,786.28	-23,206.98	0.02
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
		Local	660,000.000	100.318703	662,103.44	97.316863	642,291.30	-19,812.14	0.05
		Base		100.318703	662,103.44	97.316863	642,291.30	-19,812.14	0.05
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	320,000.000	105.949488	339,038.36	107.049310	342,557.79	3,519.43	0.03
		Base		105.949488	339,038.36	107.049310	342,557.79	3,519.43	0.03
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
		Local	657,827.270	99.638150	655,446.92	89.700000	590,071.06	-65,375.86	0.05
		Base		99.638150	655,446.92	89.700000	590,071.06	-65,375.86	0.05
902613AM0	UBS GROUP AG SR UNSECURED 144A 05/26 VAR					4.488000	12 May 2026		
		Local	210,000.000	100.000000	210,000.00	96.390489	202,420.03	-7,579.97	0.02
		Base		100.000000	210,000.00	96.390489	202,420.03	-7,579.97	0.02
902613AP3	UBS GROUP AG SR UNSECURED 144A 05/28 4.751					4.751000	12 May 2028		
		Local	340,000.000	100.000000	340,000.00	95.395081	324,343.28	-15,656.72	0.03
		Base		100.000000	340,000.00	95.395081	324,343.28	-15,656.72	0.03
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	673,664.250	99.983602	673,553.78	99.305600	668,986.33	-4,567.45	0.06
		Base		99.983602	673,553.78	99.305600	668,986.33	-4,567.45	0.05
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
		Local	100,000.000	102.467630	102,467.63	92.674370	92,674.37	-9,793.26	0.01
Original Face:		Base	100,000.000	102.467630	102,467.63	92.674370	92,674.37	-9,793.26	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
		Local	820,000.000	102.500460	840,503.77	92.612800	759,424.96	-81,078.81	0.06
Original Face:		Base	820,000.000	102.500460	840,503.77	92.612800	759,424.96	-81,078.81	0.06
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
		Local	240,000.000	99.946279	239,871.07	95.565743	229,357.78	-10,513.29	0.02
		Base		99.946279	239,871.07	95.565743	229,357.78	-10,513.29	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
		Local	590,000.000	99.713664	588,310.62	92.668034	546,741.40	-41,569.22	0.05
		Base		99.713664	588,310.62	92.668034	546,741.40	-41,569.22	0.04
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		Local	1,030,000.000	100.638624	1,036,577.83	94.871000	977,171.30	-59,406.53	0.08
		Base		100.638624	1,036,577.83	94.871000	977,171.30	-59,406.53	0.08
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	120,000.000	100.005433	120,006.52	98.518345	118,222.01	-1,784.51	0.01
		Base		100.005433	120,006.52	98.518345	118,222.01	-1,784.51	0.01
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	270,000.000	101.767296	274,771.70	80.626305	217,691.02	-57,080.68	0.02
		Base		101.767296	274,771.70	80.626305	217,691.02	-57,080.68	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
		Local	680,000.000	101.013457	686,891.51	87.791067	596,979.26	-89,912.25	0.05
		Base		101.013457	686,891.51	87.791067	596,979.26	-89,912.25	0.05
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		Local	220,000.000	99.959723	219,911.39	92.334992	203,136.98	-16,774.41	0.02
		Base		99.959723	219,911.39	92.334992	203,136.98	-16,774.41	0.02
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	250,000.000	102.385272	255,963.18	76.270579	190,676.45	-65,286.73	0.02
		Base		102.385272	255,963.18	76.270579	190,676.45	-65,286.73	0.02
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
		Local	250,000.000	99.949952	249,874.88	82.305066	205,762.67	-44,112.21	0.02
		Base		99.949952	249,874.88	82.305066	205,762.67	-44,112.21	0.02
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026		
		Local	250,000.000	97.508104	243,770.26	95.778670	239,446.68	-4,323.58	0.02
		Base		97.508104	243,770.26	95.778670	239,446.68	-4,323.58	0.02
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
		Local	410,000.000	100.305515	411,252.61	90.628750	371,577.88	-39,674.73	0.03
		Base		100.305515	411,252.61	90.628750	371,577.88	-39,674.73	0.03
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
		Local	658,275.000	99.621833	655,785.62	99.270800	653,474.86	-2,310.76	0.06
		Base		99.621833	655,785.62	99.270800	653,474.86	-2,310.76	0.05
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
		Local	1,960,000.000	98.760144	1,935,698.83	78.900131	1,546,442.57	-389,256.26	0.13
		Base		98.760144	1,935,698.83	78.900131	1,546,442.57	-389,256.26	0.13
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
		Local	340,000.000	90.153662	306,522.45	81.533764	277,214.80	-29,307.65	0.02
		Base		90.153662	306,522.45	81.533764	277,214.80	-29,307.65	0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
		Local	640,000.000	99.473269	636,628.92	88.250000	564,800.00	-71,828.92	0.05
		Base		99.473269	636,628.92	88.250000	564,800.00	-71,828.92	0.05
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		Local	100,000.000	96.922290	96,922.29	95.625000	95,625.00	-1,297.29	0.01
		Base		96.922290	96,922.29	95.625000	95,625.00	-1,297.29	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
		Local	130,000.000	100.000000	130,000.00	96.250000	125,125.00	-4,875.00	0.01
		Base		100.000000	130,000.00	96.250000	125,125.00	-4,875.00	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	30,000.000	Local	101.012667	30,303.80	93.775000	28,132.50	-2,171.30	0.00
		Base	101.012667	30,303.80	93.775000	28,132.50	-2,171.30	0.00
911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75				3.750000	15 Jan 2032		
	240,000.000	Local	94.059779	225,743.47	86.125000	206,700.00	-19,043.47	0.02
		Base	94.059779	225,743.47	86.125000	206,700.00	-19,043.47	0.02
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	650,000.000	Local	99.950374	649,677.43	92.021379	598,138.96	-51,538.47	0.05
		Base	99.950374	649,677.43	92.021379	598,138.96	-51,538.47	0.05
912810RC4	US TREASURY N/B 08/43 3.625				3.625000	15 Aug 2043		
	210,000.000	Local	104.401433	219,243.01	96.886719	203,462.11	-15,780.90	0.02
		Base	104.401433	219,243.01	96.886719	203,462.11	-15,780.90	0.02
912810RH3	US TREASURY N/B 08/44 3.125				3.125000	15 Aug 2044		
	80,000.000	Local	90.570738	72,456.59	89.023438	71,218.75	-1,237.84	0.01
		Base	90.570738	72,456.59	89.023438	71,218.75	-1,237.84	0.01
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
	6,990,000.000	Local	97.567212	6,819,948.15	84.996094	5,941,226.97	-878,721.18	0.50
		Base	97.567212	6,819,948.15	84.996094	5,941,226.97	-878,721.18	0.48
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048		
	3,470,000.000	Local	99.119365	3,439,441.95	86.925781	3,016,324.60	-423,117.35	0.26
		Base	99.119365	3,439,441.95	86.925781	3,016,324.60	-423,117.35	0.24
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
	690,000.000	Local	95.959239	662,118.75	93.207031	643,128.51	-18,990.24	0.05
		Base	95.959239	662,118.75	93.207031	643,128.51	-18,990.24	0.05
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050		
	420,000.000	Local	114.882093	482,504.79	70.582031	296,444.53	-186,060.26	0.03
		Base	114.882093	482,504.79	70.582031	296,444.53	-186,060.26	0.02
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
	7,330,000.000	Local	92.641495	6,790,621.59	57.855469	4,240,805.88	-2,549,815.71	0.36
		Base	92.641495	6,790,621.59	57.855469	4,240,805.88	-2,549,815.71	0.34
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	13,350,000.000	Local	95.042062	12,688,115.25	59.785156	7,981,318.33	-4,706,796.92	0.68
		Base	95.042062	12,688,115.25	59.785156	7,981,318.33	-4,706,796.92	0.65
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040		
	630,000.000	Local	96.222384	606,201.02	65.984375	415,701.56	-190,499.46	0.04
		Base	96.222384	606,201.02	65.984375	415,701.56	-190,499.46	0.03
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	9,080,000.000	Local	97.142755	8,820,562.13	63.839844	5,796,657.84	-3,023,904.29	0.49
		Base	97.142755	8,820,562.13	63.839844	5,796,657.84	-3,023,904.29	0.47
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051		
	12,380,000.000	Local	94.364549	11,682,331.12	68.000000	8,418,400.00	-3,263,931.12	0.71
		Base	94.364549	11,682,331.12	68.000000	8,418,400.00	-3,263,931.12	0.68
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
	11,490,000.000	Local	96.999926	11,145,291.44	76.441406	8,783,117.55	-2,362,173.89	0.75
		Base	96.999926	11,145,291.44	76.441406	8,783,117.55	-2,362,173.89	0.71
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	2,650,000.000	Local	105.499626	2,795,740.08	79.281250	2,100,953.13	-694,786.95	0.18
		Base	105.499626	2,795,740.08	79.281250	2,100,953.13	-694,786.95	0.17
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051		
	2,890,000.000	Local	98.661766	2,851,325.04	70.007812	2,023,225.77	-828,099.27	0.17
		Base	98.661766	2,851,325.04	70.007812	2,023,225.77	-828,099.27	0.16
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041		
	5,030,000.000	Local	95.709268	4,814,176.19	72.277344	3,635,550.40	-1,178,625.79	0.31
		Base	95.709268	4,814,176.19	72.277344	3,635,550.40	-1,178,625.79	0.29
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051		
	159,000.000	Local	98.347692	156,372.83	67.777344	107,765.98	-48,606.85	0.01
		Base	98.347692	156,372.83	67.777344	107,765.98	-48,606.85	0.01
912810TC2	US TREASURY N/B 11/41 2				2.000000	15 Nov 2041		
	5,270,000.000	Local	100.365720	5,289,273.44	75.332031	3,969,998.03	-1,319,275.41	0.34
		Base	100.365720	5,289,273.44	75.332031	3,969,998.03	-1,319,275.41	0.32
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	4,604,000.000	Local	93.704849	4,314,171.23	74.226562	3,417,390.91	-896,780.32	0.29
		Base	93.704849	4,314,171.23	74.226562	3,417,390.91	-896,780.32	0.28
912810TG3	US TREASURY N/B 05/52 2.875				2.875000	15 May 2052		
	12,982,000.000	Local	92.365439	11,990,881.29	85.167969	11,056,505.74	-934,375.55	0.94
		Base	92.365439	11,990,881.29	85.167969	11,056,505.74	-934,375.55	0.90
912810TH1	US TREASURY N/B 05/42 3.25				3.250000	15 May 2042		
	130,000.000	Local	100.287869	130,374.23	92.121094	119,757.42	-10,616.81	0.01
		Base	100.287869	130,374.23	92.121094	119,757.42	-10,616.81	0.01
912810TJ7	US TREASURY N/B 08/52 3				3.000000	15 Aug 2052		
	4,300,000.000	Local	87.489018	3,762,027.77	87.453125	3,760,484.38	-1,543.39	0.32
		Base	87.489018	3,762,027.77	87.453125	3,760,484.38	-1,543.39	0.30
912810TL2	US TREASURY N/B 11/52 4				4.000000	15 Nov 2052		
	1,380,000.000	Local	107.544604	1,484,115.54	105.687500	1,458,487.50	-25,628.04	0.12
		Base	107.544604	1,484,115.54	105.687500	1,458,487.50	-25,628.04	0.12
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
	250,000.000	Local	99.872292	249,680.73	97.261719	243,154.30	-6,526.43	0.02
		Base	99.872292	249,680.73	97.261719	243,154.30	-6,526.43	0.02
91282CFF3	US TREASURY N/B 08/32 2.75				2.750000	15 Aug 2032		
	3,900,000.000	Local	90.285996	3,521,153.86	94.015625	3,666,609.38	145,455.52	0.31
		Base	90.285996	3,521,153.86	94.015625	3,666,609.38	145,455.52	0.30
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	200,000.000	Local	101.006150	202,012.30	101.781250	203,562.50	1,550.20	0.02
		Base	101.006150	202,012.30	101.781250	203,562.50	1,550.20	0.02
91282CGK1	TSY INFL IX N/B 01/33 1.125				1.125000	15 Jan 2033		
	8,464,478.700	Local	99.303598	8,405,531.90	99.683594	8,437,696.58	32,164.68	0.72
Original Face:	8,430,000.000	Base	99.303598	8,405,531.90	99.683594	8,437,696.58	32,164.68	0.68
91282CGM7	US TREASURY N/B 02/33 3.5				3.500000	15 Feb 2033		
	330,000.000	Local	99.470248	328,251.82	100.078125	330,257.81	2,005.99	0.03
		Base	99.470248	328,251.82	100.078125	330,257.81	2,005.99	0.03
91282CGP0	US TREASURY N/B 02/28 4				4.000000	29 Feb 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	130,000.000	101.526269	131,984.15	101.710938	132,224.22	240.07	0.01
		Base		101.526269	131,984.15	101.710938	132,224.22	240.07	0.01
91282CGR6	US TREASURY N/B 03/26 4.625					4.625000	15 Mar 2026		
		Local	110,000.000	102.522509	112,774.76	102.203125	112,423.44	-351.32	0.01
		Base		102.522509	112,774.76	102.203125	112,423.44	-351.32	0.01
91282CGS4	US TREASURY N/B 03/30 3.625					3.500000	31 Mar 2030		
		Local	1,740,000.000	99.993868	1,739,893.30	100.390625	1,746,796.88	6,903.58	0.15
		Base		99.993868	1,739,893.30	100.390625	1,746,796.88	6,903.58	0.14
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		Local	170,000.000	101.824253	173,101.23	94.457920	160,578.46	-12,522.77	0.01
		Base		101.824253	173,101.23	94.457920	160,578.46	-12,522.77	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		Local	130,000.000	100.122192	130,158.85	98.459159	127,996.91	-2,161.94	0.01
		Base		100.122192	130,158.85	98.459159	127,996.91	-2,161.94	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	450,000.000	101.957031	458,806.64	98.720383	444,241.72	-14,564.92	0.04
		Base		101.957031	458,806.64	98.720383	444,241.72	-14,564.92	0.04
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		Local	70,000.000	126.011114	88,207.78	89.668880	62,768.22	-25,439.56	0.01
		Base		126.011114	88,207.78	89.668880	62,768.22	-25,439.56	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		Local	70,000.000	101.035629	70,724.94	97.745014	68,421.51	-2,303.43	0.01
		Base		101.035629	70,724.94	97.745014	68,421.51	-2,303.43	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	50,000.000	129.956240	64,978.12	92.343879	46,171.94	-18,806.18	0.00
		Base		129.956240	64,978.12	92.343879	46,171.94	-18,806.18	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		Local	280,000.000	98.188432	274,927.61	81.284727	227,597.24	-47,330.37	0.02
		Base		98.188432	274,927.61	81.284727	227,597.24	-47,330.37	0.02
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	370,000.000	105.648203	390,898.35	81.290014	300,773.05	-90,125.30	0.03
		Base		105.648203	390,898.35	81.290014	300,773.05	-90,125.30	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	100,000.000	99.827440	99,827.44	91.727777	91,727.78	-8,099.66	0.01
		Base		99.827440	99,827.44	91.727777	91,727.78	-8,099.66	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	100,000.000	99.381520	99,381.52	85.149921	85,149.92	-14,231.60	0.01
		Base		99.381520	99,381.52	85.149921	85,149.92	-14,231.60	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	30,000.000	105.421833	31,626.55	69.671344	20,901.40	-10,725.15	0.00
		Base		105.421833	31,626.55	69.671344	20,901.40	-10,725.15	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
		Local	70,000.000	94.314971	66,020.48	85.625684	59,937.98	-6,082.50	0.01
		Base		94.314971	66,020.48	85.625684	59,937.98	-6,082.50	0.00
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
		Local	340,000.000	99.678435	338,906.68	97.615012	331,891.04	-7,015.64	0.03
		Base		99.678435	338,906.68	97.615012	331,891.04	-7,015.64	0.03
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
		Local	230,000.000	99.760348	229,448.80	97.859289	225,076.36	-4,372.44	0.02
		Base		99.760348	229,448.80	97.859289	225,076.36	-4,372.44	0.02
91820UAS9	VFH PARENT LLC 2022 TERM LOAN B						13 Jan 2029		
		Local	326,700.000	99.849180	326,207.27	96.500000	315,265.50	-10,941.77	0.03
		Base		99.849180	326,207.27	96.500000	315,265.50	-10,941.77	0.03
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	170,000.000	98.143412	166,843.80	88.750000	150,875.00	-15,968.80	0.01
		Base		98.143412	166,843.80	88.750000	150,875.00	-15,968.80	0.01
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
		Local	10,000.000	100.000000	10,000.00	82.217771	8,221.78	-1,778.22	0.00
		Base		100.000000	10,000.00	82.217771	8,221.78	-1,778.22	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	397,000.000	Local	112.635028	447,161.06	104.492566	414,835.49	-32,325.57	0.04
		Base	112.635028	447,161.06	104.492566	414,835.49	-32,325.57	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25				9.250000	01 Apr 2026		
	70,000.000	Local	98.508500	68,955.95	74.147494	51,903.25	-17,052.70	0.00
		Base	98.508500	68,955.95	74.147494	51,903.25	-17,052.70	0.00
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875				3.875000	01 Nov 2033		
	240,000.000	Local	95.584171	229,402.01	84.095000	201,828.00	-27,574.01	0.02
		Base	95.584171	229,402.01	84.095000	201,828.00	-27,574.01	0.02
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
	40,000.000	Local	116.505025	46,602.01	83.369876	33,347.95	-13,254.06	0.00
		Base	116.505025	46,602.01	83.369876	33,347.95	-13,254.06	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862000	21 Aug 2046		
	190,000.000	Local	116.847047	222,009.39	95.081031	180,653.96	-41,355.43	0.02
		Base	116.847047	222,009.39	95.081031	180,653.96	-41,355.43	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
	110,000.000	Local	96.991527	106,690.68	94.952986	104,448.28	-2,242.40	0.01
		Base	96.991527	106,690.68	94.952986	104,448.28	-2,242.40	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
	160,000.000	Local	116.141256	185,826.01	85.263453	136,421.52	-49,404.49	0.01
		Base	116.141256	185,826.01	85.263453	136,421.52	-49,404.49	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
	200,000.000	Local	102.412640	204,825.28	102.012451	204,024.90	-800.38	0.02
		Base	102.412640	204,825.28	102.012451	204,024.90	-800.38	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
	20,000.000	Local	105.011750	21,002.35	100.305773	20,061.15	-941.20	0.00
		Base	105.011750	21,002.35	100.305773	20,061.15	-941.20	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
	100,000.000	Local	100.830040	100,830.04	99.040848	99,040.85	-1,789.19	0.01
		Base	100.830040	100,830.04	99.040848	99,040.85	-1,789.19	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,850,000.000	114.113360	2,111,097.16	96.662273	1,788,252.05	-322,845.11	0.15
		Base		114.113360	2,111,097.16	96.662273	1,788,252.05	-322,845.11	0.14
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
		Local	236,000.000	100.325021	236,767.05	98.779270	233,119.08	-3,647.97	0.02
		Base		100.325021	236,767.05	98.779270	233,119.08	-3,647.97	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	300,000.000	111.194837	333,584.51	96.502671	289,508.01	-44,076.50	0.02
		Base		111.194837	333,584.51	96.502671	289,508.01	-44,076.50	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	610,000.000	123.331926	752,324.75	82.938519	505,924.97	-246,399.78	0.04
		Base		123.331926	752,324.75	82.938519	505,924.97	-246,399.78	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	220,000.000	99.776041	219,507.29	91.068524	200,350.75	-19,156.54	0.02
		Base		99.776041	219,507.29	91.068524	200,350.75	-19,156.54	0.02
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
		Local	90,000.000	99.973933	89,976.54	94.930995	85,437.90	-4,538.64	0.01
		Base		99.973933	89,976.54	94.930995	85,437.90	-4,538.64	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	340,000.000	99.643485	338,787.85	80.601060	274,043.60	-64,744.25	0.02
		Base		99.643485	338,787.85	80.601060	274,043.60	-64,744.25	0.02
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	1,220,000.000	94.455055	1,152,351.67	71.359748	870,588.93	-281,762.74	0.07
		Base		94.455055	1,152,351.67	71.359748	870,588.93	-281,762.74	0.07
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	1,160,000.000	99.753381	1,157,139.22	66.190241	767,806.80	-389,332.42	0.07
		Base		99.753381	1,157,139.22	66.190241	767,806.80	-389,332.42	0.06
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
		Local	1,250,000.000	100.029569	1,250,369.61	88.971289	1,112,141.11	-138,228.50	0.09
		Base		100.029569	1,250,369.61	88.971289	1,112,141.11	-138,228.50	0.09
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	910,000.000	99.664003	906,942.43	85.134885	774,727.45	-132,214.98	0.07
		Base		99.664003	906,942.43	85.134885	774,727.45	-132,214.98	0.06
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		Local	100,000.000	94.796100	94,796.10	79.393320	79,393.32	-15,402.78	0.01
		Base		94.796100	94,796.10	79.393320	79,393.32	-15,402.78	0.01
92343VGN8	VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355					2.355000	15 Mar 2032		
		Local	1,122,000.000	99.453222	1,115,865.15	81.997112	920,007.60	-195,857.55	0.08
		Base		99.453222	1,115,865.15	81.997112	920,007.60	-195,857.55	0.07
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
		Local	124,594.780	97.992958	122,094.11	99.775000	124,314.44	2,220.33	0.01
		Base		97.992958	122,094.11	99.775000	124,314.44	2,220.33	0.01
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125					4.125000	15 Nov 2028		
		Local	120,000.000	89.342867	107,211.44	88.235498	105,882.60	-1,328.84	0.01
		Base		89.342867	107,211.44	88.235498	105,882.60	-1,328.84	0.01
92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5					5.500000	15 May 2029		
		Local	210,000.000	99.117848	208,147.48	93.124250	195,560.93	-12,586.55	0.02
		Base		99.117848	208,147.48	93.124250	195,560.93	-12,586.55	0.02
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
		Local	540,000.000	102.245028	552,123.15	97.056729	524,106.34	-28,016.81	0.04
		Base		102.245028	552,123.15	97.056729	524,106.34	-28,016.81	0.04
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	500,000.000	102.669202	513,346.01	95.923394	479,616.97	-33,729.04	0.04
		Base		102.669202	513,346.01	95.923394	479,616.97	-33,729.04	0.04
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	210,000.000	99.895224	209,779.97	87.117586	182,946.93	-26,833.04	0.02
		Base		99.895224	209,779.97	87.117586	182,946.93	-26,833.04	0.01
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
		Local	630,000.000	94.972300	598,325.49	85.722000	540,048.60	-58,276.89	0.05
		Base		94.972300	598,325.49	85.722000	540,048.60	-58,276.89	0.04
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	2,170,000.000	102.670999	2,227,960.67	78.231020	1,697,613.13	-530,347.54	0.14
Original Face:		Base	2,170,000.000	102.670999	2,227,960.67	78.231020	1,697,613.13	-530,347.54	0.14
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
		Local	2,170,000.000	102.666962	2,227,873.07	74.854320	1,624,338.74	-603,534.33	0.14
Original Face:		Base	2,170,000.000	102.666962	2,227,873.07	74.854320	1,624,338.74	-603,534.33	0.13
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
		Local	300,000.000	99.936640	299,809.92	94.689624	284,068.87	-15,741.05	0.02
		Base		99.936640	299,809.92	94.689624	284,068.87	-15,741.05	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1					5.425290	25 Oct 2045		
		Local	467,353.050	98.076861	458,365.20	91.300570	426,696.00	-31,669.20	0.04
Original Face:		Base	15,680,000.000	98.076861	458,365.20	91.300570	426,696.00	-31,669.20	0.03
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
		Local	180,000.000	99.916183	179,849.13	87.452227	157,414.01	-22,435.12	0.01
		Base		99.916183	179,849.13	87.452227	157,414.01	-22,435.12	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
		Local	90,000.000	99.695100	89,725.59	84.511103	76,059.99	-13,665.60	0.01
		Base		99.695100	89,725.59	84.511103	76,059.99	-13,665.60	0.01
942ZMVII4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						29 Mar 2027		
		Local	86,831.580	99.815125	86,671.05	99.687500	86,560.23	-110.82	0.01
		Base		99.815125	86,671.05	99.687500	86,560.23	-110.82	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
		Local	480,000.000	99.951494	479,767.17	93.458020	448,598.50	-31,168.67	0.04
		Base		99.951494	479,767.17	93.458020	448,598.50	-31,168.67	0.04
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		Local	130,000.000	99.752931	129,678.81	95.604447	124,285.78	-5,393.03	0.01
		Base		99.752931	129,678.81	95.604447	124,285.78	-5,393.03	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	1,160,000.000	100.536137	1,166,219.19	96.807518	1,122,967.21	-43,251.98	0.10
		Base		100.536137	1,166,219.19	96.807518	1,122,967.21	-43,251.98	0.09
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	70,000.000	99.651257	69,755.88	82.326790	57,628.75	-12,127.13	0.00
		Base		99.651257	69,755.88	82.326790	57,628.75	-12,127.13	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	660,000.000	101.679711	671,086.09	86.746039	572,523.86	-98,562.23	0.05
		Base		101.679711	671,086.09	86.746039	572,523.86	-98,562.23	0.05
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					5.275290	25 Jun 2037		
		Local	51,189.970	79.530658	40,711.72	79.731460	40,814.51	102.79	0.00
Original Face:		Base	1,110,000.000	79.530658	40,711.72	79.731460	40,814.51	102.79	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.364244	15 Jul 2046		
		Local	70,000.000	102.802143	71,961.50	74.691190	52,283.83	-19,677.67	0.00
Original Face:		Base	70,000.000	102.802143	71,961.50	74.691190	52,283.83	-19,677.67	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
		Local	20,000.000	103.473950	20,694.79	97.336340	19,467.27	-1,227.52	0.00
Original Face:		Base	20,000.000	103.473950	20,694.79	97.336340	19,467.27	-1,227.52	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
		Local	250,000.000	102.244836	255,612.09	95.004580	237,511.45	-18,100.64	0.02
Original Face:		Base	250,000.000	102.244836	255,612.09	95.004580	237,511.45	-18,100.64	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
		Local	220,000.000	102.310786	225,083.73	94.103770	207,028.29	-18,055.44	0.02
Original Face:		Base	220,000.000	102.310786	225,083.73	94.103770	207,028.29	-18,055.44	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
		Local	750,000.000	102.276592	767,074.44	93.958480	704,688.60	-62,385.84	0.06
Original Face:		Base	750,000.000	102.276592	767,074.44	93.958480	704,688.60	-62,385.84	0.06
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.072640	15 May 2048		
		Local	3,460,605.180	2.996644	103,702.02	1.532140	53,021.32	-50,680.70	0.00
Original Face:		Base	5,169,000.000	2.996644	103,702.02	1.532140	53,021.32	-50,680.70	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	1,420,000.000	100.387917	1,425,508.42	98.793462	1,402,867.16	-22,641.26	0.12
		Base		100.387917	1,425,508.42	98.793462	1,402,867.16	-22,641.26	0.11
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	400,000.000	99.887710	399,550.84	95.028031	380,112.12	-19,438.72	0.03
		Base		99.887710	399,550.84	95.028031	380,112.12	-19,438.72	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		Local	100,000.000	99.657560	99,657.56	86.796394	86,796.39	-12,861.17	0.01
		Base		99.657560	99,657.56	86.796394	86,796.39	-12,861.17	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		Local	700,000.000	111.721659	782,051.61	95.700642	669,904.49	-112,147.12	0.06
		Base		111.721659	782,051.61	95.700642	669,904.49	-112,147.12	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	4,080,000.000	116.502555	4,753,304.25	93.736350	3,824,443.08	-928,861.17	0.32
		Base		116.502555	4,753,304.25	93.736350	3,824,443.08	-928,861.17	0.31
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		Local	540,000.000	100.022302	540,120.43	93.664385	505,787.68	-34,332.75	0.04
		Base		100.022302	540,120.43	93.664385	505,787.68	-34,332.75	0.04
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		Local	690,000.000	100.000000	690,000.00	99.351921	685,528.25	-4,471.75	0.06
		Base		100.000000	690,000.00	99.351921	685,528.25	-4,471.75	0.06
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		Local	1,400,000.000	100.000000	1,400,000.00	89.973331	1,259,626.63	-140,373.37	0.11
		Base		100.000000	1,400,000.00	89.973331	1,259,626.63	-140,373.37	0.10
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
		Local	190,000.000	98.345153	186,855.79	86.614035	164,566.67	-22,289.12	0.01
		Base		98.345153	186,855.79	86.614035	164,566.67	-22,289.12	0.01
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
		Local	40,000.000	101.978675	40,791.47	94.400000	37,760.00	-3,031.47	0.00
		Base		101.978675	40,791.47	94.400000	37,760.00	-3,031.47	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	20,000.000	113.774900	22,754.98	84.731000	16,946.20	-5,808.78	0.00
		Base		113.774900	22,754.98	84.731000	16,946.20	-5,808.78	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	190,000.000	113.478737	215,609.60	86.117000	163,622.30	-51,987.30	0.01
		Base		113.478737	215,609.60	86.117000	163,622.30	-51,987.30	0.01
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.5					5.500000	01 Feb 2050		
		Local	100,000.000	98.644920	98,644.92	85.485000	85,485.00	-13,159.92	0.01
		Base		98.644920	98,644.92	85.485000	85,485.00	-13,159.92	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.35					3.350000	01 Feb 2025		
		Local	160,000.000	100.031900	160,051.04	95.529500	152,847.20	-7,203.84	0.01
		Base		100.031900	160,051.04	95.529500	152,847.20	-7,203.84	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.3					4.300000	01 Feb 2030		
		Local	960,000.000	100.080442	960,772.24	91.152000	875,059.20	-85,713.04	0.07
		Base		100.080442	960,772.24	91.152000	875,059.20	-85,713.04	0.07
964QKLII1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						05 Mar 2026		
		Local	0.000	0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base		0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	60,000.000	113.826633	68,295.98	111.293789	66,776.27	-1,519.71	0.01
		Base		113.826633	68,295.98	111.293789	66,776.27	-1,519.71	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		Local	720,000.000	123.894690	892,041.77	111.657534	803,934.24	-88,107.53	0.07
		Base		123.894690	892,041.77	111.657534	803,934.24	-88,107.53	0.07
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	200,000.000	135.934800	271,869.60	120.099950	240,199.90	-31,669.70	0.02
		Base		135.934800	271,869.60	120.099950	240,199.90	-31,669.70	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	370,000.000	101.758441	376,506.23	95.872430	354,727.99	-21,778.24	0.03
		Base		101.758441	376,506.23	95.872430	354,727.99	-21,778.24	0.03
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
		Local	30,000.000	102.649767	30,794.93	88.017076	26,405.12	-4,389.81	0.00
		Base		102.649767	30,794.93	88.017076	26,405.12	-4,389.81	0.00
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200,000.000	100.083290	200,166.58	93.459594	186,919.19	-13,247.39	0.02
		Base		100.083290	200,166.58	93.459594	186,919.19	-13,247.39	0.02
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	210,000.000	113.194814	237,709.11	112.157292	235,530.31	-2,178.80	0.02
		Base		113.194814	237,709.11	112.157292	235,530.31	-2,178.80	0.02
983133AA7	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125					5.125000	01 Oct 2029		
		Local	30,000.000	88.266067	26,479.82	90.836000	27,250.80	770.98	0.00
		Base		88.266067	26,479.82	90.836000	27,250.80	770.98	0.00
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125					7.125000	15 Feb 2031		
		Local	250,000.000	99.777104	249,442.76	100.910000	252,275.00	2,832.24	0.02
		Base		99.777104	249,442.76	100.910000	252,275.00	2,832.24	0.02
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	200,000.000	98.944140	197,888.28	81.900000	163,800.00	-34,088.28	0.01
		Base		98.944140	197,888.28	81.900000	163,800.00	-34,088.28	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
		Local	340,000.000	101.626250	345,529.25	85.051962	289,176.67	-56,352.58	0.02
		Base		101.626250	345,529.25	85.051962	289,176.67	-56,352.58	0.02
983793AH3	XPO INC COMPANY GUAR 144A 05/25 6.25					6.250000	01 May 2025		
		Local	27,000.000	101.676370	27,452.62	99.156158	26,772.16	-680.46	0.00
		Base		101.676370	27,452.62	99.156158	26,772.16	-680.46	0.00
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	160,000.000	100.084288	160,134.86	95.393219	152,629.15	-7,505.71	0.01
		Base		100.084288	160,134.86	95.393219	152,629.15	-7,505.71	0.01
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B						01 Nov 2028		
		Local	250,637.080	99.537299	249,477.38	99.416700	249,175.11	-302.27	0.02
		Base		99.537299	249,477.38	99.416700	249,175.11	-302.27	0.02
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					5.250000	01 Sep 2037		
		Local	769,432.000	44.196476	340,061.83	34.750000	267,377.62	-72,684.21	0.02
Original Face:		Base	769,432.000	44.196476	340,061.83	34.750000	267,377.62	-72,684.21	0.02
C0102MAP0	AIR CANADA 2021 TERM LOAN B						11 Aug 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	337,450.000	99.511048	335,800.03	99.357100	335,280.53	-519.50	0.03
		Base		99.511048	335,800.03	99.357100	335,280.53	-519.50	0.03
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 2026		
		Local	226,801.110	97.375643	220,849.04	98.833300	224,155.02	3,305.98	0.02
		Base		97.375643	220,849.04	98.833300	224,155.02	3,305.98	0.02
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
		Local	0.010	-12,079,000.000000	-1,207.90	98.750000	0.01	1,207.91	0.00
		Base		-12,079,000.000000	-1,207.90	98.750000	0.01	1,207.91	0.00
C7052BAJ3	GFL ENVIRONMENTAL INC. 2023 TERM LOAN						28 May 2027		
		Local	47,694.670	100.036566	47,712.11	99.906200	47,649.93	-62.18	0.00
		Base		100.036566	47,712.11	99.906200	47,649.93	-62.18	0.00
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026		
		Local	236,658.210	99.395132	235,226.74	99.281200	234,957.11	-269.63	0.02
		Base		99.395132	235,226.74	99.281200	234,957.11	-269.63	0.02
G8057JAB2	SETANTA AIRCRAFT LEASING DAC TERM LOAN B						05 Nov 2028		
		Local	850,000.000	99.796716	848,272.09	99.937500	849,468.75	1,196.66	0.07
		Base		99.796716	848,272.09	99.937500	849,468.75	1,196.66	0.07
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
		Local	0.000	0.000000	-401.50	0.000000	0.00	401.50	0.00
		Base		0.000000	-401.50	0.000000	0.00	401.50	0.00
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
		Local	120,000.000	98.853467	118,624.16	98.767900	118,521.48	-102.68	0.01
		Base		98.853467	118,624.16	98.767900	118,521.48	-102.68	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
		Local	500,000.000	99.433776	497,168.88	99.900000	499,500.00	2,331.12	0.04
		Base		99.433776	497,168.88	99.900000	499,500.00	2,331.12	0.04
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN						03 Jul 2028		
		Local	455,606.310	99.613140	453,843.75	99.729200	454,372.53	528.78	0.04
		Base		99.613140	453,843.75	99.729200	454,372.53	528.78	0.04
L5000DAD9	PRA HEALTH SCIENCES, INC. US TERM LOAN						03 Jul 2028		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	120,696.860	99.613138	120,229.93	99.729200	120,370.01	140.08	0.01
		Base		99.613138	120,229.93	99.729200	120,370.01	140.08	0.01
N8137FAB6	SOLIS IV BV USD TERM LOAN B1						26 Feb 2029		
		Local	1,084,550.000	99.568293	1,079,867.92	89.725000	973,112.49	-106,755.43	0.08
		Base		99.568293	1,079,867.92	89.725000	973,112.49	-106,755.43	0.08
US DOLLAR Total									
		Local	878,372,951.300		795,709,828.89		713,680,253.63	-82,029,575.26	60.60
	Original Face:	Base	840,533,494.230		795,713,401.06		713,680,253.63	-82,033,147.43	57.82
FIXED INCOME Total									
		Base	141,081,716,251.300		844,528,010.12		748,790,231.89	-95,737,778.23	60.66
	Original Face:		840,533,494.230						

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - CALLS								
US DOLLAR							Exchange Rate: 1.000000	
ADI22TTT9 US BOND FUTR OPTN FEB22C 156 JAN22 156 CALL						21 Jan 2022		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
ADI2DM6M2 US BOND FUTR OPTN MAY23C 134 APR23 134 CALL						21 Apr 2023		
9,000.000	9.000	Local	1.043397	9,390.57	0.718750	6,468.75	-2,921.82	0.00
		Base	1.043397	9,390.57	0.718750	6,468.75	-2,921.82	0.00
ADI2DN2F9 US 5YR FUTR OPTN MAY23C 109.5 APR23 109.5 CALL						21 Apr 2023		
18,000.000	18.000	Local	0.810324	14,585.83	0.710938	12,796.88	-1,788.95	0.00
		Base	0.810324	14,585.83	0.710938	12,796.88	-1,788.95	0.00
ADI2DQDN3 US 10YR FUT OPTN MAY23C 119 APR23 119 CALL						21 Apr 2023		
11,000.000	11.000	Local	0.798605	8,784.66	0.125000	1,375.00	-7,409.66	0.00
		Base	0.798605	8,784.66	0.125000	1,375.00	-7,409.66	0.00
ADI2DW657 US 5YR FUTR OPTN MAY23C 110.2 APR23 110.25 CALL						21 Apr 2023		
17,000.000	17.000	Local	0.550444	9,357.54	0.453125	7,703.13	-1,654.41	0.00
		Base	0.550444	9,357.54	0.453125	7,703.13	-1,654.41	0.00
ADI2DXT76 US 5YR FUTR OPTN MAY23C 111 APR23 111 CALL						21 Apr 2023		
35,000.000	35.000	Local	0.535659	18,748.07	0.289063	10,117.21	-8,630.86	0.00
		Base	0.535659	18,748.07	0.289063	10,117.21	-8,630.86	0.00
ADI2DY1G4 US BOND FUTR OPTN MAY23C 137 APR23 137 CALL						21 Apr 2023		
6,000.000	6.000	Local	1.032980	6,197.88	0.281250	1,687.50	-4,510.38	0.00
		Base	1.032980	6,197.88	0.281250	1,687.50	-4,510.38	0.00
ADI2DYYP8 US 5YR FUTR OPTN MAY23C 112.5 APR23 112.5 CALL						21 Apr 2023		
18,000.000	18.000	Local	0.704855	12,687.39	0.117188	2,109.38	-10,578.01	0.00
		Base	0.704855	12,687.39	0.117188	2,109.38	-10,578.01	0.00
ADI2DYZK8 US 10Y NOTE W5 OP MAR23C 117 MAR23 117 CALL						31 Mar 2023		
18,000.000	18.000	Local	0.814230	14,656.14	0.000001	0.02	-14,656.12	0.00
		Base	0.814230	14,656.14	0.000001	0.02	-14,656.12	0.00

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Asset ID / Asset Description	Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI2DYZR3 US 5YR NOTE W5 OP MAR23C 111.2 MAR23 111.25 CALL							31 Mar 2023		
	18,000.000	18.000	Local	0.587668	10,578.03	0.007813	140.63	-10,437.40	0.00
			Base	0.587668	10,578.03	0.007813	140.63	-10,437.40	0.00
ADI2F0077 US 10Y NOTE W5 OP MAR23C 116 MAR23 116 CALL							31 Mar 2023		
	18,000.000	18.000	Local	0.673605	12,124.89	0.000001	0.02	-12,124.87	0.00
			Base	0.673605	12,124.89	0.000001	0.02	-12,124.87	0.00
ADI2F01Q4 US 10YR FUT OPTN MAY23C 116.7 APR23 116.75 CALL							21 Apr 2023		
	12,000.000	12.000	Local	0.712668	8,552.01	0.375000	4,500.00	-4,052.01	0.00
			Base	0.712668	8,552.01	0.375000	4,500.00	-4,052.01	0.00
ADI2F0T76 US LONG BND W5 OP MAR23C 131 MAR23 131 CALL							31 Mar 2023		
	9,000.000	9.000	Local	0.532980	4,796.82	0.156250	1,406.25	-3,390.57	0.00
			Base	0.532980	4,796.82	0.156250	1,406.25	-3,390.57	0.00
ADI2F0VJ7 US BOND FUTR OPTN MAY23C 130.5 APR23 130.5 CALL							21 Apr 2023		
	3,000.000	3.000	Local	1.767357	5,302.07	2.031250	6,093.75	791.68	0.00
			Base	1.767357	5,302.07	2.031250	6,093.75	791.68	0.00
ADI2F0VY4 US 10Y NOTE W5 OP MAR23C 115 MAR23 115 CALL							31 Mar 2023		
	18,000.000	18.000	Local	0.329855	5,937.39	0.000001	0.02	-5,937.37	0.00
			Base	0.329855	5,937.39	0.000001	0.02	-5,937.37	0.00
ADI2F0VZ1 US 10Y NOTE W5 OP MAR23C 115.2 MAR23 115.25 CALL							31 Mar 2023		
	18,000.000	18.000	Local	0.392355	7,062.39	0.000001	0.02	-7,062.37	0.00
			Base	0.392355	7,062.39	0.000001	0.02	-7,062.37	0.00
ADI2F0W80 US 10YR FUT OPTN MAY23C 114.7 APR23 114.75 CALL							21 Apr 2023		
	6,000.000	6.000	Local	1.079855	6,479.13	1.015625	6,093.75	-385.38	0.00
			Base	1.079855	6,479.13	1.015625	6,093.75	-385.38	0.00
ADI2F1QH5 US 6-7 NOTE FRI W1APR23C 114.7 APR23 114.75 CALL							07 Apr 2023		
	51,000.000	51.000	Local	0.607429	30,978.86	0.671875	34,265.63	3,286.77	0.00
			Base	0.607429	30,978.86	0.671875	34,265.63	3,286.77	0.00
ADI2F1QK8 US 5Y NOTE FRI WK1APR23C 109.5 APR23 109.5 CALL							07 Apr 2023		
	27,000.000	27.000	Local	0.407980	11,015.47	0.460938	12,445.33	1,429.86	0.00
			Base	0.407980	11,015.47	0.460938	12,445.33	1,429.86	0.00

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ADI2F1QM4 US TRS BND FRI WK1APR23C 130 APR23 130 CALL						07 Apr 2023		
9,000.000	9.000	Local	1.038189	9,343.70	1.656250	14,906.25	5,562.55	0.00
		Base	1.038189	9,343.70	1.656250	14,906.25	5,562.55	0.00
ADI2F2K48 US TRS BND FRI WK1APR23C 130.5 APR23 130.5 CALL						07 Apr 2023		
9,000.000	9.000	Local	0.850689	7,656.20	1.343750	12,093.75	4,437.55	0.00
		Base	0.850689	7,656.20	1.343750	12,093.75	4,437.55	0.00
US DOLLAR Total								
330,000.000	330.000	Local		214,235.05		134,203.27	-80,031.78	0.01
		Base		214,235.05		134,203.27	-80,031.78	0.01
OPTIONS PURCHASED - CALLS Total								
330,000.000	330.000	Base		214,235.05		134,203.27	-80,031.78	0.01

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Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS								
US DOLLAR							Exchange Rate: 1.000000	
ADI2D6HH6 SOFR 1YR MIDCURVE DEC23P 96 DEC23 96 PUT						15 Dec 2023		
737,500.000	295.000	Local	0.368111	271,482.00	0.205000	151,187.50	-120,294.50	0.01
		Base	0.368111	271,482.00	0.205000	151,187.50	-120,294.50	0.01
ADI2DCWP8 SOFR 1YR MIDCURVE DEC23P 95.87 DEC23 95.875 PUT						15 Dec 2023		
315,000.000	126.000	Local	0.360007	113,402.10	0.172500	54,337.50	-59,064.60	0.00
		Base	0.360007	113,402.10	0.172500	54,337.50	-59,064.60	0.00
ADI2DY7G8 US 5YR NOTE W5 OP MAR23P 109.5 MAR23 109.5 PUT						31 Mar 2023		
13,000.000	13.000	Local	0.392355	5,100.62	0.007813	101.57	-4,999.05	0.00
		Base	0.392355	5,100.62	0.007813	101.57	-4,999.05	0.00
ADI2F0V99 US 5YR NOTE W5 OP MAR23P 109.2 MAR23 109.25 PUT						31 Mar 2023		
15,000.000	15.000	Local	0.341313	5,119.70	0.007813	117.20	-5,002.50	0.00
		Base	0.341313	5,119.70	0.007813	117.20	-5,002.50	0.00
ADI2F1QP7 US 6-7 NOTE FRI W1APR23P 114.5 APR23 114.5 PUT						07 Apr 2023		
21,000.000	21.000	Local	0.691462	14,520.71	0.375000	7,875.00	-6,645.71	0.00
		Base	0.691462	14,520.71	0.375000	7,875.00	-6,645.71	0.00
ADI2F2JH1 US 6-7 NOTE FRI W1APR23P 114.2 APR23 114.25 PUT						07 Apr 2023		
18,000.000	18.000	Local	0.532980	9,593.64	0.296875	5,343.75	-4,249.89	0.00
		Base	0.532980	9,593.64	0.296875	5,343.75	-4,249.89	0.00
US DOLLAR Total								
1,119,500.000	488.000	Local		419,218.77		218,962.52	-200,256.25	0.02
		Base		419,218.77		218,962.52	-200,256.25	0.02
OPTIONS PURCHASED - PUTS Total								
1,119,500.000	488.000	Base		419,218.77		218,962.52	-200,256.25	0.02

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OPTIONS WRITTEN - CALLS								
US DOLLAR							Exchange Rate:	1.000000
ADI26FXG8 US 5YR FUTR OPTN SEP22C 113 AUG22 113 CALL						26 Aug 2022		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
ADI2CX0R4 BP CURR 9AM APR23C 122 APR23 122 CALL						06 Apr 2023		
-6,250.000	-10.000	Local	1.461000	-9,131.25	1.610000	-10,062.50	-931.25	0.00
		Base	1.461000	-9,131.25	1.610000	-10,062.50	-931.25	0.00
ADI2D2ZY8 US 10YR FUT OPTN JUN23C 115 MAY23 115 CALL						26 May 2023		
-23,000.000	-23.000	Local	0.708189	-16,288.34	1.437500	-33,062.50	-16,774.16	0.00
		Base	0.708189	-16,288.34	1.437500	-33,062.50	-16,774.16	0.00
ADI2D8ZP4 US 10YR FUT OPTN MAY23C 114 APR23 114 CALL						21 Apr 2023		
-96,000.000	-96.000	Local	0.539448	-51,787.05	1.437500	-138,000.00	-86,212.95	0.01
		Base	0.539448	-51,787.05	1.437500	-138,000.00	-86,212.95	0.01
ADI2D9K94 US 10YR FUT OPTN MAY23C 115.5 APR23 115.5 CALL						21 Apr 2023		
-118,000.000	-118.000	Local	1.071445	-126,430.50	0.703125	-82,968.75	43,461.75	0.01
		Base	1.071445	-126,430.50	0.703125	-82,968.75	43,461.75	0.01
ADI2DFV49 US 5YR FUTR OPTN MAY23C 107.5 APR23 107.5 CALL						21 Apr 2023		
-58,000.000	-58.000	Local	0.396708	-23,009.06	2.078125	-120,531.25	-97,522.19	0.01
		Base	0.396708	-23,009.06	2.078125	-120,531.25	-97,522.19	0.01
ADI2DK638 US 5YR FUTR OPTN MAY23C 107 APR23 107 CALL						21 Apr 2023		
-52,000.000	-52.000	Local	0.529520	-27,535.04	2.539063	-132,031.28	-104,496.24	0.01
		Base	0.529520	-27,535.04	2.539063	-132,031.28	-104,496.24	0.01
ADI2DM964 US 10YR FUT OPTN MAY23C 117 APR23 117 CALL						21 Apr 2023		
-17,000.000	-17.000	Local	1.083748	-18,423.72	0.328125	-5,578.13	12,845.59	0.00
		Base	1.083748	-18,423.72	0.328125	-5,578.13	12,845.59	0.00
ADI2DMQR9 US 10YR FUT OPTN MAY23C 116 APR23 116 CALL						21 Apr 2023		
-106,000.000	-106.000	Local	0.911343	-96,602.41	0.546875	-57,968.75	38,633.66	0.00
		Base	0.911343	-96,602.41	0.546875	-57,968.75	38,633.66	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description			Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI2DPDS4 US 5YR FUTR OPTN MAY23C 109 APR23 109 CALL						21 Apr 2023		
-52,000.000	-52.000	Local	0.810770	-42,160.04	0.960938	-49,968.78	-7,808.74	0.00
		Base	0.810770	-42,160.04	0.960938	-49,968.78	-7,808.74	0.00
ADI2DPMG0 US 10YR FUT OPTN MAY23C 115 APR23 115 CALL						21 Apr 2023		
-61,000.000	-61.000	Local	0.976010	-59,536.59	0.906250	-55,281.25	4,255.34	0.00
		Base	0.976010	-59,536.59	0.906250	-55,281.25	4,255.34	0.00
ADI2DRNS9 US 5YR FUTR OPTN MAY23C 110 APR23 110 CALL						21 Apr 2023		
-319,000.000	-319.000	Local	0.657031	-209,593.04	0.531250	-169,468.75	40,124.29	0.01
		Base	0.657031	-209,593.04	0.531250	-169,468.75	40,124.29	0.01
ADI2DRVM3 US 5YR FUTR OPTN MAY23C 109.7 APR23 109.75 CALL						21 Apr 2023		
-35,000.000	-35.000	Local	0.732645	-25,642.58	0.617188	-21,601.58	4,041.00	0.00
		Base	0.732645	-25,642.58	0.617188	-21,601.58	4,041.00	0.00
ADI2DW624 US BOND FUTR OPTN MAY23C 133 APR23 133 CALL						21 Apr 2023		
-9,000.000	-9.000	Local	1.388896	-12,500.06	0.984375	-8,859.38	3,640.68	0.00
		Base	1.388896	-12,500.06	0.984375	-8,859.38	3,640.68	0.00
ADI2DW6C2 US BOND FUTR OPTN MAY23C 132 APR23 132 CALL						21 Apr 2023		
-3,000.000	-3.000	Local	1.170147	-3,510.44	1.328125	-3,984.38	-473.94	0.00
		Base	1.170147	-3,510.44	1.328125	-3,984.38	-473.94	0.00
ADI2DXTL5 US 5YR NOTE W5 OP MAR23C 110 MAR23 110 CALL						31 Mar 2023		
-15,000.000	-15.000	Local	0.318583	-4,778.74	0.007813	-117.20	4,661.54	0.00
		Base	0.318583	-4,778.74	0.007813	-117.20	4,661.54	0.00
ADI2DZZY5 US 5YR NOTE W5 OP MAR23C 110.5 MAR23 110.5 CALL						31 Mar 2023		
-53,000.000	-53.000	Local	0.209208	-11,088.02	0.007813	-414.09	10,673.93	0.00
		Base	0.209208	-11,088.02	0.007813	-414.09	10,673.93	0.00
ADI2F0002 US 10Y NOTE W5 OP MAR23C 115.7 MAR23 115.75 CALL						31 Mar 2023		
-40,000.000	-40.000	Local	0.377958	-15,118.30	0.000001	-0.04	15,118.26	0.00
		Base	0.377958	-15,118.30	0.000001	-0.04	15,118.26	0.00
ADI2F00T9 US BOND FUTR OPTN MAY23C 132.5 APR23 132.5 CALL						21 Apr 2023		
-3,000.000	-3.000	Local	1.342020	-4,026.06	1.140625	-3,421.88	604.18	0.00
		Base	1.342020	-4,026.06	1.140625	-3,421.88	604.18	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI2F0TL5 US 5YR NOTE W5 OP MAR23C 109.5 MAR23 109.5 CALL						31 Mar 2023		
-13,000.000	-13.000	Local	0.217020	-2,821.26	0.007813	-101.57	2,719.69	0.00
		Base	0.217020	-2,821.26	0.007813	-101.57	2,719.69	0.00
ADI2F0V73 US 5YR NOTE W5 OP MAR23C 109.7 MAR23 109.75 CALL						31 Mar 2023		
-18,000.000	-18.000	Local	0.232646	-4,187.62	0.007813	-140.63	4,046.99	0.00
		Base	0.232646	-4,187.62	0.007813	-140.63	4,046.99	0.00
ADI2F2G27 US 6-7 NOTE FRI W1APR23C 115 APR23 115 CALL						07 Apr 2023		
-18,000.000	-18.000	Local	0.451395	-8,125.11	0.546875	-9,843.75	-1,718.64	0.00
		Base	0.451395	-8,125.11	0.546875	-9,843.75	-1,718.64	0.00
ADI2F2JK4 US 6-7 NOTE FRI W1APR23C 115.7 APR23 115.75 CALL						07 Apr 2023		
-23,000.000	-23.000	Local	0.224493	-5,163.34	0.281250	-6,468.75	-1,305.41	0.00
		Base	0.224493	-5,163.34	0.281250	-6,468.75	-1,305.41	0.00
ADI2F2K63 US TRS BND FRI WK1APR23C 131 APR23 131 CALL						07 Apr 2023		
-6,000.000	-6.000	Local	0.599833	-3,599.00	1.062500	-6,375.00	-2,776.00	0.00
		Base	0.599833	-3,599.00	1.062500	-6,375.00	-2,776.00	0.00
US DOLLAR Total								
-1,144,250.000	-1,148.000	Local		-781,057.58		-916,250.19	-135,192.61	0.08
		Base		-781,057.58		-916,250.19	-135,192.61	0.07
OPTIONS WRITTEN - CALLS Total								
-1,144,250.000	-1,148.000	Base		-781,057.58		-916,250.19	-135,192.61	0.07

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI2CWHY3 US 10YR FUT OPTN MAY23P 113 APR23 113 PUT						21 Apr 2023		
-82,000.000	-82.000	Local	0.522279	-42,826.90	0.250000	-20,500.00	22,326.90	0.00
		Base	0.522279	-42,826.90	0.250000	-20,500.00	22,326.90	0.00
ADI2CZH83 US 10YR FUT OPTN MAY23P 111.5 APR23 111.5 PUT						21 Apr 2023		
-1,000.000	-1.000	Local	0.654520	-654.52	0.078125	-78.13	576.39	0.00
		Base	0.654520	-654.52	0.078125	-78.13	576.39	0.00
ADI2D6H45 SOFR 1YR MIDCURVE DEC23P 95.37 DEC23 95.375 PUT						15 Dec 2023		
-1,475,000.000	-590.000	Local	0.166948	-246,248.50	0.085000	-125,375.00	120,873.50	0.01
		Base	0.166948	-246,248.50	0.085000	-125,375.00	120,873.50	0.01
ADI2D6HP8 AUDUSD EURO 9AM APR23P 69 APR23 69 PUT						06 Apr 2023		
-8,000.000	-8.000	Local	0.987500	-7,900.00	2.000000	-16,000.00	-8,100.00	0.00
		Base	0.987500	-7,900.00	2.000000	-16,000.00	-8,100.00	0.00
ADI2DCWM5 SOFR 1YR MIDCURVE DEC23P 95.25 DEC23 95.25 PUT						15 Dec 2023		
-630,000.000	-252.000	Local	0.159160	-100,270.80	0.072500	-45,675.00	54,595.80	0.00
		Base	0.159160	-100,270.80	0.072500	-45,675.00	54,595.80	0.00
ADI2DFV72 US 5YR FUTR OPTN MAY23P 107 APR23 107 PUT						21 Apr 2023		
-75,000.000	-75.000	Local	0.300041	-22,503.08	0.039063	-2,929.73	19,573.35	0.00
		Base	0.300041	-22,503.08	0.039063	-2,929.73	19,573.35	0.00
ADI2DG2Z0 US 5YR FUTR OPTN MAY23P 106.5 APR23 106.5 PUT						21 Apr 2023		
-119,000.000	-119.000	Local	0.354560	-42,192.60	0.023438	-2,789.12	39,403.48	0.00
		Base	0.354560	-42,192.60	0.023438	-2,789.12	39,403.48	0.00
ADI2DLTF4 US 10YR FUT OPTN MAY23P 112.5 APR23 112.5 PUT						21 Apr 2023		
-57,000.000	-57.000	Local	0.599695	-34,182.64	0.156250	-8,906.25	25,276.39	0.00
		Base	0.599695	-34,182.64	0.156250	-8,906.25	25,276.39	0.00
ADI2DNMY6 US 5YR FUTR OPTN MAY23P 108 APR23 108 PUT						21 Apr 2023		
-23,000.000	-23.000	Local	0.267632	-6,155.53	0.148438	-3,414.07	2,741.46	0.00
		Base	0.267632	-6,155.53	0.148438	-3,414.07	2,741.46	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description			Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI2DQGC4 US BOND FUTR OPTN MAY23P 129 APR23 129 PUT						21 Apr 2023		
-12,000.000	-12.000	Local	1.427958	-17,135.49	0.796875	-9,562.50	7,572.99	0.00
		Base	1.427958	-17,135.49	0.796875	-9,562.50	7,572.99	0.00
ADI2DR4Q4 US 10YR FUT OPTN MAY23P 115 APR23 115 PUT						21 Apr 2023		
-17,000.000	-17.000	Local	0.638895	-10,861.22	0.984375	-16,734.38	-5,873.16	0.00
		Base	0.638895	-10,861.22	0.984375	-16,734.38	-5,873.16	0.00
ADI2DRNY6 US 5YR FUTR OPTN MAY23P 107.7 APR23 107.75 PUT						21 Apr 2023		
-94,000.000	-94.000	Local	0.400365	-37,634.28	0.109375	-10,281.25	27,353.03	0.00
		Base	0.400365	-37,634.28	0.109375	-10,281.25	27,353.03	0.00
ADI2DRPV0 US 6-7 NOTE FRI W1APR23P 113.5 APR23 113.5 PUT						07 Apr 2023		
-26,000.000	-26.000	Local	0.670746	-17,439.40	0.109375	-2,843.75	14,595.65	0.00
		Base	0.670746	-17,439.40	0.109375	-2,843.75	14,595.65	0.00
ADI2DRVQ4 US 5YR FUTR OPTN MAY23P 108.5 APR23 108.5 PUT						21 Apr 2023		
-378,000.000	-378.000	Local	0.405471	-153,268.01	0.265625	-100,406.25	52,861.76	0.01
		Base	0.405471	-153,268.01	0.265625	-100,406.25	52,861.76	0.01
ADI2DSSQ6 US LONG BND W5 OP MAR23P 130 MAR23 130 PUT						31 Mar 2023		
-21,000.000	-21.000	Local	0.595740	-12,510.55	0.000001	-0.02	12,510.53	0.00
		Base	0.595740	-12,510.55	0.000001	-0.02	12,510.53	0.00
ADI2DSWT5 US 10YR FUT OPTN MAY23P 114 APR23 114 PUT						21 Apr 2023		
-331,000.000	-331.000	Local	0.678850	-224,699.44	0.515625	-170,671.88	54,027.56	0.01
		Base	0.678850	-224,699.44	0.515625	-170,671.88	54,027.56	0.01
ADI2DT761 US 5YR FUTR OPTN MAY23P 109 APR23 109 PUT						21 Apr 2023		
-174,000.000	-174.000	Local	0.639479	-111,269.34	0.453125	-78,843.75	32,425.59	0.01
		Base	0.639479	-111,269.34	0.453125	-78,843.75	32,425.59	0.01
ADI2DVBQ7 US BOND FUTR OPTN MAY23P 130 APR23 130 PUT						21 Apr 2023		
-36,000.000	-36.000	Local	1.631083	-58,718.98	1.156250	-41,625.00	17,093.98	0.00
		Base	1.631083	-58,718.98	1.156250	-41,625.00	17,093.98	0.00
ADI2DWZS5 US TRS BND FRI WK1APR23P 130 APR23 130 PUT						07 Apr 2023		
-6,000.000	-6.000	Local	0.982645	-5,895.87	0.500000	-3,000.00	2,895.87	0.00
		Base	0.982645	-5,895.87	0.500000	-3,000.00	2,895.87	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description					Rate	Maturity Date		% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund
ADI2DX077 US 6-7 NOTE FRI W1APR23P 114 APR23 114 PUT						07 Apr 2023		
-47,000.000	-47.000	Local	0.379254	-17,824.94	0.218750	-10,281.25	7,543.69	0.00
		Base	0.379254	-17,824.94	0.218750	-10,281.25	7,543.69	0.00
ADI2DXTT8 US 5YR NOTE W5 OP MAR23P 110 MAR23 110 PUT						31 Mar 2023		
-35,000.000	-35.000	Local	0.396708	-13,884.78	0.492188	-17,226.58	-3,341.80	0.00
		Base	0.396708	-13,884.78	0.492188	-17,226.58	-3,341.80	0.00
ADI2DXTY7 US 5YR NOTE W5 OP MAR23P 109.7 MAR23 109.75 PUT						31 Mar 2023		
-35,000.000	-35.000	Local	0.279520	-9,783.20	0.242188	-8,476.58	1,306.62	0.00
		Base	0.279520	-9,783.20	0.242188	-8,476.58	1,306.62	0.00
ADI2DYXB0 US 10YR FUT OPTN MAY23P 117 APR23 117 PUT						21 Apr 2023		
-35,000.000	-35.000	Local	1.545145	-54,080.08	2.406250	-84,218.75	-30,138.67	0.01
		Base	1.545145	-54,080.08	2.406250	-84,218.75	-30,138.67	0.01
ADI2DYYJ2 US 5YR FUTR OPTN MAY23P 110 APR23 110 PUT						21 Apr 2023		
-70,000.000	-70.000	Local	0.611775	-42,824.24	1.023438	-71,640.66	-28,816.42	0.01
		Base	0.611775	-42,824.24	1.023438	-71,640.66	-28,816.42	0.01
ADI2DYYT0 US 10Y NOTE W5 OP MAR23P 115 MAR23 115 PUT						31 Mar 2023		
-29,000.000	-29.000	Local	0.294068	-8,527.96	0.078125	-2,265.63	6,262.33	0.00
		Base	0.294068	-8,527.96	0.078125	-2,265.63	6,262.33	0.00
ADI2DYZ02 US 10Y NOTE W5 OP MAR23P 114.5 MAR23 114.5 PUT						31 Mar 2023		
-6,000.000	-6.000	Local	0.263895	-1,583.37	0.000001	-0.01	1,583.36	0.00
		Base	0.263895	-1,583.37	0.000001	-0.01	1,583.36	0.00
US DOLLAR Total								
-3,822,000.000	-2,559.000	Local		-1,300,875.72		-853,745.54	447,130.18	0.07
		Base		-1,300,875.72		-853,745.54	447,130.18	0.07
OPTIONS WRITTEN - PUTS Total								
-3,822,000.000	-2,559.000	Base		-1,300,875.72		-853,745.54	447,130.18	0.07
SWAPS FIXED INCOME								
JAPANESE YEN							Exchange Rate:	132.775000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1PDYC2	BWS065540 IRS JPY R V 00MTONA 1 CCPOIS					09 May 2046		
	222,220,000.000	Local	100.014355	222,251,899.00	100.000000	222,220,000.00	-31,899.00	46.46
		Base	0.881340	1,958,513.75	0.753154	1,673,658.44	-284,855.31	0.14
99S1PDYD0	BWS065540 IRS JPY P F .64079 2 CCPOIS				0.640790	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	90.921563	-202,045,897.30	20,174,102.70	42.25
		Base	0.881213	-1,958,230.54	0.684779	-1,521,716.42	436,514.12	0.12
99S1PF4F3	BWS06554S IRS JPY R F .00000 SPREAD OF GOWS06554					09 May 2046		
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000001	1.14	0.000000	0.00	-1.14	0.00
99S1PF4G1	BWS06554S IRS JPY P V 00MTONA SPREAD OF GOWS06554				0.015000	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
JAPANESE YEN Total								
		Local		31,899.00		20,174,102.70	20,142,203.70	88.71
		Base		284.35		151,942.02	151,657.67	0.26
MEXICAN PESO							Exchange Rate: 18.020000	
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.521791	55,588,550.62	95.199385	52,645,259.91	-2,943,290.71	7.57
		Base	5.190615	2,870,409.91	5.282985	2,921,490.56	51,080.65	0.24
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.296000	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	7.95
		Base	5.163377	-2,855,347.32	5.549390	-3,068,812.43	-213,465.11	0.25
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.630638	57,963,247.75	95.150854	54,806,891.90	-3,156,355.85	7.88
		Base	5.164463	2,974,730.50	5.280292	3,041,447.94	66,717.44	0.25
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.308000	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.28
		Base	5.131429	-2,955,703.02	5.549390	-3,196,448.39	-240,745.37	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
MEXICAN PESO Total									
		Local			651,798.37		-5,447,848.19	-6,099,646.56	31.67
		Base			34,090.07		-302,322.32	-336,412.39	0.99
US DOLLAR								Exchange Rate:	1.000000
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2047		
			4,476,000.000	Local	101.482407	4,542,352.55	100.000000	4,476,000.00	-66,352.55	0.38
				Base	101.482407	4,542,352.55	100.000000	4,476,000.00	-66,352.55	0.36
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS					1.728750	15 Feb 2047		
			-4,476,000.000	Local	100.000000	-4,476,000.00	77.290687	-3,459,531.15	1,016,468.85	0.29
				Base	100.000000	-4,476,000.00	77.290687	-3,459,531.15	1,016,468.85	0.28
99S1N3U97	SWS052720 CDS USD R F 1.00000 2 CCPCORPORATE					1.000000	20 Jun 2026		
			665,000.000	Local	96.766430	643,496.76	99.204700	659,711.26	16,214.50	0.06
				Base	96.766430	643,496.76	99.204700	659,711.26	16,214.50	0.05
99S1N3UA4	SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026		
			-665,000.000	Local	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.06
				Base	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.05
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	15 Feb 2047		
			5,609,000.000	Local	99.623945	5,587,907.05	100.000000	5,609,000.00	21,092.95	0.48
				Base	99.623945	5,587,907.05	100.000000	5,609,000.00	21,092.95	0.45
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS					1.520000	15 Feb 2047		
			-5,609,000.000	Local	100.000000	-5,609,000.00	73.810631	-4,140,038.29	1,468,961.71	0.35
				Base	100.000000	-5,609,000.00	73.810631	-4,140,038.29	1,468,961.71	0.34
99S1OI5I1	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	15 Aug 2028		
			8,534,000.000	Local	100.554731	8,581,340.78	100.000000	8,534,000.00	-47,340.78	0.72
				Base	100.554731	8,581,340.78	100.000000	8,534,000.00	-47,340.78	0.69
99S1OI5J9	BWS060863 IRS USD P F 1.13000 2 CCPOIS					1.130000	15 Aug 2028		
			-8,534,000.000	Local	100.000000	-8,534,000.00	89.180031	-7,610,623.85	923,376.15	0.65
				Base	100.000000	-8,534,000.00	89.180031	-7,610,623.85	923,376.15	0.62
99S1OO6I7	SWS062869 CDS USD R F 1.00000 2 CCPCORPORATE					1.000000	20 Dec 2026		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,773,000.000	97.803157	1,734,049.98	98.483600	1,746,114.23	12,064.25	0.15
		Base		97.803157	1,734,049.98	98.483600	1,746,114.23	12,064.25	0.14
99S1OO6J5	SWS062869 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Dec 2026		
		Local	-1,773,000.000	100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.15
		Base		100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.14
99S1ORFF6	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	15 Aug 2028		
		Local	10,172,000.000	99.966774	10,168,620.26	100.000000	10,172,000.00	3,379.74	0.86
		Base		99.966774	10,168,620.26	100.000000	10,172,000.00	3,379.74	0.82
99S1ORFG4	BWS063123 IRS USD P F 1.22000 2 CCPOIS					1.220000	15 Aug 2028		
		Local	-10,172,000.000	100.000000	-10,172,000.00	89.617394	-9,115,881.32	1,056,118.68	0.77
		Base		100.000000	-10,172,000.00	89.617394	-9,115,881.32	1,056,118.68	0.74
99S1QDTF0	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 May 2047		
		Local	7,070,000.000	104.494755	7,387,779.19	100.000000	7,070,000.00	-317,779.19	0.60
		Base		104.494755	7,387,779.19	100.000000	7,070,000.00	-317,779.19	0.57
99S1QDTG8	BWS069120 IRS USD P F 1.63000 2 CCPOIS					1.630000	15 May 2047		
		Local	-7,070,000.000	100.000000	-7,070,000.00	75.559896	-5,342,084.65	1,727,915.35	0.45
		Base		100.000000	-7,070,000.00	75.559896	-5,342,084.65	1,727,915.35	0.43
99S1QRV09	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Aug 2047		
		Local	1,386,000.000	109.647228	1,519,710.58	100.000000	1,386,000.00	-133,710.58	0.12
		Base		109.647228	1,519,710.58	100.000000	1,386,000.00	-133,710.58	0.11
99S1QRV17	BWS073262 IRS USD P F 1.65000 2 CCPOIS					1.650000	15 Aug 2047		
		Local	-1,386,000.000	100.000000	-1,386,000.00	75.807705	-1,050,694.79	335,305.21	0.09
		Base		100.000000	-1,386,000.00	75.807705	-1,050,694.79	335,305.21	0.09
99S1R0QL7	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	18 Mar 2032		
		Local	4,758,000.000	100.726276	4,792,556.22	100.000000	4,758,000.00	-34,556.22	0.40
		Base		100.726276	4,792,556.22	100.000000	4,758,000.00	-34,556.22	0.39
99S1R0QM5	BWS074104 IRS USD P F 2.00000 2 CCPOIS					2.000000	18 Mar 2032		
		Local	-4,758,000.000	100.000000	-4,758,000.00	90.569768	-4,309,309.56	448,690.44	0.37
		Base		100.000000	-4,758,000.00	90.569768	-4,309,309.56	448,690.44	0.35
99S1RNQC7	BWS074468 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	21 Apr 2052		

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,828,000.000	100.164505	1,831,007.15	100.000000	1,828,000.00	-3,007.15	0.16
		Base		100.164505	1,831,007.15	100.000000	1,828,000.00	-3,007.15	0.15
99S1RNQD5	BWS074468 IRS USD P F 2.50000 2 CCPOIS					2.500000	21 Apr 2052		
		Local	-1,828,000.000	100.000000	-1,828,000.00	90.712680	-1,658,227.79	169,772.21	0.14
		Base		100.000000	-1,828,000.00	90.712680	-1,658,227.79	169,772.21	0.13
99S1S31R4	BWS074823 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2029		
		Local	8,225,000.000	99.825498	8,210,647.17	100.000000	8,225,000.00	14,352.83	0.70
		Base		99.825498	8,210,647.17	100.000000	8,225,000.00	14,352.83	0.67
99S1S31S2	BWS074823 IRS USD P F 2.85000 2 CCPOIS					2.850000	15 Feb 2029		
		Local	-8,225,000.000	100.000000	-8,225,000.00	97.522266	-8,021,206.38	203,793.62	0.68
		Base		100.000000	-8,225,000.00	97.522266	-8,021,206.38	203,793.62	0.65
99S1S82X9	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	1,584,000.000	100.109479	1,585,734.14	100.000000	1,584,000.00	-1,734.14	0.13
		Base		100.109479	1,585,734.14	100.000000	1,584,000.00	-1,734.14	0.13
99S1S82Y7	BWS074849 IRS USD P F 2.62000 2 CCPOIS					2.620000	15 Feb 2048		
		Local	-1,584,000.000	100.000000	-1,584,000.00	92.289205	-1,461,861.01	122,138.99	0.12
		Base		100.000000	-1,584,000.00	92.289205	-1,461,861.01	122,138.99	0.12
99S1TJC62	BWS075267 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	2,103,000.000	100.639730	2,116,453.53	100.000000	2,103,000.00	-13,453.53	0.18
		Base		100.639730	2,116,453.53	100.000000	2,103,000.00	-13,453.53	0.17
99S1TJC70	BWS075267 IRS USD P F 2.51000 2 CCPOIS					2.510000	15 Feb 2048		
		Local	-2,103,000.000	100.000000	-2,103,000.00	90.402204	-1,901,158.35	201,841.65	0.16
		Base		100.000000	-2,103,000.00	90.402204	-1,901,158.35	201,841.65	0.15
99S1TNF60	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	15 Feb 2048		
		Local	3,416,000.000	106.727921	3,645,825.79	100.000000	3,416,000.00	-229,825.79	0.29
		Base		106.727921	3,645,825.79	100.000000	3,416,000.00	-229,825.79	0.28
99S1TNF78	BWS075341 IRS USD P F 2.60000 2 CCPOIS					2.600000	15 Feb 2048		
		Local	-3,416,000.000	100.000000	-3,416,000.00	91.946114	-3,140,879.25	275,120.75	0.27
		Base		100.000000	-3,416,000.00	91.946114	-3,140,879.25	275,120.75	0.25
99S1TUH96	BWS074948 IRS USD R V 00MSOFR 1 CCPOIS					4.820000	30 Apr 2029		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	18,995,000.000	Local	99.084045	18,821,014.38	100.000000	18,995,000.00	173,985.62	1.61
		Base	99.084045	18,821,014.38	100.000000	18,995,000.00	173,985.62	1.54
99S1TUHA3	BWS074948 IRS USD P F 3.27000 2 CCPOIS				3.270000	30 Apr 2029		
	-18,995,000.000	Local	100.000000	-18,995,000.00	99.804655	-18,957,894.22	37,105.78	1.61
		Base	100.000000	-18,995,000.00	99.804655	-18,957,894.22	37,105.78	1.54
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	15 Feb 2048		
	3,753,000.000	Local	103.021127	3,866,382.90	100.000000	3,753,000.00	-113,382.90	0.32
		Base	103.021127	3,866,382.90	100.000000	3,753,000.00	-113,382.90	0.30
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048		
	-3,753,000.000	Local	100.000000	-3,753,000.00	99.665663	-3,740,452.33	12,547.67	0.32
		Base	100.000000	-3,753,000.00	99.665663	-3,740,452.33	12,547.67	0.30
99S1UO435	BWS075820 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	30 Jun 2029		
	14,208,000.000	Local	100.084620	14,220,022.75	100.000000	14,208,000.00	-12,022.75	1.21
		Base	100.084620	14,220,022.75	100.000000	14,208,000.00	-12,022.75	1.15
99S1UO443	BWS075820 IRS USD P F 3.85000 2 CCPOIS				3.850000	30 Jun 2029		
	-14,208,000.000	Local	100.000000	-14,208,000.00	103.094797	-14,647,708.76	-439,708.76	1.24
		Base	100.000000	-14,208,000.00	103.094797	-14,647,708.76	-439,708.76	1.19
99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS				4.820000	15 May 2048		
	4,058,000.000	Local	68.020440	2,760,269.47	100.000000	4,058,000.00	1,297,730.53	0.34
		Base	68.020440	2,760,269.47	100.000000	4,058,000.00	1,297,730.53	0.33
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS				3.150000	15 May 2048		
	-4,058,000.000	Local	100.000000	-4,058,000.00	101.491456	-4,118,523.28	-60,523.28	0.35
		Base	100.000000	-4,058,000.00	101.491456	-4,118,523.28	-60,523.28	0.33
99S1VYBU4	BWS076281 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	30 Sep 2029		
	3,861,000.000	Local	100.042113	3,862,625.97	100.000000	3,861,000.00	-1,625.97	0.33
		Base	100.042113	3,862,625.97	100.000000	3,861,000.00	-1,625.97	0.31
99S1VYBV2	BWS076281 IRS USD P F 3.25000 2 CCPOIS				3.250000	30 Sep 2029		
	-3,861,000.000	Local	100.000000	-3,861,000.00	99.817066	-3,853,936.92	7,063.08	0.33
		Base	100.000000	-3,861,000.00	99.817066	-3,853,936.92	7,063.08	0.31
99S1X1QO2	SWS076802 IRS USD R F 3.25000 2 CCPOIS				3.250000	31 Dec 2029		

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	14,600,000.000	99.566106	14,536,651.47	100.298312	14,643,553.55	106,902.08	1.24
		Base		99.566106	14,536,651.47	100.298312	14,643,553.55	106,902.08	1.19
99S1X1QP9	SWS076802 IRS USD P V 00MSOFR 1 CCPOIS					1.000000	31 Dec 2029		
		Local	-14,600,000.000	100.000000	-14,600,000.00	100.000000	-14,600,000.00	0.00	1.24
		Base		100.000000	-14,600,000.00	100.000000	-14,600,000.00	0.00	1.18
99S1X32R7	SWS076828 IRS USD R F 3.40000 2 CCPOIS					3.400000	31 Dec 2029		
		Local	9,698,000.000	100.212868	9,718,643.97	101.161882	9,810,679.32	92,035.35	0.83
		Base		100.212868	9,718,643.97	101.161882	9,810,679.32	92,035.35	0.79
99S1X32S5	SWS076828 IRS USD P V 00MSOFR 1 CCPOIS					1.000000	31 Dec 2029		
		Local	-9,698,000.000	100.000000	-9,698,000.00	100.000000	-9,698,000.00	0.00	0.82
		Base		100.000000	-9,698,000.00	100.000000	-9,698,000.00	0.00	0.79
99S1X7HL5	SWS076844 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Jun 2028		
		Local	72,882,000.000	100.767615	73,441,453.09	101.128100	73,704,181.84	262,728.75	6.26
		Base		100.767615	73,441,453.09	101.128100	73,704,181.84	262,728.75	5.97
99S1X7HM3	SWS076844 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2028		
		Local	-72,882,000.000	100.000000	-72,882,000.00	100.000000	-72,882,000.00	0.00	6.19
		Base		100.000000	-72,882,000.00	100.000000	-72,882,000.00	0.00	5.90
99S1XCE60	BWS076885 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2028		
		Local	7,770,500.000	100.302641	7,794,016.72	100.000000	7,770,500.00	-23,516.72	0.66
		Base		100.302641	7,794,016.72	100.000000	7,770,500.00	-23,516.72	0.63
99S1XCE78	BWS076885 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Jun 2028		
		Local	-7,770,500.000	100.000000	-7,770,500.00	101.490200	-7,886,295.99	-115,795.99	0.67
		Base		100.000000	-7,770,500.00	101.490200	-7,886,295.99	-115,795.99	0.64
US DOLLAR Total									
		Local			-55,938.13		8,336,432.31	8,392,370.44	35.36
		Base			-55,938.13		8,336,432.31	8,392,370.44	33.74
SWAPS FIXED INCOME Total									
		Base	0.000		-21,563.71		8,186,052.01	8,207,615.72	34.98

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
-3,516,750.000	161,090,094,629.160	Base		892,134,208.49		804,702,304.36	-87,431,904.13	99.80
Original Face:	840,533,494.230							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
AUSTRALIAN DOLLAR								Exchange Rate:	1.495998	
ADI2BV958 AUST 10Y BOND FUT JUN23 XSFE 20230615								15 Jun 2023		
	84.000	8,400,000.000	Local	10,322,460.12	9,990,520.68	96.705000	331,939.44	283,783.92	48,155.52	
			Base	6,900,049.41		64.642466	221,884.95	189,695.39	32,189.56	0.00
AUSTRALIAN DOLLAR Total										
	84.000	8,400,000.000	Local	10,322,460.12	9,990,520.68		331,939.44	283,783.92	48,155.52	
			Base				221,884.95	189,695.39	32,189.56	0.00
EURO CURRENCY								Exchange Rate:	0.922084	
GERMANY										
ADI286LN4 EURO-BOBL FUTURE JUN23 XEUR 20230608								08 Jun 2023		
	36.000	3,600,000.000	Local	4,243,680.00	4,147,603.20	117.880000	96,076.80	85,276.80	10,800.00	
			Base	4,602,270.51		127.840847	104,195.28	92,482.68	11,712.60	0.00
ADI2BCXG9 EURO-OAT FUTURE JUN23 XEUR 20230608								08 Jun 2023		
	44.000	4,400,000.000	Local	5,730,120.00	5,533,492.80	130.230000	196,627.20	167,587.20	29,040.00	
			Base	6,214,314.53		141.234421	213,242.18	181,748.30	31,493.88	0.00
GERMANY Total										
	80.000	8,000,000.000	Local	9,973,800.00	9,681,096.00		292,704.00	252,864.00	39,840.00	
			Base				317,437.46	274,230.98	43,206.48	0.00
EURO CURRENCY Total										
	80.000	8,000,000.000	Local	9,973,800.00	9,681,096.00		292,704.00	252,864.00	39,840.00	
			Base				317,437.46	274,230.98	43,206.48	0.00
POUND STERLING								Exchange Rate:	0.810636	
ADI2C2YY0 LONG GILT FUTURE JUN23 IFLL 20230628								28 Jun 2023		
	47.000	4,700,000.000	Local	4,857,450.00	4,721,294.86	103.350000	136,155.14	138,035.14	-1,880.00	
			Base	5,992,146.91		127.492487	167,960.89	170,280.05	-2,319.16	0.00

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
POUND STERLING Total										
	47.000	4,700,000.000	Local	4,857,450.00	4,721,294.86		136,155.14	138,035.14	-1,880.00	
			Base				167,960.89	170,280.05	-2,319.16	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI1BXDD4	JPN YEN CURR FUT JUN23 XCME 20230616							16 Jun 2023		
	209.000	261,250.000	Local	19,913,781.25	19,380,672.50	76.225000	533,108.75	572,296.25	-39,187.50	
			Base	19,913,781.25		76.225000	533,108.75	572,296.25	-39,187.50	0.00
ADI1T8PB1	EURO FX CURR FUT JUN23 XCME 20230616							16 Jun 2023		
	63.000	7,875,000.000	Local	8,586,506.25	8,369,676.00	1.090350	216,830.25	256,992.75	-40,162.50	
			Base	8,586,506.25		1.090350	216,830.25	256,992.75	-40,162.50	0.00
ADI1V4024	FED FUND 30DAY APR23 XCBT 20230428							28 Apr 2023		
	139.000	57,921,300.000	Local	55,132,389.41	55,132,653.51	95.185000	-264.10	-264.10	0.00	
			Base	55,132,389.41		95.185000	-264.10	-264.10	0.00	0.00
ADI20TLT9	3 MONTH SOFR FUT SEP23 XCME 20231219							19 Dec 2023		
	46.000	11,500,000.000	Local	10,970,425.00	10,954,605.60	95.395000	15,819.40	16,394.40	-575.00	
			Base	10,970,425.00		95.395000	15,819.40	16,394.40	-575.00	0.00
ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919							19 Sep 2023		
	9.000	2,250,000.000	Local	2,140,312.50	2,172,618.90	95.125000	-32,306.40	-31,856.40	-450.00	
			Base	2,140,312.50		95.125000	-32,306.40	-31,856.40	-450.00	0.00
ADI23N1K0	3 MONTH SOFR FUT DEC25 XCME 20260317							17 Mar 2026		
	72.000	18,000,000.000	Local	17,471,700.00	17,349,401.75	97.065000	122,298.25	110,598.25	11,700.00	
			Base	17,471,700.00		97.065000	122,298.25	110,598.25	11,700.00	0.00
ADI27JN39	BP CURRENCY FUT JUN23 XCME 20230616							16 Jun 2023		
	86.000	5,375,000.000	Local	6,640,812.50	6,467,649.35	1.235500	173,163.15	204,338.15	-31,175.00	
			Base	6,640,812.50		1.235500	173,163.15	204,338.15	-31,175.00	0.00
ADI2BB3Q2	US 5YR NOTE (CBT) JUN23 XCBT 20230630							30 Jun 2023		
	2,551.000	255,100,000.000	Local	279,354,430.96	274,384,279.05	109.507813	4,970,151.91	4,392,189.70	577,962.21	
			Base	279,354,430.96		109.507813	4,970,151.91	4,392,189.70	577,962.21	0.05
ADI2BCK65	US LONG BOND(CBT) JUN23 XCBT 20230621							21 Jun 2023		

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
	194.000	19,400,000.000	Local	25,444,312.50	25,394,200.19	131.156250	50,112.31	-143,887.69	194,000.00	
			Base	25,444,312.50		131.156250	50,112.31	-143,887.69	194,000.00	0.02
ADI2BCKB4	US ULTRA BOND CBT JUN23 XCBT 20230621							21 Jun 2023		
	338.000	33,800,000.000	Local	47,700,250.00	46,054,177.90	141.125000	1,646,072.10	1,191,884.60	454,187.50	
			Base	47,700,250.00		141.125000	1,646,072.10	1,191,884.60	454,187.50	0.04
ADI2D2VT3	AUDUSD CRNCY FUT JUN23 XCME 20230616							16 Jun 2023		
	257.000	25,700,000.000	Local	17,221,570.00	17,328,756.62	0.670100	-107,186.62	-37,796.62	-69,390.00	
			Base	17,221,570.00		0.670100	-107,186.62	-37,796.62	-69,390.00	0.01
ADI2DGYY8	MEXICAN PESO FUT JUN23 XCME 20230616							16 Jun 2023		
	290.000	145,000,000.000	Local	7,927,150.00	7,847,518.63	0.054670	79,631.37	63,681.37	15,950.00	
			Base	7,927,150.00		0.054670	79,631.37	63,681.37	15,950.00	0.00
US DOLLAR Total										
	4,254.000	582,182,550.000	Local	498,503,640.37	490,836,210.00		7,667,430.37	6,594,570.66	1,072,859.71	
			Base				7,667,430.37	6,594,570.66	1,072,859.71	0.12
FUTURES LONG Total										
	4,465.000	603,282,550.000	Base				8,374,713.67	7,228,777.08	1,145,936.59	0.12

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT										
EURO CURRENCY								Exchange Rate:	0.922084	
GERMANY										
ADI286MC7 EURO-BUND FUTURE JUN23 XEUR 20230608								08 Jun 2023		
	-27.000	-2,700,000.000	Local	-3,667,680.00	-3,663,982.45	135.840000	-3,697.55	13,042.45	-16,740.00	
			Base	-3,977,598.57		147.318466	-4,009.99	14,144.54	-18,154.53	0.00
ADI2BCK40 EURO-BUXL 30Y BND JUN23 XEUR 20230608								08 Jun 2023		
	-9.000	-900,000.000	Local	-1,267,740.00	-1,197,789.20	140.860000	-69,950.80	-60,050.80	-9,900.00	
			Base	-1,374,863.90		152.762655	-75,861.64	-65,125.09	-10,736.55	0.00
AEIG56429 RXK3P134 MAY23 134 PUT FSO								21 Apr 2023		
	-28.000	-2,800,000.000	Local	-19,600.00	-26,946.40	0.700000	7,346.40	-493.60	7,840.00	
			Base	-21,256.20		0.759150	7,967.17	-535.31	8,502.48	0.00
AEIG60249 RXK3C 136.5 MAY23 136.5 CALL FSO								21 Apr 2023		
	-8.000	-800,000.000	Local	-9,200.00	-12,030.40	1.150000	2,830.40	4,030.40	-1,200.00	
			Base	-9,977.40		1.247175	3,069.57	4,370.97	-1,301.40	0.00
AEIG60934 RXK3C 137.00 MAY23 137.00 CALL FSO								21 Apr 2023		
	-12.000	-1,200,000.000	Local	-11,520.00	-16,185.60	0.960000	4,665.60	6,105.60	-1,440.00	
			Base	-12,493.44		1.041120	5,059.84	6,621.52	-1,561.68	0.00
AEIG62112 RXK3P138.0 MAY23 138 PUT FSO								21 Apr 2023		
	-8.000	-800,000.000	Local	-22,560.00	-13,790.40	2.820000	-8,769.60	-13,089.60	4,320.00	
			Base	-24,466.32		3.058290	-9,510.63	-14,195.67	4,685.04	0.00
GERMANY Total										
	-92.000	-9,200,000.000	Local	-4,998,300.00	-4,930,724.45		-67,575.55	-50,455.55	-17,120.00	
			Base				-73,285.68	-54,719.04	-18,566.64	0.00
EURO CURRENCY Total										
	-92.000	-9,200,000.000	Local	-4,998,300.00	-4,930,724.45		-67,575.55	-50,455.55	-17,120.00	
			Base				-73,285.68	-54,719.04	-18,566.64	0.00
JAPANESE YEN								Exchange Rate:	132.775000	

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
ADI2BB3V1 JPN 10Y BOND(OSE) JUN23 XOSE 20230613								13 Jun 2023		
	-10.000	-1,000,000,000.000	Local	-1,481,200,000.00	-1,454,515,000.00	148.120000	-26,685,000.00	-28,585,000.00	1,900,000.00	
			Base	-11,155,714.55		1.115571	-200,979.10	-215,289.02	14,309.92	0.00
JAPANESE YEN Total										
	-10.000	-1,000,000,000.000	Local	-1,481,200,000.00	-1,454,515,000.00		-26,685,000.00	-28,585,000.00	1,900,000.00	
			Base				-200,979.10	-215,289.02	14,309.92	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI20TM27 3 MONTH SOFR FUT DEC23 XCME 20240319								19 Mar 2024		
	-676.000	-169,000,000.000	Local	-161,733,000.00	-161,704,763.28	95.700000	-28,236.72	5,563.28	-33,800.00	
			Base	-161,733,000.00		95.700000	-28,236.72	5,563.28	-33,800.00	0.00
ADI23N1Z7 3 MONTH SOFR FUT DEC24 XCME 20250318								18 Mar 2025		
	-289.000	-72,250,000.000	Local	-69,992,187.50	-69,490,743.10	96.875000	-501,444.40	-450,869.40	-50,575.00	
			Base	-69,992,187.50		96.875000	-501,444.40	-450,869.40	-50,575.00	0.00
ADI2B5Y57 US 10YR ULTRA FUT JUN23 XCBT 20230621								21 Jun 2023		
	-82.000	-8,200,000.000	Local	-9,933,531.25	-9,597,453.24	121.140625	-336,078.01	-291,234.26	-44,843.75	
			Base	-9,933,531.25		121.140625	-336,078.01	-291,234.26	-44,843.75	0.00
ADI2BCXT1 US 2YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	-989.000	-197,800,000.000	Local	-204,182,141.61	-202,739,065.39	103.226563	-1,443,076.22	-1,303,997.11	-139,079.11	
			Base	-204,182,141.61		103.226563	-1,443,076.22	-1,303,997.11	-139,079.11	0.01
ADI2BCY86 US 10YR NOTE (CBT)JUN23 XCBT 20230621								21 Jun 2023		
	-1,771.000	-177,100,000.000	Local	-203,526,640.63	-200,794,773.58	114.921875	-2,731,867.05	-2,123,085.80	-608,781.25	
			Base	-203,526,640.63		114.921875	-2,731,867.05	-2,123,085.80	-608,781.25	0.05
ADI2D2VS5 CAD CURRENCY FUT JUN23 XCME 20230620								20 Jun 2023		
	-12.000	-1,200,000.000	Local	-887,880.00	-871,528.11	0.739900	-16,351.89	-17,251.89	900.00	
			Base	-887,880.00		0.739900	-16,351.89	-17,251.89	900.00	0.00
US DOLLAR Total										
	-3,819.000	-625,550,000.000	Local	-650,255,380.99	-645,198,326.70		-5,057,054.29	-4,180,875.18	-876,179.11	
			Base				-5,057,054.29	-4,180,875.18	-876,179.11	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT Total											
			-3,921.000	-1,634,750,000.000	Base			-5,331,319.07	-4,450,883.24	-880,435.83	0.08

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2023* *View Date:* *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		544.000	-1,031,467,450.000	Base			3,043,394.60		2,777,893.84	265,500.76	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
ARGENTINE PESO									Exchange Rate: 208.990200	
ARS	ARGENTINE PESO									
			141,877.940	Local	1.000000	141,877.94	1.000000	141,877.94	0.00	100.00
				Base	0.013085	1,856.50	0.004785	678.87	-1,177.63	0.00
ARGENTINE PESO Total										
			141,877.940	Local		141,877.94		141,877.94	0.00	100.00
				Base		1,856.50		678.87	-1,177.63	0.00
AUSTRALIAN DOLLAR									Exchange Rate: 1.495998	
AUD	AUSTRALIAN DOLLAR									
			401,310.940	Local	1.000000	401,310.94	1.000000	401,310.94	0.00	94.85
				Base	0.673666	270,349.40	0.668450	268,256.33	-2,093.07	0.05
AUSTRALIAN DOLLAR Total										
			401,310.940	Local		401,310.94		401,310.94	0.00	94.85
				Base		270,349.40		268,256.33	-2,093.07	0.05
BRAZILIAN REAL									Exchange Rate: 5.068450	
BRL	BRAZILIAN REAL									
			1,641,308.320	Local	1.000000	1,641,308.32	1.000000	1,641,308.32	0.00	100.00
				Base	0.193509	317,608.41	0.197299	323,828.45	6,220.04	0.07
BRAZILIAN REAL Total										
			1,641,308.320	Local		1,641,308.32		1,641,308.32	0.00	100.00
				Base		317,608.41		323,828.45	6,220.04	0.07
CANADIAN DOLLAR									Exchange Rate: 1.351500	
CAD	CANADIAN DOLLAR									
			29,990.160	Local	1.000000	29,990.16	1.000000	29,990.16	0.00	100.00
				Base	0.739063	22,164.63	0.739919	22,190.28	25.65	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CANADIAN DOLLAR Total									
			29,990.160		29,990.16		29,990.16	0.00	100.00
		Base			22,164.63		22,190.28	25.65	0.00
EURO CURRENCY								Exchange Rate:	0.922084
INTERNATIONAL									
EUR	EURO CURRENCY								
			132,957.790	1.000000	132,957.79	1.000000	132,957.79	0.00	1.46
		Base		1.065089	141,611.86	1.084500	144,192.71	2,580.85	0.03
INTERNATIONAL Total									
			132,957.790		132,957.79		132,957.79	0.00	1.46
		Base			141,611.86		144,192.71	2,580.85	0.03
EURO CURRENCY Total									
			132,957.790		132,957.79		132,957.79	0.00	1.46
		Base			141,611.86		144,192.71	2,580.85	0.03
INDONESIAN RUPIAH								Exchange Rate:	14,994.500000
IDR	INDONESIAN RUPIAH								
			296,970,002.000	1.000000	296,970,002.00	1.000000	296,970,002.00	0.00	0.50
		Base		0.000065	19,340.86	0.000067	19,805.26	464.40	0.00
INDONESIAN RUPIAH Total									
			296,970,002.000		296,970,002.00		296,970,002.00	0.00	0.50
		Base			19,340.86		19,805.26	464.40	0.00
JAPANESE YEN								Exchange Rate:	132.775000
JPY	JAPANESE YEN								
			71,954,587.000	1.000000	71,954,587.00	1.000000	71,954,587.00	0.00	100.00
		Base		0.007367	530,116.51	0.007532	541,928.73	11,812.22	0.11
JAPANESE YEN Total									
			71,954,587.000		71,954,587.00		71,954,587.00	0.00	100.00

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		530,116.51		541,928.73	11,812.22	0.11
MEXICAN PESO							Exchange Rate: 18.020000	
MXN	MEXICAN PESO (NEW)							
	20,728,948.150	Local	1.000000	20,728,948.15	1.000000	20,728,948.15	0.00	3.46
		Base	0.053482	1,108,624.18	0.055494	1,150,330.09	41,705.91	0.23
MEXICAN PESO Total								
	20,728,948.150	Local		20,728,948.15		20,728,948.15	0.00	3.46
		Base		1,108,624.18		1,150,330.09	41,705.91	0.23
POUND STERLING							Exchange Rate: 0.810636	
GBP	POUND STERLING							
	1,085,681.240	Local	1.000000	1,085,681.24	1.000000	1,085,681.24	0.00	34.95
		Base	1.196726	1,299,263.20	1.233599	1,339,295.61	40,032.41	0.27
POUND STERLING Total								
	1,085,681.240	Local		1,085,681.24		1,085,681.24	0.00	34.95
		Base		1,299,263.20		1,339,295.61	40,032.41	0.27
TURKISH LIRA							Exchange Rate: 19.179500	
TRY	TURKISH LIRA							
	79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
		Base	0.138496	11,010.42	0.052139	4,145.05	-6,865.37	0.00
TURKISH LIRA Total								
	79,500.000	Local		79,500.00		79,500.00	0.00	100.00
		Base		11,010.42		4,145.05	-6,865.37	0.00
US DOLLAR							Exchange Rate: 1.000000	
USD	US DOLLAR							
	2,089,086.810	Local	1.000000	2,089,086.81	1.000000	2,089,086.81	0.00	0.47
		Base	1.000000	2,089,086.81	1.000000	2,089,086.81	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	2,089,086.810		2,089,086.81		2,089,086.81	0.00	0.47
		Base			2,089,086.81		2,089,086.81	0.00	0.42
CASH Total									
		Base	395,255,250.350		5,811,032.78		5,903,738.19	92,705.41	1.19
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					4.695031	31 Dec 2030		
		Local	10,304,223.640	100.000000	10,304,223.64	100.000000	10,304,223.64	0.00	2.33
		Base		100.000000	10,304,223.64	100.000000	10,304,223.64	0.00	2.08
US DOLLAR Total									
		Local	10,304,223.640		10,304,223.64		10,304,223.64	0.00	2.33
		Base			10,304,223.64		10,304,223.64	0.00	2.08
CASH EQUIVALENT Total									
		Base	10,304,223.640		10,304,223.64		10,304,223.64	0.00	2.08
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
08579X101	BERRY CORP COMMON STOCK USD.001								
		Local	8,521.000	12.252206	104,401.05	7.850000	66,889.85	-37,511.20	0.02
		Base		12.252206	104,401.05	7.850000	66,889.85	-37,511.20	0.01
26846A118	EG ACQUISITION CORP A EG ACQUISITION CORP A CW28								
		Local	17,896.000	0.847260	15,162.56	0.175000	3,131.80	-12,030.76	0.00
		Base		0.847260	15,162.56	0.175000	3,131.80	-12,030.76	0.00
55336V308	MPLX LP PREFERRED STOCK VAR								
		Local	97,475.000	32.781139	3,195,341.50	35.533446	3,463,622.65	268,281.15	0.78
		Base		32.781139	3,195,341.50	35.533446	3,463,622.65	268,281.15	0.70

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS								
			1,118.000	0.000000	0.00	0.000001	0.00	0.00	0.00
		Base		0.000000	0.00	0.000001	0.00	0.00	0.00
US DOLLAR Total									
			125,010.000		3,314,905.11		3,533,644.30	218,739.19	0.80
		Base			3,314,905.11		3,533,644.30	218,739.19	0.71
EQUITY Total									
			125,010.000	Base	3,314,905.11		3,533,644.30	218,739.19	0.71
FIXED INCOME									
EURO CURRENCY								Exchange Rate:	0.922084
BELGIUM									
ACI196JR1	KBC GROUP NV JR SUBORDINA REGS 12/99 VAR					4.750000	31 Dec 2099		
			1,000,000.000	102.472050	1,024,720.50	92.759600	927,596.00	-97,124.50	10.19
		Base		121.847941	1,218,479.41	100.597776	1,005,977.76	-212,501.65	0.20
BELGIUM Total									
			1,000,000.000		1,024,720.50		927,596.00	-97,124.50	10.19
		Base			1,218,479.41		1,005,977.76	-212,501.65	0.20
GERMANY									
ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000					0.010000	15 Aug 2026		
			270,000.000	101.918419	275,179.73	92.220000	248,994.00	-26,185.73	2.74
		Base		121.643293	328,436.89	100.012580	270,033.97	-58,402.92	0.05
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR					5.875000	31 Dec 2099		
			600,000.000	94.137048	564,822.29	95.104400	570,626.40	5,804.11	6.27
		Base		108.243097	649,458.58	103.140712	618,844.27	-30,614.31	0.13
GERMANY Total									
			870,000.000		840,002.02		819,620.40	-20,381.62	9.01
		Base			977,895.47		888,878.24	-89,017.23	0.18
INTERNATIONAL									

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR					4.947000	31 Dec 2049		
		Local	800,000.000	100.000000	800,000.00	89.875000	719,000.00	-81,000.00	7.90
		Base		115.540684	924,325.47	97.469428	779,755.42	-144,570.05	0.16
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR					4.625000	31 Dec 2099		
		Local	1,600,000.000	103.219036	1,651,504.57	90.304000	1,444,864.00	-206,640.57	15.88
		Base		116.464058	1,863,424.93	97.934678	1,566,954.85	-296,470.08	0.32
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
		Local	160,000.000	99.167825	158,668.52	75.990000	121,584.00	-37,084.52	1.34
Original Face:		Base	160,000.000	117.918244	188,669.19	82.411147	131,857.84	-56,811.35	0.03
BJBQCWII7	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR					6.500000	29 Dec 2049		
		Local	510,000.000	143.371031	731,192.26	96.250000	490,875.00	-240,317.26	5.39
		Base		169.826571	866,115.51	104.383115	532,353.89	-333,761.62	0.11
INTERNATIONAL Total									
		Local	3,070,000.000		3,341,365.35		2,776,323.00	-565,042.35	30.51
Original Face:		Base	160,000.000		3,842,535.10		3,010,922.00	-831,613.10	0.61
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						29 Jan 2027		
		Local	260,000.000	100.000000	260,000.00	94.775000	246,415.00	-13,585.00	2.71
		Base		110.329977	286,857.94	102.783477	267,237.04	-19,620.90	0.05
UNITED KINGDOM Total									
		Local	260,000.000		260,000.00		246,415.00	-13,585.00	2.71
		Base			286,857.94		267,237.04	-19,620.90	0.05
EURO CURRENCY Total									
		Local	5,200,000.000		5,466,087.87		4,769,954.40	-696,133.47	52.42
Original Face:		Base	160,000.000		6,325,767.92		5,173,015.04	-1,152,752.88	1.05
INDONESIAN RUPIAH								Exchange Rate: 14,994.500000	
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
		Local	31,310,000,000.000	98.434279	30,819,772,842.50	102.020000	31,942,462,000.00	1,122,689,157.50	53.42
		Base		0.006924	2,167,811.04	0.006804	2,130,278.57	-37,532.47	0.43

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	106.358620	363,746,479.42	110.700000	378,594,000.00	14,847,520.58	0.63
		Base	0.008187	27,998.96	0.007383	25,248.86	-2,750.10	0.01
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	27,373,000,000.000	Local	100.181995	27,422,817,376.99	99.300000	27,181,389,000.00	-241,428,376.99	45.45
		Base	0.006927	1,896,133.41	0.006622	1,812,757.28	-83,376.13	0.37
INDONESIAN RUPIAH Total								
	59,025,000,000.000	Local		58,606,336,698.91		59,502,445,000.00	896,108,301.09	99.50
		Base		4,091,943.41		3,968,284.71	-123,658.70	0.80
MEXICAN PESO							Exchange Rate: 18.020000	
ACI0HGZW3	MEX BONOS DESARR FIX RT BONDS 03/26 5.75				5.750000	05 Mar 2026		
	20,180,000.000	Local	89.428778	18,046,727.49	90.181000	18,198,525.80	151,798.31	3.04
		Base	4.737348	955,996.79	5.004495	1,009,907.09	53,910.30	0.20
MEXICAN PESO Total								
	20,180,000.000	Local		18,046,727.49		18,198,525.80	151,798.31	3.04
		Base		955,996.79		1,009,907.09	53,910.30	0.20
POUND STERLING							Exchange Rate: 0.810636	
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00
		Base	0.000000	0.04	0.000000	0.00	-0.04	0.00
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
	1,270,000.000	Local	99.948819	1,269,350.00	73.360000	931,672.00	-337,678.00	29.99
		Base	139.055980	1,766,010.95	90.496844	1,149,309.92	-616,701.03	0.23
ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026		
	1,300,000.000	Local	100.131838	1,301,713.89	83.202000	1,081,626.00	-220,087.89	34.82
		Base	136.361723	1,772,702.40	102.637929	1,334,293.07	-438,409.33	0.27
POUND STERLING Total								
	2,570,000.000	Local		2,571,063.92		2,013,298.00	-557,765.92	64.82

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			3,538,713.39		2,483,602.99	-1,055,110.40	0.50
US DOLLAR							Exchange Rate:	1.000000	
00037VAA6	AB BSL CLO 4 LTD ABBSL 2023 4A A 144A					1.000000	20 Apr 2036		
		Local	230,000.000	100.000000	230,000.00	99.991200	229,979.76	-20.24	0.05
Original Face:		Base	230,000.000	100.000000	230,000.00	99.991200	229,979.76	-20.24	0.05
00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7.5					7.500000	15 Feb 2029		
		Local	460,000.000	61.027824	280,727.99	69.093500	317,830.10	37,102.11	0.07
		Base		61.027824	280,727.99	69.093500	317,830.10	37,102.11	0.06
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
		Local	1,186,417.450	99.037130	1,174,993.79	70.083300	831,480.50	-343,513.29	0.19
		Base		99.037130	1,174,993.79	70.083300	831,480.50	-343,513.29	0.17
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
		Local	790,000.000	101.708653	803,498.36	76.490000	604,271.00	-199,227.36	0.14
		Base		101.708653	803,498.36	76.490000	604,271.00	-199,227.36	0.12
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
		Local	550,000.000	102.969513	566,332.32	95.940690	527,673.80	-38,658.52	0.12
Original Face:		Base	550,000.000	102.969513	566,332.32	95.940690	527,673.80	-38,658.52	0.11
003000AA4	ABERCROMBIE + FITCH MANA SR SECURED 144A 07/25 8.75					8.750000	15 Jul 2025		
		Local	800,000.000	99.722078	797,776.62	100.772364	806,178.91	8,402.29	0.18
		Base		99.722078	797,776.62	100.772364	806,178.91	8,402.29	0.16
00400YAK7	ACADEMY, LTD. 2021 TERM LOAN						05 Nov 2027		
		Local	0.000	0.000000	-931.45	0.000000	0.00	931.45	0.00
		Base		0.000000	-931.45	0.000000	0.00	931.45	0.00
00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN						26 Jul 2028		
		Local	1,213,527.780	99.206576	1,203,899.36	96.125000	1,166,503.58	-37,395.78	0.26
		Base		99.206576	1,203,899.36	96.125000	1,166,503.58	-37,395.78	0.24
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8					8.000000	01 Mar 2028		
		Local	1,813,300.000	99.966437	1,812,691.41	106.250000	1,926,631.25	113,939.84	0.44
		Base		99.966437	1,812,691.41	106.250000	1,926,631.25	113,939.84	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B					15 Feb 2027		
	291,750.000	Local	99.850207	291,312.98	96.350000	281,101.13	-10,211.85	0.06
		Base	99.850207	291,312.98	96.350000	281,101.13	-10,211.85	0.06
00488PAQ8	ACRISURE LLC 2022 INCREMENTAL TERM LOAN					15 Feb 2027		
	1,077,300.000	Local	95.368816	1,027,408.25	99.000000	1,066,527.00	39,118.75	0.24
		Base	95.368816	1,027,408.25	99.000000	1,066,527.00	39,118.75	0.22
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125				6.125000	01 Aug 2028		
	520,000.000	Local	101.114367	525,794.71	91.815000	477,438.00	-48,356.71	0.11
		Base	101.114367	525,794.71	91.815000	477,438.00	-48,356.71	0.10
00737RAE0	ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B					12 Aug 2028		
	353,309.320	Local	99.199560	350,481.29	99.785700	352,552.18	2,070.89	0.08
		Base	99.199560	350,481.29	99.785700	352,552.18	2,070.89	0.07
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5				5.500000	01 Mar 2028		
	454,000.000	Local	100.662269	457,006.70	94.875000	430,732.50	-26,274.20	0.10
		Base	100.662269	457,006.70	94.875000	430,732.50	-26,274.20	0.09
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				5.490290	25 Dec 2035		
	988,786.630	Local	98.636918	975,308.66	92.685150	916,458.37	-58,850.29	0.21
Original Face:	1,010,000.000	Base	98.636918	975,308.66	92.685150	916,458.37	-58,850.29	0.19
00790RAB0	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375				6.375000	15 Jun 2030		
	460,000.000	Local	101.050163	464,830.75	97.990870	450,758.00	-14,072.75	0.10
		Base	101.050163	464,830.75	97.990870	450,758.00	-14,072.75	0.09
008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875				3.875000	15 Aug 2026		
	1,030,000.000	Local	96.091983	989,747.42	90.842580	935,678.57	-54,068.85	0.21
		Base	96.091983	989,747.42	90.842580	935,678.57	-54,068.85	0.19
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7				7.000000	01 Nov 2025		
	430,000.000	Local	85.709133	368,549.27	78.750000	338,625.00	-29,924.27	0.08
		Base	85.709133	368,549.27	78.750000	338,625.00	-29,924.27	0.07
01021FAB5	AKUMIN ESCROW INC SR SECURED 144A 08/28 7.5				7.500000	01 Aug 2028		
	890,000.000	Local	83.426320	742,494.25	69.989216	622,904.02	-119,590.23	0.14
		Base	83.426320	742,494.25	69.989216	622,904.02	-119,590.23	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B						10 Feb 2027		
		Local	1,068,584.000	98.739715	1,055,116.80	84.750000	905,624.94	-149,491.86	0.20
		Base		98.739715	1,055,116.80	84.750000	905,624.94	-149,491.86	0.18
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
		Local	1,030,000.000	99.097714	1,020,706.45	44.000000	453,200.00	-567,506.45	0.10
		Base		99.097714	1,020,706.45	44.000000	453,200.00	-567,506.45	0.09
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
		Local	500,000.000	97.458918	487,294.59	96.100500	480,502.50	-6,792.09	0.11
		Base		97.458918	487,294.59	96.100500	480,502.50	-6,792.09	0.10
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
		Local	1,800,000.000	100.463717	1,808,346.91	76.500000	1,377,000.00	-431,346.91	0.31
		Base		100.463717	1,808,346.91	76.500000	1,377,000.00	-431,346.91	0.28
023771S58	AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75					11.750000	15 Jul 2025		
		Local	540,000.000	108.961539	588,392.31	109.417700	590,855.58	2,463.27	0.13
		Base		108.961539	588,392.31	109.417700	590,855.58	2,463.27	0.12
023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25					7.250000	15 Feb 2028		
		Local	630,000.000	99.850287	629,056.81	97.250000	612,675.00	-16,381.81	0.14
		Base		99.850287	629,056.81	97.250000	612,675.00	-16,381.81	0.12
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
		Local	484,357.500	99.971087	484,217.46	96.273550	466,308.16	-17,909.30	0.11
Original Face:		Base	1,030,000.000	99.971087	484,217.46	96.273550	466,308.16	-17,909.30	0.09
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
		Local	1,044,255.000	92.526351	966,211.05	113.500000	1,185,229.43	219,018.38	0.27
		Base		92.526351	966,211.05	113.500000	1,185,229.43	219,018.38	0.24
03464TAC3	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A					4.159540	25 Jan 2067		
		Local	1,084,328.050	97.533951	1,057,587.99	87.728010	951,259.42	-106,328.57	0.21
Original Face:		Base	1,170,000.000	97.533951	1,057,587.99	87.728010	951,259.42	-106,328.57	0.19
035198AF7	REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75					8.750000	14 Apr 2032		
		Local	350,000.000	100.000000	350,000.00	84.375000	295,312.50	-54,687.50	0.07
		Base		100.000000	350,000.00	84.375000	295,312.50	-54,687.50	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03754AAJ8	APEX CREDIT CLO LLC APEXC 2019 1A BR 144A					7.194710	18 Apr 2032		
		Local	1,250,000.000	99.213719	1,240,171.49	93.728000	1,171,600.00	-68,571.49	0.26
Original Face:		Base	1,250,000.000	99.213719	1,240,171.49	93.728000	1,171,600.00	-68,571.49	0.24
03762UAC9	APOLLO CMMRL REAL EST FI SR UNSECURED 10/23 5.375					5.375000	15 Oct 2023		
		Local	370,000.000	98.908330	365,960.82	96.875000	358,437.50	-7,523.32	0.08
		Base		98.908330	365,960.82	96.875000	358,437.50	-7,523.32	0.07
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029		
		Local	330,000.000	96.348585	317,950.33	70.334500	232,103.85	-85,846.48	0.05
		Base		96.348585	317,950.33	70.334500	232,103.85	-85,846.48	0.05
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B						15 May 2026		
		Local	348,435.050	99.133738	345,416.69	87.000000	303,138.49	-42,278.20	0.07
		Base		99.133738	345,416.69	87.000000	303,138.49	-42,278.20	0.06
03769LAJ7	APIDOS CLO APID 2021 36A D 144A					7.707710	20 Jul 2034		
		Local	1,000,000.000	100.000000	1,000,000.00	94.008000	940,080.00	-59,920.00	0.21
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	94.008000	940,080.00	-59,920.00	0.19
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	05 Jun 2049		
		Local	85,140.000	96.003641	81,737.50	97.700700	83,182.38	1,444.88	0.02
Original Face:		Base	86,000.000	96.003641	81,737.50	97.700700	83,182.38	1,444.88	0.02
03836BAB5	AQGEN ISLAND HOLDINGS, INC. TERM LOAN						02 Aug 2028		
		Local	1,049,400.000	99.564051	1,044,825.15	96.875000	1,016,606.25	-28,218.90	0.23
		Base		99.564051	1,044,825.15	96.875000	1,016,606.25	-28,218.90	0.21
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4					4.000000	01 Sep 2029		
		Local	980,000.000	99.819905	978,235.07	78.250000	766,850.00	-211,385.07	0.17
		Base		99.819905	978,235.07	78.250000	766,850.00	-211,385.07	0.16
03969YAC2	ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6					6.000000	15 Jun 2027		
		Local	290,000.000	100.000000	290,000.00	99.102500	287,397.25	-2,602.75	0.06
		Base		100.000000	290,000.00	99.102500	287,397.25	-2,602.75	0.06
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					5.705290	25 Jan 2034		
		Local	293,836.280	90.034576	264,554.25	92.966590	273,169.57	8,615.32	0.06
Original Face:		Base	22,150,000.000	90.034576	264,554.25	92.966590	273,169.57	8,615.32	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030		
	591,700.000	Local	61.631459	364,673.34	28.973584	171,436.70	-193,236.64	0.04
Original Face:	591,700.000	Base	61.631459	364,673.34	28.973584	171,436.70	-193,236.64	0.03
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
	25,400.000	Local	65.073386	16,528.64	28.026348	7,118.69	-9,409.95	0.00
Original Face:	25,400.000	Base	65.073386	16,528.64	28.026348	7,118.69	-9,409.95	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A				8.192430	15 Apr 2034		
	920,000.000	Local	100.000000	920,000.00	92.392400	850,010.08	-69,989.92	0.19
Original Face:	920,000.000	Base	100.000000	920,000.00	92.392400	850,010.08	-69,989.92	0.17
04635WAH7	RESOLUTE INVESTMENT MANGRS INC 2020 TERM LOAN					30 Apr 2024		
	523,448.090	Local	99.690349	521,827.23	72.500000	379,499.87	-142,327.36	0.09
		Base	99.690349	521,827.23	72.500000	379,499.87	-142,327.36	0.08
04649VAX8	ASURION LLC 2020 TERM LOAN B8					23 Dec 2026		
	86,163.100	Local	97.410167	83,931.62	92.750000	79,916.28	-4,015.34	0.02
		Base	97.410167	83,931.62	92.750000	79,916.28	-4,015.34	0.02
04649VAY6	ASURION LLC 2021 TERM LOAN B9					31 Jul 2027		
	666,400.000	Local	99.314544	661,832.12	91.500000	609,756.00	-52,076.12	0.14
		Base	99.314544	661,832.12	91.500000	609,756.00	-52,076.12	0.12
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4					20 Jan 2029		
	1,640,000.000	Local	99.187145	1,626,669.18	82.200000	1,348,080.00	-278,589.18	0.30
		Base	99.187145	1,626,669.18	82.200000	1,348,080.00	-278,589.18	0.27
04649VBB5	ASURION LLC 2022 TERM LOAN B10					19 Aug 2028		
	176,260.970	Local	98.855771	174,244.14	91.700000	161,631.31	-12,612.83	0.04
		Base	98.855771	174,244.14	91.700000	161,631.31	-12,612.83	0.03
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B					15 Feb 2029		
	159,263.880	Local	99.538539	158,528.94	92.800000	147,796.88	-10,732.06	0.03
		Base	99.538539	158,528.94	92.800000	147,796.88	-10,732.06	0.03
04686RAC7	ATHENAHEALTH GROUP, INC. 2022 DELAYED DRAW TERM LOAN					15 Feb 2029		
	19,565.390	Local	100.000000	19,565.39	92.800000	18,156.68	-1,408.71	0.00
		Base	100.000000	19,565.39	92.800000	18,156.68	-1,408.71	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
		Local	500,000.000	99.997266	499,986.33	92.648970	463,244.85	-36,741.48	0.10
Original Face:		Base	500,000.000	99.997266	499,986.33	92.648970	463,244.85	-36,741.48	0.09
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A					4.250000	20 Feb 2027		
		Local	370,000.000	99.999343	369,997.57	93.359210	345,429.08	-24,568.49	0.08
Original Face:		Base	370,000.000	99.999343	369,997.57	93.359210	345,429.08	-24,568.49	0.07
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
		Local	710,000.000	102.693075	729,120.83	88.212150	626,306.27	-102,814.56	0.14
Original Face:		Base	710,000.000	102.693075	729,120.83	88.212150	626,306.27	-102,814.56	0.13
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
		Local	880,000.000	102.871451	905,268.77	80.203830	705,793.70	-199,475.07	0.16
Original Face:		Base	880,000.000	102.871451	905,268.77	80.203830	705,793.70	-199,475.07	0.14
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
		Local	470,000.000	98.500162	462,950.76	95.720000	449,884.00	-13,066.76	0.10
		Base		98.500162	462,950.76	95.720000	449,884.00	-13,066.76	0.09
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					3.943990	09 Dec 2041		
		Local	1,250,000.000	97.353974	1,216,924.68	79.092210	988,652.63	-228,272.05	0.22
Original Face:		Base	1,250,000.000	97.353974	1,216,924.68	79.092210	988,652.63	-228,272.05	0.20
05606GAJ0	BX TRUST BX 2021 VIEW C 144A					7.034000	15 Jun 2036		
		Local	860,000.000	100.000000	860,000.00	93.233330	801,806.64	-58,193.36	0.18
Original Face:		Base	860,000.000	100.000000	860,000.00	93.233330	801,806.64	-58,193.36	0.16
05608BAQ3	BX TRUST BX 2019 IMC F 144A					7.584000	15 Apr 2034		
		Local	1,370,000.000	100.000000	1,370,000.00	94.804580	1,298,822.75	-71,177.25	0.29
Original Face:		Base	1,370,000.000	100.000000	1,370,000.00	94.804580	1,298,822.75	-71,177.25	0.26
05609BAK5	BX TRUST BX 2021 LBA DJV 144A					6.542480	15 Feb 2036		
		Local	910,000.000	100.081786	910,744.25	91.163920	829,591.67	-81,152.58	0.19
Original Face:		Base	910,000.000	100.081786	910,744.25	91.163920	829,591.67	-81,152.58	0.17
056732AH3	COMMONWEALTH OF BAHAMAS SR UNSECURED 144A 01/24 5.75					5.750000	16 Jan 2024		
		Local	200,000.000	98.326115	196,652.23	94.117623	188,235.25	-8,416.98	0.04
		Base		98.326115	196,652.23	94.117623	188,235.25	-8,416.98	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05685NAA8	BAIN CAPITAL CREDIT CLO, LIMIT BCC 2023 1A AN 144A					6.572850	16 Apr 2036		
		Local	1,010,000.000	100.000000	1,010,000.00	99.615900	1,006,120.59	-3,879.41	0.23
Original Face:		Base	1,010,000.000	100.000000	1,010,000.00	99.615900	1,006,120.59	-3,879.41	0.20
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A					7.957710	20 Apr 2031		
		Local	375,000.000	99.797952	374,242.32	90.921100	340,954.13	-33,288.19	0.08
Original Face:		Base	375,000.000	99.797952	374,242.32	90.921100	340,954.13	-33,288.19	0.07
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					7.500000	31 Dec 2099		
		Local	930,000.000	108.757227	1,011,442.21	86.495057	804,404.03	-207,038.18	0.18
		Base		108.757227	1,011,442.21	86.495057	804,404.03	-207,038.18	0.16
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
		Local	200,000.000	100.000000	200,000.00	91.728408	183,456.82	-16,543.18	0.04
		Base		100.000000	200,000.00	91.728408	183,456.82	-16,543.18	0.04
07014QAN1	GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1						06 Mar 2028		
		Local	1,466,762.620	99.827153	1,464,227.37	98.666700	1,447,206.27	-17,021.10	0.33
		Base		99.827153	1,464,227.37	98.666700	1,447,206.27	-17,021.10	0.29
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
		Local	1,180,000.000	101.511819	1,197,839.46	26.167669	308,778.49	-889,060.97	0.07
		Base		101.511819	1,197,839.46	26.167669	308,778.49	-889,060.97	0.06
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					5.485290	25 Dec 2034		
		Local	75,853.820	96.600712	73,275.33	98.802830	74,945.72	1,670.39	0.02
Original Face:		Base	10,280,000.000	96.600712	73,275.33	98.802830	74,945.72	1,670.39	0.02
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165					5.165000	01 Aug 2044		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.002632	15 May 2052		
		Local	8,232,984.340	4.793305	394,632.02	4.280170	352,385.73	-42,246.29	0.08
Original Face:		Base	8,620,000.000	4.793305	394,632.02	4.280170	352,385.73	-42,246.29	0.07
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		Local	1,800,000.000	95.628234	1,721,308.22	93.819000	1,688,742.00	-32,566.22	0.38
		Base		95.628234	1,721,308.22	93.819000	1,688,742.00	-32,566.22	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025		
	1,000,000.000	Local	102.226677	1,022,266.77	99.000000	990,000.00	-32,266.77	0.22
		Base	102.226677	1,022,266.77	99.000000	990,000.00	-32,266.77	0.20
09630GAU7	BLUEMOUNTAIN CLO LTD BLUEM 2019 26A D1R 144A				8.307710	20 Oct 2034		
	580,000.000	Local	100.000000	580,000.00	88.367100	512,529.18	-67,470.82	0.12
Original Face:	580,000.000	Base	100.000000	580,000.00	88.367100	512,529.18	-67,470.82	0.10
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75				4.750000	15 May 2029		
	740,000.000	Local	100.913478	746,759.74	89.015860	658,717.36	-88,042.38	0.15
		Base	100.913478	746,759.74	89.015860	658,717.36	-88,042.38	0.13
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.500000	10 Jan 2028		
	570,000.000	Local	98.990333	564,244.90	91.280000	520,296.00	-43,948.90	0.12
		Base	98.990333	564,244.90	91.280000	520,296.00	-43,948.90	0.11
10568KAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A1 144A				4.272000	25 Nov 2061		
	930,697.560	Local	99.998499	930,683.59	94.991910	884,087.39	-46,596.20	0.20
Original Face:	1,110,000.000	Base	99.998499	930,683.59	94.991910	884,087.39	-46,596.20	0.18
10568KAC2	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A				5.239000	25 Nov 2061		
	930,697.560	Local	99.998599	930,684.52	96.431540	897,485.99	-33,198.53	0.20
Original Face:	1,110,000.000	Base	99.998599	930,684.52	96.431540	897,485.99	-33,198.53	0.18
10568PAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A				3.125000	29 Jan 2070		
	1,246,868.880	Local	100.000000	1,246,868.88	89.264550	1,113,011.89	-133,856.99	0.25
Original Face:	1,300,000.000	Base	100.000000	1,246,868.88	89.264550	1,113,011.89	-133,856.99	0.22
10569JAC4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A3 144A				5.500000	25 Jul 2062		
	520,168.280	Local	98.806867	513,961.98	95.743520	498,027.42	-15,934.56	0.11
Original Face:	560,000.000	Base	98.806867	513,961.98	95.743520	498,027.42	-15,934.56	0.10
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	660,000.000	Local	92.327812	609,363.56	78.423043	517,592.08	-91,771.48	0.12
		Base	92.327812	609,363.56	78.423043	517,592.08	-91,771.48	0.10
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B					07 Jun 2028		
	1,438,135.580	Local	99.427345	1,429,900.03	98.950000	1,423,035.16	-6,864.87	0.32
		Base	99.427345	1,429,900.03	98.950000	1,423,035.16	-6,864.87	0.29

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031		
		Local	540,000.000	100.000000	540,000.00	82.707800	446,622.12	-93,377.88	0.10
		Base		100.000000	540,000.00	82.707800	446,622.12	-93,377.88	0.09
12433EAL5	BX TRUST BX 2022 LBA6 D 144A					6.827090	15 Jan 2039		
		Local	1,300,000.000	100.000000	1,300,000.00	92.999710	1,208,996.23	-91,003.77	0.27
Original Face:		Base	1,300,000.000	100.000000	1,300,000.00	92.999710	1,208,996.23	-91,003.77	0.24
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.548750	11 Mar 2044		
		Local	430,000.000	99.921707	429,663.34	77.973270	335,285.06	-94,378.28	0.08
Original Face:		Base	430,000.000	99.921707	429,663.34	77.973270	335,285.06	-94,378.28	0.07
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		
		Local	490,000.000	101.182882	495,796.12	82.955000	406,479.50	-89,316.62	0.09
		Base		101.182882	495,796.12	82.955000	406,479.50	-89,316.62	0.08
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
		Local	2,110,000.000	101.479889	2,141,225.66	81.782000	1,725,600.20	-415,625.46	0.39
		Base		101.479889	2,141,225.66	81.782000	1,725,600.20	-415,625.46	0.35
12511PAB7	POLYCONCEPT HOLDING B V TERM LOAN B						18 May 2029		
		Local	1,223,850.000	98.194416	1,201,752.36	97.708300	1,195,803.03	-5,949.33	0.27
		Base		98.194416	1,201,752.36	97.708300	1,195,803.03	-5,949.33	0.24
12543DBK5	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75					4.750000	15 Feb 2031		
		Local	770,000.000	80.385101	618,965.28	73.827000	568,467.90	-50,497.38	0.13
		Base		80.385101	618,965.28	73.827000	568,467.90	-50,497.38	0.11
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125					6.125000	01 Apr 2030		
		Local	1,960,000.000	99.323326	1,946,737.19	61.107000	1,197,697.20	-749,039.99	0.27
		Base		99.323326	1,946,737.19	61.107000	1,197,697.20	-749,039.99	0.24
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.435926	10 Dec 2047		
		Local	280,000.000	98.260461	275,129.29	90.852530	254,387.08	-20,742.21	0.06
Original Face:		Base	280,000.000	98.260461	275,129.29	90.852530	254,387.08	-20,742.21	0.05
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
		Local	1,520,000.000	103.923667	1,579,639.74	90.513435	1,375,804.21	-203,835.53	0.31
		Base		103.923667	1,579,639.74	90.513435	1,375,804.21	-203,835.53	0.28

Base Currency: USD - US DOLLAR

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126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
		Local	1,750,000.000	92.133733	1,612,340.33	82.319000	1,440,582.50	-171,757.83	0.33
		Base		92.133733	1,612,340.33	82.319000	1,440,582.50	-171,757.83	0.29
126307BA4	CSC HOLDINGS LLC SR UNSECURED 144A 01/30 5.75					5.750000	15 Jan 2030		
		Local	370,000.000	52.250000	193,325.00	52.652500	194,814.25	1,489.25	0.04
		Base		52.250000	193,325.00	52.652500	194,814.25	1,489.25	0.04
126307BK2	CSC HOLDINGS LLC SR UNSECURED 144A 11/31 5					5.000000	15 Nov 2031		
		Local	510,000.000	49.250000	251,175.00	50.638500	258,256.35	7,081.35	0.06
		Base		49.250000	251,175.00	50.638500	258,256.35	7,081.35	0.05
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.558014	15 Nov 2048		
		Local	1,000,000.000	99.976963	999,769.63	90.189390	901,893.90	-97,875.73	0.20
Original Face:		Base	1,000,000.000	99.976963	999,769.63	90.189390	901,893.90	-97,875.73	0.18
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A					8.184000	15 Dec 2035		
		Local	1,160,000.000	100.000000	1,160,000.00	98.978000	1,148,144.80	-11,855.20	0.26
Original Face:		Base	1,160,000.000	100.000000	1,160,000.00	98.978000	1,148,144.80	-11,855.20	0.23
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A					10.184000	15 Dec 2035		
		Local	1,380,000.000	100.000000	1,380,000.00	98.549940	1,359,989.17	-20,010.83	0.31
Original Face:		Base	1,380,000.000	100.000000	1,380,000.00	98.549940	1,359,989.17	-20,010.83	0.27
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
		Local	221,108.170	102.087711	225,724.27	88.141260	194,887.53	-30,836.74	0.04
Original Face:		Base	310,000.000	102.087711	225,724.27	88.141260	194,887.53	-30,836.74	0.04
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B						23 Nov 2027		
		Local	212,266.860	99.327394	210,839.14	88.444400	187,738.15	-23,100.99	0.04
		Base		99.327394	210,839.14	88.444400	187,738.15	-23,100.99	0.04
12658UAB9	CTC HOLDINGS LP TERM LOAN B						20 Feb 2029		
		Local	920,053.260	98.696763	908,062.79	97.000000	892,451.66	-15,611.13	0.20
		Base		98.696763	908,062.79	97.000000	892,451.66	-15,611.13	0.18
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A					3.559300	27 Dec 2060		
		Local	910,000.000	99.999981	909,999.83	90.555500	824,055.05	-85,944.78	0.19
Original Face:		Base	910,000.000	99.999981	909,999.83	90.555500	824,055.05	-85,944.78	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A					1.756000	25 Oct 2066		
		Local	207,184.220	99.998943	207,182.03	83.387180	172,765.08	-34,416.95	0.04
Original Face:		Base	290,000.000	99.998943	207,182.03	83.387180	172,765.08	-34,416.95	0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					4.804430	15 Apr 2037		
		Local	58,478.930	91.688494	53,618.45	90.896310	53,155.19	-463.26	0.01
Original Face:		Base	2,630,000.000	91.688494	53,618.45	90.896310	53,155.19	-463.26	0.01
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B						06 Feb 2030		
		Local	340,000.000	99.015424	336,652.44	99.328100	337,715.54	1,063.10	0.08
		Base		99.015424	336,652.44	99.328100	337,715.54	1,063.10	0.07
12769GAB6	CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7					7.000000	15 Feb 2030		
		Local	1,270,000.000	100.000000	1,270,000.00	102.000000	1,295,400.00	25,400.00	0.29
		Base		100.000000	1,270,000.00	102.000000	1,295,400.00	25,400.00	0.26
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
		Local	100,000.000	98.238180	98,238.18	94.279500	94,279.50	-3,958.68	0.02
		Base		98.238180	98,238.18	94.279500	94,279.50	-3,958.68	0.02
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A					7.792430	15 Jul 2030		
		Local	1,270,000.000	100.000000	1,270,000.00	90.415900	1,148,281.93	-121,718.07	0.26
Original Face:		Base	1,270,000.000	100.000000	1,270,000.00	90.415900	1,148,281.93	-121,718.07	0.23
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
		Local	735,734.990	98.995273	728,342.86	88.250000	649,286.13	-79,056.73	0.15
		Base		98.995273	728,342.86	88.250000	649,286.13	-79,056.73	0.13
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					6.392430	15 Oct 2031		
		Local	400,000.000	99.536665	398,146.66	97.559800	390,239.20	-7,907.46	0.09
Original Face:		Base	400,000.000	99.536665	398,146.66	97.559800	390,239.20	-7,907.46	0.08
143658BQ4	CARNIVAL CORP SR SECURED 144A 08/28 4					4.000000	01 Aug 2028		
		Local	1,020,000.000	85.252300	869,573.46	86.044250	877,651.35	8,077.89	0.20
		Base		85.252300	869,573.46	86.044250	877,651.35	8,077.89	0.18
143658BS0	CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5					10.500000	01 Jun 2030		
		Local	750,000.000	99.805128	748,538.46	96.000000	720,000.00	-28,538.46	0.16
		Base		99.805128	748,538.46	96.000000	720,000.00	-28,538.46	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25					4.250000	15 May 2029		
		Local	920,000.000	100.073483	920,676.04	82.364500	757,753.40	-162,922.64	0.17
		Base		100.073483	920,676.04	82.364500	757,753.40	-162,922.64	0.15
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875					7.875000	15 Oct 2029		
		Local	340,000.000	100.000000	340,000.00	74.002678	251,609.11	-88,390.89	0.06
		Base		100.000000	340,000.00	74.002678	251,609.11	-88,390.89	0.05
14686BAA5	CARVAL CLO LTD CARVL 2023 1A A1 144A					6.883450	20 Jan 2035		
		Local	1,120,000.000	100.000000	1,120,000.00	99.595300	1,115,467.36	-4,532.64	0.25
Original Face:		Base	1,120,000.000	100.000000	1,120,000.00	99.595300	1,115,467.36	-4,532.64	0.23
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A					3.693000	25 Feb 2046		
		Local	390,000.000	101.832669	397,147.41	76.321350	297,653.27	-99,494.14	0.07
Original Face:		Base	390,000.000	101.832669	397,147.41	76.321350	297,653.27	-99,494.14	0.06
15477CAA3	CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25					7.250000	15 Jun 2029		
		Local	1,000,000.000	99.654750	996,547.50	98.276930	982,769.30	-13,778.20	0.22
		Base		99.654750	996,547.50	98.276930	982,769.30	-13,778.20	0.20
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
		Local	940,912.760	99.756207	938,618.88	98.975000	931,268.40	-7,350.48	0.21
		Base		99.756207	938,618.88	98.975000	931,268.40	-7,350.48	0.19
17330VAA4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2022 A A1 144A					6.170000	25 Sep 2062		
		Local	1,004,700.440	99.999873	1,004,699.16	99.372230	998,393.23	-6,305.93	0.23
Original Face:		Base	1,050,000.000	99.999873	1,004,699.16	99.372230	998,393.23	-6,305.93	0.20
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN						05 Apr 2028		
		Local	512,200.000	99.625927	510,284.00	40.000000	204,880.00	-305,404.00	0.05
		Base		99.625927	510,284.00	40.000000	204,880.00	-305,404.00	0.04
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B						18 Sep 2024		
		Local	1,123,255.780	97.325636	1,093,215.83	95.312500	1,070,603.17	-22,612.66	0.24
		Base		97.325636	1,093,215.83	95.312500	1,070,603.17	-22,612.66	0.22
19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625					3.625000	01 Oct 2031		
		Local	510,000.000	100.000000	510,000.00	56.000000	285,600.00	-224,400.00	0.06
		Base		100.000000	510,000.00	56.000000	285,600.00	-224,400.00	0.06

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19416MAB5	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875				5.875000	01 Jul 2029		
	1,000,000.000	Local	101.011220	1,010,112.20	94.689000	946,890.00	-63,222.20	0.21
		Base	101.011220	1,010,112.20	94.689000	946,890.00	-63,222.20	0.19
19425AAE4	COLLEGE AVE STUDENT LOANS CASL 2021 B D 144A				3.780000	25 Jun 2052		
	600,000.000	Local	88.804520	532,827.12	84.829890	508,979.34	-23,847.78	0.12
Original Face:	600,000.000	Base	88.804520	532,827.12	84.829890	508,979.34	-23,847.78	0.10
19688JAE7	COLT FUNDING LLC COLT 2020 2 B1 144A				5.250000	25 Mar 2065		
	1,150,000.000	Local	97.976430	1,126,728.94	89.184350	1,025,620.03	-101,108.91	0.23
Original Face:	1,150,000.000	Base	97.976430	1,126,728.94	89.184350	1,025,620.03	-101,108.91	0.21
19933MAP8	COLUMBUS MCKINNON CORPORATION 2021 TERM LOAN B					14 May 2028		
	261,652.000	Local	100.103943	261,923.97	99.125000	259,362.55	-2,561.42	0.06
		Base	100.103943	261,923.97	99.125000	259,362.55	-2,561.42	0.05
200340AS6	COMERICA INC SR UNSECURED 07/23 3.7				3.700000	31 Jul 2023		
	570,000.000	Local	95.288935	543,146.93	95.883717	546,537.19	3,390.26	0.12
		Base	95.288935	543,146.93	95.883717	546,537.19	3,390.26	0.11
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75				4.750000	01 Sep 2029		
	880,000.000	Local	87.819431	772,810.99	83.352000	733,497.60	-39,313.39	0.17
		Base	87.819431	772,810.99	83.352000	733,497.60	-39,313.39	0.15
20338QAD5	COMMSCOPE INC SR SECURED 144A 03/26 6				6.000000	01 Mar 2026		
	290,000.000	Local	95.623462	277,308.04	96.510000	279,879.00	2,570.96	0.06
		Base	95.623462	277,308.04	96.510000	279,879.00	2,570.96	0.06
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				7.245290	25 Apr 2031		
	28,334.840	Local	100.000000	28,334.84	100.000070	28,334.86	0.02	0.01
Original Face:	570,000.000	Base	100.000000	28,334.84	100.000070	28,334.86	0.02	0.01
20753XAB0	FANNIE MAE CAS CAS 2022 R03 1M2 144A				8.059790	25 Mar 2042		
	1,090,000.000	Local	101.166284	1,102,712.50	100.621390	1,096,773.15	-5,939.35	0.25
Original Face:	1,090,000.000	Base	101.166284	1,102,712.50	100.621390	1,096,773.15	-5,939.35	0.22
20754AAA1	FANNIE MAE CAS CAS 2021 R03 1M1 144A				5.409790	25 Dec 2041		
	744,690.350	Local	99.985355	744,581.29	98.505300	733,559.46	-11,021.83	0.17
Original Face:	1,300,000.000	Base	99.985355	744,581.29	98.505300	733,559.46	-11,021.83	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A					7.309790	25 Dec 2041		
		Local	1,170,000.000	100.000000	1,170,000.00	91.772170	1,073,734.39	-96,265.61	0.24
Original Face:		Base	1,170,000.000	100.000000	1,170,000.00	91.772170	1,073,734.39	-96,265.61	0.22
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A					6.895290	25 Jan 2040		
		Local	278,026.000	100.381795	279,087.49	100.307340	278,880.49	-207.00	0.06
Original Face:		Base	1,010,000.000	100.381795	279,087.49	100.307340	278,880.49	-207.00	0.06
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25					8.250000	15 Apr 2026		
		Local	1,190,000.000	100.318696	1,193,792.48	100.798000	1,199,496.20	5,703.72	0.27
		Base		100.318696	1,193,792.48	100.798000	1,199,496.20	5,703.72	0.24
22546QAP2	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625					3.625000	09 Sep 2024		
		Local	280,000.000	90.261136	252,731.18	95.152000	266,425.60	13,694.42	0.06
		Base		90.261136	252,731.18	95.152000	266,425.60	13,694.42	0.05
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
		Local	250,000.000	97.744896	244,362.24	99.000000	247,500.00	3,137.76	0.06
		Base		97.744896	244,362.24	99.000000	247,500.00	3,137.76	0.05
22550L2F7	CREDIT SUISSE NEW YORK SR UNSECURED 08/23 0.52					0.520000	09 Aug 2023		
		Local	250,000.000	95.517244	238,793.11	97.125000	242,812.50	4,019.39	0.05
		Base		95.517244	238,793.11	97.125000	242,812.50	4,019.39	0.05
22550L2J9	CREDIT SUISSE NEW YORK SR UNSECURED 08/24 4.75					4.750000	09 Aug 2024		
		Local	710,000.000	90.278999	640,980.89	96.780000	687,138.00	46,157.11	0.16
		Base		90.278999	640,980.89	96.780000	687,138.00	46,157.11	0.14
22550L2L4	CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
		Local	700,000.000	90.644884	634,514.19	101.651000	711,557.00	77,042.81	0.16
		Base		90.644884	634,514.19	101.651000	711,557.00	77,042.81	0.14
22788CAA3	CROWDSTRIKE HOLDINGS INC COMPANY GUAR 02/29 3					3.000000	15 Feb 2029		
		Local	550,000.000	89.990233	494,946.28	87.277098	480,024.04	-14,922.24	0.11
		Base		89.990233	494,946.28	87.277098	480,024.04	-14,922.24	0.10
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	580,000.000	105.758307	613,398.18	96.522000	559,827.60	-53,570.58	0.13
		Base		105.758307	613,398.18	96.522000	559,827.60	-53,570.58	0.11

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237266AJ0	DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6					6.000000	15 Jun 2030		
		Local	1,430,000.000	100.548085	1,437,837.61	99.660000	1,425,138.00	-12,699.61	0.32
		Base		100.548085	1,437,837.61	99.660000	1,425,138.00	-12,699.61	0.29
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	1,958,048.760	99.904879	1,956,186.24	97.875000	1,916,440.22	-39,746.02	0.43
		Base		99.904879	1,956,186.24	97.875000	1,916,440.22	-39,746.02	0.39
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN						07 Apr 2028		
		Local	390,000.000	99.007154	386,127.90	91.375000	356,362.50	-29,765.40	0.08
		Base		99.007154	386,127.90	91.375000	356,362.50	-29,765.40	0.07
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		Local	836,000.000	99.307055	830,206.98	103.500000	865,260.00	35,053.02	0.20
		Base		99.307055	830,206.98	103.500000	865,260.00	35,053.02	0.17
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875					5.875000	15 Aug 2027		
		Local	1,210,000.000	98.911702	1,196,831.60	90.044750	1,089,541.48	-107,290.12	0.25
		Base		98.911702	1,196,831.60	90.044750	1,089,541.48	-107,290.12	0.22
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
		Local	230,000.000	92.462391	212,663.50	51.500008	118,450.02	-94,213.48	0.03
		Base		92.462391	212,663.50	51.500008	118,450.02	-94,213.48	0.02
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
		Local	1,790,000.000	92.358435	1,653,215.99	89.000000	1,593,100.00	-60,115.99	0.36
		Base		92.358435	1,653,215.99	89.000000	1,593,100.00	-60,115.99	0.32
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
		Local	820,000.000	99.928339	819,412.38	74.625000	611,925.00	-207,487.38	0.14
		Base		99.928339	819,412.38	74.625000	611,925.00	-207,487.38	0.12
25714PEP9	DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5					5.500000	22 Feb 2029		
		Local	200,000.000	100.000000	200,000.00	94.041981	188,083.96	-11,916.04	0.04
		Base		100.000000	200,000.00	94.041981	188,083.96	-11,916.04	0.04

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26142RAB0	DRAFTKINGS HOLDINGS INC COMPANY GUAR 03/28 0.00000						15 Mar 2028		
		Local	1,170,000.000	84.485006	988,474.57	69.200000	809,640.00	-178,834.57	0.18
		Base		84.485006	988,474.57	69.200000	809,640.00	-178,834.57	0.16
26863LAJ3	ELP 2021 ELP ELP 2021 ELP D 144A					6.204400	15 Nov 2038		
		Local	1,160,000.000	99.640487	1,155,829.65	93.857400	1,088,745.84	-67,083.81	0.25
Original Face:		Base	1,160,000.000	99.640487	1,155,829.65	93.857400	1,088,745.84	-67,083.81	0.22
26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5					7.500000	01 Jun 2030		
		Local	600,000.000	100.737480	604,424.88	96.875000	581,250.00	-23,174.88	0.13
		Base		100.737480	604,424.88	96.875000	581,250.00	-23,174.88	0.12
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
		Local	150,000.000	99.134900	148,702.35	63.500000	95,250.00	-53,452.35	0.02
		Base		99.134900	148,702.35	63.500000	95,250.00	-53,452.35	0.02
28470RAK8	CAESARS ENTERTAIN INC SR UNSECURED 144A 07/27 8.125					8.125000	01 Jul 2027		
		Local	400,000.000	101.643385	406,573.54	102.000000	408,000.00	1,426.46	0.09
		Base		101.643385	406,573.54	102.000000	408,000.00	1,426.46	0.08
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					5.945290	25 May 2037		
		Local	70,040.980	100.401308	70,322.06	98.004830	68,643.54	-1,678.52	0.02
Original Face:		Base	410,000.000	100.401308	70,322.06	98.004830	68,643.54	-1,678.52	0.01
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B						03 Apr 2028		
		Local	217,842.850	99.274082	216,261.49	77.833300	169,554.28	-46,707.21	0.04
		Base		99.274082	216,261.49	77.833300	169,554.28	-46,707.21	0.03
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
		Local	650,000.000	101.692242	660,999.57	99.250000	645,125.00	-15,874.57	0.15
		Base		101.692242	660,999.57	99.250000	645,125.00	-15,874.57	0.13
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		Local	380,000.000	100.000000	380,000.00	84.100000	319,580.00	-60,420.00	0.07
		Base		100.000000	380,000.00	84.100000	319,580.00	-60,420.00	0.06
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
		Local	213,950.000	99.130685	212,090.10	91.000000	194,694.50	-17,395.60	0.04
		Base		99.130685	212,090.10	91.000000	194,694.50	-17,395.60	0.04

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30227FAG5	EXTENDED STAY AMERICA TRUST ESA 2021 ESH C 144A					6.385000	15 Jul 2038		
		Local	1,249,526.040	97.922618	1,223,568.61	96.844460	1,210,096.75	-13,471.86	0.27
Original Face:		Base	1,280,000.000	97.922618	1,223,568.61	96.844460	1,210,096.75	-13,471.86	0.24
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
		Local	592,648.960	99.923997	592,198.53	81.625000	483,749.71	-108,448.82	0.11
		Base		99.923997	592,198.53	81.625000	483,749.71	-108,448.82	0.10
30233PAH3	EYECARE PARTNERS, LLC 2021 INCREMENTAL TERM LOAN						15 Nov 2028		
		Local	801,900.000	99.833776	800,567.05	80.500000	645,529.50	-155,037.55	0.15
		Base		99.833776	800,567.05	80.500000	645,529.50	-155,037.55	0.13
30257WAA4	FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625					5.625000	15 Aug 2026		
		Local	643,000.000	93.513574	601,292.28	93.364449	600,333.41	-958.87	0.14
		Base		93.513574	601,292.28	93.364449	600,333.41	-958.87	0.12
30709UAB0	FANATICS HOLDINGS INC FANATICS HOLDINGS INC TERM LOA						24 Nov 2028		
		Local	1,224,500.000	99.585404	1,219,423.27	99.437500	1,217,612.19	-1,811.08	0.28
		Base		99.585404	1,219,423.27	99.437500	1,217,612.19	-1,811.08	0.25
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2					9.245290	25 Jan 2024		
		Local	108,393.440	102.079111	110,647.06	102.246200	110,828.17	181.11	0.03
Original Face:		Base	360,000.000	102.079111	110,647.06	102.246200	110,828.17	181.11	0.02
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					7.845290	25 Jul 2024		
		Local	193,265.860	101.567173	196,294.67	101.958290	197,050.57	755.90	0.04
Original Face:		Base	710,000.000	101.567173	196,294.67	101.958290	197,050.57	755.90	0.04
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2					9.145290	25 Feb 2025		
		Local	167,766.590	97.665715	163,850.44	103.117720	172,997.08	9,146.64	0.04
Original Face:		Base	1,780,000.000	97.665715	163,850.44	103.117720	172,997.08	9,146.64	0.03
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					8.595290	25 Oct 2030		
		Local	1,250,000.000	100.000000	1,250,000.00	103.497510	1,293,718.88	43,718.88	0.29
Original Face:		Base	1,250,000.000	100.000000	1,250,000.00	103.497510	1,293,718.88	43,718.88	0.26
3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.211873	15 Apr 2041		
		Local	18,532.500	24.643734	4,567.10	4.341260	804.54	-3,762.56	0.00
Original Face:		Base	200,000.000	24.643734	4,567.10	4.341260	804.54	-3,762.56	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					12.395290	25 Dec 2027		
		Local	301,983.690	99.963879	301,874.61	101.432910	306,310.84	4,436.23	0.07
Original Face:		Base	330,000.000	99.963879	301,874.61	101.432910	306,310.84	4,436.23	0.06
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					7.995290	25 Jul 2030		
		Local	600,000.000	100.000000	600,000.00	100.673740	604,042.44	4,042.44	0.14
Original Face:		Base	600,000.000	100.000000	600,000.00	100.673740	604,042.44	4,042.44	0.12
31394UEC2	FANNIE MAE FNR 2005 88 IP					0.128318	25 Oct 2035		
		Local	31,612.040	1.862392	588.74	4.988910	1,577.10	988.36	0.00
Original Face:		Base	1,400,000.000	1.862392	588.74	4.988910	1,577.10	988.36	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					0.388304	25 Mar 2036		
		Local	19,104.360	24.720378	4,722.67	4.295970	820.72	-3,901.95	0.00
Original Face:		Base	2,700,000.000	24.716243	4,721.88	4.295970	820.72	-3,901.16	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					0.954589	25 Jul 2036		
		Local	31,193.520	0.000192	0.06	7.879550	2,457.91	2,457.85	0.00
Original Face:		Base	1,400,000.000	0.000192	0.06	7.879550	2,457.91	2,457.85	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					4.365200	25 Dec 2036		
		Local	25,925.470	0.000116	0.03	7.333430	1,901.23	1,901.20	0.00
Original Face:		Base	1,700,000.000	0.000116	0.03	7.333430	1,901.23	1,901.20	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					4.733216	25 Dec 2036		
		Local	29,902.970	0.000167	0.05	5.491040	1,641.98	1,641.93	0.00
Original Face:		Base	1,600,000.000	0.000167	0.05	5.491040	1,641.98	1,641.93	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
		Local	9,172.900	1.945295	178.44	0.859770	78.87	-99.57	0.00
Original Face:		Base	425,601.240	1.945295	178.44	0.859770	78.87	-99.57	0.00
31556TAA7	FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625					4.625000	15 Jan 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
		Local	1,300,000.000	99.997245	1,299,964.18	72.108120	937,405.56	-362,558.62	0.21
Original Face:		Base	1,300,000.000	99.997245	1,299,964.18	72.108120	937,405.56	-362,558.62	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN						30 Mar 2028		
		Local	290,000.000	98.383107	285,311.01	88.333300	256,166.57	-29,144.44	0.06
		Base		98.383107	285,311.01	88.333300	256,166.57	-29,144.44	0.05
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					5.715290	25 Sep 2034		
		Local	12,393.530	99.004561	12,270.16	100.579650	12,465.37	195.21	0.00
Original Face:		Base	1,029,400.000	99.004561	12,270.16	100.579650	12,465.37	195.21	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	2,330,000.000	103.327324	2,407,526.64	97.051000	2,261,288.30	-146,238.34	0.51
		Base		103.327324	2,407,526.64	97.051000	2,261,288.30	-146,238.34	0.46
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
		Local	750,000.000	98.883339	741,625.04	89.950000	674,625.00	-67,000.04	0.15
		Base		98.883339	741,625.04	89.950000	674,625.00	-67,000.04	0.14
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4						30 Jun 2028		
		Local	697,902.790	99.528783	694,614.15	98.232100	685,564.57	-9,049.58	0.15
		Base		99.528783	694,614.15	98.232100	685,564.57	-9,049.58	0.14
34416DAW8	FOCUS FINANCIAL PARTNERS, LLC 2022 TERM LOAN B5						30 Jun 2028		
		Local	1,070,730.040	99.576842	1,066,199.16	98.892900	1,058,875.99	-7,323.17	0.24
		Base		99.576842	1,066,199.16	98.892900	1,058,875.99	-7,323.17	0.21
344849AA2	FOOT LOCKER INC SR UNSECURED 144A 10/29 4					4.000000	01 Oct 2029		
		Local	580,000.000	81.329703	471,712.28	83.425000	483,865.00	12,152.72	0.11
		Base		81.329703	471,712.28	83.425000	483,865.00	12,152.72	0.10
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
		Local	500,000.000	77.130326	385,651.63	78.618120	393,090.60	7,438.97	0.09
		Base		77.130326	385,651.63	78.618120	393,090.60	7,438.97	0.08
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
		Local	2,000,000.000	93.476438	1,869,528.75	96.584780	1,931,695.60	62,166.85	0.44
		Base		93.476438	1,869,528.75	96.584780	1,931,695.60	62,166.85	0.39
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
		Local	1,800,000.000	99.702426	1,794,643.66	82.424668	1,483,644.02	-310,999.64	0.34
		Base		99.702426	1,794,643.66	82.424668	1,483,644.02	-310,999.64	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35040UAC5	FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A					5.400000	15 Jul 2033		
		Local	1,400,000.000	107.562673	1,505,877.42	96.916090	1,356,825.26	-149,052.16	0.31
Original Face:		Base	1,400,000.000	107.562673	1,505,877.42	96.916090	1,356,825.26	-149,052.16	0.27
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
		Local	1,220,000.000	100.340655	1,224,155.99	86.685930	1,057,568.35	-166,587.64	0.24
Original Face:		Base	1,220,000.000	100.340655	1,224,155.99	86.685930	1,057,568.35	-166,587.64	0.21
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					6.859790	25 Aug 2033		
		Local	670,000.000	101.847969	682,381.39	98.502020	659,963.53	-22,417.86	0.15
Original Face:		Base	670,000.000	101.847969	682,381.39	98.502020	659,963.53	-22,417.86	0.13
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A					7.959790	25 Aug 2033		
		Local	1,520,000.000	99.153310	1,507,130.31	95.109540	1,445,665.01	-61,465.30	0.33
Original Face:		Base	1,520,000.000	99.153310	1,507,130.31	95.109540	1,445,665.01	-61,465.30	0.29
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A					7.609790	25 Jan 2034		
		Local	1,290,000.000	99.452298	1,282,934.65	91.827920	1,184,580.17	-98,354.48	0.27
Original Face:		Base	1,290,000.000	99.452298	1,282,934.65	91.827920	1,184,580.17	-98,354.48	0.24
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A					7.459790	25 Apr 2042		
		Local	1,550,000.000	100.000000	1,550,000.00	99.251740	1,538,401.97	-11,598.03	0.35
Original Face:		Base	1,550,000.000	100.000000	1,550,000.00	99.251740	1,538,401.97	-11,598.03	0.31
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25					8.250000	15 Feb 2028		
		Local	800,000.000	96.339458	770,715.66	91.000000	728,000.00	-42,715.66	0.16
		Base		96.339458	770,715.66	91.000000	728,000.00	-42,715.66	0.15
36162JAC0	GEO GROUP INC/THE SECURED 06/28 10.5					10.500000	30 Jun 2028		
		Local	1,310,000.000	96.373845	1,262,497.37	101.034217	1,323,548.24	61,050.87	0.30
		Base		96.373845	1,262,497.37	101.034217	1,323,548.24	61,050.87	0.27
36162JAD8	GEO GROUP INC/THE SECURED 144A 12/28 9.5					9.500000	31 Dec 2028		
		Local	270,000.000	81.199989	219,239.97	96.536000	260,647.20	41,407.23	0.06
		Base		81.199989	219,239.97	96.536000	260,647.20	41,407.23	0.05
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125					5.125000	15 Dec 2026		
		Local	320,000.000	98.194091	314,221.09	97.776500	312,884.80	-1,336.29	0.07
		Base		98.194091	314,221.09	97.776500	312,884.80	-1,336.29	0.06

Base Currency: USD - US DOLLAR

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36168QAN4	GFL ENVIRONMENTAL INC COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
		Local	370,000.000	89.412197	330,825.13	93.410000	345,617.00	14,791.87	0.08
		Base		89.412197	330,825.13	93.410000	345,617.00	14,791.87	0.07
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					5.385290	25 Dec 2035		
		Local	499,313.400	96.027275	479,477.05	83.336640	416,111.01	-63,366.04	0.09
Original Face:		Base	2,210,000.000	96.027275	479,477.05	83.336640	416,111.01	-63,366.04	0.08
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.989760	10 Oct 2049		
		Local	430,000.000	99.289542	426,945.03	84.789520	364,594.94	-62,350.09	0.08
Original Face:		Base	430,000.000	99.289542	426,945.03	84.789520	364,594.94	-62,350.09	0.07
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					4.812000	26 Sep 2037		
		Local	84,885.430	98.311006	83,451.72	99.256090	84,253.96	802.24	0.02
Original Face:		Base	2,660,000.000	98.311006	83,451.72	99.256090	84,253.96	802.24	0.02
36472TAA7	GANNETT CO INC SR SECURED 12/27 6					6.000000	01 Dec 2027		
		Local	198,000.000	96.412162	190,896.08	73.429088	145,389.59	-45,506.49	0.03
		Base		96.412162	190,896.08	73.429088	145,389.59	-45,506.49	0.03
37185LAN2	GENESIS ENERGY LP/FIN COMPANY GUAR 04/30 8.875					8.875000	15 Apr 2030		
		Local	670,000.000	100.000000	670,000.00	101.660000	681,122.00	11,122.00	0.15
		Base		100.000000	670,000.00	101.660000	681,122.00	11,122.00	0.14
37252KAR3	GEO GROUP INC 2022 TRANCHE 1 TERM LOAN						23 Mar 2027		
		Local	157,344.200	101.499998	159,704.36	101.000000	158,917.64	-786.72	0.04
		Base		101.499998	159,704.36	101.000000	158,917.64	-786.72	0.03
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
		Local	251,783.310	99.035937	249,355.96	87.062500	219,208.84	-30,147.12	0.05
		Base		99.035937	249,355.96	87.062500	219,208.84	-30,147.12	0.04
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
		Local	1,968,795.000	96.692960	1,903,686.17	90.234000	1,776,522.48	-127,163.69	0.40
		Base		96.692960	1,903,686.17	90.234000	1,776,522.48	-127,163.69	0.36
38179MAA4	GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2023 66A A 144A					1.000000	25 Apr 2036		
		Local	230,000.000	99.875000	229,712.50	99.500000	228,850.00	-862.50	0.05
Original Face:		Base	230,000.000	99.875000	229,712.50	99.500000	228,850.00	-862.50	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				0.475070	20 Nov 2042		
	28,092.680	Local	0.000320	0.09	2.391230	671.76	671.67	0.00
Original Face:	300,000.000	Base	0.000320	0.09	2.391230	671.76	671.67	0.00
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN					04 Aug 2027		
	0.000	Local	0.000000	-4.42	0.000000	0.00	4.42	0.00
		Base	0.000000	-4.42	0.000000	0.00	4.42	0.00
39355YAJ3	VT TOPCO, INC. 2021 INCREMENTAL TERM LOAN					01 Aug 2025		
	651,082.240	Local	99.705884	649,167.30	98.406200	640,705.29	-8,462.01	0.14
		Base	99.705884	649,167.30	98.406200	640,705.29	-8,462.01	0.13
39355YAK0	VT TOPCO, INC. 2021 DELAYED DRAW TERM LOAN					01 Aug 2025		
	18,571.440	Local	100.000000	18,571.44	98.406200	18,275.45	-295.99	0.00
		Base	100.000000	18,571.44	98.406200	18,275.45	-295.99	0.00
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B					16 Jun 2028		
	799,815.360	Local	98.037597	784,119.76	93.000000	743,828.28	-40,291.48	0.17
		Base	98.037597	784,119.76	93.000000	743,828.28	-40,291.48	0.15
40204BAA3	GUITAR CENTER INC SR SECURED 144A 01/26 8.5				8.500000	15 Jan 2026		
	0.000	Local	0.000000	7,041.56	0.000000	0.00	-7,041.56	0.00
		Base	0.000000	7,041.56	0.000000	0.00	-7,041.56	0.00
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028		
	740,000.000	Local	99.283766	734,699.87	87.633500	648,487.90	-86,211.97	0.15
		Base	99.283766	734,699.87	87.633500	648,487.90	-86,211.97	0.13
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A				6.427710	16 Jun 2036		
	450,000.000	Local	100.000000	450,000.00	93.499700	420,748.65	-29,251.35	0.10
Original Face:	450,000.000	Base	100.000000	450,000.00	93.499700	420,748.65	-29,251.35	0.09
40637HAD1	HALOZYME THERAPEUTICS IN SR UNSECURED 03/27 0.25				0.250000	01 Mar 2027		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
41809JAA3	KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75				7.750000	15 Jan 2028		
	730,000.000	Local	99.203929	724,188.68	101.395000	740,183.50	15,994.82	0.17
		Base	99.203929	724,188.68	101.395000	740,183.50	15,994.82	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75				5.750000	20 Jan 2026		
	1,000,000.000	Local	95.585806	955,858.06	94.935500	949,355.00	-6,503.06	0.21
		Base	95.585806	955,858.06	94.935500	949,355.00	-6,503.06	0.19
421300AM6	HAYWARD INDUSTRIES INC 2022 TERM LOAN					30 May 2028		
	417,900.060	Local	96.166572	401,880.16	97.125000	405,885.43	4,005.27	0.09
		Base	96.166572	401,880.16	97.125000	405,885.43	4,005.27	0.08
431318AZ7	HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25				6.250000	15 Apr 2032		
	600,000.000	Local	100.000000	600,000.00	92.500000	555,000.00	-45,000.00	0.13
		Base	100.000000	600,000.00	92.500000	555,000.00	-45,000.00	0.11
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A				4.193500	05 Nov 2038		
	640,000.000	Local	105.989022	678,329.74	89.336210	571,751.74	-106,578.00	0.13
Original Face:	640,000.000	Base	105.989022	678,329.74	89.336210	571,751.74	-106,578.00	0.12
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125				6.125000	01 Apr 2029		
	950,000.000	Local	104.538517	993,115.91	94.500000	897,750.00	-95,365.91	0.20
		Base	104.538517	993,115.91	94.500000	897,750.00	-95,365.91	0.18
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN					20 Mar 2028		
	1,337,968.440	Local	99.225580	1,327,606.94	93.500000	1,251,000.49	-76,606.45	0.28
		Base	99.225580	1,327,606.94	93.500000	1,251,000.49	-76,606.45	0.25
44928XBJ2	ICG US CLO LTD ICG 2014 1A CR2 144A				8.437710	20 Oct 2034		
	980,000.000	Local	99.514841	975,245.44	87.830500	860,738.90	-114,506.54	0.19
Original Face:	980,000.000	Base	99.514841	975,245.44	87.830500	860,738.90	-114,506.54	0.17
44988FAD2	IIP OPERATING PARTNER COMPANY GUAR 05/26 5.5				5.500000	25 May 2026		
	770,000.000	Local	96.070134	739,740.03	85.918351	661,571.30	-78,168.73	0.15
		Base	96.070134	739,740.03	85.918351	661,571.30	-78,168.73	0.13
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
	330,000.000	Local	102.515988	338,302.76	95.800000	316,140.00	-22,162.76	0.07
		Base	102.515988	338,302.76	95.800000	316,140.00	-22,162.76	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
	370,000.000	Local	96.770173	358,049.64	94.754875	350,593.04	-7,456.60	0.08
		Base	96.770173	358,049.64	94.754875	350,593.04	-7,456.60	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46116VAE5	STONEX GROUP INC SR SECURED 144A 06/25 8.625				8.625000	15 Jun 2025		
	1,190,000.000	Local	100.534155	1,196,356.44	100.504094	1,195,998.72	-357.72	0.27
		Base	100.534155	1,196,356.44	100.504094	1,195,998.72	-357.72	0.24
46630CAF1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007 CH4 M1				5.075290	25 May 2037		
	1,170,000.000	Local	98.434752	1,151,686.60	95.059170	1,112,192.29	-39,494.31	0.25
Original Face:	1,170,000.000	Base	98.434752	1,151,686.60	95.059170	1,112,192.29	-39,494.31	0.22
466317AL8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP D 144A				6.502010	15 Apr 2037		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
46654EAG6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 NYAH D 144A				6.224000	15 Jun 2038		
	1,440,000.000	Local	99.771214	1,436,705.48	91.971560	1,324,390.46	-112,315.02	0.30
Original Face:	1,440,000.000	Base	99.771214	1,436,705.48	91.971560	1,324,390.46	-112,315.02	0.27
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028		
	1,842,964.850	Local	99.735631	1,838,092.62	98.200000	1,809,791.48	-28,301.14	0.41
		Base	99.735631	1,838,092.62	98.200000	1,809,791.48	-28,301.14	0.37
47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5				4.500000	15 Nov 2029		
	490,000.000	Local	100.706388	493,461.30	90.000000	441,000.00	-52,461.30	0.10
		Base	100.706388	493,461.30	90.000000	441,000.00	-52,461.30	0.09
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				7.457710	20 Oct 2027		
	250,000.000	Local	99.540008	248,850.02	94.656900	236,642.25	-12,207.77	0.05
Original Face:	250,000.000	Base	99.540008	248,850.02	94.656900	236,642.25	-12,207.77	0.05
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				6.592430	15 Jul 2031		
	500,000.000	Local	97.838394	489,191.97	96.914700	484,573.50	-4,618.47	0.11
Original Face:	500,000.000	Base	97.838394	489,191.97	96.914700	484,573.50	-4,618.47	0.10
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A				7.241480	15 Aug 2038		
	1,131,819.950	Local	100.000000	1,131,819.95	92.899040	1,051,449.87	-80,370.08	0.24
Original Face:	1,140,000.000	Base	100.000000	1,131,819.95	92.899040	1,051,449.87	-80,370.08	0.21
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A				6.908570	15 Feb 2039		
	1,140,000.000	Local	100.000000	1,140,000.00	92.708500	1,056,876.90	-83,123.10	0.24
Original Face:	1,140,000.000	Base	100.000000	1,140,000.00	92.708500	1,056,876.90	-83,123.10	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027		
		Local	600,000.000	103.979173	623,875.04	91.866000	551,196.00	-72,679.04	0.12
		Base		103.979173	623,875.04	91.866000	551,196.00	-72,679.04	0.11
48668NAA9	KAZTRANSGAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
		Local	540,000.000	100.953454	545,148.65	89.450000	483,030.00	-62,118.65	0.11
		Base		100.953454	545,148.65	89.450000	483,030.00	-62,118.65	0.10
501797AN4	BATH + BODY WORKS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
		Local	710,000.000	93.331403	662,652.96	95.500000	678,050.00	15,397.04	0.15
		Base		93.331403	662,652.96	95.500000	678,050.00	15,397.04	0.14
50205HAC4	LRS HOLDINGS, LLC TERM LOAN B						31 Aug 2028		
		Local	1,125,750.000	99.673336	1,122,072.58	97.625000	1,099,013.44	-23,059.14	0.25
		Base		99.673336	1,122,072.58	97.625000	1,099,013.44	-23,059.14	0.22
50212YAD6	LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4					4.000000	15 Mar 2029		
		Local	790,000.000	88.900881	702,316.96	90.000000	711,000.00	8,683.04	0.16
		Base		88.900881	702,316.96	90.000000	711,000.00	8,683.04	0.14
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN						05 May 2028		
		Local	390,000.000	99.261951	387,121.61	90.000000	351,000.00	-36,121.61	0.08
		Base		99.261951	387,121.61	90.000000	351,000.00	-36,121.61	0.07
51207KAB5	LAKESHORE LEARNING MATERIALS TERM LOAN						29 Sep 2028		
		Local	1,118,700.000	99.875034	1,117,302.01	98.000000	1,096,326.00	-20,976.01	0.25
		Base		99.875034	1,117,302.01	98.000000	1,096,326.00	-20,976.01	0.22
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5					5.000000	01 Feb 2026		
		Local	800,000.000	100.322990	802,583.92	89.486000	715,888.00	-86,695.92	0.16
		Base		100.322990	802,583.92	89.486000	715,888.00	-86,695.92	0.14
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					3.250000	25 Jul 2061		
		Local	860,000.000	100.058993	860,507.34	87.207080	749,980.89	-110,526.45	0.17
Original Face:		Base	860,000.000	100.058993	860,507.34	87.207080	749,980.89	-110,526.45	0.15
52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A					2.250000	25 Jul 2067		
		Local	233,100.320	100.023964	233,156.18	90.812520	211,684.27	-21,471.91	0.05
Original Face:		Base	290,000.000	100.023964	233,156.18	90.812520	211,684.27	-21,471.91	0.04

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52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A				1.750000	25 Apr 2061		
	273,822.510	Local	98.165202	268,798.42	93.248540	255,335.49	-13,462.93	0.06
Original Face:	360,000.000	Base	98.165202	268,798.42	93.248540	255,335.49	-13,462.93	0.05
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A				3.500000	25 Apr 2061		
	900,000.000	Local	100.068197	900,613.77	88.975130	800,776.17	-99,837.60	0.18
Original Face:	900,000.000	Base	100.068197	900,613.77	88.975130	800,776.17	-99,837.60	0.16
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B					09 Mar 2028		
	464,735.470	Local	99.011920	460,143.51	98.410700	457,349.43	-2,794.08	0.10
		Base	99.011920	460,143.51	98.410700	457,349.43	-2,794.08	0.09
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2				2.000000	15 Jul 2024		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5				8.500000	15 Jul 2029		
	380,000.000	Local	109.607526	416,508.60	25.000000	95,000.00	-321,508.60	0.02
		Base	109.607526	416,508.60	25.000000	95,000.00	-321,508.60	0.02
53219LAR0	LIFEPT/LEGACY LIFEPT COMPANY GUAR 144A 12/26 9.75				9.750000	01 Dec 2026		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
53219LAT6	LEGACY LIFEPOINT HEALTH SR SECURED 144A 04/25 6.75				6.750000	15 Apr 2025		
	600,000.000	Local	95.193272	571,159.63	94.896000	569,376.00	-1,783.63	0.13
		Base	95.193272	571,159.63	94.896000	569,376.00	-1,783.63	0.12
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A				5.350000	20 Jun 2047		
	399,197.180	Local	110.338620	440,468.66	89.687220	358,028.85	-82,439.81	0.08
Original Face:	610,000.000	Base	110.338620	440,468.66	89.687220	358,028.85	-82,439.81	0.07
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				5.745290	25 Oct 2034		
	310,498.110	Local	99.854659	310,046.83	91.883560	285,296.72	-24,750.11	0.06
Original Face:	1,270,000.000	Base	99.854659	310,046.83	91.883560	285,296.72	-24,750.11	0.06
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4				6.120290	25 Feb 2035		
	630,280.450	Local	100.323129	632,317.07	95.731980	603,379.95	-28,937.12	0.14
Original Face:	890,000.000	Base	100.323129	632,317.07	95.731980	603,379.95	-28,937.12	0.12

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552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
		Local	660,000.000	100.823667	665,436.20	95.882500	632,824.50	-32,611.70	0.14
		Base		100.823667	665,436.20	95.882500	632,824.50	-32,611.70	0.13
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A					7.709730	19 Feb 2037		
		Local	1,310,000.000	100.000000	1,310,000.00	90.767900	1,189,059.49	-120,940.51	0.27
Original Face:		Base	1,310,000.000	100.000000	1,310,000.00	90.767900	1,189,059.49	-120,940.51	0.24
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A					6.634000	15 May 2038		
		Local	910,000.000	100.000000	910,000.00	92.725290	843,800.14	-66,199.86	0.19
Original Face:		Base	910,000.000	100.000000	910,000.00	92.725290	843,800.14	-66,199.86	0.17
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A					2.717520	15 Dec 2036		
		Local	890,000.000	99.569089	886,164.89	84.924620	755,829.12	-130,335.77	0.17
Original Face:		Base	890,000.000	99.569089	886,164.89	84.924620	755,829.12	-130,335.77	0.15
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
		Local	1,266,892.680	99.594843	1,261,759.77	81.550000	1,033,150.98	-228,608.79	0.23
		Base		99.594843	1,261,759.77	81.550000	1,033,150.98	-228,608.79	0.21
55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL						27 Jul 2029		
		Local	1,560,000.000	98.729583	1,540,181.50	74.333300	1,159,599.48	-380,582.02	0.26
		Base		98.729583	1,540,181.50	74.333300	1,159,599.48	-380,582.02	0.23
55916AAB0	MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875					7.875000	01 May 2029		
		Local	750,000.000	99.648344	747,362.58	70.343000	527,572.50	-219,790.08	0.12
		Base		99.648344	747,362.58	70.343000	527,572.50	-219,790.08	0.11
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					8.107710	20 Jan 2033		
		Local	270,000.000	98.876174	266,965.67	92.281900	249,161.13	-17,804.54	0.06
Original Face:		Base	270,000.000	98.876174	266,965.67	92.281900	249,161.13	-17,804.54	0.05
56579AAQ3	MARATHON CLO LTD MCLO 2019 1A C 144A					8.862430	15 Apr 2032		
		Local	600,000.000	98.134250	588,805.50	83.332500	499,995.00	-88,810.50	0.11
Original Face:		Base	600,000.000	98.134250	588,805.50	83.332500	499,995.00	-88,810.50	0.10
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					8.337710	20 Jan 2032		
		Local	900,000.000	93.761396	843,852.56	84.661000	761,949.00	-81,903.56	0.17
Original Face:		Base	900,000.000	93.761396	843,852.56	84.661000	761,949.00	-81,903.56	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875000	01 Dec 2024		
	260,000.000	Local	100.325008	260,845.02	99.263031	258,083.88	-2,761.14	0.06
		Base	100.325008	260,845.02	99.263031	258,083.88	-2,761.14	0.05
57665RAG1	MATCH GROUP HLD II LLC SR UNSECURED 144A 12/27 5				5.000000	15 Dec 2027		
	280,000.000	Local	94.130364	263,565.02	94.725000	265,230.00	1,664.98	0.06
		Base	94.130364	263,565.02	94.725000	265,230.00	1,664.98	0.05
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B					29 Jan 2027		
	920,305.020	Local	99.339206	914,223.70	97.687500	899,022.97	-15,200.73	0.20
		Base	99.339206	914,223.70	97.687500	899,022.97	-15,200.73	0.18
57776DAE3	AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN					15 Feb 2029		
	1,498,204.390	Local	99.568033	1,491,732.64	97.625000	1,462,622.04	-29,110.60	0.33
		Base	99.568033	1,491,732.64	97.625000	1,462,622.04	-29,110.60	0.30
58403YAR7	MED TRUST MED 2021 MDLN D 144A				6.685000	15 Nov 2038		
	1,146,593.640	Local	100.000000	1,146,593.64	95.164090	1,091,145.40	-55,448.24	0.25
Original Face:	1,150,000.000	Base	100.000000	1,146,593.64	95.164090	1,091,145.40	-55,448.24	0.22
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B					23 Oct 2028		
	0.000	Local	0.000000	-3,131.14	0.000000	0.00	3,131.14	0.00
		Base	0.000000	-3,131.14	0.000000	0.00	3,131.14	0.00
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030		
	790,000.000	Local	117.833342	930,883.40	101.935000	805,286.50	-125,596.90	0.18
		Base	117.833342	930,883.40	101.935000	805,286.50	-125,596.90	0.16
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029		
	980,000.000	Local	100.983158	989,634.95	81.500000	798,700.00	-190,934.95	0.18
		Base	100.983158	989,634.95	81.500000	798,700.00	-190,934.95	0.16
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125				3.125000	14 Jan 2031		
	840,000.000	Local	96.832349	813,391.73	77.183656	648,342.71	-165,049.02	0.15
		Base	96.832349	813,391.73	77.183656	648,342.71	-165,049.02	0.13
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A				5.365290	25 Jun 2035		
	9,353.660	Local	99.778696	9,332.96	100.389900	9,390.13	57.17	0.00
Original Face:	8,410,000.000	Base	99.778696	9,332.96	100.389900	9,390.13	57.17	0.00

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59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5				6.500000	01 May 2028		
	720,000.000	Local	100.000000	720,000.00	85.068000	612,489.60	-107,510.40	0.14
		Base	100.000000	720,000.00	85.068000	612,489.60	-107,510.40	0.12
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A				8.672430	15 Jul 2029		
	750,000.000	Local	99.923084	749,423.13	87.488500	656,163.75	-93,259.38	0.15
Original Face:	750,000.000	Base	99.923084	749,423.13	87.488500	656,163.75	-93,259.38	0.13
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027		
	953,326.620	Local	99.920860	952,572.16	94.812500	903,872.80	-48,699.36	0.20
		Base	99.920860	952,572.16	94.812500	903,872.80	-48,699.36	0.18
59980MAJ0	MILL CITY MORTGAGE TRUST MCMLT 2018 2 M3 144A				3.750000	25 May 2058		
	1,188,207.490	Local	94.347320	1,121,041.92	88.478520	1,051,308.40	-69,733.52	0.24
Original Face:	1,190,000.000	Base	94.347320	1,121,041.92	88.478520	1,051,308.40	-69,733.52	0.21
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A				4.340000	20 Mar 2043		
	410,139.410	Local	99.501289	408,094.00	91.986550	377,273.09	-30,820.91	0.09
Original Face:	880,000.000	Base	99.501289	408,094.00	91.986550	377,273.09	-30,820.91	0.08
60337JAA4	ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5				6.500000	15 Feb 2030		
	700,000.000	Local	98.524926	689,674.48	80.939230	566,574.61	-123,099.87	0.13
		Base	98.524926	689,674.48	80.939230	566,574.61	-123,099.87	0.11
608328BJ8	MOHEGAN TRIBAL GAMING AU COMPANY GUAR 144A 12/27 13.25				13.250000	15 Dec 2027		
	1,500,000.000	Local	96.411163	1,446,167.44	107.567000	1,613,505.00	167,337.56	0.36
		Base	96.411163	1,446,167.44	107.567000	1,613,505.00	167,337.56	0.33
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				5.655290	25 Apr 2034		
	158,579.430	Local	99.471710	157,741.67	95.841280	151,984.56	-5,757.11	0.03
Original Face:	610,000.000	Base	99.471710	157,741.67	95.841280	151,984.56	-5,757.11	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				5.745290	25 Aug 2034		
	446,513.750	Local	99.364850	443,677.72	92.751850	414,149.76	-29,527.96	0.09
Original Face:	950,000.000	Base	99.364850	443,677.72	92.751850	414,149.76	-29,527.96	0.08
62432MAW9	MOUNTAIN VIEW CLO MVEW 2019 1A DR 144A				8.732430	15 Oct 2034		
	1,400,000.000	Local	99.280256	1,389,923.58	89.402200	1,251,630.80	-138,292.78	0.28
Original Face:	1,400,000.000	Base	99.280256	1,389,923.58	89.402200	1,251,630.80	-138,292.78	0.25

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62482BAB8	MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25						5.250000	01 Oct 2029		
			780,000.000	Local	83.825545	653,839.25	86.761250	676,737.75	22,898.50	0.15
				Base	83.825545	653,839.25	86.761250	676,737.75	22,898.50	0.14
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A						8.095290	25 Oct 2049		
			697,420.000	Local	100.633329	701,836.96	91.701000	639,541.11	-62,295.85	0.14
Original Face:			740,000.000	Base	100.633329	701,836.96	91.701000	639,541.11	-62,295.85	0.13
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A						8.595290	25 Mar 2050		
			670,000.000	Local	103.541248	693,726.36	92.655470	620,791.65	-72,934.71	0.14
Original Face:			670,000.000	Base	103.541248	693,726.36	92.655470	620,791.65	-72,934.71	0.13
62886EBA5	NCR CORP COMPANY GUAR 144A 04/29 5.125						5.125000	15 Apr 2029		
			720,000.000	Local	99.896881	719,257.54	86.531610	623,027.59	-96,229.95	0.14
				Base	99.896881	719,257.54	86.531610	623,027.59	-96,229.95	0.13
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625						3.625000	15 Dec 2024		
			430,000.000	Local	89.884188	386,502.01	93.000000	399,900.00	13,397.99	0.09
				Base	89.884188	386,502.01	93.000000	399,900.00	13,397.99	0.08
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875						5.875000	15 Mar 2026		
			640,000.000	Local	85.121398	544,776.95	85.000000	544,000.00	-776.95	0.12
				Base	85.121398	544,776.95	85.000000	544,000.00	-776.95	0.11
62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875						5.875000	15 Feb 2027		
			850,000.000	Local	100.000000	850,000.00	93.973000	798,770.50	-51,229.50	0.18
				Base	100.000000	850,000.00	93.973000	798,770.50	-51,229.50	0.16
62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A						7.230000	15 Nov 2038		
			1,460,000.000	Local	99.540351	1,453,289.13	83.009340	1,211,936.36	-241,352.77	0.27
Original Face:			1,460,000.000	Base	99.540351	1,453,289.13	83.009340	1,211,936.36	-241,352.77	0.24
631704AF0	NASSAU LTD NCC 2021 IA D 144A						8.542430	26 Aug 2034		
			1,250,000.000	Local	99.122788	1,239,034.85	82.762000	1,034,525.00	-204,509.85	0.23
Original Face:			1,250,000.000	Base	99.122788	1,239,034.85	82.762000	1,034,525.00	-204,509.85	0.21
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A						2.240000	15 May 2069		
			360,000.000	Local	101.119256	364,029.32	72.428540	260,742.74	-103,286.58	0.06
Original Face:			360,000.000	Base	101.119256	364,029.32	72.428540	260,742.74	-103,286.58	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64073KAA1	NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625				6.625000	15 May 2025		
	800,000.000	Local	100.065313	800,522.50	96.926055	775,408.44	-25,114.06	0.18
		Base	100.065313	800,522.50	96.926055	775,408.44	-25,114.06	0.16
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A				7.742430	15 Jul 2034		
	350,000.000	Local	100.000000	350,000.00	91.168100	319,088.35	-30,911.65	0.07
Original Face:	350,000.000	Base	100.000000	350,000.00	91.168100	319,088.35	-30,911.65	0.06
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				5.790290	25 Sep 2035		
	750,000.000	Local	78.114335	585,857.51	95.183230	713,874.23	128,016.72	0.16
Original Face:	750,000.000	Base	78.114335	585,857.51	95.183230	713,874.23	128,016.72	0.14
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
	334,012.840	Local	102.104733	341,042.92	91.786380	306,578.29	-34,464.63	0.07
Original Face:	690,000.000	Base	102.104733	341,042.92	91.786380	306,578.29	-34,464.63	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
	234,108.980	Local	102.338005	239,582.46	95.430270	223,410.83	-16,171.63	0.05
Original Face:	970,000.000	Base	102.338005	239,582.46	95.430270	223,410.83	-16,171.63	0.05
64828NBD6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B5 144A				2.845683	25 Jun 2057		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052		
	106,108.960	Local	100.107522	106,223.05	92.204380	97,837.11	-8,385.94	0.02
Original Face:	1,050,000.000	Base	100.107522	106,223.05	92.204380	97,837.11	-8,385.94	0.02
64831UAC8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A3 144A				5.000000	25 Jun 2062		
	821,441.830	Local	96.771434	794,921.04	94.244720	774,165.55	-20,755.49	0.17
Original Face:	889,000.000	Base	96.771434	794,921.04	94.244720	774,165.55	-20,755.49	0.16
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000				0.010000	15 Nov 2025		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		
	209,014.380	Local	100.633234	210,337.93	95.044990	198,657.70	-11,680.23	0.04
Original Face:	1,280,000.000	Base	100.633234	210,337.93	95.044990	198,657.70	-11,680.23	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5						5.000000	15 Jan 2044		
			0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
				Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125						8.125000	01 Mar 2028		
			870,000.000	Local	103.441444	899,940.56	98.000000	852,600.00	-47,340.56	0.19
				Base	103.441444	899,940.56	98.000000	852,600.00	-47,340.56	0.17
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125						7.125000	01 Nov 2022		
			780,000.000	Local	78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
				Base	78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
668771AL2	GEN DIGITAL INC COMPANY GUAR 144A 09/30 7.125						7.125000	30 Sep 2030		
			1,000,000.000	Local	99.296683	992,966.83	99.500000	995,000.00	2,033.17	0.22
				Base	99.296683	992,966.83	99.500000	995,000.00	2,033.17	0.20
67116VAA9	ONSLOW BAY FINANCIAL LLC OBX 2022 NQM6 A1 144A						4.700000	25 Jul 2062		
			1,041,912.940	Local	98.946204	1,030,933.30	96.482270	1,005,261.26	-25,672.04	0.23
Original Face:			1,100,000.000	Base	98.946204	1,030,933.30	96.482270	1,005,261.26	-25,672.04	0.20
674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375						6.375000	01 Jun 2026		
			1,100,000.000	Local	101.303257	1,114,335.83	99.047000	1,089,517.00	-24,818.83	0.25
				Base	101.303257	1,114,335.83	99.047000	1,089,517.00	-24,818.83	0.22
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4						4.400000	15 Aug 2049		
			360,000.000	Local	77.251958	278,107.05	78.078000	281,080.80	2,973.75	0.06
				Base	77.251958	278,107.05	78.078000	281,080.80	2,973.75	0.06
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5						7.500000	01 May 2031		
			0.000	Local	0.000000	6.00	0.000000	0.00	-6.00	0.00
				Base	0.000000	6.00	0.000000	0.00	-6.00	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45						6.450000	15 Sep 2036		
			1,360,000.000	Local	101.956052	1,386,602.31	104.893000	1,426,544.80	39,942.49	0.32
				Base	101.956052	1,386,602.31	104.893000	1,426,544.80	39,942.49	0.29
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000							10 Oct 2036		
			0.000	Local	0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00
				Base	0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67515JAA3	OCEAN TRAILS CLO OCTR 2023 14A A1 144A				6.779700	20 Jan 2035		
	990,000.000	Local	100.000000	990,000.00	99.682300	986,854.77	-3,145.23	0.22
Original Face:	990,000.000	Base	100.000000	990,000.00	99.682300	986,854.77	-3,145.23	0.20
67516CAU3	OCEAN TRAILS CLO OCTR 2020 10A DR 144A				8.512430	15 Oct 2034		
	580,000.000	Local	99.108691	574,830.41	89.705300	520,290.74	-54,539.67	0.12
Original Face:	580,000.000	Base	99.108691	574,830.41	89.705300	520,290.74	-54,539.67	0.11
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				6.842570	20 Jan 2031		
	850,000.000	Local	97.456259	828,378.20	89.995700	764,963.45	-63,414.75	0.17
Original Face:	850,000.000	Base	97.456259	828,378.20	89.995700	764,963.45	-63,414.75	0.15
68235XAB7	ONE CALL CORPORATION 2021 TERM LOAN					22 Apr 2027		
	1,316,550.000	Local	98.511497	1,296,953.11	73.666700	969,858.94	-327,094.17	0.22
		Base	98.511497	1,296,953.11	73.666700	969,858.94	-327,094.17	0.20
68250XAB7	19TH HOLDINGS GOLF LLC 2022 TERM LOAN B					07 Feb 2029		
	1,751,200.000	Local	99.573532	1,743,731.69	92.750000	1,624,238.00	-119,493.69	0.37
		Base	99.573532	1,743,731.69	92.750000	1,624,238.00	-119,493.69	0.33
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375				4.375000	31 Oct 2029		
	960,000.000	Local	99.104423	951,402.46	88.320016	847,872.15	-103,530.31	0.19
		Base	99.104423	951,402.46	88.320016	847,872.15	-103,530.31	0.17
69291LAB2	PECF USS INTERMEDIATE HLDG III TERM LOAN B					15 Dec 2028		
	1,017,125.000	Local	100.175625	1,018,911.33	83.812500	852,477.89	-166,433.44	0.19
		Base	100.175625	1,018,911.33	83.812500	852,477.89	-166,433.44	0.17
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875				7.875000	01 Jun 2027		
	490,000.000	Local	110.123733	539,606.29	98.232676	481,340.11	-58,266.18	0.11
		Base	110.123733	539,606.29	98.232676	481,340.11	-58,266.18	0.10
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A				8.552290	27 Nov 2031		
	362,072.930	Local	100.286180	363,109.11	96.495210	349,383.03	-13,726.08	0.08
		Base	100.286180	363,109.11	96.495210	349,383.03	-13,726.08	0.07
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028		
	1,100,000.000	Local	99.158095	1,090,739.04	91.567697	1,007,244.67	-83,494.37	0.23
		Base	99.158095	1,090,739.04	91.567697	1,007,244.67	-83,494.37	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056		
	252,307.490	Local	99.999687	252,306.70	82.916710	209,205.07	-43,101.63	0.05
Original Face:	290,000.000	Base	99.999687	252,306.70	82.916710	209,205.07	-43,101.63	0.04
69403HAL4	PACIFIC BELLS LLC TERM LOAN B					10 Nov 2028		
	612,329.900	Local	99.163271	607,206.36	95.500000	584,775.05	-22,431.31	0.13
		Base	99.163271	607,206.36	95.500000	584,775.05	-22,431.31	0.12
69690CAJ2	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 3A C 144A				9.405070	15 Apr 2031		
	1,210,000.000	Local	95.529899	1,155,911.78	97.138900	1,175,380.69	19,468.91	0.27
Original Face:	1,210,000.000	Base	95.529899	1,155,911.78	97.138900	1,175,380.69	19,468.91	0.24
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056		
	770,000.000	Local	110.610404	851,700.11	74.255428	571,766.80	-279,933.31	0.13
Original Face:	770,000.030	Base	110.610404	851,700.11	74.255428	571,766.80	-279,933.31	0.12
69867DAC2	CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 05/27 8.5				8.500000	15 May 2027		
	940,000.000	Local	102.212535	960,797.83	100.375000	943,525.00	-17,272.83	0.21
		Base	102.212535	960,797.83	100.375000	943,525.00	-17,272.83	0.19
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027		
	1,600,000.000	Local	91.776836	1,468,429.38	77.408321	1,238,533.14	-229,896.24	0.28
		Base	91.776836	1,468,429.38	77.408321	1,238,533.14	-229,896.24	0.25
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4				4.000000	15 Jun 2029		
	550,000.000	Local	99.673885	548,206.37	75.853383	417,193.61	-131,012.76	0.09
		Base	99.673885	548,206.37	75.853383	417,193.61	-131,012.76	0.08
71360HAB3	PERATON CORP TERM LOAN B					01 Feb 2028		
	1,241,125.070	Local	99.624835	1,236,468.80	98.425000	1,221,577.35	-14,891.45	0.28
		Base	99.624835	1,236,468.80	98.425000	1,221,577.35	-14,891.45	0.25
71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1					01 Feb 2029		
	747,522.530	Local	98.772915	738,349.79	96.750000	723,228.05	-15,121.74	0.16
		Base	98.772915	738,349.79	96.750000	723,228.05	-15,121.74	0.15
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
	400,000.000	Local	101.425608	405,702.43	85.368806	341,475.22	-64,227.21	0.08
		Base	101.425608	405,702.43	85.368806	341,475.22	-64,227.21	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
		Local	687,809.820	99.432952	683,909.61	97.156200	668,249.88	-15,659.73	0.15
		Base		99.432952	683,909.61	97.156200	668,249.88	-15,659.73	0.14
719245AD4	PHOTO HOLDINGS MERGER SU SR SECURED 144A 10/26 8.5					8.500000	01 Oct 2026		
		Local	0.000	0.000000	0.03	0.000000	0.00	-0.03	0.00
		Base		0.000000	0.03	0.000000	0.00	-0.03	0.00
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					8.973570	31 Dec 2099		
		Local	1,130,000.000	86.814104	980,999.37	88.517966	1,000,253.02	19,253.65	0.23
		Base		86.814104	980,999.37	88.517966	1,000,253.02	19,253.65	0.20
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027		
		Local	487,506.360	93.182175	454,269.03	94.583300	461,099.60	6,830.57	0.10
		Base		93.182175	454,269.03	94.583300	461,099.60	6,830.57	0.09
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B						29 Apr 2024		
		Local	0.000	0.000000	-1,223.54	0.000000	0.00	1,223.54	0.00
		Base		0.000000	-1,223.54	0.000000	0.00	1,223.54	0.00
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					7.607710	20 Jul 2034		
		Local	850,000.000	100.000000	850,000.00	89.002600	756,522.10	-93,477.90	0.17
Original Face:		Base	850,000.000	100.000000	850,000.00	89.002600	756,522.10	-93,477.90	0.15
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
		Local	881,275.340	99.019262	872,632.34	96.125000	847,125.92	-25,506.42	0.19
		Base		99.019262	872,632.34	96.125000	847,125.92	-25,506.42	0.17
74049LAP6	WESTERN DENTAL SERVICES INC. 2021 TERM LOAN B						18 Aug 2028		
		Local	1,876,250.000	99.587660	1,868,513.47	91.812500	1,722,632.03	-145,881.44	0.39
		Base		99.587660	1,868,513.47	91.812500	1,722,632.03	-145,881.44	0.35
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
		Local	1,445,400.000	99.183850	1,433,603.37	94.000000	1,358,676.00	-74,927.37	0.31
		Base		99.183850	1,433,603.37	94.000000	1,358,676.00	-74,927.37	0.27
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN						08 Oct 2029		
		Local	200,000.000	99.556910	199,113.82	88.000000	176,000.00	-23,113.82	0.04
		Base		99.556910	199,113.82	88.000000	176,000.00	-23,113.82	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
		Local	750,000.000	100.000000	750,000.00	78.696653	590,224.90	-159,775.10	0.13
		Base		100.000000	750,000.00	78.696653	590,224.90	-159,775.10	0.12
747262AZ6	QVC INC SR SECURED 09/28 4.375					4.375000	01 Sep 2028		
		Local	700,000.000	44.796923	313,578.46	40.500000	283,500.00	-30,078.46	0.06
		Base		44.796923	313,578.46	40.500000	283,500.00	-30,078.46	0.06
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	380,000.000	100.000000	380,000.00	97.883000	371,955.40	-8,044.60	0.08
		Base		100.000000	380,000.00	97.883000	371,955.40	-8,044.60	0.08
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						18 Mar 2029		
		Local	891,000.000	99.335616	885,080.34	98.675000	879,194.25	-5,886.09	0.20
		Base		99.335616	885,080.34	98.675000	879,194.25	-5,886.09	0.18
74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/31 3.875					3.875000	01 Mar 2031		
		Local	70,000.000	77.060686	53,942.48	82.914000	58,039.80	4,097.32	0.01
		Base		77.060686	53,942.48	82.914000	58,039.80	4,097.32	0.01
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5					3.500000	15 Feb 2028		
		Local	990,000.000	99.324674	983,314.27	52.006000	514,859.40	-468,454.87	0.12
		Base		99.324674	983,314.27	52.006000	514,859.40	-468,454.87	0.10
75009XAB6	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B						15 Feb 2028		
		Local	1,313,101.000	99.638764	1,308,357.60	52.928600	695,005.98	-613,351.62	0.16
		Base		99.638764	1,308,357.60	52.928600	695,005.98	-613,351.62	0.14
750103AA1	RAD CLO LTD RAD 2021 15A A 144A					5.897710	20 Jan 2034		
		Local	1,210,000.000	97.944271	1,185,125.68	98.169000	1,187,844.90	2,719.22	0.27
Original Face:		Base	1,210,000.000	97.944271	1,185,125.68	98.169000	1,187,844.90	2,719.22	0.24
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
		Local	870,000.000	100.476798	874,148.14	55.250000	480,675.00	-393,473.14	0.11
		Base		100.476798	874,148.14	55.250000	480,675.00	-393,473.14	0.10
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
		Local	0.000	0.000000	-151.02	0.000000	0.00	151.02	0.00
		Base		0.000000	-151.02	0.000000	0.00	151.02	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25					8.250000	15 Jan 2029		
		Local	1,000,000.000	105.825045	1,058,250.45	103.977959	1,039,779.59	-18,470.86	0.23
		Base		105.825045	1,058,250.45	103.977959	1,039,779.59	-18,470.86	0.21
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN						27 Apr 2028		
		Local	1,142,600.000	99.449917	1,136,314.75	78.531200	897,297.49	-239,017.26	0.20
		Base		99.449917	1,136,314.75	78.531200	897,297.49	-239,017.26	0.18
75774EAK1	REDSTONE HOLDCO 2 LP 2021 2ND LIEN TERM LOAN						27 Apr 2029		
		Local	1,130,000.000	98.552162	1,113,639.43	50.000000	565,000.00	-548,639.43	0.13
		Base		98.552162	1,113,639.43	50.000000	565,000.00	-548,639.43	0.11
76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375					6.375000	15 Feb 2029		
		Local	1,000,000.000	99.251986	992,519.86	83.965187	839,651.87	-152,867.99	0.19
		Base		99.251986	992,519.86	83.965187	839,651.87	-152,867.99	0.17
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
		Local	38,939.370	100.242967	39,033.98	98.135840	38,213.48	-820.50	0.01
Original Face:		Base	840,000.000	100.242967	39,033.98	98.135840	38,213.48	-820.50	0.01
76243NAJ5	RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A					9.493430	19 Jan 2037		
		Local	1,500,000.000	100.000000	1,500,000.00	95.508100	1,432,621.50	-67,378.50	0.32
Original Face:		Base	1,500,000.000	100.000000	1,500,000.00	95.508100	1,432,621.50	-67,378.50	0.29
77340RAD9	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/38 7.5					7.500000	15 Jul 2038		
		Local	550,000.000	101.812409	559,968.25	90.958824	500,273.53	-59,694.72	0.11
		Base		101.812409	559,968.25	90.958824	500,273.53	-59,694.72	0.10
780153AZ5	ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5					11.500000	01 Jun 2025		
		Local	360,000.000	105.586039	380,109.74	106.629000	383,864.40	3,754.66	0.09
		Base		105.586039	380,109.74	106.629000	383,864.40	3,754.66	0.08
780153BL5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/27 11.625					11.625000	15 Aug 2027		
		Local	620,000.000	100.000000	620,000.00	107.354500	665,597.90	45,597.90	0.15
		Base		100.000000	620,000.00	107.354500	665,597.90	45,597.90	0.13
780153BR2	ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/29 9.25					9.250000	15 Jan 2029		
		Local	240,000.000	105.746546	253,791.71	105.807000	253,936.80	145.09	0.06
		Base		105.746546	253,791.71	105.807000	253,936.80	145.09	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
780153BT8	ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/30 7.25					7.250000	15 Jan 2030		
		Local	340,000.000	100.307285	341,044.77	100.750000	342,550.00	1,505.23	0.08
		Base		100.307285	341,044.77	100.750000	342,550.00	1,505.23	0.07
78432WAG8	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 D 144A					7.084000	15 May 2038		
		Local	540,000.000	100.000000	540,000.00	82.118360	443,439.14	-96,560.86	0.10
Original Face:		Base	540,000.000	100.000000	540,000.00	82.118360	443,439.14	-96,560.86	0.09
78433CAA4	THE MCCLATCHY CO LLC SECURED 144A 07/27 11					11.000000	15 Jul 2027		
		Local	772,445.000	100.464575	776,033.59	113.000000	872,862.85	96,829.26	0.20
		Base		100.464575	776,033.59	113.000000	872,862.85	96,829.26	0.18
78442FAZ1	NAVIENT CORP SR UNSECURED 08/33 5.625					5.625000	01 Aug 2033		
		Local	310,000.000	97.080410	300,949.27	74.198000	230,013.80	-70,935.47	0.05
		Base		97.080410	300,949.27	74.198000	230,013.80	-70,935.47	0.05
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
		Local	525,596.160	99.950222	525,334.53	87.614680	460,499.39	-64,835.14	0.10
Original Face:		Base	660,000.000	99.950222	525,334.53	87.614680	460,499.39	-64,835.14	0.09
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A					3.860000	15 Jan 2053		
		Local	920,000.000	99.969974	919,723.76	91.526040	842,039.57	-77,684.19	0.19
Original Face:		Base	920,000.000	99.969974	919,723.76	91.526040	842,039.57	-77,684.19	0.17
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A					6.059040	15 Jul 2036		
		Local	1,250,000.000	99.677048	1,245,963.10	92.475850	1,155,948.13	-90,014.97	0.26
Original Face:		Base	1,250,000.000	99.677048	1,245,963.10	92.475850	1,155,948.13	-90,014.97	0.23
78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25					11.250000	15 Dec 2027		
		Local	1,180,000.000	103.446737	1,220,671.50	93.184000	1,099,571.20	-121,100.30	0.25
		Base		103.446737	1,220,671.50	93.184000	1,099,571.20	-121,100.30	0.22
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
		Local	1,470,000.000	99.008784	1,455,429.13	98.451674	1,447,239.61	-8,189.52	0.33
		Base		99.008784	1,455,429.13	98.451674	1,447,239.61	-8,189.52	0.29
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9					5.900000	08 Aug 2028		
		Local	230,000.000	86.092096	198,011.82	94.914550	218,303.47	20,291.65	0.05
		Base		86.092096	198,011.82	94.914550	218,303.47	20,291.65	0.04

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.625000	08 Aug 2025		
	550,000.000	Local	103.190935	567,550.14	97.335720	535,346.46	-32,203.68	0.12
		Base	103.190935	567,550.14	97.335720	535,346.46	-32,203.68	0.11
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 3.35				3.350000	08 Mar 2029		
	250,000.000	Local	81.192936	202,982.34	83.042230	207,605.58	4,623.24	0.05
		Base	81.192936	202,982.34	83.042230	207,605.58	4,623.24	0.04
81527CAP2	SEDGWICK CLAIMS MGMT SRVCS INC 2023 TERM LOAN B					17 Feb 2028		
	1,113,193.530	Local	98.743442	1,099,205.61	98.583300	1,097,422.92	-1,782.69	0.25
		Base	98.743442	1,099,205.61	98.583300	1,097,422.92	-1,782.69	0.22
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048		
	240,000.000	Local	86.686346	208,047.23	69.150000	165,960.00	-42,087.23	0.04
Original Face:	240,000.000	Base	86.686346	208,047.23	69.150000	165,960.00	-42,087.23	0.03
81761LAA0	SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5				7.500000	15 Sep 2025		
	1,030,000.000	Local	102.568520	1,056,455.76	98.674750	1,016,349.93	-40,105.83	0.23
		Base	102.568520	1,056,455.76	98.674750	1,016,349.93	-40,105.83	0.21
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625				4.625000	01 Mar 2029		
	770,000.000	Local	100.396506	773,053.10	81.263000	625,725.10	-147,328.00	0.14
		Base	100.396506	773,053.10	81.263000	625,725.10	-147,328.00	0.13
83283EAH6	SMYRNA READY MIX CONCRETE, LLC TERM LOAN B					02 Apr 2029		
	817,939.680	Local	99.256791	811,860.68	99.250000	811,805.13	-55.55	0.18
		Base	99.256791	811,860.68	99.250000	811,805.13	-55.55	0.16
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A				3.845000	20 Jan 2050		
	686,787.500	Local	104.522705	717,848.87	91.979900	631,706.46	-86,142.41	0.14
Original Face:	705,000.000	Base	104.522705	717,848.87	91.979900	631,706.46	-86,142.41	0.13
83600VAF8	SOTERA HEALTH HOLDINGS, LLC 2023 INCREMENTAL TERM LOAN B					11 Dec 2026		
	770,000.000	Local	97.044726	747,244.39	98.500000	758,450.00	11,205.61	0.17
		Base	97.044726	747,244.39	98.500000	758,450.00	11,205.61	0.15
845467AP4	SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375				8.375000	15 Sep 2028		
	500,000.000	Local	105.604576	528,022.88	105.134500	525,672.50	-2,350.38	0.12
		Base	105.604576	528,022.88	105.134500	525,672.50	-2,350.38	0.11

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845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
		Local	1,330,000.000	94.497717	1,256,819.64	88.298990	1,174,376.57	-82,443.07	0.27
		Base		94.497717	1,256,819.64	88.298990	1,174,376.57	-82,443.07	0.24
846031AT9	SOUTHWICK PARK CLO, LTD. STHWK 2019 4A DR 144A					7.757710	20 Jul 2032		
		Local	1,410,000.000	100.000000	1,410,000.00	92.042600	1,297,800.66	-112,199.34	0.29
Original Face:		Base	1,410,000.000	100.000000	1,410,000.00	92.042600	1,297,800.66	-112,199.34	0.26
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B						19 Jun 2026		
		Local	964,906.690	99.815849	963,129.80	98.500000	950,433.09	-12,696.71	0.21
		Base		99.815849	963,129.80	98.500000	950,433.09	-12,696.71	0.19
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	830,000.000	102.914595	854,191.14	100.250000	832,075.00	-22,116.14	0.19
		Base		102.914595	854,191.14	100.250000	832,075.00	-22,116.14	0.17
84859BAB7	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	640,000.000	100.752448	644,815.67	100.644000	644,121.60	-694.07	0.15
		Base		100.752448	644,815.67	100.644000	644,121.60	-694.07	0.13
85236FAA1	SMYRNA READY MIX CONCRET SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
		Local	470,000.000	100.625004	472,937.52	93.875000	441,212.50	-31,725.02	0.10
		Base		100.625004	472,937.52	93.875000	441,212.50	-31,725.02	0.09
86184WAA4	STONEMOR INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
		Local	990,000.000	99.904144	989,051.03	76.875000	761,062.50	-227,988.53	0.17
		Base		99.904144	989,051.03	76.875000	761,062.50	-227,988.53	0.15
86315WAE8	STRATUS CLO STRAS 2021 3A C 144A					6.857710	29 Dec 2029		
		Local	2,000,000.000	100.000000	2,000,000.00	94.624000	1,892,480.00	-107,520.00	0.43
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	94.624000	1,892,480.00	-107,520.00	0.38
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					6.045290	25 Aug 2034		
		Local	251,870.700	100.224647	252,436.52	95.941720	241,649.08	-10,787.44	0.05
Original Face:		Base	290,000.000	100.224647	252,436.52	95.941720	241,649.08	-10,787.44	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					5.565290	25 Sep 2035		
		Local	97,715.620	95.330532	93,152.82	97.414730	95,189.41	2,036.59	0.02
Original Face:		Base	620,000.000	95.330532	93,152.82	97.414730	95,189.41	2,036.59	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875					5.875000	01 Sep 2026		
		Local	1,000,000.000	96.703191	967,031.91	84.750000	847,500.00	-119,531.91	0.19
		Base		96.703191	967,031.91	84.750000	847,500.00	-119,531.91	0.17
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
		Local	756,687.630	100.564559	760,959.58	91.069210	689,109.45	-71,850.13	0.16
Original Face:		Base	900,000.000	100.564559	760,959.58	91.069210	689,109.45	-71,850.13	0.14
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
		Local	462,819.500	99.956359	462,617.52	88.998400	411,901.95	-50,715.57	0.09
Original Face:		Base	510,000.000	99.956359	462,617.52	88.998400	411,901.95	-50,715.57	0.08
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
		Local	750,000.000	98.701509	740,261.32	81.866210	613,996.58	-126,264.74	0.14
		Base		98.701509	740,261.32	81.866210	613,996.58	-126,264.74	0.12
87122CAA1	SYCAMORE TREE CLO LTD STCP 2023 2A A 144A					7.011140	20 Apr 2035		
		Local	1,110,000.000	99.504279	1,104,497.50	100.066100	1,110,733.71	6,236.21	0.25
Original Face:		Base	1,110,000.000	99.504279	1,104,497.50	100.066100	1,110,733.71	6,236.21	0.22
87169VAA3	SYMPHONY CLO LTD SYMP 2022 37A A1A 144A					6.546330	20 Oct 2034		
		Local	1,190,000.000	99.659363	1,185,946.42	99.905300	1,188,873.07	2,926.65	0.27
Original Face:		Base	1,190,000.000	99.659363	1,185,946.42	99.905300	1,188,873.07	2,926.65	0.24
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A					7.757710	20 Apr 2028		
		Local	900,000.000	100.014513	900,130.62	97.736000	879,624.00	-20,506.62	0.20
Original Face:		Base	900,000.000	100.014513	900,130.62	97.736000	879,624.00	-20,506.62	0.18
87256YAC7	TKC HOLDINGS INC SR SECURED 144A 05/28 6.875					6.875000	15 May 2028		
		Local	360,000.000	86.139514	310,102.25	84.422078	303,919.48	-6,182.77	0.07
		Base		86.139514	310,102.25	84.422078	303,919.48	-6,182.77	0.06
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					7.307910	15 Oct 2034		
		Local	500,000.000	98.505974	492,529.87	95.261500	476,307.50	-16,222.37	0.11
Original Face:		Base	500,000.000	98.505974	492,529.87	95.261500	476,307.50	-16,222.37	0.10
87300FAG5	TSTAT 2022 2, LTD. TSTAT 2022 2A C 144A					9.312780	20 Jan 2031		
		Local	850,000.000	100.000000	850,000.00	101.229100	860,447.35	10,447.35	0.19
Original Face:		Base	850,000.000	100.000000	850,000.00	101.229100	860,447.35	10,447.35	0.17

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880394AB7	PACTIV LLC SR UNSECURED 12/25 7.95					7.950000	15 Dec 2025		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
		Local	910,000.000	100.677825	916,168.21	98.736000	898,497.60	-17,670.61	0.20
		Base		100.677825	916,168.21	98.736000	898,497.60	-17,670.61	0.18
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
		Local	1,780,000.000	101.589569	1,808,294.32	90.803000	1,616,293.40	-192,000.92	0.37
		Base		101.589569	1,808,294.32	90.803000	1,616,293.40	-192,000.92	0.33
88167AAR2	TEVA PHARMACEUTICALS NE COMPANY GUAR 09/31 8.125					8.125000	15 Sep 2031		
		Local	500,000.000	100.000000	500,000.00	104.580869	522,904.35	22,904.35	0.12
		Base		100.000000	500,000.00	104.580869	522,904.35	22,904.35	0.11
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					7.010000	11 Nov 2034		
		Local	850,584.270	100.535878	855,142.36	95.691450	813,936.42	-41,205.94	0.18
Original Face:		Base	1,050,000.000	100.535878	855,142.36	95.691450	813,936.42	-41,205.94	0.16
88366MAC8	THERMOSTAT PURCHASER III, INC. TERM LOAN						31 Aug 2028		
		Local	453,683.120	100.192509	454,556.50	95.500000	433,267.38	-21,289.12	0.10
		Base		100.192509	454,556.50	95.500000	433,267.38	-21,289.12	0.09
88366MAD6	THERMOSTAT PURCHASER III INC DELAYED DRAW TERM LOAN						31 Aug 2028		
		Local	70,616.240	100.205703	70,761.50	95.500000	67,438.51	-3,322.99	0.02
		Base		100.205703	70,761.50	95.500000	67,438.51	-3,322.99	0.01
88830MAM4	TITAN INTERNATIONAL INC SR SECURED 04/28 7					7.000000	30 Apr 2028		
		Local	1,750,000.000	96.299649	1,685,243.86	90.103000	1,576,802.50	-108,441.36	0.36
		Base		96.299649	1,685,243.86	90.103000	1,576,802.50	-108,441.36	0.32
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625					3.625000	15 Mar 2029		
		Local	540,000.000	99.838804	539,129.54	85.530099	461,862.53	-77,267.01	0.10
		Base		99.838804	539,129.54	85.530099	461,862.53	-77,267.01	0.09
89177HAA0	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A					5.845290	25 May 2058		
		Local	865,169.030	99.393499	859,921.77	98.720060	854,095.39	-5,826.38	0.19
Original Face:		Base	3,560,000.000	99.393499	859,921.77	98.720060	854,095.39	-5,826.38	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A					6.745290	25 May 2058		
		Local	280,000.000	103.178793	288,900.62	95.439510	267,230.63	-21,669.99	0.06
Original Face:		Base	280,000.000	103.178793	288,900.62	95.439510	267,230.63	-21,669.99	0.05
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		Local	810,000.000	108.254673	876,862.85	91.800899	743,587.28	-133,275.57	0.17
		Base		108.254673	876,862.85	91.800899	743,587.28	-133,275.57	0.15
89346DAH0	TRANSALTA CORP SR UNSECURED 11/29 7.75					7.750000	15 Nov 2029		
		Local	490,000.000	100.742008	493,635.84	105.088500	514,933.65	21,297.81	0.12
		Base		100.742008	493,635.84	105.088500	514,933.65	21,297.81	0.10
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
		Local	1,040,000.000	99.527361	1,035,084.55	100.238500	1,042,480.40	7,395.85	0.24
		Base		99.527361	1,035,084.55	100.238500	1,042,480.40	7,395.85	0.21
893647BR7	TRANSDIGM INC SR SECURED 144A 08/28 6.75					6.750000	15 Aug 2028		
		Local	900,000.000	99.526906	895,742.15	101.125000	910,125.00	14,382.85	0.21
		Base		99.526906	895,742.15	101.125000	910,125.00	14,382.85	0.18
893830BX6	TRANSOCEAN INC SR SECURED 144A 02/30 8.75					8.750000	15 Feb 2030		
		Local	380,000.000	100.000000	380,000.00	102.000000	387,600.00	7,600.00	0.09
Original Face:		Base	199,500.000	100.000000	380,000.00	102.000000	387,600.00	7,600.00	0.08
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
		Local	770,000.000	96.149425	740,350.57	90.000000	693,000.00	-47,350.57	0.16
		Base		96.149425	740,350.57	90.000000	693,000.00	-47,350.57	0.14
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
		Local	1,455,178.180	99.796219	1,452,212.81	89.700000	1,305,294.83	-146,917.98	0.29
		Base		99.796219	1,452,212.81	89.700000	1,305,294.83	-146,917.98	0.26
896818AU5	TRIUMPH GROUP INC SR SECURED 144A 03/28 9					9.000000	15 Mar 2028		
		Local	1,600,000.000	99.993017	1,599,888.27	100.000000	1,600,000.00	111.73	0.36
		Base		99.993017	1,599,888.27	100.000000	1,600,000.00	111.73	0.32
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
		Local	240,000.000	98.451058	236,282.54	65.000000	156,000.00	-80,282.54	0.04
		Base		98.451058	236,282.54	65.000000	156,000.00	-80,282.54	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875				6.875000	28 Feb 2025		
	790,000.000	Local	104.537271	825,844.44	95.722800	756,210.12	-69,634.32	0.17
		Base	104.537271	825,844.44	95.722800	756,210.12	-69,634.32	0.15
901109AF5	TUTOR PERINI CORP COMPANY GUAR 144A 05/25 6.875				6.875000	01 May 2025		
	890,000.000	Local	91.464430	814,033.43	70.500000	627,450.00	-186,583.43	0.14
		Base	91.464430	814,033.43	70.500000	627,450.00	-186,583.43	0.13
90110FAM6	TUTOR PERINI CORPORATION TERM LOAN B					18 Aug 2027		
	1,338,769.040	Local	97.186547	1,301,103.40	92.250000	1,235,014.44	-66,088.96	0.28
		Base	97.186547	1,301,103.40	92.250000	1,235,014.44	-66,088.96	0.25
90184LAN2	TWITTER INC SR UNSECURED 03/26 0.00000					15 Mar 2026		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A				3.657400	05 Jun 2037		
	1,130,000.000	Local	102.122175	1,153,980.58	73.213750	827,315.38	-326,665.20	0.19
Original Face:	1,130,000.000	Base	102.122175	1,153,980.58	73.213750	827,315.38	-326,665.20	0.17
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026		
	843,949.820	Local	99.338931	838,370.73	99.305600	838,089.43	-281.30	0.19
		Base	99.338931	838,370.73	99.305600	838,089.43	-281.30	0.17
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026		
	1,951,563.530	Local	100.016184	1,951,879.38	67.000000	1,307,547.57	-644,331.81	0.30
		Base	100.016184	1,951,879.38	67.000000	1,307,547.57	-644,331.81	0.26
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
	1,400,000.000	Local	99.796084	1,397,145.17	94.871000	1,328,194.00	-68,951.17	0.30
		Base	99.796084	1,397,145.17	94.871000	1,328,194.00	-68,951.17	0.27
90355HAB0	UST HOLDINGS LTD TERM LOAN					20 Nov 2028		
	829,500.000	Local	99.584465	826,053.14	98.750000	819,131.25	-6,921.89	0.19
		Base	99.584465	826,053.14	98.750000	819,131.25	-6,921.89	0.17
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034		
	340,000.000	Local	100.000000	340,000.00	92.078828	313,068.02	-26,931.98	0.07
		Base	100.000000	340,000.00	92.078828	313,068.02	-26,931.98	0.06

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904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
		Local	830,000.000	100.257711	832,139.00	82.332731	683,361.67	-148,777.33	0.15
		Base		100.257711	832,139.00	82.332731	683,361.67	-148,777.33	0.14
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
		Local	480,000.000	96.579719	463,582.65	90.628750	435,018.00	-28,564.65	0.10
		Base		96.579719	463,582.65	90.628750	435,018.00	-28,564.65	0.09
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
		Local	1,026,712.500	99.621831	1,022,829.79	99.270800	1,019,225.71	-3,604.08	0.23
		Base		99.621831	1,022,829.79	99.270800	1,019,225.71	-3,604.08	0.21
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	1,020,000.000	103.342605	1,054,094.57	84.693191	863,870.55	-190,224.02	0.20
		Base		103.342605	1,054,094.57	84.693191	863,870.55	-190,224.02	0.17
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
		Local	240,000.000	82.492429	197,981.83	88.250000	211,800.00	13,818.17	0.05
		Base		82.492429	197,981.83	88.250000	211,800.00	13,818.17	0.04
911365BF0	UNITED RENTALS NORTH AM COMPANY GUAR 05/27 5.5					5.500000	15 May 2027		
		Local	420,000.000	100.192098	420,806.81	99.025500	415,907.10	-4,899.71	0.09
		Base		100.192098	420,806.81	99.025500	415,907.10	-4,899.71	0.08
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		Local	0.000	0.000000	-21.81	0.000000	0.00	21.81	0.00
		Base		0.000000	-21.81	0.000000	0.00	21.81	0.00
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
		Local	990,000.000	104.564706	1,035,190.59	96.250000	952,875.00	-82,315.59	0.22
		Base		104.564706	1,035,190.59	96.250000	952,875.00	-82,315.59	0.19
911365BQ6	UNITED RENTALS NORTH AM SR SECURED 144A 12/29 6					6.000000	15 Dec 2029		
		Local	340,000.000	99.254262	337,464.49	101.377000	344,681.80	7,217.31	0.08
		Base		99.254262	337,464.49	101.377000	344,681.80	7,217.31	0.07
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	820,000.000	87.891251	720,708.26	88.750000	727,750.00	7,041.74	0.16
		Base		87.891251	720,708.26	88.750000	727,750.00	7,041.74	0.15

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918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125				5.125000	15 Jan 2028		
	1,224,000.000	Local	102.495759	1,254,548.09	61.763810	755,989.03	-498,559.06	0.17
		Base	102.495759	1,254,548.09	61.763810	755,989.03	-498,559.06	0.15
91838LAE0	VT TOPCO, INC. 2021 2ND LIEN TERM LOAN					31 Jul 2026		
	580,000.000	Local	99.467138	576,909.40	95.750000	555,350.00	-21,559.40	0.13
		Base	99.467138	576,909.40	95.750000	555,350.00	-21,559.40	0.11
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5				5.500000	01 Nov 2025		
	930,000.000	Local	99.442655	924,816.69	82.217771	764,625.27	-160,191.42	0.17
		Base	99.442655	924,816.69	82.217771	764,625.27	-160,191.42	0.15
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039		
	350,000.000	Local	119.874949	419,562.32	103.581794	362,536.28	-57,026.04	0.08
		Base	119.874949	419,562.32	103.581794	362,536.28	-57,026.04	0.07
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.250000	10 Aug 2026		
	100,000.000	Local	107.701340	107,701.34	102.477783	102,477.78	-5,223.56	0.02
		Base	107.701340	107,701.34	102.477783	102,477.78	-5,223.56	0.02
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875				3.875000	01 Nov 2033		
	250,000.000	Local	100.000000	250,000.00	84.095000	210,237.50	-39,762.50	0.05
		Base	100.000000	250,000.00	84.095000	210,237.50	-39,762.50	0.04
92328MAE3	VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25				6.250000	15 Jan 2030		
	1,210,000.000	Local	100.230392	1,212,787.74	100.750000	1,219,075.00	6,287.26	0.28
		Base	100.230392	1,212,787.74	100.750000	1,219,075.00	6,287.26	0.25
92331MAD0	VENTURE CDO LTD VENTR 2017 26A D 144A				9.057710	20 Jan 2029		
	1,250,000.000	Local	99.883844	1,248,548.05	89.628500	1,120,356.25	-128,191.80	0.25
Original Face:	1,250,000.000	Base	99.883844	1,248,548.05	89.628500	1,120,356.25	-128,191.80	0.23
92342NAK9	VERICAST CORP SECURED 144A 12/27 12.5				12.500000	15 Dec 2027		
	340,000.000	Local	102.647059	349,000.00	113.278000	385,145.20	36,145.20	0.09
		Base	102.647059	349,000.00	113.278000	385,145.20	36,145.20	0.08
92348BAA1	VERICAST CORP SR SECURED 144A 09/26 11				11.000000	15 Sep 2026		
	400,000.000	Local	100.000000	400,000.00	105.250000	421,000.00	21,000.00	0.10
		Base	100.000000	400,000.00	105.250000	421,000.00	21,000.00	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
		Local	1,452,327.310	100.284226	1,456,455.20	99.775000	1,449,059.57	-7,395.63	0.33
		Base		100.284226	1,456,455.20	99.775000	1,449,059.57	-7,395.63	0.29
92532MAE5	VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN						06 Dec 2028		
		Local	1,851,300.000	99.577802	1,843,483.84	99.333300	1,838,957.38	-4,526.46	0.42
		Base		99.577802	1,843,483.84	99.333300	1,838,957.38	-4,526.46	0.37
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125					4.125000	15 Nov 2028		
		Local	1,000,000.000	90.348599	903,485.99	88.235498	882,354.98	-21,131.01	0.20
		Base		90.348599	903,485.99	88.235498	882,354.98	-21,131.01	0.18
92539AAC8	VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A					4.910000	25 Jun 2067		
		Local	997,013.590	96.711362	964,225.42	94.752660	944,696.90	-19,528.52	0.21
Original Face:		Base	1,080,000.000	96.711362	964,225.42	94.752660	944,696.90	-19,528.52	0.19
92558BAG3	VIBRANT CLO LTD VIBR 2017 7A C 144A					8.407710	15 Sep 2030		
		Local	1,000,000.000	99.387223	993,872.23	85.824900	858,249.00	-135,623.23	0.19
Original Face:		Base	1,000,000.000	99.387223	993,872.23	85.824900	858,249.00	-135,623.23	0.17
92676XAE7	VIKING CRUISES LTD SR SECURED 144A 05/25 13					13.000000	15 May 2025		
		Local	90,000.000	105.852778	95,267.50	105.625000	95,062.50	-205.00	0.02
		Base		105.852778	95,267.50	105.625000	95,062.50	-205.00	0.02
92682RAA0	VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625					5.625000	15 Feb 2029		
		Local	400,000.000	81.453115	325,812.46	85.832500	343,330.00	17,517.54	0.08
		Base		81.453115	325,812.46	85.832500	343,330.00	17,517.54	0.07
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375					5.375000	01 Nov 2027		
		Local	1,120,000.000	102.318298	1,145,964.94	96.172083	1,077,127.33	-68,837.61	0.24
		Base		102.318298	1,145,964.94	96.172083	1,077,127.33	-68,837.61	0.22
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN						06 Apr 2028		
		Local	374,175.320	99.138773	370,952.82	81.937500	306,589.90	-64,362.92	0.07
		Base		99.138773	370,952.82	81.937500	306,589.90	-64,362.92	0.06
92840JAB5	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 02/30 6.375					6.375000	01 Feb 2030		
		Local	270,000.000	100.000000	270,000.00	89.123610	240,633.75	-29,366.25	0.05
		Base		100.000000	270,000.00	89.123610	240,633.75	-29,366.25	0.05

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92840JAD1	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 05/27 7.875				7.875000	01 May 2027		
	610,000.000	Local	96.022054	585,734.53	96.694000	589,833.40	4,098.87	0.13
		Base	96.022054	585,734.53	96.694000	589,833.40	4,098.87	0.12
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75				4.750000	15 Jul 2031		
	740,000.000	Local	100.707992	745,239.14	85.722000	634,342.80	-110,896.34	0.14
		Base	100.707992	745,239.14	85.722000	634,342.80	-110,896.34	0.13
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047		
	400,000.000	Local	99.987608	399,950.43	68.178090	272,712.36	-127,238.07	0.06
Original Face:	400,000.000	Base	99.987608	399,950.43	68.178090	272,712.36	-127,238.07	0.06
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.766085	15 Sep 2057		
	900,000.000	Local	96.791060	871,119.54	87.012210	783,109.89	-88,009.65	0.18
Original Face:	900,000.000	Base	96.791060	871,119.54	87.012210	783,109.89	-88,009.65	0.16
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				8.342430	17 Apr 2030		
	600,000.000	Local	100.000000	600,000.00	83.232200	499,393.20	-100,606.80	0.11
Original Face:	600,000.000	Base	100.000000	600,000.00	83.232200	499,393.20	-100,606.80	0.10
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1					30 Apr 2025		
	1,070,128.740	Local	95.449305	1,021,430.44	90.900000	972,747.02	-48,683.42	0.22
		Base	95.449305	1,021,430.44	90.900000	972,747.02	-48,683.42	0.20
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A				6.714000	15 Dec 2033		
	450,000.000	Local	98.888680	444,999.06	94.646640	425,909.88	-19,089.18	0.10
Original Face:	450,000.000	Base	98.888680	444,999.06	94.646640	425,909.88	-19,089.18	0.09
937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN					31 Dec 2027		
	1,242,970.260	Local	100.000000	1,242,970.26	86.630000	1,076,785.14	-166,185.12	0.24
		Base	100.000000	1,242,970.26	86.630000	1,076,785.14	-166,185.12	0.22
938PAAII1	MRI SOFTWARE LLC 2020 TERM LOAN B					10 Feb 2026		
	284,963.260	Local	97.500001	277,839.18	95.880000	273,222.77	-4,616.41	0.06
		Base	97.500001	277,839.18	95.880000	273,222.77	-4,616.41	0.06
938QDSII7	WESTERN DENTAL SERVICES INC 2021 DDTL					18 Aug 2028		
	187,843.500	Local	100.000000	187,843.50	91.812500	172,463.81	-15,379.69	0.04
		Base	100.000000	187,843.50	91.812500	172,463.81	-15,379.69	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
941DMMII4	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B						23 Dec 2028		
		Local	1,217,700.000	93.808379	1,142,304.63	50.000000	608,850.00	-533,454.63	0.14
		Base		93.808379	1,142,304.63	50.000000	608,850.00	-533,454.63	0.12
941XYKII1	EYECARE PARNERS LLC 2021 2ND LEIN TERM LOAN						15 Nov 2029		
		Local	730,000.000	99.566622	726,836.34	75.666700	552,366.91	-174,469.43	0.12
		Base		99.566622	726,836.34	75.666700	552,366.91	-174,469.43	0.11
941YZNII2	WP CPP HOLDINGS LLC 2019 2ND LIEN INCREMENTAL TL						30 Apr 2026		
		Local	620,000.000	98.728137	612,114.45	81.450000	504,990.00	-107,124.45	0.11
		Base		98.728137	612,114.45	81.450000	504,990.00	-107,124.45	0.10
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN						19 Feb 2029		
		Local	1,130,000.000	99.802482	1,127,768.05	92.350000	1,043,555.00	-84,213.05	0.24
		Base		99.802482	1,127,768.05	92.350000	1,043,555.00	-84,213.05	0.21
942NXXII5	VIRGIN PULSE INC 2021 2ND LIEN TERM LOAN						06 Apr 2029		
		Local	0.000	0.000000	-183.99	0.000000	0.00	183.99	0.00
		Base		0.000000	-183.99	0.000000	0.00	183.99	0.00
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B						07 Aug 2028		
		Local	3,261,559.650	98.669862	3,218,176.42	91.750000	2,992,480.98	-225,695.44	0.68
		Base		98.669862	3,218,176.42	91.750000	2,992,480.98	-225,695.44	0.60
943PAHII9	SPX FLOW, INC. 2021 TERM LOAN						05 Apr 2029		
		Local	1,402,975.000	96.024658	1,347,201.95	95.375000	1,338,087.41	-9,114.54	0.30
		Base		96.024658	1,347,201.95	95.375000	1,338,087.41	-9,114.54	0.27
944XVYII1	LIDS TERM LOAN						14 Dec 2026		
		Local	1,645,000.000	98.450540	1,619,511.38	93.500000	1,538,075.00	-81,436.38	0.35
		Base		98.450540	1,619,511.38	93.500000	1,538,075.00	-81,436.38	0.31
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A					8.207710	20 Oct 2029		
		Local	600,000.000	100.042543	600,255.26	90.869300	545,215.80	-55,039.46	0.12
Original Face:		Base	600,000.000	100.042543	600,255.26	90.869300	545,215.80	-55,039.46	0.11
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
		Local	1,900,000.000	99.304266	1,886,781.05	51.946280	986,979.32	-899,801.73	0.22
Original Face:		Base	1,900,000.000	99.304266	1,886,781.05	51.946280	986,979.32	-899,801.73	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
953DCNII8	TOPGOLF CALLAWAY BRANDS CORP TERM LOAN B						15 Mar 2030		
		Local	600,000.000	99.002360	594,014.16	99.250000	595,500.00	1,485.84	0.13
		Base		99.002360	594,014.16	99.250000	595,500.00	1,485.84	0.12
953DRHII5	MRI SOFTWARE LLC 2020 TERM LOAN						10 Feb 2026		
		Local	164,302.620	97.499997	160,195.05	95.440000	156,810.42	-3,384.63	0.04
		Base		97.499997	160,195.05	95.440000	156,810.42	-3,384.63	0.03
953DTPII5	R R DONNELLEY + SONS COMPANY 2023 TERM LOAN B						17 Mar 2028		
		Local	1,080,000.000	97.000000	1,047,600.00	98.500000	1,063,800.00	16,200.00	0.24
		Base		97.000000	1,047,600.00	98.500000	1,063,800.00	16,200.00	0.22
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		Local	1,000,000.000	99.434410	994,344.10	87.202000	872,020.00	-122,324.10	0.20
		Base		99.434410	994,344.10	87.202000	872,020.00	-122,324.10	0.18
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	830,000.000	79.122184	656,714.13	84.731000	703,267.30	46,553.17	0.16
		Base		79.122184	656,714.13	84.731000	703,267.30	46,553.17	0.14
96467KAA7	WHITEBOX CLO IV LTD WBOX 2023 4A A1 144A					6.929700	20 Apr 2036		
		Local	1,180,000.000	99.800377	1,177,644.45	99.860500	1,178,353.90	709.45	0.27
Original Face:		Base	1,180,000.000	99.800377	1,177,644.45	99.860500	1,178,353.90	709.45	0.24
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A					8.442430	15 Oct 2031		
		Local	1,000,000.000	98.122090	981,220.90	91.318100	913,181.00	-68,039.90	0.21
Original Face:		Base	1,000,000.000	98.122090	981,220.90	91.318100	913,181.00	-68,039.90	0.18
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125					7.125000	15 Feb 2031		
		Local	590,000.000	100.000000	590,000.00	100.910000	595,369.00	5,369.00	0.13
		Base		100.000000	590,000.00	100.910000	595,369.00	5,369.00	0.12
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
		Local	2,150,000.000	96.510647	2,074,978.91	97.000000	2,085,500.00	10,521.09	0.47
		Base		96.510647	2,074,978.91	97.000000	2,085,500.00	10,521.09	0.42
98313RAG1	WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5					5.500000	15 Jan 2026		
		Local	200,000.000	94.140695	188,281.39	92.750000	185,500.00	-2,781.39	0.04
		Base		94.140695	188,281.39	92.750000	185,500.00	-2,781.39	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
984245AL4	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5				8.500000	28 Jul 2025		
	620,000.000	Local	82.679853	512,615.09	87.850000	544,670.00	32,054.91	0.12
		Base	82.679853	512,615.09	87.850000	544,670.00	32,054.91	0.11
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95				6.950000	21 Jul 2027		
	650,000.000	Local	70.718254	459,668.65	74.250000	482,625.00	22,956.35	0.11
		Base	70.718254	459,668.65	74.250000	482,625.00	22,956.35	0.10
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.750000	29 Apr 2025		
	880,000.000	Local	94.502484	831,621.86	97.991000	862,320.80	30,698.94	0.19
		Base	94.502484	831,621.86	97.991000	862,320.80	30,698.94	0.17
98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A				8.992430	15 Jul 2033		
	600,000.000	Local	95.729545	574,377.27	90.006700	540,040.20	-34,337.07	0.12
Original Face:	600,000.000	Base	95.729545	574,377.27	90.006700	540,040.20	-34,337.07	0.11
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625				4.625000	12 Nov 2023		
	250,000.000	Local	100.451056	251,127.64	99.775000	249,437.50	-1,690.14	0.06
		Base	100.451056	251,127.64	99.775000	249,437.50	-1,690.14	0.05
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
	430,000.000	Local	99.828744	429,263.60	96.740000	415,982.00	-13,281.60	0.09
		Base	99.828744	429,263.60	96.740000	415,982.00	-13,281.60	0.08
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
	110,000.000	Local	99.894773	109,884.25	102.808000	113,088.80	3,204.55	0.03
		Base	99.894773	109,884.25	102.808000	113,088.80	3,204.55	0.02
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				5.250000	01 Sep 2037		
	6,217,532.000	Local	56.981432	3,542,838.79	34.750000	2,160,592.37	-1,382,246.42	0.49
Original Face:	6,217,532.000	Base	56.981432	3,542,838.79	34.750000	2,160,592.37	-1,382,246.42	0.44
C07885AD5	BAUSCH HEALTH COS INC COMPANY GUAR REGS 01/28 5				5.000000	30 Jan 2028		
	840,000.000	Local	49.371914	414,724.08	38.000000	319,200.00	-95,524.08	0.07
		Base	49.371914	414,724.08	38.000000	319,200.00	-95,524.08	0.06
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026		
	418,762.170	Local	99.569980	416,961.41	98.833300	413,876.47	-3,084.94	0.09
		Base	99.569980	416,961.41	98.833300	413,876.47	-3,084.94	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
C4000KAE4	GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN						01 Feb 2029		
		Local	1,054,700.000	99.136854	1,045,596.40	96.833300	1,021,300.82	-24,295.58	0.23
		Base		99.136854	1,045,596.40	96.833300	1,021,300.82	-24,295.58	0.21
G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8					8.000000	27 Jan 2024		
		Local	600,000.000	99.021013	594,126.08	86.570000	519,420.00	-74,706.08	0.12
		Base		99.021013	594,126.08	86.570000	519,420.00	-74,706.08	0.10
G4712JAT9	HOWDEN GROUP HOLDINGS LTD. 2023 USD TERM LOAN B						24 Mar 2030		
		Local	160,000.000	96.000000	153,600.00	99.000000	158,400.00	4,800.00	0.04
		Base		96.000000	153,600.00	99.000000	158,400.00	4,800.00	0.03
G6361CAU0	NCL CORPORATION LIMITED 2022 TERM LOAN A3						02 Jan 2025		
		Local	1,604,923.080	95.311923	1,529,683.05	97.000000	1,556,775.39	27,092.34	0.35
		Base		95.311923	1,529,683.05	97.000000	1,556,775.39	27,092.34	0.31
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
		Local	0.000	0.000000	-2,393.31	0.000000	0.00	2,393.31	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
N8137FAB6	SOLIS IV BV USD TERM LOAN B1						26 Feb 2029		
		Local	1,641,750.000	99.568294	1,634,662.47	89.725000	1,473,060.19	-161,602.28	0.33
		Base		99.568294	1,634,662.47	89.725000	1,473,060.19	-161,602.28	0.30
P3579ECH8	DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875					4.875000	23 Sep 2032		
		Local	330,000.000	82.791927	273,213.36	84.775576	279,759.40	6,546.04	0.06
		Base		82.791927	273,213.36	84.775576	279,759.40	6,546.04	0.06
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032		
		Local	268,625.250	99.838492	268,191.40	93.103200	250,098.70	-18,092.70	0.06
Original Face:		Base	450,000.000	99.838492	268,191.40	93.103200	250,098.70	-18,092.70	0.05
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
		Local	100,000.000	100.185180	100,185.18	96.740000	96,740.00	-3,445.18	0.02
		Base		100.185180	100,185.18	96.740000	96,740.00	-3,445.18	0.02
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125					6.125000	15 Jun 2033		
		Local	300,000.000	102.308850	306,926.55	86.382800	259,148.40	-47,778.15	0.06
Original Face:		Base	300,000.000	102.308850	306,926.55	86.382800	259,148.40	-47,778.15	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
			290,000.000						
		Local		106.820634	309,779.84	102.808000	298,143.20	-11,636.64	0.07
		Base		106.820634	309,779.84	102.808000	298,143.20	-11,636.64	0.06
US DOLLAR Total									
			393,668,793.740						
		Local			376,270,155.94		342,806,506.82	-33,463,649.12	77.46
	Original Face:		208,234,133.270						
		Base			376,282,140.66		342,806,506.82	-33,475,633.84	69.30
FIXED INCOME Total									
			59,446,618,793.740						
		Base			391,194,562.17		355,441,316.65	-35,753,245.52	71.85
	Original Face:		208,394,133.270						

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - CALLS								
US DOLLAR							Exchange Rate:	1.000000
ADI254HV9 IMM EUR FUT OPT DEC23C 99 DEC23 99 CALL						18 Dec 2023		
27,500.000	11.000	Local	0.095840	2,635.60	0.040000	1,100.00	-1,535.60	0.00
		Base	0.095840	2,635.60	0.040000	1,100.00	-1,535.60	0.00
AEIG54358 USGBC0034 USDC GBPP APR23 1.1575 CALL						12 Apr 2023		
5,300,000.000	5,300,000.000	Local	0.005415	28,699.50	0.000011	58.30	-28,641.20	0.00
		Base	0.005415	28,699.50	0.000011	58.30	-28,641.20	0.00
US DOLLAR Total								
5,327,500.000	5,300,011.000	Local		31,335.10		1,158.30	-30,176.80	0.00
		Base		31,335.10		1,158.30	-30,176.80	0.00
OPTIONS PURCHASED - CALLS Total								
5,327,500.000	5,300,011.000	Base		31,335.10		1,158.30	-30,176.80	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS									
US DOLLAR								Exchange Rate: 1.000000	
ADI2B4LX3 S+P500 EMINI OPTN JUN23P 3600 JUN23 3600 PUT							16 Jun 2023		
	2,250.000	45.000	Local	57.997556	130,494.50	25.250000	56,812.50	-73,682.00	0.01
			Base	57.997556	130,494.50	25.250000	56,812.50	-73,682.00	0.01
ADI2B7092 S+P500 EMINI OPTN JUN23P 3700 JUN23 3700 PUT							16 Jun 2023		
	1,900.000	38.000	Local	77.180158	146,642.30	34.500000	65,550.00	-81,092.30	0.01
			Base	77.180158	146,642.30	34.500000	65,550.00	-81,092.30	0.01
ADI2B71H3 S+P500 EMINI OPTN JUN23P 3800 JUN23 3800 PUT							16 Jun 2023		
	1,000.000	20.000	Local	83.329500	83,329.50	47.250000	47,250.00	-36,079.50	0.01
			Base	83.329500	83,329.50	47.250000	47,250.00	-36,079.50	0.01
ADI2CFDG3 S+P EMINI 3RD WK MAY23P 3700 MAY23 3700 PUT							19 May 2023		
	950.000	19.000	Local	57.759947	54,871.95	17.750000	16,862.50	-38,009.45	0.00
			Base	57.759947	54,871.95	17.750000	16,862.50	-38,009.45	0.00
ADI2D97Y4 S+P EMINI 3RD WK MAY23P 3800 MAY23 3800 PUT							19 May 2023		
	1,100.000	22.000	Local	66.292000	72,921.20	26.750000	29,425.00	-43,496.20	0.01
			Base	66.292000	72,921.20	26.750000	29,425.00	-43,496.20	0.01
ADI2DNMW0 S+P EMINI 3RD WK MAY23P 3600 MAY23 3600 PUT							19 May 2023		
	2,150.000	43.000	Local	59.437349	127,790.30	12.000000	25,800.00	-101,990.30	0.01
			Base	59.437349	127,790.30	12.000000	25,800.00	-101,990.30	0.01
AEIG51446 USEUP0211 USD P EUR C MAY23 1.0862 PUT							31 May 2023		
	5,780,000.000	5,780,000.000	Local	0.008500	49,130.00	0.014980	86,584.40	37,454.40	0.02
			Base	0.008500	49,130.00	0.014980	86,584.40	37,454.40	0.02
AEIG54606 USCAP0067 USD P CAD C JUN23 1.3505 PUT							09 Jun 2023		
	2,770,000.000	2,770,000.000	Local	0.006832	18,924.64	0.011675	32,339.75	13,415.11	0.01
			Base	0.006832	18,924.64	0.011675	32,339.75	13,415.11	0.01
AEIG54614 USZAP0053 USD P ZAR C JUN23 17.9 PUT							09 Jun 2023		
	1,610,000.000	1,610,000.000	Local	0.012525	20,165.25	0.028180	45,369.80	25,204.55	0.01
			Base	0.012525	20,165.25	0.028180	45,369.80	25,204.55	0.01

Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
AEIG64365 USEUP0215 USD P EUR C MAY23 1.0962 PUT						31 May 2023		
4,330,000.000	4,330,000.000	Local	0.013498	58,445.26	0.010312	44,650.96	-13,794.30	0.01
		Base	0.013498	58,445.26	0.010312	44,650.96	-13,794.30	0.01
US DOLLAR Total								
14,499,350.000	14,490,187.000	Local		762,714.90		450,644.91	-312,069.99	0.10
		Base		762,714.90		450,644.91	-312,069.99	0.09
OPTIONS PURCHASED - PUTS Total								
14,499,350.000	14,490,187.000	Base		762,714.90		450,644.91	-312,069.99	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - CALLS								
US DOLLAR							Exchange Rate:	1.000000
ADI2DQ395 US 5YR FUTR OPTN JUN23C 112 MAY23 112 CALL						26 May 2023		
-55,000.000	-55.000	Local	1.226111	-67,436.10	0.382813	-21,054.72	46,381.38	0.00
		Base	1.226111	-67,436.10	0.382813	-21,054.72	46,381.38	0.00
AEIG54622 USZAC0052 USD C ZAR P JUN23 20 CALL						09 Jun 2023		
-1,610,000.000	-1,610,000.000	Local	0.012383	-19,936.63	0.003413	-5,494.93	14,441.70	0.00
		Base	0.012383	-19,936.63	0.003413	-5,494.93	14,441.70	0.00
US DOLLAR Total								
-1,665,000.000	-1,610,055.000	Local		-87,372.73		-26,549.65	60,823.08	0.01
		Base		-87,372.73		-26,549.65	60,823.08	0.01
OPTIONS WRITTEN - CALLS Total								
-1,665,000.000	-1,610,055.000	Base		-87,372.73		-26,549.65	60,823.08	0.01

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID / Asset Description / Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS								
US DOLLAR							Exchange Rate: 1.000000	
ADI2CFDP3 S+P EMINI 3RD WK MAY23P 3300 MAY23 3300 PUT						19 May 2023		
-950.000	-19.000	Local	25.510632	-24,235.10	4.500000	-4,275.00	19,960.10	0.00
		Base	25.510632	-24,235.10	4.500000	-4,275.00	19,960.10	0.00
ADI2CFDW8 S+P500 EMINI OPTN JUN23P 3200 JUN23 3200 PUT						16 Jun 2023		
-1,150.000	-23.000	Local	28.088435	-32,301.70	8.500000	-9,775.00	22,526.70	0.00
		Base	28.088435	-32,301.70	8.500000	-9,775.00	22,526.70	0.00
ADI2D97V0 S+P EMINI 3RD WK MAY23P 3500 MAY23 3500 PUT						19 May 2023		
-1,100.000	-22.000	Local	25.958000	-28,553.80	8.250000	-9,075.00	19,478.80	0.00
		Base	25.958000	-28,553.80	8.250000	-9,075.00	19,478.80	0.00
ADI2DR3L6 S+P500 EMINI OPTN JUN23P 3500 JUN23 3500 PUT						16 Jun 2023		
-1,000.000	-20.000	Local	31.958000	-31,958.00	18.500000	-18,500.00	13,458.00	0.00
		Base	31.958000	-31,958.00	18.500000	-18,500.00	13,458.00	0.00
AEIG64381 USEUP0216 USD P EUR C MAY23 1.1213 PUT						31 May 2023		
-8,660,000.000	-8,660,000.000	Local	0.004808	-41,638.49	0.003356	-29,062.96	12,575.53	0.01
		Base	0.004808	-41,638.49	0.003356	-29,062.96	12,575.53	0.01
US DOLLAR Total								
-8,664,200.000	-8,660,084.000	Local		-158,687.09		-70,687.96	87,999.13	0.02
		Base		-158,687.09		-70,687.96	87,999.13	0.01
OPTIONS WRITTEN - PUTS Total								
-8,664,200.000	-8,660,084.000	Base		-158,687.09		-70,687.96	87,999.13	0.01
SWAPS FIXED INCOME								
EURO CURRENCY							Exchange Rate: 0.922084	
UNITED STATES OF AMERICA (THE)								
99S1C6H30 0WP297799 CDS EUR R F 1.00000 2 CORPORATE					1.000000	20 Dec 2024		
	1,050,000.000	Local	100.392919	1,054,125.65	100.677203	1,057,110.63	2,984.98	11.62

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	110.420641	1,159,416.73	109.184416	1,146,436.37	-12,980.36		0.23
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
		Local	-1,050,000.000	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	11.54
		Base		110.004951	-1,155,051.99	108.449989	-1,138,724.89	16,327.10	0.23
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
		Local	1,050,000.000	99.185026	1,041,442.77	98.887542	1,038,319.19	-3,123.58	11.41
		Base		109.142751	1,145,998.89	107.243529	1,126,057.05	-19,941.84	0.23
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
		Local	-1,050,000.000	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	11.54
		Base		110.004951	-1,155,051.99	108.449989	-1,138,724.89	16,327.10	0.23
UNITED STATES OF AMERICA (THE) Total									
		Base			-4,688.36		-4,956.36	-268.00	0.92
EURO CURRENCY Total									
		Local			-4,431.58		-4,570.18	-138.60	46.11
		Base			-4,688.36		-4,956.36	-268.00	0.92
MEXICAN PESO							Exchange Rate:	18.020000	
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024			
		Local	211,305,600.000	100.000000	211,305,600.00	95.442155	201,674,618.28	-9,630,981.72	33.65
		Base		5.213153	11,015,683.77	5.296457	11,191,710.23	176,026.46	2.26
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.403500	17 Jul 2024			
		Local	-211,305,600.000	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	35.25
		Base		5.213153	-11,015,683.77	5.549390	-11,726,170.92	-710,487.15	2.37
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029			
		Local	29,840,000.000	100.521400	29,995,585.81	95.199385	28,407,496.48	-1,588,089.33	4.74
		Base		5.190653	1,548,890.82	5.282985	1,576,442.65	27,551.83	0.32
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.296000	18 Jul 2029			
		Local	-29,840,000.000	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	4.98
		Base		5.163436	-1,540,769.34	5.549390	-1,655,937.85	-115,168.51	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.630997	31,245,924.57	95.150854	29,544,340.17	-1,701,584.40	4.93
		Base	5.164445	1,603,560.18	5.280292	1,639,530.53	35,970.35	0.33
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.308000	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.18
		Base	5.131392	-1,593,297.36	5.549390	-1,723,085.46	-129,788.10	0.35
99S1X0C68	SWS076760 IRS MXN R F 8.97000				8.970000	01 Mar 2030		
	14,120,000.000	Local	100.000000	14,120,000.00	102.962989	14,538,374.05	418,374.05	2.43
		Base	5.454645	770,195.82	5.713817	806,791.01	36,595.19	0.16
99S1X0C76	SWS076760 IRS MXN P V 01MTIIE MEXICO INTERBANK TIIE 28 DAY				11.308000	01 Mar 2030		
	-14,120,000.000	Local	100.000000	-14,120,000.00	100.000000	-14,120,000.00	0.00	2.36
		Base	5.454645	-770,195.82	5.549390	-783,573.81	-13,377.99	0.16
MEXICAN PESO Total								
		Local		351,510.38		-12,150,771.02	-12,502,281.40	93.51
		Base		18,384.30		-674,293.62	-692,677.92	6.29
US DOLLAR							Exchange Rate:	1.000000
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	2,490,000.000	Local	87.428372	2,176,966.47	100.000000	2,490,000.00	313,033.53	0.56
		Base	87.428372	2,176,966.47	100.000000	2,490,000.00	313,033.53	0.50
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	110.886300	-2,761,068.87	-271,068.87	0.62
		Base	100.000000	-2,490,000.00	110.886300	-2,761,068.87	-271,068.87	0.56
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	2,490,000.000	Local	109.353532	2,722,902.94	107.823600	2,684,807.64	-38,095.30	0.61
		Base	109.353532	2,722,902.94	107.823600	2,684,807.64	-38,095.30	0.54
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.56
		Base	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.50
99S1RVYL0	BWS074807 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	15 Aug 2047		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	6,645,000.000	Local	101.114912	6,719,085.91	100.000000	6,645,000.00	-74,085.91	1.50
		Base	101.114912	6,719,085.91	100.000000	6,645,000.00	-74,085.91	1.34
99S1RVYM8	BWS074807 IRS USD P F 2.65000 2 CCPOIS				2.650000	15 Aug 2047		
	-6,645,000.000	Local	100.000000	-6,645,000.00	92.714933	-6,160,907.30	484,092.70	1.39
		Base	100.000000	-6,645,000.00	92.714933	-6,160,907.30	484,092.70	1.25
99S1TJC62	BWS075267 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	15 Feb 2048		
	733,000.000	Local	101.772424	745,991.87	100.000000	733,000.00	-12,991.87	0.17
		Base	101.772424	745,991.87	100.000000	733,000.00	-12,991.87	0.15
99S1TJC70	BWS075267 IRS USD P F 2.51000 2 CCPOIS				2.510000	15 Feb 2048		
	-733,000.000	Local	100.000000	-733,000.00	90.402204	-662,648.16	70,351.84	0.15
		Base	100.000000	-733,000.00	90.402204	-662,648.16	70,351.84	0.13
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	15 Feb 2048		
	3,058,000.000	Local	103.021127	3,150,386.07	100.000000	3,058,000.00	-92,386.07	0.69
		Base	103.021127	3,150,386.07	100.000000	3,058,000.00	-92,386.07	0.62
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048		
	-3,058,000.000	Local	100.000000	-3,058,000.00	99.665663	-3,047,775.97	10,224.03	0.69
		Base	100.000000	-3,058,000.00	99.665663	-3,047,775.97	10,224.03	0.62
99S1UO435	BWS075820 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	30 Jun 2029		
	7,780,000.000	Local	100.116839	7,789,090.06	100.000000	7,780,000.00	-9,090.06	1.76
		Base	100.116839	7,789,090.06	100.000000	7,780,000.00	-9,090.06	1.57
99S1UO443	BWS075820 IRS USD P F 3.85000 2 CCPOIS				3.850000	30 Jun 2029		
	-7,780,000.000	Local	100.000000	-7,780,000.00	103.094797	-8,020,775.21	-240,775.21	1.81
		Base	100.000000	-7,780,000.00	103.094797	-8,020,775.21	-240,775.21	1.62
99S1VYBU4	BWS076281 IRS USD R V 00MSOFR 1 CCPOIS				4.820000	30 Sep 2029		
	6,132,000.000	Local	100.042636	6,134,614.43	100.000000	6,132,000.00	-2,614.43	1.39
		Base	100.042636	6,134,614.43	100.000000	6,132,000.00	-2,614.43	1.24
99S1VYBV2	BWS076281 IRS USD P F 3.25000 2 CCPOIS				3.250000	30 Sep 2029		
	-6,132,000.000	Local	100.000000	-6,132,000.00	99.817066	-6,120,782.49	11,217.51	1.38
		Base	100.000000	-6,132,000.00	99.817066	-6,120,782.49	11,217.51	1.24
99S1X1QO2	SWS076802 IRS USD R F 3.25000 2 CCPOIS				3.250000	31 Dec 2029		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
	8,754,000.000	Local	99.655566	8,723,848.22	100.298312	8,780,114.23	56,266.01	1.98
		Base	99.655566	8,723,848.22	100.298312	8,780,114.23	56,266.01	1.77
99S1X1QP9	SWS076802 IRS USD P V 00MSOFR 1 CCPOIS				1.000000	31 Dec 2029		
	-8,754,000.000	Local	100.000000	-8,754,000.00	100.000000	-8,754,000.00	0.00	1.98
		Base	100.000000	-8,754,000.00	100.000000	-8,754,000.00	0.00	1.77
99S1X32R7	SWS076828 IRS USD R F 3.40000 2 CCPOIS				3.400000	31 Dec 2029		
	1,936,000.000	Local	99.979055	1,935,594.50	101.161882	1,958,494.04	22,899.54	0.44
		Base	99.979055	1,935,594.50	101.161882	1,958,494.04	22,899.54	0.40
99S1X32S5	SWS076828 IRS USD P V 00MSOFR 1 CCPOIS				1.000000	31 Dec 2029		
	-1,936,000.000	Local	100.000000	-1,936,000.00	100.000000	-1,936,000.00	0.00	0.44
		Base	100.000000	-1,936,000.00	100.000000	-1,936,000.00	0.00	0.39
99S1XCT31	SWS076885 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2028		
	1,208,200.000	Local	99.679099	1,204,322.88	101.490200	1,226,204.60	21,881.72	0.28
		Base	99.679099	1,204,322.88	101.490200	1,226,204.60	21,881.72	0.25
99S1XCT49	SWS076885 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2028		
	-1,208,200.000	Local	100.000000	-1,208,200.00	100.000000	-1,208,200.00	0.00	0.27
		Base	100.000000	-1,208,200.00	100.000000	-1,208,200.00	0.00	0.24
US DOLLAR Total								
		Local		76,603.35		325,462.51	248,859.16	18.67
		Base		76,603.35		325,462.51	248,859.16	16.71
SWAPS FIXED INCOME Total								
	0.000	Base		90,299.29		-353,787.47	-444,086.76	23.91

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
9,497,650.000	59,861,823,336.730	Base			411,263,013.17		375,183,700.91	-36,079,312.26	99.87
Original Face:	208,394,133.270								

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
AUSTRALIAN DOLLAR								Exchange Rate:	1.495998	
ADI2BV958 AUST 10Y BOND FUT JUN23 XSFE 20230615								15 Jun 2023		
	38.000	3,800,000.000	Local	4,669,684.34	4,519,521.26	96.705000	150,163.08	128,378.44	21,784.64	
			Base	3,121,450.92		64.642466	100,376.52	85,814.58	14,561.94	0.00
AUSTRALIAN DOLLAR Total										
	38.000	3,800,000.000	Local	4,669,684.34	4,519,521.26		150,163.08	128,378.44	21,784.64	
			Base				100,376.52	85,814.58	14,561.94	0.00
POUND STERLING								Exchange Rate:	0.810636	
ADI1Z69T7 ICE 3MTH SONIA FU JUN23 IFLL 20230919								19 Sep 2023		
	32.000	8,000,000.000	Local	7,635,600.00	7,660,869.16	95.445000	-25,269.16	-24,469.16	-800.00	
			Base	9,419,270.79		117.740885	-31,172.02	-30,185.14	-986.88	0.00
ADI20BVB6 ICE 3MTH SONIA FU DEC23 IFLL 20240319								19 Mar 2024		
	53.000	13,250,000.000	Local	12,655,737.50	12,726,210.64	95.515000	-70,473.14	-67,823.14	-2,650.00	
			Base	15,612,108.89		117.827237	-86,935.62	-83,666.58	-3,269.04	0.00
ADI20TS21 ICE 3MTH SONIA FU SEP23 IFLL 20231219								19 Dec 2023		
	85.000	21,250,000.000	Local	20,272,500.00	20,288,024.55	95.400000	-15,524.55	-13,399.55	-2,125.00	
			Base	25,008,141.76		117.685373	-19,151.07	-16,529.68	-2,621.39	0.00
ADI2C2YY0 LONG GILT FUTURE JUN23 IFLL 20230628								28 Jun 2023		
	41.000	4,100,000.000	Local	4,237,350.00	4,118,836.58	103.350000	118,513.42	120,153.42	-1,640.00	
			Base	5,227,191.98		127.492487	146,198.07	148,221.17	-2,023.10	0.00
POUND STERLING Total										
	211.000	46,600,000.000	Local	44,801,187.50	44,793,940.93		7,246.57	14,461.57	-7,215.00	
			Base				8,939.36	17,839.77	-8,900.41	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI23N1Z7 3 MONTH SOFR FUT DEC24 XCME 20250318								18 Mar 2025		
	78.000	19,500,000.000	Local	18,890,625.00	18,841,963.80	96.875000	48,661.20	35,011.20	13,650.00	

Base Currency: USD - US DOLLAR

Asset ID / Asset Description			Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
		Base	18,890,625.00		96.875000	48,661.20	35,011.20	13,650.00	0.00
ADI2B5Y57	US 10YR ULTRA FUT JUN23 XCBT 20230621						21 Jun 2023		
90.000	9,000,000.000	Local	10,902,656.25	10,541,405.70	121.140625	361,250.55	312,031.80	49,218.75	
		Base	10,902,656.25		121.140625	361,250.55	312,031.80	49,218.75	0.01
ADI2BCK65	US LONG BOND(CBT) JUN23 XCBT 20230621						21 Jun 2023		
146.000	14,600,000.000	Local	19,148,812.50	18,313,877.64	131.156250	834,934.86	688,934.86	146,000.00	
		Base	19,148,812.50		131.156250	834,934.86	688,934.86	146,000.00	0.03
ADI2BCKB4	US ULTRA BOND CBT JUN23 XCBT 20230621						21 Jun 2023		
215.000	21,500,000.000	Local	30,341,875.00	29,231,996.35	141.125000	1,109,878.65	820,972.40	288,906.25	
		Base	30,341,875.00		141.125000	1,109,878.65	820,972.40	288,906.25	0.06
ADI2BCY86	US 10YR NOTE (CBT)JUN23 XCBT 20230621						21 Jun 2023		
303.000	30,300,000.000	Local	34,821,328.13	33,771,216.96	114.921875	1,050,111.17	945,954.92	104,156.25	
		Base	34,821,328.13		114.921875	1,050,111.17	945,954.92	104,156.25	0.02
US DOLLAR Total									
832.000	94,900,000.000	Local	114,105,296.88	110,700,460.45		3,404,836.43	2,802,905.18	601,931.25	
		Base				3,404,836.43	2,802,905.18	601,931.25	0.12
FUTURES LONG Total									
1,081.000	145,300,000.000	Base				3,514,152.31	2,906,559.53	607,592.78	0.13

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT										
EURO CURRENCY								Exchange Rate:	0.922084	
GERMANY										
ADI2BCK40 EURO-BUXL 30Y BND JUN23 XEUR 20230608								08 Jun 2023		
	-1.000	-100,000.000	Local	-140,860.00	-133,078.80	140.860000	-7,781.20	-6,681.20	-1,100.00	
			Base	-152,762.66		152.762655	-8,438.71	-7,245.76	-1,192.95	0.00
GERMANY Total										
	-1.000	-100,000.000	Local	-140,860.00	-133,078.80		-7,781.20	-6,681.20	-1,100.00	
			Base				-8,438.71	-7,245.76	-1,192.95	0.00
EURO CURRENCY Total										
	-1.000	-100,000.000	Local	-140,860.00	-133,078.80		-7,781.20	-6,681.20	-1,100.00	
			Base				-8,438.71	-7,245.76	-1,192.95	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI20TM27 3 MONTH SOFR FUT DEC23 XCME 20240319								19 Mar 2024		
	-298.000	-74,500,000.000	Local	-71,296,500.00	-71,578,912.80	95.700000	282,412.80	297,312.80	-14,900.00	
			Base	-71,296,500.00		95.700000	282,412.80	297,312.80	-14,900.00	0.00
ADI21GLS8 3 MONTH SOFR FUT JUN23 XCME 20230919								19 Sep 2023		
	-28.000	-7,000,000.000	Local	-6,658,750.00	-6,682,566.20	95.125000	23,816.20	22,416.20	1,400.00	
			Base	-6,658,750.00		95.125000	23,816.20	22,416.20	1,400.00	0.00
ADI2BB3Q2 US 5YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	-63.000	-6,300,000.000	Local	-6,898,992.22	-6,881,133.23	109.507813	-17,858.99	-3,585.52	-14,273.47	
			Base	-6,898,992.22		109.507813	-17,858.99	-3,585.52	-14,273.47	0.00
ADI2BCXT1 US 2YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	-55.000	-11,000,000.000	Local	-11,354,921.93	-11,340,295.51	103.226563	-14,626.42	-6,891.99	-7,734.43	
			Base	-11,354,921.93		103.226563	-14,626.42	-6,891.99	-7,734.43	0.00
US DOLLAR Total										
	-444.000	-98,800,000.000	Local	-96,209,164.15	-96,482,907.74		273,743.59	309,251.49	-35,507.90	
			Base				273,743.59	309,251.49	-35,507.90	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2023* *View Date:* *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT Total											
			-445.000	-98,900,000.000	Base			265,304.88	302,005.73	-36,700.85	0.01

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Open

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2023* *View Date:* *April 3, 2023*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		636.000	46,400,000.000	Base			3,779,457.19		3,208,565.26	570,891.93	0.13

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
ARGENTINE PESO									Exchange Rate:	208.990200
ARS	ARGENTINE PESO									
			50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
				Base	0.013756	687.79	0.004785	239.25	-448.54	0.00
ARGENTINE PESO Total										
			50,000.970	Local		50,000.97		50,000.97	0.00	100.00
				Base		687.79		239.25	-448.54	0.00
EURO CURRENCY									Exchange Rate:	0.922084
INTERNATIONAL										
EUR	EURO CURRENCY									
			24,722.900	Local	1.000000	24,722.90	1.000000	24,722.90	0.00	14.54
				Base	1.046622	25,875.54	1.084500	26,811.98	936.44	0.02
INTERNATIONAL Total										
			24,722.900	Local		24,722.90		24,722.90	0.00	14.54
				Base		25,875.54		26,811.98	936.44	0.02
EURO CURRENCY Total										
			24,722.900	Local		24,722.90		24,722.90	0.00	14.54
				Base		25,875.54		26,811.98	936.44	0.02
MEXICAN PESO									Exchange Rate:	18.020000
MXN	MEXICAN PESO (NEW)									
			2,517,953.550	Local	1.000000	2,517,953.55	1.000000	2,517,953.55	0.00	10.97
				Base	0.052354	131,825.29	0.055494	139,731.05	7,905.76	0.09
MEXICAN PESO Total										
			2,517,953.550	Local		2,517,953.55		2,517,953.55	0.00	10.97
				Base		131,825.29		139,731.05	7,905.76	0.09

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
POUND STERLING								Exchange Rate: 0.810636	
GBP	POUND STERLING								
			17,060.370	1.000000	17,060.37	1.000000	17,060.37	0.00	22.27
		Base		1.194496	20,378.54	1.233599	21,045.66	667.12	0.01
POUND STERLING Total									
			17,060.370		17,060.37		17,060.37	0.00	22.27
		Base			20,378.54		21,045.66	667.12	0.01
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
			684,891.710	1.000000	684,891.71	1.000000	684,891.71	0.00	0.43
		Base		1.000000	684,891.71	1.000000	684,891.71	0.00	0.42
US DOLLAR Total									
			684,891.710		684,891.71		684,891.71	0.00	0.43
		Base			684,891.71		684,891.71	0.00	0.42
CASH Total									
		Base	3,294,629.500		863,658.87		872,719.65	9,060.78	0.54
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX					4.429823	31 Dec 2030		
			829,545.040	100.000000	829,545.04	100.000000	829,545.04	0.00	0.52
		Base		100.000000	829,545.04	100.000000	829,545.04	0.00	0.51
US DOLLAR Total									
			829,545.040		829,545.04		829,545.04	0.00	0.52
		Base			829,545.04		829,545.04	0.00	0.51

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			829,545.040		829,545.04		829,545.04	0.00	0.51
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
			1,350.000	24.990000	33,736.50	21.500000	29,025.00	-4,711.50	0.02
		Base		24.990000	33,736.50	21.500000	29,025.00	-4,711.50	0.02
493267843	KEYCORP PREFERRED STOCK VAR								
			9,734.000	25.000000	243,350.00	22.330000	217,360.22	-25,989.78	0.14
		Base		25.000000	243,350.00	22.330000	217,360.22	-25,989.78	0.13
534187885	LINCOLN NATIONAL CORP PREFERRED STOCK 9								
			3,550.000	25.000000	88,750.00	25.500000	90,525.00	1,775.00	0.06
		Base		25.000000	88,750.00	25.500000	90,525.00	1,775.00	0.06
744320870	PRUDENTIAL FINANCIAL INC PREFERRED STOCK 09/62 5.95								
			1,300.000	25.000000	32,500.00	25.350000	32,955.00	455.00	0.02
		Base		25.000000	32,500.00	25.350000	32,955.00	455.00	0.02
US DOLLAR Total									
			15,934.000		398,336.50		369,865.22	-28,471.28	0.23
		Base			398,336.50		369,865.22	-28,471.28	0.23
EQUITY Total									
			15,934.000		398,336.50		369,865.22	-28,471.28	0.23
FIXED INCOME									
EURO CURRENCY								Exchange Rate:	0.922084
INTERNATIONAL									
B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025					6.025000	01 Mar 2038		
			120,000.000	118.191450	141,829.74	120.538400	144,646.08	2,816.34	85.09

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	117.905067	141,486.08	130.723882	156,868.66	15,382.58	0.10
INTERNATIONAL Total									
		120,000.000	Local		141,829.74		144,646.08	2,816.34	85.09
			Base		141,486.08		156,868.66	15,382.58	0.10
EURO CURRENCY Total									
		120,000.000	Local		141,829.74		144,646.08	2,816.34	85.09
			Base		141,486.08		156,868.66	15,382.58	0.10
MEXICAN PESO								Exchange Rate: 18.020000	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		21,420,000.000	Local	109.310124	23,414,228.54	95.443000	20,443,890.60	-2,970,337.94	89.03
			Base	5.502453	1,178,625.39	5.296504	1,134,511.13	-44,114.26	0.70
MEXICAN PESO Total									
		21,420,000.000	Local		23,414,228.54		20,443,890.60	-2,970,337.94	89.03
			Base		1,178,625.39		1,134,511.13	-44,114.26	0.70
POUND STERLING								Exchange Rate: 0.810636	
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8					8.000000	14 Jan 2039		
		50,000.000	Local	122.333140	61,166.57	119.010000	59,505.00	-1,661.57	77.68
			Base	139.738280	69,869.14	146.810652	73,405.33	3,536.19	0.05
POUND STERLING Total									
		50,000.000	Local		61,166.57		59,505.00	-1,661.57	77.68
			Base		69,869.14		73,405.33	3,536.19	0.05
RUSSIAN RUBLE								Exchange Rate: 77.650000	
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
		62,340,000.000	Local	98.719861	61,541,961.51	5.000000	3,117,000.00	-58,424,961.51	100.00
			Base	1.482564	924,230.18	0.064392	40,141.66	-884,088.52	0.02
RUSSIAN RUBLE Total									
		62,340,000.000	Local		61,541,961.51		3,117,000.00	-58,424,961.51	100.00

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			924,230.18		40,141.66	-884,088.52	0.02
US DOLLAR							Exchange Rate:	1.000000	
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		Local	50,000.000	99.966100	49,983.05	79.017838	39,508.92	-10,474.13	0.02
		Base		99.966100	49,983.05	79.017838	39,508.92	-10,474.13	0.02
00115AAP4	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5					4.500000	15 Jun 2052		
		Local	100,000.000	99.371310	99,371.31	91.053010	91,053.01	-8,318.30	0.06
		Base		99.371310	99,371.31	91.053010	91,053.01	-8,318.30	0.06
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	8,000.000	92.747125	7,419.77	85.518153	6,841.45	-578.32	0.00
		Base		92.747125	7,419.77	85.518153	6,841.45	-578.32	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
		Local	61,000.000	98.960623	60,365.98	91.790301	55,992.08	-4,373.90	0.03
		Base		98.960623	60,365.98	91.790301	55,992.08	-4,373.90	0.03
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375					6.375000	01 Mar 2041		
		Local	160,000.000	141.128275	225,805.24	109.084725	174,535.56	-51,269.68	0.11
		Base		141.128275	225,805.24	109.084725	174,535.56	-51,269.68	0.11
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
		Local	1,325,000.000	99.456876	1,317,803.61	86.230799	1,142,558.09	-175,245.52	0.71
		Base		99.456876	1,317,803.61	86.230799	1,142,558.09	-175,245.52	0.71
00206RDT6	AT+T INC SR UNSECURED 03/57 5.7					5.700000	01 Mar 2057		
		Local	50,000.000	123.109300	61,554.65	100.779617	50,389.81	-11,164.84	0.03
		Base		123.109300	61,554.65	100.779617	50,389.81	-11,164.84	0.03
00206RKA9	AT+T INC SR UNSECURED 06/51 3.65					3.650000	01 Jun 2051		
		Local	80,000.000	82.547588	66,038.07	75.489839	60,391.87	-5,646.20	0.04
		Base		82.547588	66,038.07	75.489839	60,391.87	-5,646.20	0.04
00206RKB7	AT+T INC SR UNSECURED 06/60 3.85					3.850000	01 Jun 2060		
		Local	30,000.000	79.147300	23,744.19	74.603964	22,381.19	-1,363.00	0.01
		Base		79.147300	23,744.19	74.603964	22,381.19	-1,363.00	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
		Local	230,000.000	100.923326	232,123.65	70.697593	162,604.46	-69,519.19	0.10
		Base		100.923326	232,123.65	70.697593	162,604.46	-69,519.19	0.10
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
		Local	960,000.000	97.028219	931,470.90	72.198642	693,106.96	-238,363.94	0.43
		Base		97.028219	931,470.90	72.198642	693,106.96	-238,363.94	0.43
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
		Local	241,000.000	85.175037	205,271.84	71.501410	172,318.40	-32,953.44	0.11
		Base		85.175037	205,271.84	71.501410	172,318.40	-32,953.44	0.11
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
		Local	786,000.000	92.338943	725,784.09	71.109022	558,916.91	-166,867.18	0.35
		Base		92.338943	725,784.09	71.109022	558,916.91	-166,867.18	0.35
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
		Local	50,000.000	81.471380	40,735.69	80.409420	40,204.71	-530.98	0.03
		Base		81.471380	40,735.69	80.409420	40,204.71	-530.98	0.02
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
		Local	320,000.000	94.175244	301,360.78	74.147065	237,270.61	-64,090.17	0.15
		Base		94.175244	301,360.78	74.147065	237,270.61	-64,090.17	0.15
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
		Local	90,000.000	100.502100	90,451.89	98.418347	88,576.51	-1,875.38	0.06
Original Face:		Base	90,000.000	100.502100	90,451.89	98.418347	88,576.51	-1,875.38	0.05
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
		Local	90,000.000	100.177711	90,159.94	95.940690	86,346.62	-3,813.32	0.05
Original Face:		Base	90,000.000	100.177711	90,159.94	95.940690	86,346.62	-3,813.32	0.05
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
		Local	110,000.000	101.389100	111,528.01	93.562749	102,919.02	-8,608.99	0.06
		Base		101.389100	111,528.01	93.562749	102,919.02	-8,608.99	0.06
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
		Local	1,010,000.000	107.403872	1,084,779.11	88.947332	898,368.05	-186,411.06	0.56
		Base		107.403872	1,084,779.11	88.947332	898,368.05	-186,411.06	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	930,000.000	108.650352	1,010,448.27	87.959520	818,023.54	-192,424.73	0.51
		Base		108.650352	1,010,448.27	87.959520	818,023.54	-192,424.73	0.51
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
		Local	11,000.000	112.825455	12,410.80	94.213571	10,363.49	-2,047.31	0.01
		Base		112.825455	12,410.80	94.213571	10,363.49	-2,047.31	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
		Local	150,000.000	99.671000	149,506.50	95.408881	143,113.32	-6,393.18	0.09
		Base		99.671000	149,506.50	95.408881	143,113.32	-6,393.18	0.09
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
		Local	360,000.000	99.904336	359,655.61	99.047522	356,571.08	-3,084.53	0.22
		Base		99.904336	359,655.61	99.047522	356,571.08	-3,084.53	0.22
00774MAY1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4					3.400000	29 Oct 2033		
		Local	230,000.000	99.612291	229,108.27	81.138186	186,617.83	-42,490.44	0.12
		Base		99.612291	229,108.27	81.138186	186,617.83	-42,490.44	0.12
00774MAZ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85					3.850000	29 Oct 2041		
		Local	260,000.000	100.354642	260,922.07	76.375525	198,576.37	-62,345.70	0.12
		Base		100.354642	260,922.07	76.375525	198,576.37	-62,345.70	0.12
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		Local	233,000.000	101.474365	236,435.27	79.038946	184,160.74	-52,274.53	0.12
		Base		101.474365	236,435.27	79.038946	184,160.74	-52,274.53	0.11
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	50,000.000	99.517740	49,758.87	95.196112	47,598.06	-2,160.81	0.03
		Base		99.517740	49,758.87	95.196112	47,598.06	-2,160.81	0.03
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263000	15 Sep 2032		
		Local	50,000.000	100.000000	50,000.00	95.926260	47,963.13	-2,036.87	0.03
Original Face:		Base	50,000.000	100.000000	50,000.00	95.926260	47,963.13	-2,036.87	0.03
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2					2.000000	18 May 2032		
		Local	90,000.000	99.743922	89,769.53	76.886152	69,197.54	-20,571.99	0.04
		Base		99.743922	89,769.53	76.886152	69,197.54	-20,571.99	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051		
		Local	350,000.000	96.153966	336,538.88	61.807999	216,328.00	-120,210.88	0.14
		Base		96.153966	336,538.88	61.807999	216,328.00	-120,210.88	0.13
01609WAV4	ALIBABA GROUP HOLDING SR UNSECURED 12/47 4.2					4.200000	06 Dec 2047		
		Local	280,000.000	106.272421	297,562.78	78.750424	220,501.19	-77,061.59	0.14
		Base		106.272421	297,562.78	78.750424	220,501.19	-77,061.59	0.14
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7					2.700000	09 Feb 2041		
		Local	260,000.000	97.054092	252,340.64	67.048784	174,326.84	-78,013.80	0.11
		Base		97.054092	252,340.64	67.048784	174,326.84	-78,013.80	0.11
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
		Local	250,000.000	97.950248	244,875.62	65.178277	162,945.69	-81,929.93	0.10
		Base		97.950248	244,875.62	65.178277	162,945.69	-81,929.93	0.10
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
		Local	50,000.000	90.442660	45,221.33	94.454000	47,227.00	2,005.67	0.03
		Base		90.442660	45,221.33	94.454000	47,227.00	2,005.67	0.03
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		Local	220,000.000	92.876250	204,327.75	63.302801	139,266.16	-65,061.59	0.09
		Base		92.876250	204,327.75	63.302801	139,266.16	-65,061.59	0.09
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25					2.250000	15 Aug 2060		
		Local	120,000.000	99.048567	118,858.28	60.944321	73,133.19	-45,725.09	0.05
		Base		99.048567	118,858.28	60.944321	73,133.19	-45,725.09	0.05
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
		Local	220,000.000	103.084677	226,786.29	78.139166	171,906.17	-54,880.12	0.11
		Base		103.084677	226,786.29	78.139166	171,906.17	-54,880.12	0.11
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		Local	190,000.000	98.751684	187,628.20	71.791327	136,403.52	-51,224.68	0.09
		Base		98.751684	187,628.20	71.791327	136,403.52	-51,224.68	0.08
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		Local	350,000.000	103.773243	363,206.35	97.536379	341,377.33	-21,829.02	0.21
		Base		103.773243	363,206.35	97.536379	341,377.33	-21,829.02	0.21

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	860,000.000	114.167912	981,844.04	94.292681	810,917.06	-170,926.98	0.51
		Base		114.167912	981,844.04	94.292681	810,917.06	-170,926.98	0.50
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	135,000.000	102.648852	138,575.95	97.508003	131,635.80	-6,940.15	0.08
		Base		102.648852	138,575.95	97.508003	131,635.80	-6,940.15	0.08
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
		Local	30,000.000	100.001833	30,000.55	78.668464	23,600.54	-6,400.01	0.01
		Base		100.001833	30,000.55	78.668464	23,600.54	-6,400.01	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
		Local	660,000.000	95.551568	630,640.35	70.583367	465,850.22	-164,790.13	0.29
		Base		95.551568	630,640.35	70.583367	465,850.22	-164,790.13	0.29
02209SBN2	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7					3.700000	04 Feb 2051		
		Local	350,000.000	97.330031	340,655.11	67.174603	235,111.11	-105,544.00	0.15
		Base		97.330031	340,655.11	67.174603	235,111.11	-105,544.00	0.15
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	130,000.000	101.559908	132,027.88	92.969789	120,860.73	-11,167.15	0.08
		Base		101.559908	132,027.88	92.969789	120,860.73	-11,167.15	0.07
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		Local	130,000.000	110.594469	143,772.81	90.351838	117,457.39	-26,315.42	0.07
		Base		110.594469	143,772.81	90.351838	117,457.39	-26,315.42	0.07
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	740,000.000	96.429488	713,578.21	67.565253	499,982.87	-213,595.34	0.31
		Base		96.429488	713,578.21	67.565253	499,982.87	-213,595.34	0.31
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		
		Local	570,000.000	101.545511	578,809.41	75.442232	430,020.72	-148,788.69	0.27
		Base		101.545511	578,809.41	75.442232	430,020.72	-148,788.69	0.27
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25					3.250000	12 May 2061		
		Local	120,000.000	99.199367	119,039.24	73.339515	88,007.42	-31,031.82	0.05
		Base		99.199367	119,039.24	73.339515	88,007.42	-31,031.82	0.05

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023135CJ3	AMAZON.COM INC SR UNSECURED 04/52 3.95					3.950000	13 Apr 2052		
		Local	30,000.000	99.589167	29,876.75	88.334479	26,500.34	-3,376.41	0.02
		Base		99.589167	29,876.75	88.334479	26,500.34	-3,376.41	0.02
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
		Local	80,000.000	121.619438	97,295.55	109.864000	87,891.20	-9,404.35	0.05
		Base		121.619438	97,295.55	109.864000	87,891.20	-9,404.35	0.05
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
		Local	150,000.000	121.748067	182,622.10	109.536361	164,304.54	-18,317.56	0.10
		Base		121.748067	182,622.10	109.536361	164,304.54	-18,317.56	0.10
023771S58	AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75					11.750000	15 Jul 2025		
		Local	90,000.000	109.371922	98,434.73	109.417700	98,475.93	41.20	0.06
		Base		109.371922	98,434.73	109.417700	98,475.93	41.20	0.06
023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25					7.250000	15 Feb 2028		
		Local	120,000.000	100.607850	120,729.42	97.250000	116,700.00	-4,029.42	0.07
		Base		100.607850	120,729.42	97.250000	116,700.00	-4,029.42	0.07
023772AB2	AMER AIRLN 13 1 A PASS T AMER AIRLN 13 1 A PASS T					4.000000	15 Jan 2027		
		Local	28,924.130	91.607526	26,496.68	90.455560	26,163.48	-333.20	0.02
Original Face:		Base	70,000.000	91.607526	26,496.68	90.455560	26,163.48	-333.20	0.02
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
		Local	98,752.500	96.884140	95,675.51	96.273550	95,072.54	-602.97	0.06
Original Face:		Base	474,544.130	96.884140	95,675.51	96.273550	95,072.54	-602.97	0.06
025816CH0	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR					3.550000	31 Dec 2099		
		Local	140,000.000	100.000000	140,000.00	84.520000	118,328.00	-21,672.00	0.07
		Base		100.000000	140,000.00	84.520000	118,328.00	-21,672.00	0.07
02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084					8.084000	15 Feb 2050		
		Local	20,000.000	179.270150	35,854.03	138.208270	27,641.65	-8,212.38	0.02
Original Face:		Base	20,000.000	179.270150	35,854.03	138.208270	27,641.65	-8,212.38	0.02
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27					6.270000	15 Feb 2050		
		Local	330,000.000	133.599427	440,878.11	111.690810	368,579.67	-72,298.44	0.23
Original Face:		Base	330,000.000	133.599427	440,878.11	111.690810	368,579.67	-72,298.44	0.23

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03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45					3.450000	15 Apr 2031		
		Local	100,000.000	99.777530	99,777.53	78.113030	78,113.03	-21,664.50	0.05
		Base		99.777530	99,777.53	78.113030	78,113.03	-21,664.50	0.05
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
		Local	30,000.000	100.000000	30,000.00	76.085123	22,825.54	-7,174.46	0.01
		Base		100.000000	30,000.00	76.085123	22,825.54	-7,174.46	0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833					3.833000	11 Mar 2051		
		Local	140,000.000	100.551479	140,772.07	64.743642	90,641.10	-50,130.97	0.06
		Base		100.551479	140,772.07	64.743642	90,641.10	-50,130.97	0.06
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
		Local	50,000.000	98.089820	49,044.91	88.133747	44,066.87	-4,978.04	0.03
		Base		98.089820	49,044.91	88.133747	44,066.87	-4,978.04	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
		Local	97,000.000	103.976082	100,856.80	90.540565	87,824.35	-13,032.45	0.05
		Base		103.976082	100,856.80	90.540565	87,824.35	-13,032.45	0.05
031162DS6	AMGEN INC SR UNSECURED 03/43 5.6					5.600000	02 Mar 2043		
		Local	240,000.000	99.442246	238,661.39	102.714655	246,515.17	7,853.78	0.15
		Base		99.442246	238,661.39	102.714655	246,515.17	7,853.78	0.15
031162DT4	AMGEN INC SR UNSECURED 03/53 5.65					5.650000	02 Mar 2053		
		Local	180,000.000	99.856150	179,741.07	103.464215	186,235.59	6,494.52	0.12
		Base		99.856150	179,741.07	103.464215	186,235.59	6,494.52	0.12
031162DU1	AMGEN INC SR UNSECURED 03/63 5.75					5.750000	02 Mar 2063		
		Local	430,000.000	99.072495	426,011.73	103.169626	443,629.39	17,617.66	0.28
		Base		99.072495	426,011.73	103.169626	443,629.39	17,617.66	0.27
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
		Local	60,000.000	97.270883	58,362.53	99.476182	59,685.71	1,323.18	0.04
		Base		97.270883	58,362.53	99.476182	59,685.71	1,323.18	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	80,000.000	95.982838	76,786.27	97.560971	78,048.78	1,262.51	0.05
		Base		95.982838	76,786.27	97.560971	78,048.78	1,262.51	0.05

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03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	730,000.000	120.820837	881,992.11	107.488962	784,669.42	-97,322.69	0.49
		Base		120.820837	881,992.11	107.488962	784,669.42	-97,322.69	0.49
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
		Local	470,000.000	106.926687	502,555.43	109.197534	513,228.41	10,672.98	0.32
		Base		106.926687	502,555.43	109.197534	513,228.41	10,672.98	0.32
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
		Local	530,000.000	110.236617	584,254.07	94.834743	502,624.14	-81,629.93	0.31
		Base		110.236617	584,254.07	94.834743	502,624.14	-81,629.93	0.31
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
		Local	51,000.000	99.483176	50,736.42	94.428118	48,158.34	-2,578.08	0.03
		Base		99.483176	50,736.42	94.428118	48,158.34	-2,578.08	0.03
036752AH6	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
		Local	140,000.000	109.981279	153,973.79	90.744724	127,042.61	-26,931.18	0.08
		Base		109.981279	153,973.79	90.744724	127,042.61	-26,931.18	0.08
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
		Local	260,000.000	99.610281	258,986.73	89.969975	233,921.94	-25,064.79	0.15
		Base		99.610281	258,986.73	89.969975	233,921.94	-25,064.79	0.14
036752AX1	ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1					6.099000	15 Oct 2052		
		Local	250,000.000	100.817512	252,043.78	111.194755	277,986.89	25,943.11	0.17
		Base		100.817512	252,043.78	111.194755	277,986.89	25,943.11	0.17
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
		Local	8,000.000	113.694125	9,095.53	92.750000	7,420.00	-1,675.53	0.00
		Base		113.694125	9,095.53	92.750000	7,420.00	-1,675.53	0.00
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		Local	140,000.000	101.464643	142,050.50	83.971500	117,560.10	-24,490.40	0.07
		Base		101.464643	142,050.50	83.971500	117,560.10	-24,490.40	0.07
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	50,000.000	96.197980	48,098.99	71.222074	35,611.04	-12,487.95	0.02
		Base		96.197980	48,098.99	71.222074	35,611.04	-12,487.95	0.02

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037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
		Local	100,000.000	102.405670	102,405.67	77.164538	77,164.54	-25,241.13	0.05
		Base		102.405670	102,405.67	77.164538	77,164.54	-25,241.13	0.05
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029		
		Local	360,000.000	100.000000	360,000.00	70.334500	253,204.20	-106,795.80	0.16
		Base		100.000000	360,000.00	70.334500	253,204.20	-106,795.80	0.16
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
		Local	140,000.000	93.981379	131,573.93	85.698909	119,978.47	-11,595.46	0.07
		Base		93.981379	131,573.93	85.698909	119,978.47	-11,595.46	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
		Local	30,000.000	100.839467	30,251.84	89.092881	26,727.86	-3,523.98	0.02
		Base		100.839467	30,251.84	89.092881	26,727.86	-3,523.98	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
		Local	450,000.000	97.333180	437,999.31	70.197962	315,890.83	-122,108.48	0.20
		Base		97.333180	437,999.31	70.197962	315,890.83	-122,108.48	0.20
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	122,011.000	61.631435	75,197.13	28.973584	35,350.96	-39,846.17	0.02
Original Face:		Base	122,011.000	61.631435	75,197.13	28.973584	35,350.96	-39,846.17	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					1.500000	09 Jul 2035		
		Local	291,687.000	53.529245	156,137.85	25.969694	75,750.22	-80,387.63	0.05
Original Face:		Base	291,687.000	53.529245	156,137.85	25.969694	75,750.22	-80,387.63	0.05
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	64,400.000	65.073370	41,907.25	28.026348	18,048.97	-23,858.28	0.01
Original Face:		Base	64,400.000	65.073370	41,907.25	28.026348	18,048.97	-23,858.28	0.01
04316JAE9	ARTHUR J GALLAGHER + CO SR UNSECURED 03/53 5.75					5.750000	02 Mar 2053		
		Local	400,000.000	98.999035	395,996.14	99.899890	399,599.56	3,603.42	0.25
		Base		98.999035	395,996.14	99.899890	399,599.56	3,603.42	0.25
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
		Local	417,616.760	100.057141	417,855.39	99.375000	415,006.66	-2,848.73	0.26
		Base		100.057141	417,855.39	99.375000	415,006.66	-2,848.73	0.26

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3					3.000000	28 May 2051		
		Local	150,000.000	98.686800	148,030.20	75.716391	113,574.59	-34,455.61	0.07
		Base		98.686800	148,030.20	75.716391	113,574.59	-34,455.61	0.07
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
		Local	50,000.000	100.003520	50,001.76	99.090111	49,545.06	-456.70	0.03
		Base		100.003520	50,001.76	99.090111	49,545.06	-456.70	0.03
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
		Local	160,000.000	98.150819	157,041.31	97.265957	155,625.53	-1,415.78	0.10
		Base		98.150819	157,041.31	97.265957	155,625.53	-1,415.78	0.10
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
		Local	40,000.000	101.487775	40,595.11	81.538909	32,615.56	-7,979.55	0.02
		Base		101.487775	40,595.11	81.538909	32,615.56	-7,979.55	0.02
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
		Local	720,000.000	97.760057	703,872.41	71.304178	513,390.08	-190,482.33	0.32
		Base		97.760057	703,872.41	71.304178	513,390.08	-190,482.33	0.32
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
		Local	880,000.000	100.000000	880,000.00	95.720000	842,336.00	-37,664.00	0.53
		Base		100.000000	880,000.00	95.720000	842,336.00	-37,664.00	0.52
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR					3.116000	19 Oct 2032		
		Local	480,000.000	100.000000	480,000.00	74.868009	359,366.44	-120,633.56	0.22
		Base		100.000000	480,000.00	74.868009	359,366.44	-120,633.56	0.22
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		
		Local	170,000.000	100.000000	170,000.00	82.750000	140,675.00	-29,325.00	0.09
		Base		100.000000	170,000.00	82.750000	140,675.00	-29,325.00	0.09
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A					6.115290	20 Nov 2030		
		Local	700,000.000	100.000000	700,000.00	98.554800	689,883.60	-10,116.40	0.43
Original Face:		Base	700,000.000	100.000000	700,000.00	98.554800	689,883.60	-10,116.40	0.43
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
		Local	300,000.000	101.373693	304,121.08	92.850000	278,550.00	-25,571.08	0.17
		Base		101.373693	304,121.08	92.850000	278,550.00	-25,571.08	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		Local	290,000.000	114.585783	332,298.77	95.836286	277,925.23	-54,373.54	0.17
		Base		114.585783	332,298.77	95.836286	277,925.23	-54,373.54	0.17
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
		Local	330,000.000	107.314636	354,138.30	88.293271	291,367.79	-62,770.51	0.18
		Base		107.314636	354,138.30	88.293271	291,367.79	-62,770.51	0.18
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		Local	200,000.000	105.936530	211,873.06	93.364809	186,729.62	-25,143.44	0.12
		Base		105.936530	211,873.06	93.364809	186,729.62	-25,143.44	0.12
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		Local	200,000.000	101.383440	202,766.88	85.390414	170,780.83	-31,986.05	0.11
		Base		101.383440	202,766.88	85.390414	170,780.83	-31,986.05	0.11
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
		Local	30,000.000	100.000000	30,000.00	79.707281	23,912.18	-6,087.82	0.01
		Base		100.000000	30,000.00	79.707281	23,912.18	-6,087.82	0.01
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
		Local	290,000.000	96.134755	278,790.79	64.936464	188,315.75	-90,475.04	0.12
		Base		96.134755	278,790.79	64.936464	188,315.75	-90,475.04	0.12
06051GJT7	BANK OF AMERICA CORP SR UNSECURED 04/32 VAR					2.687000	22 Apr 2032		
		Local	140,000.000	100.000000	140,000.00	83.397279	116,756.19	-23,243.81	0.07
		Base		100.000000	140,000.00	83.397279	116,756.19	-23,243.81	0.07
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
		Local	800,000.000	101.116224	808,929.79	77.232043	617,856.34	-191,073.45	0.39
		Base		101.116224	808,929.79	77.232043	617,856.34	-191,073.45	0.38
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR					2.299000	21 Jul 2032		
		Local	480,000.000	100.000000	480,000.00	80.557445	386,675.74	-93,324.26	0.24
		Base		100.000000	480,000.00	80.557445	386,675.74	-93,324.26	0.24
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036		
		Local	750,000.000	100.000000	750,000.00	75.386889	565,401.67	-184,598.33	0.35
		Base		100.000000	750,000.00	75.386889	565,401.67	-184,598.33	0.35

Base Currency: USD - US DOLLAR

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06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
		Local	270,000.000	100.000000	270,000.00	81.674222	220,520.40	-49,479.60	0.14
		Base		100.000000	270,000.00	81.674222	220,520.40	-49,479.60	0.14
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
		Local	650,000.000	100.000000	650,000.00	95.263305	619,211.48	-30,788.52	0.39
		Base		100.000000	650,000.00	95.263305	619,211.48	-30,788.52	0.38
06051GKY4	BANK OF AMERICA CORP SR UNSECURED 07/33 VAR					5.015000	22 Jul 2033		
		Local	130,000.000	100.000000	130,000.00	98.824377	128,471.69	-1,528.31	0.08
		Base		100.000000	130,000.00	98.824377	128,471.69	-1,528.31	0.08
0641598S8	BANK OF NOVA SCOTIA JR SUBORDINA 10/82 VAR					8.625000	27 Oct 2082		
		Local	550,000.000	100.384620	552,115.41	101.785646	559,821.05	7,705.64	0.35
		Base		100.384620	552,115.41	101.785646	559,821.05	7,705.64	0.35
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
		Local	510,000.000	99.912124	509,551.83	88.086994	449,243.67	-60,308.16	0.28
		Base		99.912124	509,551.83	88.086994	449,243.67	-60,308.16	0.28
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
		Local	230,000.000	100.000000	230,000.00	91.728408	210,975.34	-19,024.66	0.13
		Base		100.000000	230,000.00	91.728408	210,975.34	-19,024.66	0.13
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	430,000.000	105.694400	454,485.92	92.420938	397,410.03	-57,075.89	0.25
		Base		105.694400	454,485.92	92.420938	397,410.03	-57,075.89	0.25
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		Local	200,000.000	117.007710	234,015.42	105.182848	210,365.70	-23,649.72	0.13
		Base		117.007710	234,015.42	105.182848	210,365.70	-23,649.72	0.13
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		Local	160,000.000	112.609294	180,174.87	106.875265	171,000.42	-9,174.45	0.11
		Base		112.609294	180,174.87	106.875265	171,000.42	-9,174.45	0.11
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	148,000.000	106.934020	158,262.35	92.885579	137,470.66	-20,791.69	0.09
		Base		106.934020	158,262.35	92.885579	137,470.66	-20,791.69	0.09

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075887BM0	BECTON DICKINSON + CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
		Local	81,000.000	113.299457	91,772.56	89.705434	72,661.40	-19,111.16	0.05
		Base		113.299457	91,772.56	89.705434	72,661.40	-19,111.16	0.04
075887BX6	BECTON DICKINSON + CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
		Local	110,000.000	111.048564	122,153.42	93.183374	102,501.71	-19,651.71	0.06
		Base		111.048564	122,153.42	93.183374	102,501.71	-19,651.71	0.06
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
		Local	270,000.000	107.194970	289,426.42	90.517802	244,398.07	-45,028.35	0.15
		Base		107.194970	289,426.42	90.517802	244,398.07	-45,028.35	0.15
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		Local	480,000.000	98.991631	475,159.83	93.819000	450,331.20	-24,828.63	0.28
		Base		98.991631	475,159.83	93.819000	450,331.20	-24,828.63	0.28
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
		Local	50,000.000	98.798620	49,399.31	87.955502	43,977.75	-5,421.56	0.03
		Base		98.798620	49,399.31	87.955502	43,977.75	-5,421.56	0.03
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2					3.200000	30 Jan 2052		
		Local	170,000.000	99.718147	169,520.85	62.973852	107,055.55	-62,465.30	0.07
		Base		99.718147	169,520.85	62.973852	107,055.55	-62,465.30	0.07
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824					2.824000	26 Jan 2041		
		Local	200,000.000	94.235580	188,471.16	66.501941	133,003.88	-55,467.28	0.08
		Base		94.235580	188,471.16	66.501941	133,003.88	-55,467.28	0.08
09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR					2.871000	19 Apr 2032		
		Local	300,000.000	100.000000	300,000.00	83.186706	249,560.12	-50,439.88	0.16
		Base		100.000000	300,000.00	83.186706	249,560.12	-50,439.88	0.15
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
		Local	20,000.000	102.589400	20,517.88	106.415441	21,283.09	765.21	0.01
		Base		102.589400	20,517.88	106.415441	21,283.09	765.21	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
		Local	80,000.000	138.956713	111,165.37	111.724961	89,379.97	-21,785.40	0.06
		Base		138.956713	111,165.37	111.724961	89,379.97	-21,785.40	0.06
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
		Local	290,000.000	98.485555	285,608.11	75.183235	218,031.38	-67,576.73	0.14
		Base		98.485555	285,608.11	75.183235	218,031.38	-67,576.73	0.13
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	260,000.000	99.500504	258,701.31	75.516127	196,341.93	-62,359.38	0.12
		Base		99.500504	258,701.31	75.516127	196,341.93	-62,359.38	0.12
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
		Local	500,000.000	101.330152	506,650.76	73.090905	365,454.53	-141,196.23	0.23
		Base		101.330152	506,650.76	73.090905	365,454.53	-141,196.23	0.23
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	130,000.000	100.000000	130,000.00	101.027468	131,335.71	1,335.71	0.08
		Base		100.000000	130,000.00	101.027468	131,335.71	1,335.71	0.08
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	530,000.000	108.511492	575,110.91	100.295344	531,565.32	-43,545.59	0.33
		Base		108.511492	575,110.91	100.295344	531,565.32	-43,545.59	0.33
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	580,000.000	96.519722	559,814.39	70.500572	408,903.32	-150,911.07	0.26
		Base		96.519722	559,814.39	70.500572	408,903.32	-150,911.07	0.25
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
		Local	70,000.000	111.352271	77,946.59	90.364383	63,255.07	-14,691.52	0.04
		Base		111.352271	77,946.59	90.364383	63,255.07	-14,691.52	0.04
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
		Local	30,000.000	116.448300	34,934.49	92.679530	27,803.86	-7,130.63	0.02
		Base		116.448300	34,934.49	92.679530	27,803.86	-7,130.63	0.02
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
		Local	110,000.000	90.592955	99,652.25	66.641441	73,305.59	-26,346.66	0.05
		Base		90.592955	99,652.25	66.641441	73,305.59	-26,346.66	0.05

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111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
		Local	110,000.000	130.672973	143,740.27	124.610938	137,072.03	-6,668.24	0.09
		Base		130.672973	143,740.27	124.610938	137,072.03	-6,668.24	0.08
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
		Local	190,000.000	99.897505	189,805.26	91.845177	174,505.84	-15,299.42	0.11
		Base		99.897505	189,805.26	91.845177	174,505.84	-15,299.42	0.11
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
		Local	120,000.000	102.875383	123,450.46	99.015981	118,819.18	-4,631.28	0.07
		Base		102.875383	123,450.46	99.015981	118,819.18	-4,631.28	0.07
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
		Local	10,000.000	99.556900	9,955.69	94.094256	9,409.43	-546.26	0.01
		Base		99.556900	9,955.69	94.094256	9,409.43	-546.26	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
		Local	20,000.000	126.757250	25,351.45	117.704898	23,540.98	-1,810.47	0.01
		Base		126.757250	25,351.45	117.704898	23,540.98	-1,810.47	0.01
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
		Local	600,000.000	100.532867	603,197.20	81.782000	490,692.00	-112,505.20	0.31
		Base		100.532867	603,197.20	81.782000	490,692.00	-112,505.20	0.30
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
		Local	360,000.000	100.509864	361,835.51	76.973188	277,103.48	-84,732.03	0.17
		Base		100.509864	361,835.51	76.973188	277,103.48	-84,732.03	0.17
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1					4.100000	15 Jun 2051		
		Local	510,000.000	83.607392	426,397.70	60.299263	307,526.24	-118,871.46	0.19
		Base		83.607392	426,397.70	60.299263	307,526.24	-118,871.46	0.19
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	400,000.000	107.714823	430,859.29	96.825390	387,301.56	-43,557.73	0.24
		Base		107.714823	430,859.29	96.825390	387,301.56	-43,557.73	0.24
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	220,000.000	110.464136	243,021.10	93.746676	206,242.69	-36,778.41	0.13
		Base		110.464136	243,021.10	93.746676	206,242.69	-36,778.41	0.13

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125523BK5	CIGNA GROUP/THE COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
		Local	40,000.000	96.017300	38,406.92	80.733181	32,293.27	-6,113.65	0.02
		Base		96.017300	38,406.92	80.733181	32,293.27	-6,113.65	0.02
125523CJ7	CIGNA GROUP/THE SR UNSECURED 03/40 3.2					3.200000	15 Mar 2040		
		Local	350,000.000	101.795183	356,283.14	78.201684	273,705.89	-82,577.25	0.17
		Base		101.795183	356,283.14	78.201684	273,705.89	-82,577.25	0.17
125523CK4	CIGNA GROUP/THE SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
		Local	220,000.000	100.255936	220,563.06	73.648665	162,027.06	-58,536.00	0.10
		Base		100.255936	220,563.06	73.648665	162,027.06	-58,536.00	0.10
12661PAD1	CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625					4.625000	27 Apr 2042		
		Local	130,000.000	99.987369	129,983.58	94.767914	123,198.29	-6,785.29	0.08
		Base		99.987369	129,983.58	94.767914	123,198.29	-6,785.29	0.08
12661PAF6	CSL FINANCE PLC COMPANY GUAR 144A 04/62 4.95					4.950000	27 Apr 2062		
		Local	140,000.000	99.691364	139,567.91	95.531074	133,743.50	-5,824.41	0.08
		Base		99.691364	139,567.91	95.531074	133,743.50	-5,824.41	0.08
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
		Local	90,000.000	103.525556	93,173.00	98.100560	88,290.50	-4,882.50	0.06
		Base		103.525556	93,173.00	98.100560	88,290.50	-4,882.50	0.05
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	140,000.000	107.391943	150,348.72	94.713870	132,599.42	-17,749.30	0.08
		Base		107.391943	150,348.72	94.713870	132,599.42	-17,749.30	0.08
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		Local	1,170,000.000	112.142680	1,312,069.36	95.228944	1,114,178.64	-197,890.72	0.70
		Base		112.142680	1,312,069.36	95.228944	1,114,178.64	-197,890.72	0.69
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	380,000.000	112.769324	428,523.43	93.274723	354,443.95	-74,079.48	0.22
		Base		112.769324	428,523.43	93.274723	354,443.95	-74,079.48	0.22
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	50,000.000	104.269120	52,134.56	94.958093	47,479.05	-4,655.51	0.03
		Base		104.269120	52,134.56	94.958093	47,479.05	-4,655.51	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
		Local	60,000.000	99.089583	59,453.75	90.434670	54,260.80	-5,192.95	0.03
		Base		99.089583	59,453.75	90.434670	54,260.80	-5,192.95	0.03
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
		Local	210,000.000	99.747905	209,470.60	69.903970	146,798.34	-62,672.26	0.09
		Base		99.747905	209,470.60	69.903970	146,798.34	-62,672.26	0.09
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
		Local	160,000.000	136.232494	217,971.99	124.963990	199,942.38	-18,029.61	0.12
		Base		136.232494	217,971.99	124.963990	199,942.38	-18,029.61	0.12
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
		Local	435,000.000	142.426618	619,555.79	129.459670	563,149.56	-56,406.23	0.35
		Base		142.426618	619,555.79	129.459670	563,149.56	-56,406.23	0.35
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
		Local	90,000.000	107.547411	96,792.67	124.083800	111,675.42	14,882.75	0.07
Original Face:		Base	90,000.000	107.547411	96,792.67	124.083800	111,675.42	14,882.75	0.07
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35					7.350000	01 Nov 2039		
		Local	120,000.000	150.747258	180,896.71	124.697690	149,637.23	-31,259.48	0.09
Original Face:		Base	120,000.000	150.747258	180,896.71	124.697690	149,637.23	-31,259.48	0.09
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625					7.625000	01 Mar 2040		
		Local	70,000.000	159.536671	111,675.67	129.275770	90,493.04	-21,182.63	0.06
Original Face:		Base	70,000.000	159.536671	111,675.67	129.275770	90,493.04	-21,182.63	0.06
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
		Local	80,000.000	100.000000	80,000.00	83.551695	66,841.36	-13,158.64	0.04
		Base		100.000000	80,000.00	83.551695	66,841.36	-13,158.64	0.04
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3					3.000000	02 Dec 2041		
		Local	360,000.000	90.588225	326,117.61	80.332288	289,196.24	-36,921.37	0.18
		Base		90.588225	326,117.61	80.332288	289,196.24	-36,921.37	0.18
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
		Local	200,000.000	99.303600	198,607.20	71.452998	142,906.00	-55,701.20	0.09
		Base		99.303600	198,607.20	71.452998	142,906.00	-55,701.20	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
		Local	90,000.000	110.205589	99,185.03	92.584570	83,326.11	-15,858.92	0.05
		Base		110.205589	99,185.03	92.584570	83,326.11	-15,858.92	0.05
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
		Local	30,000.000	99.919700	29,975.91	93.535239	28,060.57	-1,915.34	0.02
		Base		99.919700	29,975.91	93.535239	28,060.57	-1,915.34	0.02
144141DD7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
		Local	70,000.000	106.397929	74,478.55	85.960587	60,172.41	-14,306.14	0.04
		Base		106.397929	74,478.55	85.960587	60,172.41	-14,306.14	0.04
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
		Local	190,000.000	97.197168	184,674.62	86.164426	163,712.41	-20,962.21	0.10
Original Face:		Base	190,000.000	97.197168	184,674.62	86.164426	163,712.41	-20,962.21	0.10
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		Local	220,000.000	101.140082	222,508.18	94.807000	208,575.40	-13,932.78	0.13
		Base		101.140082	222,508.18	94.807000	208,575.40	-13,932.78	0.13
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
		Local	360,000.000	101.412178	365,083.84	87.219594	313,990.54	-51,093.30	0.20
		Base		101.412178	365,083.84	87.219594	313,990.54	-51,093.30	0.19
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
		Local	100,000.000	103.419120	103,419.12	91.835834	91,835.83	-11,583.29	0.06
		Base		103.419120	103,419.12	91.835834	91,835.83	-11,583.29	0.06
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
		Local	110,000.000	100.014645	110,016.11	88.741767	97,615.94	-12,400.17	0.06
		Base		100.014645	110,016.11	88.741767	97,615.94	-12,400.17	0.06
15189XBB3	CENTERPOINT ENER HOUSTON GENL REF MOR 04/33 4.95					4.950000	01 Apr 2033		
		Local	50,000.000	99.756480	49,878.24	102.018764	51,009.38	1,131.14	0.03
		Base		99.756480	49,878.24	102.018764	51,009.38	1,131.14	0.03

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15189XBC1	CENTERPOINT ENER HOUSTON GENL REF MOR 04/53 5.3					5.300000	01 Apr 2053		
		Local	50,000.000	99.924020	49,962.01	103.125219	51,562.61	1,600.60	0.03
		Base		99.924020	49,962.01	103.125219	51,562.61	1,600.60	0.03
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		Local	420,000.000	103.457212	434,520.29	82.288919	345,613.46	-88,906.83	0.22
		Base		103.457212	434,520.29	82.288919	345,613.46	-88,906.83	0.21
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	790,000.000	112.578972	889,373.88	86.042619	679,736.69	-209,637.19	0.42
		Base		112.578972	889,373.88	86.042619	679,736.69	-209,637.19	0.42
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85					3.850000	01 Apr 2061		
		Local	110,000.000	90.780455	99,858.50	62.123654	68,336.02	-31,522.48	0.04
		Base		90.780455	99,858.50	62.123654	68,336.02	-31,522.48	0.04
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5					3.500000	01 Jun 2041		
		Local	830,000.000	97.902084	812,587.30	68.454429	568,171.76	-244,415.54	0.36
		Base		97.902084	812,587.30	68.454429	568,171.76	-244,415.54	0.35
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
		Local	120,000.000	99.290850	119,149.02	67.447906	80,937.49	-38,211.53	0.05
		Base		99.290850	119,149.02	67.447906	80,937.49	-38,211.53	0.05
161175CG7	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95					3.950000	30 Jun 2062		
		Local	90,000.000	99.198189	89,278.37	63.144655	56,830.19	-32,448.18	0.04
		Base		99.198189	89,278.37	63.144655	56,830.19	-32,448.18	0.04
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
		Local	120,000.000	99.309567	119,171.48	80.884036	97,060.84	-22,110.64	0.06
		Base		99.309567	119,171.48	80.884036	97,060.84	-22,110.64	0.06
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
		Local	210,000.000	88.783376	186,445.09	65.439388	137,422.71	-49,022.38	0.09
		Base		88.783376	186,445.09	65.439388	137,422.71	-49,022.38	0.09
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899					6.899000	01 Dec 2040		
		Local	60,000.000	135.678567	81,407.14	115.486770	69,292.06	-12,115.08	0.04
Original Face:		Base	60,000.000	135.678567	81,407.14	115.486770	69,292.06	-12,115.08	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041		
		Local	410,000.000	99.462246	407,795.21	74.902512	307,100.30	-100,694.91	0.19
		Base		99.462246	407,795.21	74.902512	307,100.30	-100,694.91	0.19
171239AJ5	CHUBB INA HOLDINGS INC COMPANY GUAR 12/61 3.05					3.050000	15 Dec 2061		
		Local	240,000.000	99.456842	238,696.42	67.165112	161,196.27	-77,500.15	0.10
		Base		99.456842	238,696.42	67.165112	161,196.27	-77,500.15	0.10
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	220,000.000	106.264186	233,781.21	88.464964	194,622.92	-39,158.29	0.12
		Base		106.264186	233,781.21	88.464964	194,622.92	-39,158.29	0.12
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
		Local	280,000.000	119.129636	333,562.98	107.116787	299,927.00	-33,635.98	0.19
		Base		119.129636	333,562.98	107.116787	299,927.00	-33,635.98	0.19
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
		Local	112,000.000	94.341054	105,661.98	103.194855	115,578.24	9,916.26	0.07
		Base		94.341054	105,661.98	103.194855	115,578.24	9,916.26	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	780,000.000	153.963804	1,200,917.67	128.710152	1,003,939.19	-196,978.48	0.63
		Base		153.963804	1,200,917.67	128.710152	1,003,939.19	-196,978.48	0.62
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	460,000.000	122.611148	564,011.28	92.406730	425,070.96	-138,940.32	0.27
		Base		122.611148	564,011.28	92.406730	425,070.96	-138,940.32	0.26
172967NB3	CITIGROUP INC JR SUBORDINA 12/99 VAR					4.150000	31 Dec 2099		
		Local	350,000.000	100.000000	350,000.00	81.750000	286,125.00	-63,875.00	0.18
		Base		100.000000	350,000.00	81.750000	286,125.00	-63,875.00	0.18
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR					2.904000	03 Nov 2042		
		Local	240,000.000	100.000000	240,000.00	71.410187	171,384.45	-68,615.55	0.11
		Base		100.000000	240,000.00	71.410187	171,384.45	-68,615.55	0.11
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
		Local	340,000.000	100.000000	340,000.00	89.568353	304,532.40	-35,467.60	0.19
		Base		100.000000	340,000.00	89.568353	304,532.40	-35,467.60	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
		Local	190,000.000	115.511332	219,471.53	107.805039	204,829.57	-14,641.96	0.13
		Base		115.511332	219,471.53	107.805039	204,829.57	-14,641.96	0.13
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
		Local	160,000.000	113.898075	182,236.92	101.951601	163,122.56	-19,114.36	0.10
		Base		113.898075	182,236.92	101.951601	163,122.56	-19,114.36	0.10
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775					3.775000	01 Jan 2122		
		Local	40,000.000	84.014875	33,605.95	69.073016	27,629.21	-5,976.74	0.02
		Base		84.014875	33,605.95	69.073016	27,629.21	-5,976.74	0.02
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
		Local	10,000.000	100.000000	10,000.00	92.593461	9,259.35	-740.65	0.01
		Base		100.000000	10,000.00	92.593461	9,259.35	-740.65	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	30,000.000	101.118700	30,335.61	76.575734	22,972.72	-7,362.89	0.01
		Base		101.118700	30,335.61	76.575734	22,972.72	-7,362.89	0.01
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	40,000.000	98.328625	39,331.45	71.202821	28,481.13	-10,850.32	0.02
		Base		98.328625	39,331.45	71.202821	28,481.13	-10,850.32	0.02
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
		Local	250,000.000	91.635388	229,088.47	69.860373	174,650.93	-54,437.54	0.11
		Base		91.635388	229,088.47	69.860373	174,650.93	-54,437.54	0.11
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
		Local	430,000.000	116.780933	502,158.01	81.446546	350,220.15	-151,937.86	0.22
		Base		116.780933	502,158.01	81.446546	350,220.15	-151,937.86	0.22
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	50,000.000	124.106320	62,053.16	118.451662	59,225.83	-2,827.33	0.04
		Base		124.106320	62,053.16	118.451662	59,225.83	-2,827.33	0.04
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	130,000.000	88.105885	114,537.65	84.065533	109,285.19	-5,252.46	0.07
		Base		88.105885	114,537.65	84.065533	109,285.19	-5,252.46	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		Local	803,000.000	112.123859	900,354.59	83.627235	671,526.70	-228,827.89	0.42
		Base		112.123859	900,354.59	83.627235	671,526.70	-228,827.89	0.42
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
		Local	277,000.000	110.170747	305,172.97	83.780411	232,071.74	-73,101.23	0.15
		Base		110.170747	305,172.97	83.780411	232,071.74	-73,101.23	0.14
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	80,000.000	99.514188	79,611.35	85.862021	68,689.62	-10,921.73	0.04
		Base		99.514188	79,611.35	85.862021	68,689.62	-10,921.73	0.04
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
		Local	1,008,000.000	99.508375	1,003,044.42	67.979962	685,238.02	-317,806.40	0.43
		Base		99.508375	1,003,044.42	67.979962	685,238.02	-317,806.40	0.42
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
		Local	226,000.000	99.878106	225,724.52	66.220278	149,657.83	-76,066.69	0.09
		Base		99.878106	225,724.52	66.220278	149,657.83	-76,066.69	0.09
20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987					2.987000	01 Nov 2063		
		Local	337,000.000	99.610110	335,686.07	64.546507	217,521.73	-118,164.34	0.14
		Base		99.610110	335,686.07	64.546507	217,521.73	-118,164.34	0.13
200340AS6	COMERICA INC SR UNSECURED 07/23 3.7					3.700000	31 Jul 2023		
		Local	40,000.000	96.113500	38,445.40	95.883717	38,353.49	-91.91	0.02
		Base		96.113500	38,445.40	95.883717	38,353.49	-91.91	0.02
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051		
		Local	560,000.000	96.482400	540,301.44	66.940626	374,867.51	-165,433.93	0.23
		Base		96.482400	540,301.44	66.940626	374,867.51	-165,433.93	0.23
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
		Local	140,000.000	100.000000	140,000.00	77.188908	108,064.47	-31,935.53	0.07
		Base		100.000000	140,000.00	77.188908	108,064.47	-31,935.53	0.07
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743					3.743000	12 Sep 2039		
		Local	220,000.000	100.000000	220,000.00	76.250528	167,751.16	-52,248.84	0.10
		Base		100.000000	220,000.00	76.250528	167,751.16	-52,248.84	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
		Local	140,000.000	101.586050	142,220.47	84.705943	118,588.32	-23,632.15	0.07
		Base		101.586050	142,220.47	84.705943	118,588.32	-23,632.15	0.07
202795JY7	COMMONWEALTH EDISON CO 1ST MORTGAGE 02/53 5.3					5.300000	01 Feb 2053		
		Local	80,000.000	99.757738	79,806.19	103.064260	82,451.41	2,645.22	0.05
		Base		99.757738	79,806.19	103.064260	82,451.41	2,645.22	0.05
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.300000	15 Apr 2044		
		Local	20,000.000	100.000000	20,000.00	88.905681	17,781.14	-2,218.86	0.01
		Base		100.000000	20,000.00	88.905681	17,781.14	-2,218.86	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
		Local	110,000.000	97.987518	107,786.27	58.274948	64,102.44	-43,683.83	0.04
		Base		97.987518	107,786.27	58.274948	64,102.44	-43,683.83	0.04
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	180,000.000	113.137344	203,647.22	77.316167	139,169.10	-64,478.12	0.09
		Base		113.137344	203,647.22	77.316167	139,169.10	-64,478.12	0.09
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875					2.875000	01 Apr 2032		
		Local	300,000.000	99.930953	299,792.86	77.520159	232,560.48	-67,232.38	0.15
		Base		99.930953	299,792.86	77.520159	232,560.48	-67,232.38	0.14
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
		Local	290,000.000	105.191079	305,054.13	96.347800	279,408.62	-25,645.51	0.17
		Base		105.191079	305,054.13	96.347800	279,408.62	-25,645.51	0.17
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
		Local	610,000.000	100.400375	612,442.29	80.397000	490,421.70	-122,020.59	0.31
		Base		100.400375	612,442.29	80.397000	490,421.70	-122,020.59	0.30
225401AZ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 08/33 VAR					6.537000	12 Aug 2033		
		Local	770,000.000	100.000000	770,000.00	102.750000	791,175.00	21,175.00	0.49
		Base		100.000000	770,000.00	102.750000	791,175.00	21,175.00	0.49
225401BB3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 11/33 VAR					9.016000	15 Nov 2033		
		Local	260,000.000	100.000000	260,000.00	118.490000	308,074.00	48,074.00	0.19
		Base		100.000000	260,000.00	118.490000	308,074.00	48,074.00	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
		Local	10,000.000	118.665700	11,866.57	110.750000	11,075.00	-791.57	0.01
		Base		118.665700	11,866.57	110.750000	11,075.00	-791.57	0.01
225433AT8	CREDIT SUISSE GROUP AG SR UNSECURED 06/23 3.8					3.800000	09 Jun 2023		
		Local	330,000.000	99.018321	326,760.46	98.042957	323,541.76	-3,218.70	0.20
		Base		99.018321	326,760.46	98.042957	323,541.76	-3,218.70	0.20
22546DAA4	CREDIT SUISSE AG SUBORDINATED 144A 08/23 6.5					6.500000	08 Aug 2023		
		Local	320,000.000	95.766103	306,451.53	95.250000	304,800.00	-1,651.53	0.19
		Base		95.766103	306,451.53	95.250000	304,800.00	-1,651.53	0.19
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
		Local	20,000.000	99.833350	19,966.67	83.299296	16,659.86	-3,306.81	0.01
		Base		99.833350	19,966.67	83.299296	16,659.86	-3,306.81	0.01
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25					3.250000	15 Feb 2032		
		Local	150,000.000	100.000000	150,000.00	84.323000	126,484.50	-23,515.50	0.08
		Base		100.000000	150,000.00	84.323000	126,484.50	-23,515.50	0.08
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
		Local	100,000.000	99.952060	99,952.06	81.298867	81,298.87	-18,653.19	0.05
		Base		99.952060	99,952.06	81.298867	81,298.87	-18,653.19	0.05
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
		Local	80,000.000	99.199013	79,359.21	73.865691	59,092.55	-20,266.66	0.04
		Base		99.199013	79,359.21	73.865691	59,092.55	-20,266.66	0.04
23503CAN7	DALLAS FORT WORTH TX INTERNATI DALAPT 11/51 FIXED 4.507					4.507000	01 Nov 2051		
		Local	80,000.000	100.000000	80,000.00	92.406080	73,924.86	-6,075.14	0.05
Original Face:		Base	80,000.000	100.000000	80,000.00	92.406080	73,924.86	-6,075.14	0.05
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1					8.100000	15 Jul 2036		
		Local	116,000.000	148.776940	172,581.25	116.119668	134,698.81	-37,882.44	0.08
		Base		148.776940	172,581.25	116.119668	134,698.81	-37,882.44	0.08
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
		Local	140,000.000	99.797500	139,716.50	88.193000	123,470.20	-16,246.30	0.08
		Base		99.797500	139,716.50	88.193000	123,470.20	-16,246.30	0.08

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247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		Local	80,000.000	99.991988	79,993.59	104.054000	83,243.20	3,249.61	0.05
		Base		99.991988	79,993.59	104.054000	83,243.20	3,249.61	0.05
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		Local	437,000.000	99.307053	433,971.82	103.500000	452,295.00	18,323.18	0.28
		Base		99.307053	433,971.82	103.500000	452,295.00	18,323.18	0.28
251526CT4	DEUTSCHE BANK NY SUBORDINATED 02/34 VAR					7.079000	10 Feb 2034		
		Local	210,000.000	100.000000	210,000.00	92.682314	194,632.86	-15,367.14	0.12
		Base		100.000000	210,000.00	92.682314	194,632.86	-15,367.14	0.12
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	310,000.000	110.491668	342,524.17	95.745592	296,811.34	-45,712.83	0.19
		Base		110.491668	342,524.17	95.745592	296,811.34	-45,712.83	0.18
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	710,000.000	112.147915	796,250.20	88.866884	630,954.88	-165,295.32	0.39
		Base		112.147915	796,250.20	88.866884	630,954.88	-165,295.32	0.39
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	54,000.000	105.574407	57,010.18	95.469338	51,553.44	-5,456.74	0.03
		Base		105.574407	57,010.18	95.469338	51,553.44	-5,456.74	0.03
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
		Local	290,000.000	105.741955	306,651.67	80.181346	232,525.90	-74,125.77	0.15
		Base		105.741955	306,651.67	80.181346	232,525.90	-74,125.77	0.14
25278XAW9	DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25					6.250000	15 Mar 2053		
		Local	380,000.000	101.194424	384,538.81	103.248902	392,345.83	7,807.02	0.25
		Base		101.194424	384,538.81	103.248902	392,345.83	7,807.02	0.24
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
		Local	50,000.000	132.592500	66,296.25	118.529271	59,264.64	-7,031.61	0.04
		Base		132.592500	66,296.25	118.529271	59,264.64	-7,031.61	0.04
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
		Local	120,000.000	117.472492	140,966.99	105.265267	126,318.32	-14,648.67	0.08
		Base		117.472492	140,966.99	105.265267	126,318.32	-14,648.67	0.08

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25470MAD1	DISH NETWORK CORP SR UNSECURED 03/24 2.375					2.375000	15 Mar 2024		
		Local	170,000.000	94.251765	160,228.00	88.500000	150,450.00	-9,778.00	0.09
		Base		94.251765	160,228.00	88.500000	150,450.00	-9,778.00	0.09
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
		Local	220,000.000	100.000000	220,000.00	74.625000	164,175.00	-55,825.00	0.10
		Base		100.000000	220,000.00	74.625000	164,175.00	-55,825.00	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
		Local	40,000.000	111.152100	44,460.84	105.492567	42,197.03	-2,263.81	0.03
		Base		111.152100	44,460.84	105.492567	42,197.03	-2,263.81	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
		Local	120,000.000	108.694917	130,433.90	91.345380	109,614.46	-20,819.44	0.07
		Base		108.694917	130,433.90	91.345380	109,614.46	-20,819.44	0.07
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
		Local	60,000.000	99.849717	59,909.83	84.987094	50,992.26	-8,917.57	0.03
		Base		99.849717	59,909.83	84.987094	50,992.26	-8,917.57	0.03
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		Local	40,000.000	104.369700	41,747.88	103.630000	41,452.00	-295.88	0.03
		Base		104.369700	41,747.88	103.630000	41,452.00	-295.88	0.03
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
		Local	150,000.000	121.364127	182,046.19	108.458216	162,687.32	-19,358.87	0.10
		Base		121.364127	182,046.19	108.458216	162,687.32	-19,358.87	0.10
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
		Local	210,000.000	107.373143	225,483.60	85.030280	178,563.59	-46,920.01	0.11
		Base		107.373143	225,483.60	85.030280	178,563.59	-46,920.01	0.11
26442EAK6	DUKE ENERGY OHIO INC 1ST MORTGAGE 04/53 5.65					5.650000	01 Apr 2053		
		Local	70,000.000	100.349157	70,244.41	104.536896	73,175.83	2,931.42	0.05
		Base		100.349157	70,244.41	104.536896	73,175.83	2,931.42	0.05
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
		Local	80,000.000	100.287788	80,230.23	88.850685	71,080.55	-9,149.68	0.04
		Base		100.287788	80,230.23	88.850685	71,080.55	-9,149.68	0.04

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26442UAR5	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/53 5.35					5.350000	15 Mar 2053		
		Local	140,000.000	99.407514	139,170.52	102.753592	143,855.03	4,684.51	0.09
		Base		99.407514	139,170.52	102.753592	143,855.03	4,684.51	0.09
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
		Local	90,000.000	97.924333	88,131.90	72.865896	65,579.31	-22,552.59	0.04
		Base		97.924333	88,131.90	72.865896	65,579.31	-22,552.59	0.04
26443TAD8	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/53 5.4					5.400000	01 Apr 2053		
		Local	90,000.000	99.910033	89,919.03	101.485432	91,336.89	1,417.86	0.06
		Base		99.910033	89,919.03	101.485432	91,336.89	1,417.86	0.06
26444HAN1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95					5.950000	15 Nov 2052		
		Local	190,000.000	99.533247	189,113.17	110.909492	210,728.03	21,614.86	0.13
		Base		99.533247	189,113.17	110.909492	210,728.03	21,614.86	0.13
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	460,000.000	120.304022	553,398.50	100.420254	461,933.17	-91,465.33	0.29
		Base		120.304022	553,398.50	100.420254	461,933.17	-91,465.33	0.29
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.000000	01 Feb 2030		
		Local	10,000.000	124.139800	12,413.98	104.668000	10,466.80	-1,947.18	0.01
		Base		124.139800	12,413.98	104.668000	10,466.80	-1,947.18	0.01
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
		Local	40,000.000	100.000000	40,000.00	86.443800	34,577.52	-5,422.48	0.02
		Base		100.000000	40,000.00	86.443800	34,577.52	-5,422.48	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	100,000.000	100.466520	100,466.52	88.393920	88,393.92	-12,072.60	0.06
		Base		100.466520	100,466.52	88.393920	88,393.92	-12,072.60	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	98,000.000	102.867184	100,809.84	68.900000	67,522.00	-33,287.84	0.04
		Base		102.867184	100,809.84	68.900000	67,522.00	-33,287.84	0.04
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
		Local	30,000.000	100.000000	30,000.00	76.914080	23,074.22	-6,925.78	0.01
		Base		100.000000	30,000.00	76.914080	23,074.22	-6,925.78	0.01

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279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875					5.875000	02 Nov 2051		
		Local	320,000.000	100.000000	320,000.00	67.625000	216,400.00	-103,600.00	0.14
		Base		100.000000	320,000.00	67.625000	216,400.00	-103,600.00	0.13
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
		Local	140,000.000	100.000000	140,000.00	88.438259	123,813.56	-16,186.44	0.08
		Base		100.000000	140,000.00	88.438259	123,813.56	-16,186.44	0.08
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.000000	31 Dec 2099		
		Local	180,000.000	100.053611	180,096.50	82.875240	149,175.43	-30,921.07	0.09
		Base		100.053611	180,096.50	82.875240	149,175.43	-30,921.07	0.09
281020AX5	EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR					8.125000	15 Jun 2053		
		Local	300,000.000	100.000000	300,000.00	100.910000	302,730.00	2,730.00	0.19
		Base		100.000000	300,000.00	100.910000	302,730.00	2,730.00	0.19
28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
		Local	30,000.000	131.931833	39,579.55	114.474520	34,342.36	-5,237.19	0.02
		Base		131.931833	39,579.55	114.474520	34,342.36	-5,237.19	0.02
29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625					6.625000	15 Oct 2036		
		Local	50,000.000	110.038840	55,019.42	105.016908	52,508.45	-2,510.97	0.03
		Base		110.038840	55,019.42	105.016908	52,508.45	-2,510.97	0.03
29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5					7.500000	01 Jul 2038		
		Local	10,000.000	111.241200	11,124.12	112.240239	11,224.02	99.90	0.01
		Base		111.241200	11,124.12	112.240239	11,224.02	99.90	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9					4.900000	15 Mar 2035		
		Local	50,000.000	94.473400	47,236.70	93.379688	46,689.84	-546.86	0.03
		Base		94.473400	47,236.70	93.379688	46,689.84	-546.86	0.03
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125					6.125000	15 Dec 2045		
		Local	130,000.000	118.177846	153,631.20	96.556297	125,523.19	-28,108.01	0.08
		Base		118.177846	153,631.20	96.556297	125,523.19	-28,108.01	0.08
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.625000	31 Dec 2099		
		Local	140,000.000	96.267636	134,774.69	74.480483	104,272.68	-30,502.01	0.07
		Base		96.267636	134,774.69	74.480483	104,272.68	-30,502.01	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	320,000.000	100.114194	320,365.42	88.009315	281,629.81	-38,735.61	0.18
		Base		100.114194	320,365.42	88.009315	281,629.81	-38,735.61	0.17
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		Local	1,260,000.000	98.884411	1,245,943.58	84.100000	1,059,660.00	-186,283.58	0.66
		Base		98.884411	1,245,943.58	84.100000	1,059,660.00	-186,283.58	0.66
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
		Local	580,000.000	100.048667	580,282.27	88.102765	510,996.04	-69,286.23	0.32
		Base		100.048667	580,282.27	88.102765	510,996.04	-69,286.23	0.32
29278GBB3	ENEL FINANCE INTL NV COMPANY GUAR 144A 10/52 7.75					7.750000	14 Oct 2052		
		Local	390,000.000	95.033713	370,631.48	116.656511	454,960.39	84,328.91	0.28
		Base		95.033713	370,631.48	116.656511	454,960.39	84,328.91	0.28
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6					6.000000	15 Jun 2048		
		Local	360,000.000	114.665261	412,794.94	95.257472	342,926.90	-69,868.04	0.21
		Base		114.665261	412,794.94	95.257472	342,926.90	-69,868.04	0.21
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5					5.000000	15 May 2050		
		Local	50,000.000	100.881720	50,440.86	84.667264	42,333.63	-8,107.23	0.03
		Base		100.881720	50,440.86	84.667264	42,333.63	-8,107.23	0.03
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
		Local	150,000.000	115.206700	172,810.05	98.628004	147,942.01	-24,868.04	0.09
		Base		115.206700	172,810.05	98.628004	147,942.01	-24,868.04	0.09
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
		Local	240,000.000	119.319642	286,367.14	108.522867	260,454.88	-25,912.26	0.16
		Base		119.319642	286,367.14	108.522867	260,454.88	-25,912.26	0.16
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	58,000.000	129.729138	75,242.90	116.753807	67,717.21	-7,525.69	0.04
		Base		129.729138	75,242.90	116.753807	67,717.21	-7,525.69	0.04
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
		Local	160,000.000	132.467975	211,948.76	105.360262	168,576.42	-43,372.34	0.11
		Base		132.467975	211,948.76	105.360262	168,576.42	-43,372.34	0.10

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	70,000.000	113.330357	79,331.25	92.934469	65,054.13	-14,277.12	0.04
		Base		113.330357	79,331.25	92.934469	65,054.13	-14,277.12	0.04
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
		Local	50,000.000	120.052440	60,026.22	95.344321	47,672.16	-12,354.06	0.03
		Base		120.052440	60,026.22	95.344321	47,672.16	-12,354.06	0.03
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
		Local	120,000.000	101.495408	121,794.49	92.041975	110,450.37	-11,344.12	0.07
		Base		101.495408	121,794.49	92.041975	110,450.37	-11,344.12	0.07
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
		Local	240,000.000	100.911321	242,187.17	84.923705	203,816.89	-38,370.28	0.13
		Base		100.911321	242,187.17	84.923705	203,816.89	-38,370.28	0.13
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		Local	360,000.000	93.038253	334,937.71	80.269000	288,968.40	-45,969.31	0.18
		Base		93.038253	334,937.71	80.269000	288,968.40	-45,969.31	0.18
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		Local	620,000.000	108.227423	671,010.02	91.420757	566,808.69	-104,201.33	0.35
		Base		108.227423	671,010.02	91.420757	566,808.69	-104,201.33	0.35
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	390,000.000	102.778295	400,835.35	76.950527	300,107.06	-100,728.29	0.19
		Base		102.778295	400,835.35	76.950527	300,107.06	-100,728.29	0.19
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
		Local	160,000.000	99.193731	158,709.97	72.097268	115,355.63	-43,354.34	0.07
		Base		99.193731	158,709.97	72.097268	115,355.63	-43,354.34	0.07
30036FAB7	EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/53 5.7					5.700000	15 Mar 2053		
		Local	70,000.000	99.416357	69,591.45	104.562221	73,193.55	3,602.10	0.05
		Base		99.416357	69,591.45	104.562221	73,193.55	3,602.10	0.05
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
		Local	250,000.000	105.304332	263,260.83	103.592822	258,982.06	-4,278.77	0.16
		Base		105.304332	263,260.83	103.592822	258,982.06	-4,278.77	0.16

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30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
		Local	150,000.000	113.464767	170,197.15	85.862481	128,793.72	-41,403.43	0.08
		Base		113.464767	170,197.15	85.862481	128,793.72	-41,403.43	0.08
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	60,000.000	104.118167	62,470.90	89.499524	53,699.71	-8,771.19	0.03
		Base		104.118167	62,470.90	89.499524	53,699.71	-8,771.19	0.03
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
		Local	80,000.000	100.000000	80,000.00	80.753997	64,603.20	-15,396.80	0.04
		Base		100.000000	80,000.00	80.753997	64,603.20	-15,396.80	0.04
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
		Local	30,000.000	100.000000	30,000.00	74.606164	22,381.85	-7,618.15	0.01
		Base		100.000000	30,000.00	74.606164	22,381.85	-7,618.15	0.01
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
		Local	120,000.000	100.000000	120,000.00	93.530144	112,236.17	-7,763.83	0.07
		Base		100.000000	120,000.00	93.530144	112,236.17	-7,763.83	0.07
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	60,000.000	100.000000	60,000.00	91.990413	55,194.25	-4,805.75	0.03
		Base		100.000000	60,000.00	91.990413	55,194.25	-4,805.75	0.03
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	80,000.000	103.624688	82,899.75	79.281854	63,425.48	-19,474.27	0.04
		Base		103.624688	82,899.75	79.281854	63,425.48	-19,474.27	0.04
30303M8J4	META PLATFORMS INC SR UNSECURED 08/52 4.45					4.450000	15 Aug 2052		
		Local	20,000.000	99.836700	19,967.34	87.572580	17,514.52	-2,452.82	0.01
		Base		99.836700	19,967.34	87.572580	17,514.52	-2,452.82	0.01
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
		Local	200,000.000	98.394680	196,789.36	99.918000	199,836.00	3,046.64	0.12
		Base		98.394680	196,789.36	99.918000	199,836.00	3,046.64	0.12
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	370,000.000	101.964951	377,270.32	97.051000	359,088.70	-18,181.62	0.22
		Base		101.964951	377,270.32	97.051000	359,088.70	-18,181.62	0.22

Base Currency: USD - US DOLLAR

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337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
		Local	320,000.000	121.669244	389,341.58	108.650054	347,680.17	-41,661.41	0.22
		Base		121.669244	389,341.58	108.650054	347,680.17	-41,661.41	0.22
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.1					5.100000	15 Jul 2047		
		Local	600,000.000	110.173558	661,041.35	88.656291	531,937.75	-129,103.60	0.33
		Base		110.173558	661,041.35	88.656291	531,937.75	-129,103.60	0.33
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
		Local	110,000.000	99.410745	109,351.82	74.858203	82,344.02	-27,007.80	0.05
		Base		99.410745	109,351.82	74.858203	82,344.02	-27,007.80	0.05
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	140,000.000	99.502550	139,303.57	105.750123	148,050.17	8,746.60	0.09
		Base		99.502550	139,303.57	105.750123	148,050.17	8,746.60	0.09
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
		Local	110,000.000	117.123809	128,836.19	105.719700	116,291.67	-12,544.52	0.07
		Base		117.123809	128,836.19	105.719700	116,291.67	-12,544.52	0.07
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
		Local	120,000.000	90.028550	108,034.26	76.683000	92,019.60	-16,014.66	0.06
		Base		90.028550	108,034.26	76.683000	92,019.60	-16,014.66	0.06
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
		Local	240,000.000	99.711771	239,308.25	78.618120	188,683.49	-50,624.76	0.12
		Base		99.711771	239,308.25	78.618120	188,683.49	-50,624.76	0.12
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
		Local	200,000.000	99.174240	198,348.48	91.550000	183,100.00	-15,248.48	0.11
		Base		99.174240	198,348.48	91.550000	183,100.00	-15,248.48	0.11
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
		Local	200,000.000	95.496755	190,993.51	84.913805	169,827.61	-21,165.90	0.11
		Base		95.496755	190,993.51	84.913805	169,827.61	-21,165.90	0.11
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	300,000.000	114.203500	342,610.50	95.627248	286,881.74	-55,728.76	0.18
		Base		114.203500	342,610.50	95.627248	286,881.74	-55,728.76	0.18

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	260,000.000	105.026077	273,067.80	93.542752	243,211.16	-29,856.64	0.15
		Base		105.026077	273,067.80	93.542752	243,211.16	-29,856.64	0.15
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
		Local	80,000.000	97.866138	78,292.91	97.566662	78,053.33	-239.58	0.05
		Base		97.866138	78,292.91	97.566662	78,053.33	-239.58	0.05
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
		Local	370,000.000	98.708965	365,223.17	75.250000	278,425.00	-86,798.17	0.17
		Base		98.708965	365,223.17	75.250000	278,425.00	-86,798.17	0.17
36267VAL7	GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/52 6.377					6.377000	22 Nov 2052		
		Local	260,000.000	100.000000	260,000.00	111.660848	290,318.20	30,318.20	0.18
		Base		100.000000	260,000.00	111.660848	290,318.20	30,318.20	0.18
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	250,000.000	109.930336	274,825.84	94.295630	235,739.08	-39,086.76	0.15
		Base		109.930336	274,825.84	94.295630	235,739.08	-39,086.76	0.15
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
		Local	40,000.000	87.623650	35,049.46	83.839626	33,535.85	-1,513.61	0.02
		Base		87.623650	35,049.46	83.839626	33,535.85	-1,513.61	0.02
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	50,000.000	112.851980	56,425.99	102.952337	51,476.17	-4,949.82	0.03
		Base		112.851980	56,425.99	102.952337	51,476.17	-4,949.82	0.03
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
		Local	190,000.000	126.891063	241,093.02	100.657649	191,249.53	-49,843.49	0.12
		Base		126.891063	241,093.02	100.657649	191,249.53	-49,843.49	0.12
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	330,000.000	126.470600	417,352.98	93.483921	308,496.94	-108,856.04	0.19
		Base		126.470600	417,352.98	93.483921	308,496.94	-108,856.04	0.19
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
		Local	10,000.000	99.768000	9,976.80	97.477664	9,747.77	-229.03	0.01
		Base		99.768000	9,976.80	97.477664	9,747.77	-229.03	0.01

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375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
		Local	50,000.000	105.792300	52,896.15	108.012577	54,006.29	1,110.14	0.03
		Base		105.792300	52,896.15	108.012577	54,006.29	1,110.14	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
		Local	40,000.000	99.836425	39,934.57	96.794932	38,717.97	-1,216.60	0.02
		Base		99.836425	39,934.57	96.794932	38,717.97	-1,216.60	0.02
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
		Local	140,000.000	105.312964	147,438.15	92.935580	130,109.81	-17,328.34	0.08
		Base		105.312964	147,438.15	92.935580	130,109.81	-17,328.34	0.08
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	70,000.000	122.779414	85,945.59	96.017516	67,212.26	-18,733.33	0.04
		Base		122.779414	85,945.59	96.017516	67,212.26	-18,733.33	0.04
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
		Local	140,000.000	102.078093	142,909.33	92.403036	129,364.25	-13,545.08	0.08
		Base		102.078093	142,909.33	92.403036	129,364.25	-13,545.08	0.08
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875					3.875000	27 Apr 2051		
		Local	310,000.000	103.003865	319,311.98	76.249835	236,374.49	-82,937.49	0.15
		Base		103.003865	319,311.98	76.249835	236,374.49	-82,937.49	0.15
378272BH0	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375					3.375000	23 Sep 2051		
		Local	120,000.000	98.557425	118,268.91	69.199398	83,039.28	-35,229.63	0.05
		Base		98.557425	118,268.91	69.199398	83,039.28	-35,229.63	0.05
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
		Local	230,000.000	109.635113	252,160.76	92.720181	213,256.42	-38,904.34	0.13
		Base		109.635113	252,160.76	92.720181	213,256.42	-38,904.34	0.13
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		Local	800,000.000	123.447034	987,576.27	108.025408	864,203.26	-123,373.01	0.54
		Base		123.447034	987,576.27	108.025408	864,203.26	-123,373.01	0.53
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	270,000.000	130.816959	353,205.79	109.831340	296,544.62	-56,661.17	0.19
		Base		130.816959	353,205.79	109.831340	296,544.62	-56,661.17	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
		Local	190,000.000	99.414342	188,887.25	93.044961	176,785.43	-12,101.82	0.11
		Base		99.414342	188,887.25	93.044961	176,785.43	-12,101.82	0.11
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR					2.383000	21 Jul 2032		
		Local	450,000.000	100.000000	450,000.00	81.061134	364,775.10	-85,224.90	0.23
		Base		100.000000	450,000.00	81.061134	364,775.10	-85,224.90	0.23
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
		Local	390,000.000	100.000000	390,000.00	82.567596	322,013.62	-67,986.38	0.20
		Base		100.000000	390,000.00	82.567596	322,013.62	-67,986.38	0.20
38144GAG6	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
		Local	210,000.000	100.000000	210,000.00	81.625000	171,412.50	-38,587.50	0.11
		Base		100.000000	210,000.00	81.625000	171,412.50	-38,587.50	0.11
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	510,000.000	118.585594	604,786.53	94.542689	482,167.71	-122,618.82	0.30
		Base		118.585594	604,786.53	94.542689	482,167.71	-122,618.82	0.30
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
		Local	95,000.000	123.026568	116,875.24	101.879230	96,785.27	-20,089.97	0.06
Original Face:		Base	95,000.000	123.026568	116,875.24	101.879230	96,785.27	-20,089.97	0.06
39541EAC7	GREENSAIF PIPELINES BIDC SR SECURED 144A 02/42 6.51					6.510000	23 Feb 2042		
		Local	340,000.000	100.000000	340,000.00	105.220662	357,750.25	17,750.25	0.22
		Base		100.000000	340,000.00	105.220662	357,750.25	17,750.25	0.22
404119BY4	HCA INC COMPANY GUAR 06/39 5.125					5.125000	15 Jun 2039		
		Local	100,000.000	102.006270	102,006.27	93.360254	93,360.25	-8,646.02	0.06
		Base		102.006270	102,006.27	93.360254	93,360.25	-8,646.02	0.06
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
		Local	60,000.000	131.984900	79,190.94	106.478242	63,886.95	-15,303.99	0.04
		Base		131.984900	79,190.94	106.478242	63,886.95	-15,303.99	0.04
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
		Local	210,000.000	123.663481	259,693.31	102.444865	215,134.22	-44,559.09	0.13
		Base		123.663481	259,693.31	102.444865	215,134.22	-44,559.09	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.700000	31 Dec 2099		
		Local	310,000.000	99.780716	309,320.22	74.353877	230,497.02	-78,823.20	0.14
		Base		99.780716	309,320.22	74.353877	230,497.02	-78,823.20	0.14
404280CY3	HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR					2.871000	22 Nov 2032		
		Local	320,000.000	100.000000	320,000.00	81.053443	259,371.02	-60,628.98	0.16
		Base		100.000000	320,000.00	81.053443	259,371.02	-60,628.98	0.16
404280DT3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		Local	200,000.000	100.000000	200,000.00	99.740000	199,480.00	-520.00	0.12
		Base		100.000000	200,000.00	99.740000	199,480.00	-520.00	0.12
404280DV8	HSBC HOLDINGS PLC SR UNSECURED 03/34 VAR					6.254000	09 Mar 2034		
		Local	370,000.000	100.000000	370,000.00	104.397086	386,269.22	16,269.22	0.24
		Base		100.000000	370,000.00	104.397086	386,269.22	16,269.22	0.24
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
		Local	130,000.000	99.586846	129,462.90	88.198232	114,657.70	-14,805.20	0.07
		Base		99.586846	129,462.90	88.198232	114,657.70	-14,805.20	0.07
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
		Local	100,000.000	105.173030	105,173.03	96.022478	96,022.48	-9,150.55	0.06
		Base		105.173030	105,173.03	96.022478	96,022.48	-9,150.55	0.06
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
		Local	160,000.000	107.373063	171,796.90	98.336655	157,338.65	-14,458.25	0.10
		Base		107.373063	171,796.90	98.336655	157,338.65	-14,458.25	0.10
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
		Local	100,000.000	99.692120	99,692.12	70.013265	70,013.27	-29,678.85	0.04
		Base		99.692120	99,692.12	70.013265	70,013.27	-29,678.85	0.04
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803					3.803000	15 Jul 2052		
		Local	150,000.000	100.000000	150,000.00	82.382363	123,573.54	-26,426.46	0.08
		Base		100.000000	150,000.00	82.382363	123,573.54	-26,426.46	0.08
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
		Local	50,000.000	101.317780	50,658.89	92.855465	46,427.73	-4,231.16	0.03
		Base		101.317780	50,658.89	92.855465	46,427.73	-4,231.16	0.03

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
		Local	80,000.000	108.400700	86,720.56	90.961779	72,769.42	-13,951.14	0.05
		Base		108.400700	86,720.56	90.961779	72,769.42	-13,951.14	0.05
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
		Local	130,000.000	114.639515	149,031.37	93.584057	121,659.27	-27,372.10	0.08
		Base		114.639515	149,031.37	93.584057	121,659.27	-27,372.10	0.08
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	50,000.000	99.212200	49,606.10	83.031419	41,515.71	-8,090.39	0.03
		Base		99.212200	49,606.10	83.031419	41,515.71	-8,090.39	0.03
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	150,000.000	102.760140	154,140.21	77.128642	115,692.96	-38,447.25	0.07
		Base		102.760140	154,140.21	77.128642	115,692.96	-38,447.25	0.07
437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625					3.625000	15 Apr 2052		
		Local	140,000.000	97.902886	137,064.04	80.168050	112,235.27	-24,828.77	0.07
		Base		97.902886	137,064.04	80.168050	112,235.27	-24,828.77	0.07
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B						15 Mar 2028		
		Local	589,500.000	99.820541	588,442.09	99.714300	587,815.80	-626.29	0.37
		Base		99.820541	588,442.09	99.714300	587,815.80	-626.29	0.36
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
		Local	60,000.000	101.070733	60,642.44	89.819408	53,891.64	-6,750.80	0.03
		Base		101.070733	60,642.44	89.819408	53,891.64	-6,750.80	0.03
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	260,000.000	114.359608	297,334.98	93.173982	242,252.35	-55,082.63	0.15
		Base		114.359608	297,334.98	93.173982	242,252.35	-55,082.63	0.15
444859BX9	HUMANA INC SR UNSECURED 03/53 5.5					5.500000	15 Mar 2053		
		Local	50,000.000	96.433380	48,216.69	101.335177	50,667.59	2,450.90	0.03
		Base		96.433380	48,216.69	101.335177	50,667.59	2,450.90	0.03
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					6.548430	21 Dec 2065		
		Local	200,000.000	75.590860	151,181.72	63.381711	126,763.42	-24,418.30	0.08
		Base		75.590860	151,181.72	63.381711	126,763.42	-24,418.30	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					6.798430	21 Dec 2065		
		Local	180,000.000	82.803339	149,046.01	66.149199	119,068.56	-29,977.45	0.07
		Base		82.803339	149,046.01	66.149199	119,068.56	-29,977.45	0.07
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
		Local	10,000.000	97.454900	9,745.49	99.756550	9,975.66	230.17	0.01
Original Face:		Base	10,000.000	97.454900	9,745.49	99.756550	9,975.66	230.17	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
		Local	96,923.080	102.218594	99,073.41	106.274840	103,004.85	3,931.44	0.06
Original Face:		Base	105,000.000	102.218594	99,073.41	106.274840	103,004.85	3,931.44	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
		Local	35,555.570	103.031002	36,633.26	99.612160	35,417.67	-1,215.59	0.02
Original Face:		Base	40,000.000	103.031002	36,633.26	99.612160	35,417.67	-1,215.59	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
		Local	320,000.000	109.461709	350,277.47	88.275268	282,480.86	-67,796.61	0.18
		Base		109.461709	350,277.47	88.275268	282,480.86	-67,796.61	0.17
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
		Local	230,000.000	99.163287	228,075.56	79.152332	182,050.36	-46,025.20	0.11
		Base		99.163287	228,075.56	79.152332	182,050.36	-46,025.20	0.11
45791GAA0	INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068					4.068000	15 May 2052		
		Local	130,000.000	100.000000	130,000.00	85.761213	111,489.58	-18,510.42	0.07
		Base		100.000000	130,000.00	85.761213	111,489.58	-18,510.42	0.07
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
		Local	74,000.000	100.440365	74,325.87	79.094252	58,529.75	-15,796.12	0.04
		Base		100.440365	74,325.87	79.094252	58,529.75	-15,796.12	0.04
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
		Local	10,000.000	115.445200	11,544.52	92.957267	9,295.73	-2,248.79	0.01
		Base		115.445200	11,544.52	92.957267	9,295.73	-2,248.79	0.01
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8					2.800000	12 Aug 2041		
		Local	190,000.000	99.914674	189,837.88	72.390034	137,541.06	-52,296.82	0.09
		Base		99.914674	189,837.88	72.390034	137,541.06	-52,296.82	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2					3.200000	12 Aug 2061		
		Local	150,000.000	101.090740	151,636.11	65.887097	98,830.65	-52,805.46	0.06
		Base		101.090740	151,636.11	65.887097	98,830.65	-52,805.46	0.06
458140CB4	INTEL CORP SR UNSECURED 08/52 4.9					4.900000	05 Aug 2052		
		Local	210,000.000	99.798981	209,577.86	92.843256	194,970.84	-14,607.02	0.12
		Base		99.798981	209,577.86	92.843256	194,970.84	-14,607.02	0.12
458140CJ7	INTEL CORP SR UNSECURED 02/53 5.7					5.700000	10 Feb 2053		
		Local	80,000.000	99.957075	79,965.66	101.716310	81,373.05	1,407.39	0.05
		Base		99.957075	79,965.66	101.716310	81,373.05	1,407.39	0.05
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
		Local	90,000.000	98.710778	88,839.70	97.047750	87,342.98	-1,496.72	0.05
		Base		98.710778	88,839.70	97.047750	87,342.98	-1,496.72	0.05
45866FAY0	INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2					5.200000	15 Jun 2062		
		Local	370,000.000	99.362238	367,640.28	99.431640	367,897.07	256.79	0.23
		Base		99.362238	367,640.28	99.431640	367,897.07	256.79	0.23
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
		Local	290,000.000	98.033859	284,298.19	90.451740	262,310.05	-21,988.14	0.16
		Base		98.033859	284,298.19	90.451740	262,310.05	-21,988.14	0.16
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
		Local	300,000.000	89.548847	268,646.54	68.581000	205,743.00	-62,903.54	0.13
		Base		89.548847	268,646.54	68.581000	205,743.00	-62,903.54	0.13
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
		Local	310,000.000	100.280223	310,868.69	70.391274	218,212.95	-92,655.74	0.14
		Base		100.280223	310,868.69	70.391274	218,212.95	-92,655.74	0.14
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR					4.950000	01 Jun 2042		
		Local	1,050,000.000	98.380178	1,032,991.87	66.204697	695,149.32	-337,842.55	0.43
		Base		98.380178	1,032,991.87	66.204697	695,149.32	-337,842.55	0.43
46115HBV8	INTESA SANPAOLO SPA SR UNSECURED 144A 11/33 VAR					8.248000	21 Nov 2033		
		Local	260,000.000	100.000000	260,000.00	105.876517	275,278.94	15,278.94	0.17
		Base		100.000000	260,000.00	105.876517	275,278.94	15,278.94	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
	290,000.000	Local	100.000000	290,000.00	83.350000	241,715.00	-48,285.00	0.15
		Base	100.000000	290,000.00	83.350000	241,715.00	-48,285.00	0.15
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.260000	22 Feb 2048		
	350,000.000	Local	105.942686	370,799.40	86.636269	303,226.94	-67,572.46	0.19
		Base	105.942686	370,799.40	86.636269	303,226.94	-67,572.46	0.19
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048		
	170,000.000	Local	106.005694	180,209.68	82.299557	139,909.25	-40,300.43	0.09
		Base	106.005694	180,209.68	82.299557	139,909.25	-40,300.43	0.09
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049		
	250,000.000	Local	108.963272	272,408.18	81.563573	203,908.93	-68,499.25	0.13
		Base	108.963272	272,408.18	81.563573	203,908.93	-68,499.25	0.13
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051		
	130,000.000	Local	100.056523	130,073.48	70.505990	91,657.79	-38,415.69	0.06
		Base	100.056523	130,073.48	70.505990	91,657.79	-38,415.69	0.06
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR				3.157000	22 Apr 2042		
	200,000.000	Local	100.000000	200,000.00	75.864317	151,728.63	-48,271.37	0.09
		Base	100.000000	200,000.00	75.864317	151,728.63	-48,271.37	0.09
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR				3.328000	22 Apr 2052		
	480,000.000	Local	101.664506	487,989.63	72.936891	350,097.08	-137,892.55	0.22
		Base	101.664506	487,989.63	72.936891	350,097.08	-137,892.55	0.22
46647PDC7	JPMORGAN CHASE + CO SR UNSECURED 04/33 VAR				4.586000	26 Apr 2033		
	180,000.000	Local	100.177133	180,318.84	96.695259	174,051.47	-6,267.37	0.11
		Base	100.177133	180,318.84	96.695259	174,051.47	-6,267.37	0.11
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
	110,000.000	Local	110.750391	121,825.43	100.112510	110,123.76	-11,701.67	0.07
Original Face:	110,000.000	Base	110.750391	121,825.43	100.112510	110,123.76	-11,701.67	0.07
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
	10,000.000	Local	104.588200	10,458.82	99.071252	9,907.13	-551.69	0.01
		Base	104.588200	10,458.82	99.071252	9,907.13	-551.69	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	180,000.000	99.406317	178,931.37	72.437415	130,387.35	-48,544.02	0.08
		Base		99.406317	178,931.37	72.437415	130,387.35	-48,544.02	0.08
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
		Local	190,000.000	96.570284	183,483.54	65.598216	124,636.61	-58,846.93	0.08
		Base		96.570284	183,483.54	65.598216	124,636.61	-58,846.93	0.08
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
		Local	200,000.000	100.000000	200,000.00	74.920200	149,840.40	-50,159.60	0.09
		Base		100.000000	200,000.00	74.920200	149,840.40	-50,159.60	0.09
48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
		Local	230,000.000	100.000000	230,000.00	87.500000	201,250.00	-28,750.00	0.13
		Base		100.000000	230,000.00	87.500000	201,250.00	-28,750.00	0.12
482480AM2	KLA CORP SR UNSECURED 07/52 4.95					4.950000	15 Jul 2052		
		Local	210,000.000	99.094419	208,098.28	98.762149	207,400.51	-697.77	0.13
		Base		99.094419	208,098.28	98.762149	207,400.51	-697.77	0.13
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		Local	210,000.000	112.300795	235,831.67	94.579724	198,617.42	-37,214.25	0.12
		Base		112.300795	235,831.67	94.579724	198,617.42	-37,214.25	0.12
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
		Local	50,000.000	98.829760	49,414.88	68.691803	34,345.90	-15,068.98	0.02
		Base		98.829760	49,414.88	68.691803	34,345.90	-15,068.98	0.02
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25					3.250000	15 Dec 2051		
		Local	140,000.000	100.191686	140,268.36	62.741702	87,838.38	-52,429.98	0.05
		Base		100.191686	140,268.36	62.741702	87,838.38	-52,429.98	0.05
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
		Local	130,000.000	102.419500	133,145.35	87.940076	114,322.10	-18,823.25	0.07
		Base		102.419500	133,145.35	87.940076	114,322.10	-18,823.25	0.07
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
		Local	250,000.000	104.818564	262,046.41	74.329629	185,824.07	-76,222.34	0.12
		Base		104.818564	262,046.41	74.329629	185,824.07	-76,222.34	0.11

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
		Local	120,000.000	100.000000	120,000.00	73.061059	87,673.27	-32,326.73	0.05
		Base		100.000000	120,000.00	73.061059	87,673.27	-32,326.73	0.05
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
		Local	50,000.000	100.000000	50,000.00	70.067855	35,033.93	-14,966.07	0.02
		Base		100.000000	50,000.00	70.067855	35,033.93	-14,966.07	0.02
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
		Local	260,000.000	99.537412	258,797.27	72.234268	187,809.10	-70,988.17	0.12
		Base		99.537412	258,797.27	72.234268	187,809.10	-70,988.17	0.12
491674BN6	KENTUCKY UTILITIES CO 1ST MORTGAGE 04/33 5.45					5.450000	15 Apr 2033		
		Local	80,000.000	99.772575	79,818.06	103.893490	83,114.79	3,296.73	0.05
		Base		99.772575	79,818.06	103.893490	83,114.79	3,296.73	0.05
49177JAN2	KENVUE INC COMPANY GUAR 144A 03/53 5.05					5.050000	22 Mar 2053		
		Local	320,000.000	99.358253	317,946.41	102.726988	328,726.36	10,779.95	0.21
		Base		99.358253	317,946.41	102.726988	328,726.36	10,779.95	0.20
49177JAQ5	KENVUE INC COMPANY GUAR 144A 03/63 5.2					5.200000	22 Mar 2063		
		Local	190,000.000	99.393174	188,847.03	103.165372	196,014.21	7,167.18	0.12
		Base		99.393174	188,847.03	103.165372	196,014.21	7,167.18	0.12
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
		Local	40,000.000	114.889400	45,955.76	111.657549	44,663.02	-1,292.74	0.03
		Base		114.889400	45,955.76	111.657549	44,663.02	-1,292.74	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
		Local	290,000.000	126.019841	365,457.54	111.648291	323,780.04	-41,677.50	0.20
		Base		126.019841	365,457.54	111.648291	323,780.04	-41,677.50	0.20
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
		Local	170,000.000	110.591282	188,005.18	94.831168	161,212.99	-26,792.19	0.10
		Base		110.591282	188,005.18	94.831168	161,212.99	-26,792.19	0.10
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
		Local	45,000.000	113.898178	51,254.18	98.060268	44,127.12	-7,127.06	0.03
		Base		113.898178	51,254.18	98.060268	44,127.12	-7,127.06	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
	210,000.000	Local	124.355733	261,147.04	94.488740	198,426.35	-62,720.69	0.12
		Base	124.355733	261,147.04	94.488740	198,426.35	-62,720.69	0.12
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
	190,000.000	Local	113.681047	215,993.99	89.195957	169,472.32	-46,521.67	0.11
		Base	113.681047	215,993.99	89.195957	169,472.32	-46,521.67	0.10
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6				3.600000	15 Feb 2051		
	170,000.000	Local	98.491171	167,434.99	70.614800	120,045.16	-47,389.83	0.08
		Base	98.491171	167,434.99	70.614800	120,045.16	-47,389.83	0.07
50155QAM2	KYNDRYL HOLDINGS INC SR UNSECURED 10/41 4.1				4.100000	15 Oct 2041		
	440,000.000	Local	99.276759	436,817.74	66.676913	293,378.42	-143,439.32	0.18
		Base	99.276759	436,817.74	66.676913	293,378.42	-143,439.32	0.18
50203UAA1	LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797				3.797000	31 Dec 2057		
	160,000.000	Local	100.000000	160,000.00	68.497320	109,595.71	-50,404.29	0.07
Original Face:	330,000.000	Base	100.000000	160,000.00	68.497320	109,595.71	-50,404.29	0.07
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875				2.875000	15 Jun 2050		
	90,000.000	Local	99.753667	89,778.30	70.283071	63,254.76	-26,523.54	0.04
		Base	99.753667	89,778.30	70.283071	63,254.76	-26,523.54	0.04
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125				3.125000	15 Jun 2060		
	160,000.000	Local	99.884513	159,815.22	68.581057	109,729.69	-50,085.53	0.07
		Base	99.884513	159,815.22	68.581057	109,729.69	-50,085.53	0.07
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026		
	330,000.000	Local	100.449015	331,481.75	93.245592	307,710.45	-23,771.30	0.19
		Base	100.449015	331,481.75	93.245592	307,710.45	-23,771.30	0.19
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9				3.900000	08 Aug 2029		
	354,000.000	Local	101.031720	357,652.29	89.800912	317,895.23	-39,757.06	0.20
		Base	101.031720	357,652.29	89.800912	317,895.23	-39,757.06	0.20
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
	160,000.000	Local	95.232544	152,372.07	96.899738	155,039.58	2,667.51	0.10
		Base	95.232544	152,372.07	96.899738	155,039.58	2,667.51	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		
	50,000.000	Local	98.865800	49,432.90	94.952962	47,476.48	-1,956.42	0.03
		Base	98.865800	49,432.90	94.952962	47,476.48	-1,956.42	0.03
532457CG1	ELI LILLY + CO SR UNSECURED 02/53 4.875				4.875000	27 Feb 2053		
	60,000.000	Local	99.937067	59,962.24	102.861626	61,716.98	1,754.74	0.04
		Base	99.937067	59,962.24	102.861626	61,716.98	1,754.74	0.04
532457CH9	ELI LILLY + CO SR UNSECURED 02/63 4.95				4.950000	27 Feb 2063		
	120,000.000	Local	98.645983	118,375.18	102.237538	122,685.05	4,309.87	0.08
		Base	98.645983	118,375.18	102.237538	122,685.05	4,309.87	0.08
534187BR9	LINCOLN NATIONAL CORP JR SUBORDINA 12/99 VAR				9.250000	31 Dec 2099		
	180,000.000	Local	100.000000	180,000.00	99.750000	179,550.00	-450.00	0.11
		Base	100.000000	180,000.00	99.750000	179,550.00	-450.00	0.11
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875				3.875000	01 Jun 2029		
	80,000.000	Local	102.455375	81,964.30	86.375000	69,100.00	-12,864.30	0.04
		Base	102.455375	81,964.30	86.375000	69,100.00	-12,864.30	0.04
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
	350,000.000	Local	102.197789	357,692.26	94.521000	330,823.50	-26,868.76	0.21
		Base	102.197789	357,692.26	94.521000	330,823.50	-26,868.76	0.20
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
	200,000.000	Local	101.651640	203,303.28	92.782000	185,564.00	-17,739.28	0.12
		Base	101.651640	203,303.28	92.782000	185,564.00	-17,739.28	0.11
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
	260,000.000	Local	100.000000	260,000.00	90.532623	235,384.82	-24,615.18	0.15
		Base	100.000000	260,000.00	90.532623	235,384.82	-24,615.18	0.15
53944YAV5	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099		
	340,000.000	Local	100.000000	340,000.00	92.125000	313,225.00	-26,775.00	0.20
		Base	100.000000	340,000.00	92.125000	313,225.00	-26,775.00	0.19
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
	10,000.000	Local	98.221100	9,822.11	91.629131	9,162.91	-659.20	0.01
		Base	98.221100	9,822.11	91.629131	9,162.91	-659.20	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
		Local	300,000.000	95.868420	287,605.26	72.284657	216,853.97	-70,751.29	0.14
		Base		95.868420	287,605.26	72.284657	216,853.97	-70,751.29	0.13
539830BT5	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3					4.300000	15 Jun 2062		
		Local	460,000.000	99.322785	456,884.81	90.595031	416,737.14	-40,147.67	0.26
		Base		99.322785	456,884.81	90.595031	416,737.14	-40,147.67	0.26
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75					6.750000	01 Aug 2049		
		Local	260,000.000	165.336396	429,874.63	128.705510	334,634.33	-95,240.30	0.21
Original Face:		Base	260,000.000	165.336396	429,874.63	128.705510	334,634.33	-95,240.30	0.21
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
		Local	90,000.000	149.484456	134,536.01	118.948170	107,053.35	-27,482.66	0.07
Original Face:		Base	90,000.000	149.484456	134,536.01	118.948170	107,053.35	-27,482.66	0.07
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475					4.475000	01 Aug 2039		
		Local	110,000.000	100.000000	110,000.00	94.664075	104,130.48	-5,869.52	0.07
Original Face:		Base	270,000.000	100.000000	110,000.00	94.664075	104,130.48	-5,869.52	0.06
546676AZ0	LOUISVILLE GAS + ELEC 1ST MORTGAGE 04/33 5.45					5.450000	15 Apr 2033		
		Local	80,000.000	99.772575	79,818.06	103.869738	83,095.79	3,277.73	0.05
		Base		99.772575	79,818.06	103.869738	83,095.79	3,277.73	0.05
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
		Local	610,000.000	98.658413	601,816.32	66.121205	403,339.35	-198,476.97	0.25
		Base		98.658413	601,816.32	66.121205	403,339.35	-198,476.97	0.25
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8					2.800000	15 Sep 2041		
		Local	160,000.000	99.900206	159,840.33	70.751618	113,202.59	-46,637.74	0.07
		Base		99.900206	159,840.33	70.751618	113,202.59	-46,637.74	0.07
548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25					4.250000	01 Apr 2052		
		Local	250,000.000	99.933176	249,832.94	81.786951	204,467.38	-45,365.56	0.13
		Base		99.933176	249,832.94	81.786951	204,467.38	-45,365.56	0.13
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	70,000.000	100.528700	70,370.09	86.634496	60,644.15	-9,725.94	0.04
		Base		100.528700	70,370.09	86.634496	60,644.15	-9,725.94	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5					2.500000	15 Jan 2031		
		Local	210,000.000	100.000000	210,000.00	77.726839	163,226.36	-46,773.64	0.10
		Base		100.000000	210,000.00	77.726839	163,226.36	-46,773.64	0.10
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
		Local	390,000.000	101.710344	396,670.34	102.009386	397,836.61	1,166.27	0.25
		Base		101.710344	396,670.34	102.009386	397,836.61	1,166.27	0.25
55276VAK8	MDGH GMTN RSC LTD COMPANY GUAR 144A 11/49 3.7					3.700000	07 Nov 2049		
		Local	200,000.000	100.000000	200,000.00	81.056600	162,113.20	-37,886.80	0.10
		Base		100.000000	200,000.00	81.056600	162,113.20	-37,886.80	0.10
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
		Local	190,000.000	115.407437	219,274.13	89.291895	169,654.60	-49,619.53	0.11
		Base		115.407437	219,274.13	89.291895	169,654.60	-49,619.53	0.10
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	540,000.000	104.745843	565,627.55	88.849258	479,785.99	-85,841.56	0.30
		Base		104.745843	565,627.55	88.849258	479,785.99	-85,841.56	0.30
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	120,000.000	116.829583	140,195.50	83.691647	100,429.98	-39,765.52	0.06
		Base		116.829583	140,195.50	83.691647	100,429.98	-39,765.52	0.06
55336VBW9	MPLX LP SR UNSECURED 03/53 5.65					5.650000	01 Mar 2053		
		Local	80,000.000	99.536850	79,629.48	95.842849	76,674.28	-2,955.20	0.05
		Base		99.536850	79,629.48	95.842849	76,674.28	-2,955.20	0.05
55903VAN3	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
		Local	290,000.000	100.000000	290,000.00	83.404067	241,871.79	-48,128.21	0.15
		Base		100.000000	290,000.00	83.404067	241,871.79	-48,128.21	0.15
55903VAQ6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
		Local	720,000.000	98.343839	708,075.64	80.740228	581,329.64	-126,746.00	0.36
		Base		98.343839	708,075.64	80.740228	581,329.64	-126,746.00	0.36
55903VAS2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/62 5.391					5.391000	15 Mar 2062		
		Local	520,000.000	100.000000	520,000.00	80.117592	416,611.48	-103,388.52	0.26
		Base		100.000000	520,000.00	80.117592	416,611.48	-103,388.52	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
559080AG1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15					5.150000	15 Oct 2043		
		Local	110,000.000	125.977464	138,575.21	90.300020	99,330.02	-39,245.19	0.06
		Base		125.977464	138,575.21	90.300020	99,330.02	-39,245.19	0.06
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
		Local	202,000.000	103.293262	208,652.39	79.408244	160,404.65	-48,247.74	0.10
		Base		103.293262	208,652.39	79.408244	160,404.65	-48,247.74	0.10
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
		Local	30,000.000	99.711700	29,913.51	90.323541	27,097.06	-2,816.45	0.02
		Base		99.711700	29,913.51	90.323541	27,097.06	-2,816.45	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
		Local	120,000.000	104.114650	124,937.58	87.613454	105,136.14	-19,801.44	0.07
		Base		104.114650	124,937.58	87.613454	105,136.14	-19,801.44	0.07
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	440,000.000	96.412084	424,213.17	72.044125	316,994.15	-107,219.02	0.20
		Base		96.412084	424,213.17	72.044125	316,994.15	-107,219.02	0.20
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9					2.900000	15 Dec 2051		
		Local	190,000.000	99.767695	189,558.62	67.609118	128,457.32	-61,101.30	0.08
		Base		99.767695	189,558.62	67.609118	128,457.32	-61,101.30	0.08
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
		Local	105,000.000	135.672467	142,456.09	111.083732	116,637.92	-25,818.17	0.07
		Base		135.672467	142,456.09	111.083732	116,637.92	-25,818.17	0.07
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
		Local	150,000.000	103.316460	154,974.69	86.186191	129,279.29	-25,695.40	0.08
		Base		103.316460	154,974.69	86.186191	129,279.29	-25,695.40	0.08
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
		Local	180,000.000	99.227022	178,608.64	69.986704	125,976.07	-52,632.57	0.08
		Base		99.227022	178,608.64	69.986704	125,976.07	-52,632.57	0.08
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
		Local	290,000.000	101.114348	293,231.61	72.951964	211,560.70	-81,670.91	0.13
		Base		101.114348	293,231.61	72.951964	211,560.70	-81,670.91	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	290,000.000	114.564448	332,236.90	88.269936	255,982.81	-76,254.09	0.16
		Base		114.564448	332,236.90	88.269936	255,982.81	-76,254.09	0.16
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95					2.950000	15 Mar 2051		
		Local	320,000.000	100.578072	321,849.83	74.975795	239,922.54	-81,927.29	0.15
		Base		100.578072	321,849.83	74.975795	239,922.54	-81,927.29	0.15
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
		Local	20,000.000	100.000000	20,000.00	87.817507	17,563.50	-2,436.50	0.01
Original Face:		Base	20,000.000	100.000000	20,000.00	87.817507	17,563.50	-2,436.50	0.01
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		Local	120,000.000	107.209092	128,650.91	96.706264	116,047.52	-12,603.39	0.07
		Base		107.209092	128,650.91	96.706264	116,047.52	-12,603.39	0.07
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
		Local	80,000.000	99.851800	79,881.44	91.106410	72,885.13	-6,996.31	0.05
		Base		99.851800	79,881.44	91.106410	72,885.13	-6,996.31	0.05
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
		Local	620,000.000	110.990531	688,141.29	92.197365	571,623.66	-116,517.63	0.36
		Base		110.990531	688,141.29	92.197365	571,623.66	-116,517.63	0.35
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		Local	230,000.000	100.000000	230,000.00	81.500000	187,450.00	-42,550.00	0.12
		Base		100.000000	230,000.00	81.500000	187,450.00	-42,550.00	0.12
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	65,000.000	86.526677	56,242.34	96.764000	62,896.60	6,654.26	0.04
		Base		86.526677	56,242.34	96.764000	62,896.60	6,654.26	0.04
59156RCC0	METLIFE INC SR UNSECURED 07/52 5					5.000000	15 Jul 2052		
		Local	140,000.000	99.830821	139,763.15	93.216304	130,502.83	-9,260.32	0.08
		Base		99.830821	139,763.15	93.216304	130,502.83	-9,260.32	0.08
594712WY3	MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165					4.165000	15 Aug 2122		
		Local	40,000.000	95.497700	38,199.08	78.980690	31,592.28	-6,606.80	0.02
		Base		95.497700	38,199.08	78.980690	31,592.28	-6,606.80	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
		Local	209,000.000	96.527005	201,741.44	70.423875	147,185.90	-54,555.54	0.09
		Base		96.527005	201,741.44	70.423875	147,185.90	-54,555.54	0.09
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
		Local	151,000.000	97.331325	146,970.30	75.730063	114,352.40	-32,617.90	0.07
		Base		97.331325	146,970.30	75.730063	114,352.40	-32,617.90	0.07
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
		Local	87,000.000	95.983897	83,505.99	74.639246	64,936.14	-18,569.85	0.04
		Base		95.983897	83,505.99	74.639246	64,936.14	-18,569.85	0.04
595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703					2.703000	15 Apr 2032		
		Local	160,000.000	100.000000	160,000.00	80.026918	128,043.07	-31,956.93	0.08
		Base		100.000000	160,000.00	80.026918	128,043.07	-31,956.93	0.08
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366					3.366000	01 Nov 2041		
		Local	80,000.000	100.000000	80,000.00	70.765567	56,612.45	-23,387.55	0.04
		Base		100.000000	80,000.00	70.765567	56,612.45	-23,387.55	0.04
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
		Local	190,000.000	99.933700	189,874.03	100.743074	191,411.84	1,537.81	0.12
		Base		99.933700	189,874.03	100.743074	191,411.84	1,537.81	0.12
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65					3.650000	01 Aug 2048		
		Local	180,000.000	106.776711	192,198.08	80.637192	145,146.95	-47,051.13	0.09
		Base		106.776711	192,198.08	80.637192	145,146.95	-47,051.13	0.09
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
		Local	200,000.000	115.466865	230,933.73	89.034341	178,068.68	-52,865.05	0.11
		Base		115.466865	230,933.73	89.034341	178,068.68	-52,865.05	0.11
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
		Local	370,000.000	103.077284	381,385.95	73.020484	270,175.79	-111,210.16	0.17
		Base		103.077284	381,385.95	73.020484	270,175.79	-111,210.16	0.17
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
		Local	275,000.000	112.806335	310,217.42	109.999979	302,499.94	-7,717.48	0.19
		Base		112.806335	310,217.42	109.999979	302,499.94	-7,717.48	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
	187,000.000	Local	99.175898	185,458.93	99.678000	186,397.86	938.93	0.12
Original Face:	220,000.000	Base	99.175898	185,458.93	99.678000	186,397.86	938.93	0.12
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625				2.625000	04 Sep 2050		
	50,000.000	Local	99.476420	49,738.21	66.784350	33,392.18	-16,346.03	0.02
		Base	99.476420	49,738.21	66.784350	33,392.18	-16,346.03	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043		
	170,000.000	Local	114.094388	193,960.46	101.315576	172,236.48	-21,723.98	0.11
		Base	114.094388	193,960.46	101.315576	172,236.48	-21,723.98	0.11
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
	20,000.000	Local	100.000000	20,000.00	86.071433	17,214.29	-2,785.71	0.01
		Base	100.000000	20,000.00	86.071433	17,214.29	-2,785.71	0.01
61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR				2.239000	21 Jul 2032		
	170,000.000	Local	100.000000	170,000.00	80.191779	136,326.02	-33,673.98	0.09
		Base	100.000000	170,000.00	80.191779	136,326.02	-33,673.98	0.08
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR				2.484000	16 Sep 2036		
	640,000.000	Local	100.000000	640,000.00	75.917675	485,873.12	-154,126.88	0.30
		Base	100.000000	640,000.00	75.917675	485,873.12	-154,126.88	0.30
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032		
	290,000.000	Local	100.000000	290,000.00	81.856072	237,382.61	-52,617.39	0.15
		Base	100.000000	290,000.00	81.856072	237,382.61	-52,617.39	0.15
61747YES0	MORGAN STANLEY SUBORDINATED 04/37 VAR				5.297000	20 Apr 2037		
	170,000.000	Local	100.000000	170,000.00	94.171862	160,092.17	-9,907.83	0.10
		Base	100.000000	170,000.00	94.171862	160,092.17	-9,907.83	0.10
61747YEY7	MORGAN STANLEY SR UNSECURED 10/33 VAR				6.342000	18 Oct 2033		
	90,000.000	Local	100.000000	90,000.00	109.145058	98,230.55	8,230.55	0.06
		Base	100.000000	90,000.00	109.145058	98,230.55	8,230.55	0.06
61747YFB6	MORGAN STANLEY SUBORDINATED 01/38 VAR				5.948000	19 Jan 2038		
	330,000.000	Local	100.142627	330,470.67	99.373027	327,930.99	-2,539.68	0.20
		Base	100.142627	330,470.67	99.373027	327,930.99	-2,539.68	0.20

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617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
		Local	50,000.000	151.328720	75,664.36	112.059384	56,029.69	-19,634.67	0.04
		Base		151.328720	75,664.36	112.059384	56,029.69	-19,634.67	0.03
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
		Local	230,000.000	101.325026	233,047.56	76.998089	177,095.60	-55,951.96	0.11
		Base		101.325026	233,047.56	76.998089	177,095.60	-55,951.96	0.11
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
		Local	10,000.000	142.767400	14,276.74	135.779445	13,577.94	-698.80	0.01
		Base		142.767400	14,276.74	135.779445	13,577.94	-698.80	0.01
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
		Local	17,000.000	123.077647	20,923.20	91.215409	15,506.62	-5,416.58	0.01
		Base		123.077647	20,923.20	91.215409	15,506.62	-5,416.58	0.01
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
		Local	90,000.000	100.000000	90,000.00	88.716060	79,844.45	-10,155.55	0.05
Original Face:		Base	90,000.000	100.000000	90,000.00	88.716060	79,844.45	-10,155.55	0.05
646139W35	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414					7.414000	01 Jan 2040		
		Local	60,000.000	154.360700	92,616.42	126.830420	76,098.25	-16,518.17	0.05
Original Face:		Base	60,000.000	154.360700	92,616.42	126.830420	76,098.25	-16,518.17	0.05
646139X83	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102					7.102000	01 Jan 2041		
		Local	65,000.000	154.342600	100,322.69	123.298060	80,143.74	-20,178.95	0.05
Original Face:		Base	65,000.000	154.342600	100,322.69	123.298060	80,143.74	-20,178.95	0.05
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
		Local	50,000.000	99.451560	49,725.78	85.829735	42,914.87	-6,810.91	0.03
		Base		99.451560	49,725.78	85.829735	42,914.87	-6,810.91	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
		Local	140,000.000	102.663079	143,728.31	80.406870	112,569.62	-31,158.69	0.07
		Base		102.663079	143,728.31	80.406870	112,569.62	-31,158.69	0.07
64952WEZ2	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/33 4.55					4.550000	28 Jan 2033		
		Local	80,000.000	99.819425	79,855.54	98.876575	79,101.26	-754.28	0.05
		Base		99.819425	79,855.54	98.876575	79,101.26	-754.28	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44					5.440000	15 Jun 2043		
		Local	350,000.000	136.061926	476,216.74	108.299930	379,049.76	-97,166.98	0.24
		Base		136.061926	476,216.74	108.299930	379,049.76	-97,166.98	0.23
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR					2.750000	21 Jan 2051		
		Local	330,000.000	98.683627	325,655.97	79.315335	261,740.61	-63,915.36	0.16
		Base		98.683627	325,655.97	79.315335	261,740.61	-63,915.36	0.16
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75					2.750000	09 Mar 2028		
		Local	80,000.000	99.968088	79,974.47	84.546452	67,637.16	-12,337.31	0.04
		Base		99.968088	79,974.47	84.546452	67,637.16	-12,337.31	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
		Local	60,000.000	98.318467	58,991.08	84.446835	50,668.10	-8,322.98	0.03
		Base		98.318467	58,991.08	84.446835	50,668.10	-8,322.98	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
		Local	359,000.000	97.301919	349,313.89	68.047094	244,289.07	-105,024.82	0.15
		Base		97.301919	349,313.89	68.047094	244,289.07	-105,024.82	0.15
655844CP1	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55					4.550000	01 Jun 2053		
		Local	290,000.000	99.811024	289,451.97	89.563958	259,735.48	-29,716.49	0.16
		Base		99.811024	289,451.97	89.563958	259,735.48	-29,716.49	0.16
666807BD3	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05					5.050000	15 Nov 2040		
		Local	70,000.000	99.751557	69,826.09	99.538571	69,677.00	-149.09	0.04
		Base		99.751557	69,826.09	99.538571	69,677.00	-149.09	0.04
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
		Local	140,000.000	114.039814	159,655.74	96.391948	134,948.73	-24,707.01	0.08
		Base		114.039814	159,655.74	96.391948	134,948.73	-24,707.01	0.08
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
		Local	450,000.000	107.092853	481,917.84	86.769370	390,462.17	-91,455.67	0.24
		Base		107.092853	481,917.84	86.769370	390,462.17	-91,455.67	0.24
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	130,000.000	134.332100	174,631.73	103.188836	134,145.49	-40,486.24	0.08
		Base		134.332100	174,631.73	103.188836	134,145.49	-40,486.24	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
		Local	470,000.000	100.675779	473,176.16	79.758800	374,866.36	-98,309.80	0.23
		Base		100.675779	473,176.16	79.758800	374,866.36	-98,309.80	0.23
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
		Local	160,000.000	100.499125	160,798.60	73.201510	117,122.42	-43,676.18	0.07
		Base		100.499125	160,798.60	73.201510	117,122.42	-43,676.18	0.07
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
		Local	210,000.000	103.398995	217,137.89	73.031573	153,366.30	-63,771.59	0.10
		Base		103.398995	217,137.89	73.031573	153,366.30	-63,771.59	0.09
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	60,000.000	99.821867	59,893.12	85.717046	51,430.23	-8,462.89	0.03
		Base		99.821867	59,893.12	85.717046	51,430.23	-8,462.89	0.03
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	170,000.000	109.592635	186,307.48	79.900707	135,831.20	-50,476.28	0.08
		Base		109.592635	186,307.48	79.900707	135,831.20	-50,476.28	0.08
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
		Local	310,000.000	99.840655	309,506.03	72.604000	225,072.40	-84,433.63	0.14
		Base		99.840655	309,506.03	72.604000	225,072.40	-84,433.63	0.14
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
		Local	90,000.000	102.170678	91,953.61	80.121604	72,109.44	-19,844.17	0.05
		Base		102.170678	91,953.61	80.121604	72,109.44	-19,844.17	0.04
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	30,000.000	127.785767	38,335.73	112.321000	33,696.30	-4,639.43	0.02
		Base		127.785767	38,335.73	112.321000	33,696.30	-4,639.43	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		Local	130,000.000	119.448215	155,282.68	104.893000	136,360.90	-18,921.78	0.09
		Base		119.448215	155,282.68	104.893000	136,360.90	-18,921.78	0.08
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
		Local	170,000.000	131.522835	223,588.82	111.250000	189,125.00	-34,463.82	0.12
		Base		131.522835	223,588.82	111.250000	189,125.00	-34,463.82	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
		Local	20,000.000	118.617750	23,723.55	100.540000	20,108.00	-3,615.55	0.01
		Base		118.617750	23,723.55	100.540000	20,108.00	-3,615.55	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
		Local	30,000.000	140.038167	42,011.45	122.731093	36,819.33	-5,192.12	0.02
		Base		140.038167	42,011.45	122.731093	36,819.33	-5,192.12	0.02
677347CH7	OHIO EDISON CO SR UNSECURED 144A 01/33 5.5					5.500000	15 Jan 2033		
		Local	120,000.000	99.798850	119,758.62	102.123135	122,547.76	2,789.14	0.08
		Base		99.798850	119,758.62	102.123135	122,547.76	2,789.14	0.08
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
		Local	160,000.000	113.470731	181,553.17	92.014760	147,223.62	-34,329.55	0.09
		Base		113.470731	181,553.17	92.014760	147,223.62	-34,329.55	0.09
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
		Local	40,000.000	99.534250	39,813.70	72.467462	28,986.98	-10,826.72	0.02
		Base		99.534250	39,813.70	72.467462	28,986.98	-10,826.72	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
		Local	50,000.000	99.722120	49,861.06	81.352406	40,676.20	-9,184.86	0.03
		Base		99.722120	49,861.06	81.352406	40,676.20	-9,184.86	0.03
68233JCH5	ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6					4.600000	01 Jun 2052		
		Local	120,000.000	99.109333	118,931.20	92.280881	110,737.06	-8,194.14	0.07
		Base		99.109333	118,931.20	92.280881	110,737.06	-8,194.14	0.07
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4					4.000000	15 Jul 2046		
		Local	590,000.000	107.161502	632,252.86	76.160684	449,348.04	-182,904.82	0.28
		Base		107.161502	632,252.86	76.160684	449,348.04	-182,904.82	0.28
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95					3.950000	25 Mar 2051		
		Local	260,000.000	101.118496	262,908.09	74.450503	193,571.31	-69,336.78	0.12
		Base		101.118496	262,908.09	74.450503	193,571.31	-69,336.78	0.12
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1					4.100000	25 Mar 2061		
		Local	250,000.000	101.418892	253,547.23	73.091900	182,729.75	-70,817.48	0.11
		Base		101.418892	253,547.23	73.091900	182,729.75	-70,817.48	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XCK9	ORACLE CORP SR UNSECURED 11/52 6.9					6.900000	09 Nov 2052		
		Local	720,000.000	99.957157	719,691.53	111.600421	803,523.03	83,831.50	0.50
		Base		99.957157	719,691.53	111.600421	803,523.03	83,831.50	0.50
68389XCQ6	ORACLE CORP SR UNSECURED 02/53 5.55					5.550000	06 Feb 2053		
		Local	710,000.000	99.494001	706,407.41	94.887787	673,703.29	-32,704.12	0.42
		Base		99.494001	706,407.41	94.887787	673,703.29	-32,704.12	0.42
693342AH0	PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081					5.081000	01 Jun 2043		
		Local	110,000.000	99.995218	109,994.74	101.575157	111,732.67	1,737.93	0.07
Original Face:		Base	110,000.000	99.995218	109,994.74	101.575157	111,732.67	1,737.93	0.07
693342AJ6	PG+E WILDFIRE RECOVERY SR SECURED 12/49 5.212					5.212000	01 Dec 2049		
		Local	60,000.000	99.998650	59,999.19	102.337715	61,402.63	1,403.44	0.04
Original Face:		Base	60,000.000	99.998650	59,999.19	102.337715	61,402.63	1,403.44	0.04
693342AK3	PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099					5.099000	01 Jun 2054		
		Local	70,000.000	99.990900	69,993.63	101.430616	71,001.43	1,007.80	0.04
Original Face:		Base	70,000.000	99.990900	69,993.63	101.430616	71,001.43	1,007.80	0.04
693475BP9	PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VAR					6.250000	31 Dec 2099		
		Local	309,000.000	100.000000	309,000.00	93.000000	287,370.00	-21,630.00	0.18
		Base		100.000000	309,000.00	93.000000	287,370.00	-21,630.00	0.18
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	150,000.000	99.920653	149,880.98	80.962092	121,443.14	-28,437.84	0.08
		Base		99.920653	149,880.98	80.962092	121,443.14	-28,437.84	0.08
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	30,000.000	99.551867	29,865.56	70.298778	21,089.63	-8,775.93	0.01
		Base		99.551867	29,865.56	70.298778	21,089.63	-8,775.93	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	80,000.000	99.403500	79,522.80	65.773364	52,618.69	-26,904.11	0.03
		Base		99.403500	79,522.80	65.773364	52,618.69	-26,904.11	0.03
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95					4.950000	01 Jul 2050		
		Local	470,000.000	98.310455	462,059.14	82.061045	385,686.91	-76,372.23	0.24
		Base		98.310455	462,059.14	82.061045	385,686.91	-76,372.23	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
694308KK2	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7					6.700000	01 Apr 2053		
		Local	260,000.000	99.641019	259,066.65	102.559395	266,654.43	7,587.78	0.17
		Base		99.641019	259,066.65	102.559395	266,654.43	7,587.78	0.16
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
		Local	230,000.000	108.502157	249,554.96	65.430021	150,489.05	-99,065.91	0.09
Original Face:		Base	230,000.000	108.502157	249,554.96	65.430021	150,489.05	-99,065.91	0.09
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		Local	190,000.000	100.000000	190,000.00	93.876368	178,365.10	-11,634.90	0.11
		Base		100.000000	190,000.00	93.876368	178,365.10	-11,634.90	0.11
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
		Local	190,000.000	101.142426	192,170.61	72.759041	138,242.18	-53,928.43	0.09
		Base		101.142426	192,170.61	72.759041	138,242.18	-53,928.43	0.09
70450YAM5	PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05					5.050000	01 Jun 2052		
		Local	240,000.000	99.681063	239,234.55	95.836972	230,008.73	-9,225.82	0.14
		Base		99.681063	239,234.55	95.836972	230,008.73	-9,225.82	0.14
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
		Local	50,000.000	99.944660	49,972.33	97.222356	48,611.18	-1,361.15	0.03
		Base		99.944660	49,972.33	97.222356	48,611.18	-1,361.15	0.03
713448FN3	PEPSICO INC SR UNSECURED 07/52 4.2					4.200000	18 Jul 2052		
		Local	40,000.000	99.882400	39,952.96	95.013022	38,005.21	-1,947.75	0.02
		Base		99.882400	39,952.96	95.013022	38,005.21	-1,947.75	0.02
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	130,000.000	100.001508	130,001.96	85.368806	110,979.45	-19,022.51	0.07
		Base		100.001508	130,001.96	85.368806	110,979.45	-19,022.51	0.07
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
		Local	26,000.000	98.821269	25,693.53	94.954972	24,688.29	-1,005.24	0.02
		Base		98.821269	25,693.53	94.954972	24,688.29	-1,005.24	0.02
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
		Local	110,000.000	106.234864	116,858.35	89.856109	98,841.72	-18,016.63	0.06
		Base		106.234864	116,858.35	89.856109	98,841.72	-18,016.63	0.06

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71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
		Local	310,000.000	99.320668	307,894.07	77.622672	240,630.28	-67,263.79	0.15
		Base		99.320668	307,894.07	77.622672	240,630.28	-67,263.79	0.15
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625					5.625000	19 Jun 2047		
		Local	220,000.000	110.358723	242,789.19	63.750000	140,250.00	-102,539.19	0.09
		Base		110.358723	242,789.19	63.750000	140,250.00	-102,539.19	0.09
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
		Local	10,000.000	99.757800	9,975.78	96.135985	9,613.60	-362.18	0.01
		Base		99.757800	9,975.78	96.135985	9,613.60	-362.18	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
		Local	40,000.000	99.449000	39,779.60	74.923276	29,969.31	-9,810.29	0.02
		Base		99.449000	39,779.60	74.923276	29,969.31	-9,810.29	0.02
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
		Local	120,000.000	119.004808	142,805.77	109.184761	131,021.71	-11,784.06	0.08
		Base		119.004808	142,805.77	109.184761	131,021.71	-11,784.06	0.08
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
		Local	40,000.000	99.285100	39,714.04	79.217160	31,686.86	-8,027.18	0.02
		Base		99.285100	39,714.04	79.217160	31,686.86	-8,027.18	0.02
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
		Local	20,000.000	108.278700	21,655.74	82.988768	16,597.75	-5,057.99	0.01
		Base		108.278700	21,655.74	82.988768	16,597.75	-5,057.99	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
		Local	480,000.000	99.280404	476,545.94	70.454179	338,180.06	-138,365.88	0.21
		Base		99.280404	476,545.94	70.454179	338,180.06	-138,365.88	0.21
720186AP0	PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05					5.050000	15 May 2052		
		Local	160,000.000	99.140219	158,624.35	92.512052	148,019.28	-10,605.07	0.09
		Base		99.140219	158,624.35	92.512052	148,019.28	-10,605.07	0.09
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					8.973570	31 Dec 2099		
		Local	380,000.000	75.155187	285,589.71	88.517966	336,368.27	50,778.56	0.21
		Base		75.155187	285,589.71	88.517966	336,368.27	50,778.56	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
		Local	50,000.000	117.056960	58,528.48	101.360329	50,680.16	-7,848.32	0.03
		Base		117.056960	58,528.48	101.360329	50,680.16	-7,848.32	0.03
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
		Local	55,000.000	133.362691	73,349.48	108.038870	59,421.38	-13,928.10	0.04
Original Face:		Base	55,000.000	133.362691	73,349.48	108.038870	59,421.38	-13,928.10	0.04
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
		Local	340,000.000	111.403244	378,771.03	93.411590	317,599.41	-61,171.62	0.20
Original Face:		Base	340,000.000	111.403244	378,771.03	93.411590	317,599.41	-61,171.62	0.20
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96					4.960000	01 Aug 2046		
		Local	160,000.000	131.315919	210,105.47	101.481620	162,370.59	-47,734.88	0.10
Original Face:		Base	160,000.000	131.315919	210,105.47	101.481620	162,370.59	-47,734.88	0.10
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
		Local	80,000.000	126.857400	101,485.92	115.209452	92,167.56	-9,318.36	0.06
		Base		126.857400	101,485.92	115.209452	92,167.56	-9,318.36	0.06
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050		
		Local	80,000.000	98.536488	78,829.19	56.467654	45,174.12	-33,655.07	0.03
		Base		98.536488	78,829.19	56.467654	45,174.12	-33,655.07	0.03
74340XCF6	PROLOGIS LP SR UNSECURED 06/53 5.25					5.250000	15 Jun 2053		
		Local	80,000.000	99.827988	79,862.39	99.475772	79,580.62	-281.77	0.05
		Base		99.827988	79,862.39	99.475772	79,580.62	-281.77	0.05
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR					6.975000	10 Dec 2025		
		Local	234,115.000	82.715170	193,648.62	86.500000	202,509.48	8,860.86	0.13
Original Face:		Base	234,115.000	82.715170	193,648.62	86.500000	202,509.48	8,860.86	0.13
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
		Local	690,000.000	100.145996	691,007.37	74.480000	513,912.00	-177,095.37	0.32
		Base		100.145996	691,007.37	74.480000	513,912.00	-177,095.37	0.32
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125					3.125000	12 Jul 2041		
		Local	310,000.000	99.654455	308,928.81	78.000000	241,800.00	-67,128.81	0.15
		Base		99.654455	308,928.81	78.000000	241,800.00	-67,128.81	0.15

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747525BR3	QUALCOMM INC SR UNSECURED 05/52 4.5					4.500000	20 May 2052		
		Local	210,000.000	97.851881	205,488.95	92.822238	194,926.70	-10,562.25	0.12
		Base		97.851881	205,488.95	92.822238	194,926.70	-10,562.25	0.12
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		Local	120,000.000	94.965400	113,958.48	98.045162	117,654.19	3,695.71	0.07
		Base		94.965400	113,958.48	98.045162	117,654.19	3,695.71	0.07
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
		Local	80,000.000	111.668700	89,334.96	90.635424	72,508.34	-16,826.62	0.05
		Base		111.668700	89,334.96	90.635424	72,508.34	-16,826.62	0.04
75513ECS8	RAYTHEON TECH CORP SR UNSECURED 02/53 5.375					5.375000	27 Feb 2053		
		Local	110,000.000	99.822209	109,804.43	104.877311	115,365.04	5,560.61	0.07
		Base		99.822209	109,804.43	104.877311	115,365.04	5,560.61	0.07
758750AC7	REGAL REXNORD CORP COMPANY GUAR 144A 02/26 6.05					6.050000	15 Feb 2026		
		Local	150,000.000	101.473327	152,209.99	100.365573	150,548.36	-1,661.63	0.09
		Base		101.473327	152,209.99	100.365573	150,548.36	-1,661.63	0.09
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
		Local	310,000.000	98.643655	305,795.33	70.331225	218,026.80	-87,768.53	0.14
		Base		98.643655	305,795.33	70.331225	218,026.80	-87,768.53	0.13
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
		Local	130,000.000	106.711654	138,725.15	100.029577	130,038.45	-8,686.70	0.08
Original Face:		Base	130,000.000	106.711654	138,725.15	100.029577	130,038.45	-8,686.70	0.08
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	130,000.000	112.237092	145,908.22	90.027164	117,035.31	-28,872.91	0.07
		Base		112.237092	145,908.22	90.027164	117,035.31	-28,872.91	0.07
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
		Local	20,000.000	122.886300	24,577.26	113.478576	22,695.72	-1,881.54	0.01
		Base		122.886300	24,577.26	113.478576	22,695.72	-1,881.54	0.01
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
		Local	70,000.000	116.874929	81,812.45	102.773354	71,941.35	-9,871.10	0.04
		Base		116.874929	81,812.45	102.773354	71,941.35	-9,871.10	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875					2.875000	15 Oct 2026		
		Local	270,000.000	100.000000	270,000.00	89.836000	242,557.20	-27,442.80	0.15
		Base		100.000000	270,000.00	89.836000	242,557.20	-27,442.80	0.15
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
		Local	220,000.000	100.000000	220,000.00	93.721664	206,187.66	-13,812.34	0.13
		Base		100.000000	220,000.00	93.721664	206,187.66	-13,812.34	0.13
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
		Local	120,000.000	99.292742	119,151.29	75.796950	90,956.34	-28,194.95	0.06
		Base		99.292742	119,151.29	75.796950	90,956.34	-28,194.95	0.06
79466LAM6	SALESFORCE INC SR UNSECURED 07/61 3.05					3.050000	15 Jul 2061		
		Local	30,000.000	99.685200	29,905.56	68.358863	20,507.66	-9,397.90	0.01
		Base		99.685200	29,905.56	68.358863	20,507.66	-9,397.90	0.01
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
		Local	80,000.000	125.717150	100,573.72	115.908570	92,726.86	-7,846.86	0.06
Original Face:		Base	80,000.000	125.717150	100,573.72	115.908570	92,726.86	-7,846.86	0.06
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
		Local	190,000.000	105.051205	199,597.29	84.381858	160,325.53	-39,271.76	0.10
		Base		105.051205	199,597.29	84.381858	160,325.53	-39,271.76	0.10
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
		Local	110,000.000	101.730600	111,903.66	80.907883	88,998.67	-22,904.99	0.06
		Base		101.730600	111,903.66	80.907883	88,998.67	-22,904.99	0.06
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
		Local	60,000.000	99.875117	59,925.07	73.922952	44,353.77	-15,571.30	0.03
		Base		99.875117	59,925.07	73.922952	44,353.77	-15,571.30	0.03
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
		Local	70,000.000	100.000000	70,000.00	84.136520	58,895.56	-11,104.44	0.04
Original Face:		Base	70,000.000	100.000000	70,000.00	84.136520	58,895.56	-11,104.44	0.04
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9					5.900000	08 Aug 2028		
		Local	410,000.000	98.791466	405,045.01	94.914550	389,149.66	-15,895.35	0.24
		Base		98.791466	405,045.01	94.914550	389,149.66	-15,895.35	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.625000	08 Aug 2025		
	270,000.000	Local	86.795104	234,346.78	97.335720	262,806.44	28,459.66	0.16
		Base	86.795104	234,346.78	97.335720	262,806.44	28,459.66	0.16
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 3.35				3.350000	08 Mar 2029		
	220,000.000	Local	99.793918	219,546.62	83.042230	182,692.91	-36,853.71	0.11
		Base	99.793918	219,546.62	83.042230	182,692.91	-36,853.71	0.11
80007RAS4	SANDS CHINA LTD SR UNSECURED 08/31 3.75				3.250000	08 Aug 2031		
	720,000.000	Local	100.011715	720,084.35	80.179800	577,294.56	-142,789.79	0.36
		Base	100.011715	720,084.35	80.179800	577,294.56	-142,789.79	0.36
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR				4.000000	31 Dec 2099		
	280,000.000	Local	100.000000	280,000.00	78.127000	218,755.60	-61,244.40	0.14
		Base	100.000000	280,000.00	78.127000	218,755.60	-61,244.40	0.14
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B					20 Apr 2028		
	147,375.000	Local	99.647525	146,855.54	96.500000	142,216.88	-4,638.66	0.09
		Base	99.647525	146,855.54	96.500000	142,216.88	-4,638.66	0.09
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75				4.750000	01 May 2024		
	140,000.000	Local	99.015886	138,622.24	90.061287	126,085.80	-12,536.44	0.08
		Base	99.015886	138,622.24	90.061287	126,085.80	-12,536.44	0.08
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
	170,000.000	Local	101.878024	173,192.64	87.136625	148,132.26	-25,060.38	0.09
		Base	101.878024	173,192.64	87.136625	148,132.26	-25,060.38	0.09
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
	350,000.000	Local	99.248851	347,370.98	75.963322	265,871.63	-81,499.35	0.17
		Base	99.248851	347,370.98	75.963322	265,871.63	-81,499.35	0.16
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
	130,831.000	Local	100.492765	131,475.69	98.290286	128,594.16	-2,881.53	0.08
Original Face:	130,831.260	Base	100.492765	131,475.69	98.290286	128,594.16	-2,881.53	0.08
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
	280,000.000	Local	105.467182	295,308.11	96.376504	269,854.21	-25,453.90	0.17
Original Face:	280,000.000	Base	105.467182	295,308.11	96.376504	269,854.21	-25,453.90	0.17

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5					3.500000	10 Sep 2051		
		Local	480,000.000	99.201702	476,168.17	69.777718	334,933.05	-141,235.12	0.21
		Base		99.201702	476,168.17	69.777718	334,933.05	-141,235.12	0.21
83368RBT8	SOCIETE GENERALE SUBORDINATED 144A 01/53 7.367					7.367000	10 Jan 2053		
		Local	270,000.000	100.000000	270,000.00	97.132855	262,258.71	-7,741.29	0.16
		Base		100.000000	270,000.00	97.132855	262,258.71	-7,741.29	0.16
83370RAC2	SOCIETE GENERALE JR SUBORDINA 144A 12/99 VAR					9.375000	31 Dec 2099		
		Local	210,000.000	100.000000	210,000.00	94.625000	198,712.50	-11,287.50	0.12
		Base		100.000000	210,000.00	94.625000	198,712.50	-11,287.50	0.12
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
		Local	70,000.000	105.972171	74,180.52	88.810465	62,167.33	-12,013.19	0.04
		Base		105.972171	74,180.52	88.810465	62,167.33	-12,013.19	0.04
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
		Local	160,000.000	102.900688	164,641.10	82.917467	132,667.95	-31,973.15	0.08
		Base		102.900688	164,641.10	82.917467	132,667.95	-31,973.15	0.08
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
		Local	180,000.000	109.367578	196,861.64	90.602594	163,084.67	-33,776.97	0.10
		Base		109.367578	196,861.64	90.602594	163,084.67	-33,776.97	0.10
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
		Local	10,000.000	95.008500	9,500.85	81.753102	8,175.31	-1,325.54	0.01
		Base		95.008500	9,500.85	81.753102	8,175.31	-1,325.54	0.01
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
		Local	620,000.000	101.078847	626,688.85	76.697005	475,521.43	-151,167.42	0.30
		Base		101.078847	626,688.85	76.697005	475,521.43	-151,167.42	0.29
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051		
		Local	370,000.000	100.143514	370,531.00	76.112602	281,616.63	-88,914.37	0.18
		Base		100.143514	370,531.00	76.112602	281,616.63	-88,914.37	0.17
842400HV8	SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7					5.700000	01 Mar 2053		
		Local	140,000.000	99.530493	139,342.69	103.679107	145,150.75	5,808.06	0.09
		Base		99.530493	139,342.69	103.679107	145,150.75	5,808.06	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
		Local	60,000.000	100.744700	60,446.82	111.702000	67,021.20	6,574.38	0.04
		Base		100.744700	60,446.82	111.702000	67,021.20	6,574.38	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	270,000.000	106.602096	287,825.66	96.086374	259,433.21	-28,392.45	0.16
		Base		106.602096	287,825.66	96.086374	259,433.21	-28,392.45	0.16
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		Local	160,000.000	104.308638	166,893.82	116.411809	186,258.89	19,365.07	0.12
		Base		104.308638	166,893.82	116.411809	186,258.89	19,365.07	0.12
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
		Local	130,000.000	114.175915	148,428.69	84.861083	110,319.41	-38,109.28	0.07
		Base		114.175915	148,428.69	84.861083	110,319.41	-38,109.28	0.07
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
		Local	130,000.000	100.232200	130,301.86	88.298990	114,788.69	-15,513.17	0.07
		Base		100.232200	130,301.86	88.298990	114,788.69	-15,513.17	0.07
84859BAB7	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	250,000.000	101.916220	254,790.55	100.644000	251,610.00	-3,180.55	0.16
		Base		101.916220	254,790.55	100.644000	251,610.00	-3,180.55	0.16
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
		Local	60,000.000	100.000000	60,000.00	89.055470	53,433.28	-6,566.72	0.03
Original Face:		Base	60,000.000	100.000000	60,000.00	89.055470	53,433.28	-6,566.72	0.03
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
		Local	80,000.000	99.158925	79,327.14	88.269226	70,615.38	-8,711.76	0.04
		Base		99.158925	79,327.14	88.269226	70,615.38	-8,711.76	0.04
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
		Local	250,000.000	126.030140	315,075.35	103.320000	258,300.00	-56,775.35	0.16
		Base		126.030140	315,075.35	103.320000	258,300.00	-56,775.35	0.16
87264AAX3	T MOBILE USA INC COMPANY GUAR 04/40 4.375					4.375000	15 Apr 2040		
		Local	60,000.000	101.027167	60,616.30	89.496229	53,697.74	-6,918.56	0.03
		Base		101.027167	60,616.30	89.496229	53,697.74	-6,918.56	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
		Local	390,000.000	97.980169	382,122.66	73.993682	288,575.36	-93,547.30	0.18
		Base		97.980169	382,122.66	73.993682	288,575.36	-93,547.30	0.18
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3					3.300000	15 Feb 2051		
		Local	540,000.000	96.694580	522,150.73	70.716922	381,871.38	-140,279.35	0.24
		Base		96.694580	522,150.73	70.716922	381,871.38	-140,279.35	0.24
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
		Local	40,000.000	98.592650	39,437.06	86.121140	34,448.46	-4,988.60	0.02
		Base		98.592650	39,437.06	86.121140	34,448.46	-4,988.60	0.02
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4					3.400000	15 Oct 2052		
		Local	350,000.000	99.436314	348,027.10	71.866003	251,531.01	-96,496.09	0.16
		Base		99.436314	348,027.10	71.866003	251,531.01	-96,496.09	0.16
872898AD3	TSMC ARIZONA CORP COMPANY GUAR 10/41 3.125					3.125000	25 Oct 2041		
		Local	400,000.000	99.250313	397,001.25	80.205190	320,820.76	-76,180.49	0.20
		Base		99.250313	397,001.25	80.205190	320,820.76	-76,180.49	0.20
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25					3.250000	25 Oct 2051		
		Local	210,000.000	98.696500	207,262.65	77.412956	162,567.21	-44,695.44	0.10
		Base		98.696500	207,262.65	77.412956	162,567.21	-44,695.44	0.10
875127BL5	TAMPA ELECTRIC CO SR UNSECURED 07/52 5					5.000000	15 Jul 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031		
		Local	50,000.000	101.048320	50,524.16	93.701749	46,850.87	-3,673.29	0.03
		Base		101.048320	50,524.16	93.701749	46,850.87	-3,673.29	0.03
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
		Local	360,000.000	99.418153	357,905.35	87.154000	313,754.40	-44,150.95	0.20
		Base		99.418153	357,905.35	87.154000	313,754.40	-44,150.95	0.19
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
		Local	330,000.000	99.433148	328,129.39	82.750579	273,076.91	-55,052.48	0.17
		Base		99.433148	328,129.39	82.750579	273,076.91	-55,052.48	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612GAD3	TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5					6.500000	15 Feb 2053		
		Local	320,000.000	99.077263	317,047.24	102.387835	327,641.07	10,593.83	0.20
		Base		99.077263	317,047.24	102.387835	327,641.07	10,593.83	0.20
87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25					6.250000	01 Jul 2052		
		Local	330,000.000	99.774964	329,257.38	97.791971	322,713.50	-6,543.88	0.20
		Base		99.774964	329,257.38	97.791971	322,713.50	-6,543.88	0.20
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		Local	70,000.000	106.807171	74,765.02	92.253959	64,577.77	-10,187.25	0.04
		Base		106.807171	74,765.02	92.253959	64,577.77	-10,187.25	0.04
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
		Local	130,000.000	102.632054	133,421.67	84.843656	110,296.75	-23,124.92	0.07
		Base		102.632054	133,421.67	84.843656	110,296.75	-23,124.92	0.07
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
		Local	190,000.000	99.380105	188,822.20	71.822995	136,463.69	-52,358.51	0.09
		Base		99.380105	188,822.20	71.822995	136,463.69	-52,358.51	0.08
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
		Local	573,000.000	123.983993	710,428.28	102.787151	588,970.38	-121,457.90	0.37
		Base		123.983993	710,428.28	102.787151	588,970.38	-121,457.90	0.36
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
		Local	90,000.000	119.258189	107,332.37	110.350292	99,315.26	-8,017.11	0.06
		Base		119.258189	107,332.37	110.350292	99,315.26	-8,017.11	0.06
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	150,000.000	104.187320	156,280.98	87.433129	131,149.69	-25,131.29	0.08
		Base		104.187320	156,280.98	87.433129	131,149.69	-25,131.29	0.08
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038		
		Local	240,000.000	101.496008	243,590.42	87.154663	209,171.19	-34,419.23	0.13
		Base		101.496008	243,590.42	87.154663	209,171.19	-34,419.23	0.13
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84					3.840000	22 Apr 2051		
		Local	240,000.000	100.428692	241,028.86	72.283335	173,480.00	-67,548.86	0.11
		Base		100.428692	241,028.86	72.283335	173,480.00	-67,548.86	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		220,000.000	Local	81.667345	179,668.16	66.554782	146,420.52	-33,247.64	0.09
			Base	81.667345	179,668.16	66.554782	146,420.52	-33,247.64	0.09
88240TAD3	TEXAS ELECTRIC MKT STABL SR SECURED 144A 02/52 5.167					5.167000	01 Feb 2052		
		120,000.000	Local	99.990117	119,988.14	102.018519	122,422.22	2,434.08	0.08
Original Face:		120,000.000	Base	99.990117	119,988.14	102.018519	122,422.22	2,434.08	0.08
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
		320,000.000	Local	104.506434	334,420.59	91.090951	291,491.04	-42,929.55	0.18
			Base	104.506434	334,420.59	91.090951	291,491.04	-42,929.55	0.18
88258MAB1	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169					5.169000	01 Apr 2041		
		80,000.000	Local	100.000000	80,000.00	105.788440	84,630.75	4,630.75	0.05
			Base	100.000000	80,000.00	105.788440	84,630.75	4,630.75	0.05
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
		60,000.000	Local	100.000000	60,000.00	82.065300	49,239.18	-10,760.82	0.03
Original Face:		60,000.000	Base	100.000000	60,000.00	82.065300	49,239.18	-10,760.82	0.03
88339WAA4	WILLIAMS COMPANIES INC SR UNSECURED 10/51 3.5					3.500000	15 Oct 2051		
		30,000.000	Local	99.837800	29,951.34	70.592040	21,177.61	-8,773.73	0.01
			Base	99.837800	29,951.34	70.592040	21,177.61	-8,773.73	0.01
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		400,000.000	Local	125.788128	503,152.51	113.795156	455,180.62	-47,971.89	0.28
			Base	125.788128	503,152.51	113.795156	455,180.62	-47,971.89	0.28
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		40,000.000	Local	104.936650	41,974.66	98.483237	39,393.29	-2,581.37	0.02
			Base	104.936650	41,974.66	98.483237	39,393.29	-2,581.37	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		690,000.000	Local	122.783781	847,208.09	103.672884	715,342.90	-131,865.19	0.45
			Base	122.783781	847,208.09	103.672884	715,342.90	-131,865.19	0.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		Local	240,000.000	116.698871	280,077.29	98.377307	236,105.54	-43,971.75	0.15
		Base		116.698871	280,077.29	98.377307	236,105.54	-43,971.75	0.15
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
		Local	30,000.000	107.565233	32,269.57	90.520986	27,156.30	-5,113.27	0.02
		Base		107.565233	32,269.57	90.520986	27,156.30	-5,113.27	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
		Local	170,000.000	94.382353	160,450.00	76.565893	130,162.02	-30,287.98	0.08
		Base		94.382353	160,450.00	76.565893	130,162.02	-30,287.98	0.08
89117F8Z5	TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR					8.125000	31 Oct 2082		
		Local	650,000.000	100.574754	653,735.90	101.500000	659,750.00	6,014.10	0.41
		Base		100.574754	653,735.90	101.500000	659,750.00	6,014.10	0.41
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		Local	130,000.000	103.850277	135,005.36	91.800899	119,341.17	-15,664.19	0.07
		Base		103.850277	135,005.36	91.800899	119,341.17	-15,664.19	0.07
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
		Local	60,000.000	99.452517	59,671.51	98.950975	59,370.59	-300.92	0.04
		Base		99.452517	59,671.51	98.950975	59,370.59	-300.92	0.04
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		Local	30,000.000	102.750233	30,825.07	87.433654	26,230.10	-4,594.97	0.02
		Base		102.750233	30,825.07	87.433654	26,230.10	-4,594.97	0.02
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
		Local	740,000.000	106.699918	789,579.39	79.207529	586,135.71	-203,443.68	0.37
		Base		106.699918	789,579.39	79.207529	586,135.71	-203,443.68	0.36
89788MAM4	TRUIST FINANCIAL CORP SR UNSECURED 01/34 VAR					5.122000	26 Jan 2034		
		Local	10,000.000	100.000000	10,000.00	97.449704	9,744.97	-255.03	0.01
		Base		100.000000	10,000.00	97.449704	9,744.97	-255.03	0.01
902613AJ7	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					4.875000	31 Dec 2099		
		Local	270,000.000	100.000000	270,000.00	77.887000	210,294.90	-59,705.10	0.13
		Base		100.000000	270,000.00	77.887000	210,294.90	-59,705.10	0.13

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902613AL2	UBS GROUP AG SR UNSECURED 144A 02/43 VAR					3.179000	11 Feb 2043		
		Local	370,000.000	100.000000	370,000.00	71.047625	262,876.21	-107,123.79	0.16
		Base		100.000000	370,000.00	71.047625	262,876.21	-107,123.79	0.16
90346WAA1	US AIRWAYS 2013 1A PTT PASS THRU CE 05/27 3.95					3.950000	15 May 2027		
		Local	75,451.280	95.146643	71,789.36	93.421170	70,487.47	-1,301.89	0.04
Original Face:		Base	170,000.000	95.146643	71,789.36	93.421170	70,487.47	-1,301.89	0.04
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		Local	300,000.000	100.479133	301,437.40	94.871000	284,613.00	-16,824.40	0.18
		Base		100.479133	301,437.40	94.871000	284,613.00	-16,824.40	0.18
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	450,000.000	106.416311	478,873.40	80.626305	362,818.37	-116,055.03	0.23
		Base		106.416311	478,873.40	80.626305	362,818.37	-116,055.03	0.22
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
		Local	190,000.000	99.963421	189,930.50	75.697444	143,825.14	-46,105.36	0.09
		Base		99.963421	189,930.50	75.697444	143,825.14	-46,105.36	0.09
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	120,000.000	100.920725	121,104.87	76.270579	91,524.69	-29,580.18	0.06
		Base		100.920725	121,104.87	76.270579	91,524.69	-29,580.18	0.06
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973					2.973000	16 Sep 2062		
		Local	70,000.000	99.863957	69,904.77	65.826509	46,078.56	-23,826.21	0.03
		Base		99.863957	69,904.77	65.826509	46,078.56	-23,826.21	0.03
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799					3.799000	06 Apr 2071		
		Local	190,000.000	102.686279	195,103.93	77.035473	146,367.40	-48,736.53	0.09
		Base		102.686279	195,103.93	77.035473	146,367.40	-48,736.53	0.09
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
		Local	80,000.000	100.652425	80,521.94	90.628750	72,503.00	-8,018.94	0.05
		Base		100.652425	80,521.94	90.628750	72,503.00	-8,018.94	0.04
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
		Local	461,775.000	99.621829	460,028.70	99.270800	458,407.74	-1,620.96	0.29
		Base		99.621829	460,028.70	99.270800	458,407.74	-1,620.96	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027		
	79,585.000	Local	100.000000	79,585.00	96.637670	76,909.09	-2,675.91	0.05
Original Face:	110,000.000	Base	100.000000	79,585.00	96.637670	76,909.09	-2,675.91	0.05
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
	52,000.000	Local	114.396192	59,486.02	101.608611	52,836.48	-6,649.54	0.03
		Base	114.396192	59,486.02	101.608611	52,836.48	-6,649.54	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
	596,000.000	Local	103.581035	617,342.97	84.693191	504,771.42	-112,571.55	0.32
		Base	103.581035	617,342.97	84.693191	504,771.42	-112,571.55	0.31
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	230,000.000	Local	101.212861	232,789.58	78.900131	181,470.30	-51,319.28	0.11
		Base	101.212861	232,789.58	78.900131	181,470.30	-51,319.28	0.11
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28				4.280000	14 Aug 2041		
	580,000.000	Local	99.941936	579,663.23	81.644879	473,540.30	-106,122.93	0.30
		Base	99.941936	579,663.23	81.644879	473,540.30	-106,122.93	0.29
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5				3.500000	12 Feb 2034		
	410,000.000	Local	99.500946	407,953.88	84.661909	347,113.83	-60,840.05	0.22
		Base	99.500946	407,953.88	84.661909	347,113.83	-60,840.05	0.21
912810TL2	US TREASURY N/B 11/52 4				4.000000	15 Nov 2052		
	140,000.000	Local	104.491036	146,287.45	105.687500	147,962.50	1,675.05	0.09
		Base	104.491036	146,287.45	105.687500	147,962.50	1,675.05	0.09
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	315,000.000	Local	100.543759	316,712.84	100.718750	317,264.06	551.22	0.20
		Base	100.543759	316,712.84	100.718750	317,264.06	551.22	0.20
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	0.000	Local	0.000000	96.55	0.000000	0.00	-96.55	0.00
		Base	0.000000	96.55	0.000000	0.00	-96.55	0.00
91282CGM7	US TREASURY N/B 02/33 3.5				3.500000	15 Feb 2033		
	110,000.000	Local	100.182400	110,200.64	100.078125	110,085.94	-114.70	0.07
		Base	100.182400	110,200.64	100.078125	110,085.94	-114.70	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		Local	90,000.000	102.511300	92,260.17	94.457920	85,012.13	-7,248.04	0.05
		Base		102.511300	92,260.17	94.457920	85,012.13	-7,248.04	0.05
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
		Local	110,000.000	125.930182	138,523.20	87.261723	95,987.90	-42,535.30	0.06
		Base		125.930182	138,523.20	87.261723	95,987.90	-42,535.30	0.06
913017CJ6	RAYTHEON TECH CORP SR UNSECURED 11/46 3.75					3.750000	01 Nov 2046		
		Local	80,000.000	86.480738	69,184.59	82.486860	65,989.49	-3,195.10	0.04
		Base		86.480738	69,184.59	82.486860	65,989.49	-3,195.10	0.04
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
		Local	540,000.000	113.202822	611,295.24	86.284841	465,938.14	-145,357.10	0.29
		Base		113.202822	611,295.24	86.284841	465,938.14	-145,357.10	0.29
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
		Local	200,000.000	105.431250	210,862.50	94.763641	189,527.28	-21,335.22	0.12
		Base		105.431250	210,862.50	94.763641	189,527.28	-21,335.22	0.12
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
		Local	50,000.000	108.137500	54,068.75	94.763775	47,381.89	-6,686.86	0.03
		Base		108.137500	54,068.75	94.763775	47,381.89	-6,686.86	0.03
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
		Local	50,000.000	94.471800	47,235.90	114.973698	57,486.85	10,250.95	0.04
		Base		94.471800	47,235.90	114.973698	57,486.85	10,250.95	0.04
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
		Local	20,000.000	104.436750	20,887.35	120.559119	24,111.82	3,224.47	0.02
		Base		104.436750	20,887.35	120.559119	24,111.82	3,224.47	0.01
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
		Local	30,000.000	98.983167	29,694.95	96.011200	28,803.36	-891.59	0.02
		Base		98.983167	29,694.95	96.011200	28,803.36	-891.59	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
		Local	60,000.000	109.188383	65,513.03	100.378154	60,226.89	-5,286.14	0.04
		Base		109.188383	65,513.03	100.378154	60,226.89	-5,286.14	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	250,000.000	Local	105.552948	263,882.37	89.668880	224,172.20	-39,710.17	0.14
		Base	105.552948	263,882.37	89.668880	224,172.20	-39,710.17	0.14
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	420,000.000	Local	120.248619	505,044.20	92.343879	387,844.29	-117,199.91	0.24
		Base	120.248619	505,044.20	92.343879	387,844.29	-117,199.91	0.24
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5				3.500000	15 Aug 2039		
	90,000.000	Local	100.528800	90,475.92	84.974762	76,477.29	-13,998.63	0.05
		Base	100.528800	90,475.92	84.974762	76,477.29	-13,998.63	0.05
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	280,000.000	Local	101.250961	283,502.69	81.290014	227,612.04	-55,890.65	0.14
		Base	101.250961	283,502.69	81.290014	227,612.04	-55,890.65	0.14
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75				2.750000	15 May 2040		
	140,000.000	Local	98.220171	137,508.24	75.490234	105,686.33	-31,821.91	0.07
		Base	98.220171	137,508.24	75.490234	105,686.33	-31,821.91	0.07
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9				2.900000	15 May 2050		
	130,000.000	Local	101.829892	132,378.86	70.521778	91,678.31	-40,700.55	0.06
		Base	101.829892	132,378.86	70.521778	91,678.31	-40,700.55	0.06
91324PEK4	UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75				4.750000	15 May 2052		
	60,000.000	Local	99.111983	59,467.19	96.917792	58,150.68	-1,316.51	0.04
		Base	99.111983	59,467.19	96.917792	58,150.68	-1,316.51	0.04
91324PES7	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875				5.875000	15 Feb 2053		
	560,000.000	Local	99.244925	555,771.58	112.233211	628,505.98	72,734.40	0.39
		Base	99.244925	555,771.58	112.233211	628,505.98	72,734.40	0.39
91324PET5	UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05				6.050000	15 Feb 2063		
	350,000.000	Local	98.822960	345,880.36	113.391271	396,869.45	50,989.09	0.25
		Base	98.822960	345,880.36	113.391271	396,869.45	50,989.09	0.25
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006				3.006000	15 May 2050		
	70,000.000	Local	100.000000	70,000.00	69.548190	48,683.73	-21,316.27	0.03
		Base	100.000000	70,000.00	69.548190	48,683.73	-21,316.27	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
		Local	160,000.000	100.000000	160,000.00	68.407090	109,451.34	-50,548.66	0.07
		Base		100.000000	160,000.00	68.407090	109,451.34	-50,548.66	0.07
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
		Local	20,000.000	100.000000	20,000.00	67.780270	13,556.05	-6,443.95	0.01
		Base		100.000000	20,000.00	67.780270	13,556.05	-6,443.95	0.01
913366KW9	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/53 FIXED 4.563					4.563000	15 May 2053		
		Local	140,000.000	100.000000	140,000.00	91.692910	128,370.07	-11,629.93	0.08
Original Face:		Base	140,000.000	100.000000	140,000.00	91.692910	128,370.07	-11,629.93	0.08
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767					4.767000	15 May 2115		
		Local	180,000.000	101.509039	182,716.27	90.854460	163,538.03	-19,178.24	0.10
		Base		101.509039	182,716.27	90.854460	163,538.03	-19,178.24	0.10
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
		Local	200,000.000	113.317150	226,634.30	93.111540	186,223.08	-40,411.22	0.12
		Base		113.317150	226,634.30	93.111540	186,223.08	-40,411.22	0.12
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
		Local	30,000.000	100.000000	30,000.00	91.532660	27,459.80	-2,540.20	0.02
Original Face:		Base	30,000.000	100.000000	30,000.00	91.532660	27,459.80	-2,540.20	0.02
914453AA3	UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063					4.063000	01 Apr 2052		
		Local	50,000.000	100.000000	50,000.00	85.390112	42,695.06	-7,304.94	0.03
Original Face:		Base	50,000.000	100.000000	50,000.00	85.390112	42,695.06	-7,304.94	0.03
914455UH1	UNIV OF MICHIGAN MI UNVHGR 04/52 FIXED 3.504					3.504000	01 Apr 2052		
		Local	110,000.000	100.000000	110,000.00	83.842830	92,227.11	-17,772.89	0.06
		Base		100.000000	110,000.00	83.842830	92,227.11	-17,772.89	0.06
914455UJ7	UNIV OF MICHIGAN MI UNVHGR 04/22 FIXED 4.454					4.454000	01 Apr 2122		
		Local	90,000.000	100.000000	90,000.00	90.236010	81,212.41	-8,787.59	0.05
		Base		100.000000	90,000.00	90.236010	81,212.41	-8,787.59	0.05
914460WT3	UNIV OF MINNESOTA MN UNIHGR 04/52 FIXED 4.048					4.048000	01 Apr 2052		
		Local	80,000.000	100.000000	80,000.00	91.154950	72,923.96	-7,076.04	0.05
		Base		100.000000	80,000.00	91.154950	72,923.96	-7,076.04	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
		Local	190,000.000	104.889279	199,289.63	95.985934	182,373.27	-16,916.36	0.11
		Base		104.889279	199,289.63	95.985934	182,373.27	-16,916.36	0.11
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
		Local	40,000.000	132.016175	52,806.47	113.462694	45,385.08	-7,421.39	0.03
		Base		132.016175	52,806.47	113.462694	45,385.08	-7,421.39	0.03
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	220,000.000	89.015045	195,833.10	85.263453	187,579.60	-8,253.50	0.12
		Base		89.015045	195,833.10	85.263453	187,579.60	-8,253.50	0.12
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	260,000.000	109.384646	284,400.08	102.012451	265,232.37	-19,167.71	0.17
		Base		109.384646	284,400.08	102.012451	265,232.37	-19,167.71	0.16
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	10,000.000	110.219400	11,021.94	100.305773	10,030.58	-991.36	0.01
		Base		110.219400	11,021.94	100.305773	10,030.58	-991.36	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	180,000.000	104.085594	187,354.07	82.938519	149,289.33	-38,064.74	0.09
		Base		104.085594	187,354.07	82.938519	149,289.33	-38,064.74	0.09
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	10,000.000	99.915500	9,991.55	71.359748	7,135.97	-2,855.58	0.00
		Base		99.915500	9,991.55	71.359748	7,135.97	-2,855.58	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	250,000.000	95.859420	239,648.55	66.190241	165,475.60	-74,172.95	0.10
		Base		95.859420	239,648.55	66.190241	165,475.60	-74,172.95	0.10
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056		
		Local	30,000.000	88.481867	26,544.56	64.806210	19,441.86	-7,102.70	0.01
		Base		88.481867	26,544.56	64.806210	19,441.86	-7,102.70	0.01
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
		Local	224,000.000	101.840241	228,122.14	76.005052	170,251.32	-57,870.82	0.11
		Base		101.840241	228,122.14	76.005052	170,251.32	-57,870.82	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
		Local	300,000.000	99.955220	299,865.66	74.247949	222,743.85	-77,121.81	0.14
		Base		99.955220	299,865.66	74.247949	222,743.85	-77,121.81	0.14
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		Local	470,000.000	101.448768	476,809.21	79.393320	373,148.60	-103,660.61	0.23
		Base		101.448768	476,809.21	79.393320	373,148.60	-103,660.61	0.23
92343VGL2	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85					2.850000	03 Sep 2041		
		Local	60,000.000	99.885283	59,931.17	72.965874	43,779.52	-16,151.65	0.03
		Base		99.885283	59,931.17	72.965874	43,779.52	-16,151.65	0.03
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
		Local	96,000.000	118.637469	113,891.97	138.362653	132,828.15	18,936.18	0.08
		Base		118.637469	113,891.97	138.362653	132,828.15	18,936.18	0.08
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	370,000.000	112.688289	416,946.67	95.923394	354,916.56	-62,030.11	0.22
		Base		112.688289	416,946.67	95.923394	354,916.56	-62,030.11	0.22
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
		Local	70,000.000	111.043700	77,730.59	106.745566	74,721.90	-3,008.69	0.05
		Base		111.043700	77,730.59	106.745566	74,721.90	-3,008.69	0.05
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
		Local	740,000.000	104.870362	776,040.68	72.629066	537,455.09	-238,585.59	0.34
		Base		104.870362	776,040.68	72.629066	537,455.09	-238,585.59	0.33
931142EV1	WALMART INC SR UNSECURED 09/51 2.65					2.650000	22 Sep 2051		
		Local	350,000.000	99.642577	348,749.02	72.166490	252,582.72	-96,166.30	0.16
		Base		99.642577	348,749.02	72.166490	252,582.72	-96,166.30	0.16
940663AC1	WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524					3.524000	15 Apr 2054		
		Local	130,000.000	100.000000	130,000.00	81.954999	106,541.50	-23,458.50	0.07
Original Face:		Base	130,000.000	100.000000	130,000.00	81.954999	106,541.50	-23,458.50	0.07
940663AD9	WASHINGTON UNIVERSITY SR UNSECURED 04/22 4.349					4.349000	15 Apr 2122		
		Local	160,000.000	100.000000	160,000.00	83.713486	133,941.58	-26,058.42	0.08
		Base		100.000000	160,000.00	83.713486	133,941.58	-26,058.42	0.08

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94973VAN7	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
		Local	80,000.000	94.925050	75,940.04	111.255891	89,004.71	13,064.67	0.06
		Base		94.925050	75,940.04	111.255891	89,004.71	13,064.67	0.06
94973VAY3	ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
		Local	40,000.000	106.933925	42,773.57	93.196085	37,278.43	-5,495.14	0.02
		Base		106.933925	42,773.57	93.196085	37,278.43	-5,495.14	0.02
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
		Local	268,000.000	105.696575	283,266.82	96.149399	257,680.39	-25,586.43	0.16
		Base		105.696575	283,266.82	96.149399	257,680.39	-25,586.43	0.16
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		Local	90,000.000	113.745267	102,370.74	95.604447	86,044.00	-16,326.74	0.05
		Base		113.745267	102,370.74	95.604447	86,044.00	-16,326.74	0.05
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
		Local	120,000.000	97.734858	117,281.83	86.033234	103,239.88	-14,041.95	0.06
		Base		97.734858	117,281.83	86.033234	103,239.88	-14,041.95	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	220,000.000	104.026873	228,859.12	82.326790	181,118.94	-47,740.18	0.11
		Base		104.026873	228,859.12	82.326790	181,118.94	-47,740.18	0.11
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	380,000.000	112.589879	427,841.54	86.746039	329,634.95	-98,206.59	0.21
		Base		112.589879	427,841.54	86.746039	329,634.95	-98,206.59	0.20
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	840,000.000	126.229280	1,060,325.95	93.736350	787,385.34	-272,940.61	0.49
		Base		126.229280	1,060,325.95	93.736350	787,385.34	-272,940.61	0.49
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
		Local	580,000.000	100.420041	582,436.24	74.234591	430,560.63	-151,875.61	0.27
		Base		100.420041	582,436.24	74.234591	430,560.63	-151,875.61	0.27
95000U2Z5	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR					4.611000	25 Apr 2053		
		Local	540,000.000	99.711104	538,439.96	88.555326	478,198.76	-60,241.20	0.30
		Base		99.711104	538,439.96	88.555326	478,198.76	-60,241.20	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		Local	120,000.000	96.230342	115,476.41	87.202000	104,642.40	-10,834.01	0.07
		Base		96.230342	115,476.41	87.202000	104,642.40	-10,834.01	0.06
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	200,000.000	89.927665	179,855.33	84.731000	169,462.00	-10,393.33	0.11
		Base		89.927665	179,855.33	84.731000	169,462.00	-10,393.33	0.10
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
		Local	410,000.000	97.878990	401,303.86	86.117000	353,079.70	-48,224.16	0.22
		Base		97.878990	401,303.86	86.117000	353,079.70	-48,224.16	0.22
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.5					5.500000	01 Feb 2050		
		Local	310,000.000	105.635103	327,468.82	85.485000	265,003.50	-62,465.32	0.17
		Base		105.635103	327,468.82	85.485000	265,003.50	-62,465.32	0.16
958667AE7	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/33 6.15					6.150000	01 Apr 2033		
		Local	160,000.000	100.064750	160,103.60	101.120000	161,792.00	1,688.40	0.10
		Base		100.064750	160,103.60	101.120000	161,792.00	1,688.40	0.10
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
		Local	70,000.000	100.000000	70,000.00	77.878523	54,514.97	-15,485.03	0.03
		Base		100.000000	70,000.00	77.878523	54,514.97	-15,485.03	0.03
961214EX7	WESTPAC BANKING CORP SUBORDINATED 11/36 VAR					3.020000	18 Nov 2036		
		Local	200,000.000	100.000000	200,000.00	78.299278	156,598.56	-43,401.44	0.10
		Base		100.000000	200,000.00	78.299278	156,598.56	-43,401.44	0.10
961214EY5	WESTPAC BANKING CORP SUBORDINATED 11/41 3.133					3.133000	18 Nov 2041		
		Local	330,000.000	100.000000	330,000.00	68.758242	226,902.20	-103,097.80	0.14
		Base		100.000000	330,000.00	68.758242	226,902.20	-103,097.80	0.14
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	320,000.000	116.629978	373,215.93	111.293789	356,140.12	-17,075.81	0.22
		Base		116.629978	373,215.93	111.293789	356,140.12	-17,075.81	0.22
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		Local	30,000.000	111.966500	33,589.95	111.657534	33,497.26	-92.69	0.02
		Base		111.966500	33,589.95	111.657534	33,497.26	-92.69	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	130,000.000	123.692954	160,800.84	120.099950	156,129.94	-4,670.90	0.10
		Base		123.692954	160,800.84	120.099950	156,129.94	-4,670.90	0.10
969457CA6	WILLIAMS COMPANIES INC SR UNSECURED 08/52 5.3					5.300000	15 Aug 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
		Local	240,000.000	105.572292	253,373.50	87.924429	211,018.63	-42,354.87	0.13
		Base		105.572292	253,373.50	87.924429	211,018.63	-42,354.87	0.13
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		Local	50,000.000	99.880400	49,940.20	76.494190	38,247.10	-11,693.10	0.02
		Base		99.880400	49,940.20	76.494190	38,247.10	-11,693.10	0.02
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85					2.850000	01 Dec 2051		
		Local	130,000.000	99.824331	129,771.63	68.258444	88,735.98	-41,035.65	0.06
		Base		99.824331	129,771.63	68.258444	88,735.98	-41,035.65	0.05
983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5					5.500000	01 Mar 2025		
		Local	220,000.000	97.986036	215,569.28	98.125000	215,875.00	305.72	0.13
		Base		97.986036	215,569.28	98.125000	215,875.00	305.72	0.13
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
		Local	350,000.000	97.560809	341,462.83	97.000000	339,500.00	-1,962.83	0.21
		Base		97.560809	341,462.83	97.000000	339,500.00	-1,962.83	0.21
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
		Local	30,000.000	113.399267	34,019.78	111.636211	33,490.86	-528.92	0.02
		Base		113.399267	34,019.78	111.636211	33,490.86	-528.92	0.02
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
		Local	250,000.000	110.119896	275,299.74	100.582454	251,456.14	-23,843.60	0.16
		Base		110.119896	275,299.74	100.582454	251,456.14	-23,843.60	0.16
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
		Local	200,000.000	105.171480	210,342.96	95.711429	191,422.86	-18,920.10	0.12
		Base		105.171480	210,342.96	95.711429	191,422.86	-18,920.10	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	510,000.000	100.451484	512,302.57	95.393219	486,505.42	-25,797.15	0.30
		Base		100.451484	512,302.57	95.393219	486,505.42	-25,797.15	0.30
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63					2.630000	15 Aug 2031		
		Local	50,000.000	100.000000	50,000.00	80.381034	40,190.52	-9,809.48	0.03
		Base		100.000000	50,000.00	80.381034	40,190.52	-9,809.48	0.02
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
		Local	200,000.000	95.387145	190,774.29	97.991000	195,982.00	5,207.71	0.12
		Base		95.387145	190,774.29	97.991000	195,982.00	5,207.71	0.12
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B						01 Nov 2028		
		Local	642,147.500	99.537296	639,176.26	99.416700	638,401.85	-774.41	0.40
		Base		99.537296	639,176.26	99.416700	638,401.85	-774.41	0.39
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					5.250000	01 Sep 2037		
		Local	2,507,724.000	46.262253	1,160,129.63	34.750000	871,434.09	-288,695.54	0.54
Original Face:		Base	2,507,724.000	46.262253	1,160,129.63	34.750000	871,434.09	-288,695.54	0.54
US DOLLAR Total									
		Local	170,964,373.820		176,009,059.00		147,897,467.68	-28,111,591.32	92.41
Original Face:		Base	10,005,312.390		176,009,059.00		147,897,467.68	-28,111,591.32	91.50
FIXED INCOME Total									
		Base	254,894,373.820		178,323,269.79		149,302,394.46	-29,020,875.33	92.37
Original Face:			10,005,312.390						
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
99S1XAM99	BWS076844 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2028		
		Local	2,302,000.000	99.330207	2,286,581.37	100.000000	2,302,000.00	15,418.63	1.44
		Base		99.330207	2,286,581.37	100.000000	2,302,000.00	15,418.63	1.42
99S1XAMA6	BWS076844 CDS USD P F 1.00000 2 CCPCDX					1.000000	20 Jun 2028		
		Local	-2,302,000.000	100.000000	-2,302,000.00	101.128100	-2,327,968.86	-25,968.86	1.45

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	-2,302,000.00	101.128100	-2,327,968.86	-25,968.86	1.44
99S1XCE60	BWS076885 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2028		
	2,570,000.000	Local	100.302671	2,577,778.65	100.000000	2,570,000.00	-7,778.65	1.61
		Base	100.302671	2,577,778.65	100.000000	2,570,000.00	-7,778.65	1.59
99S1XCE78	BWS076885 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2028		
	-2,570,000.000	Local	100.000000	-2,570,000.00	101.490200	-2,608,298.14	-38,298.14	1.63
		Base	100.000000	-2,570,000.00	101.490200	-2,608,298.14	-38,298.14	1.61
US DOLLAR Total								
		Local		-7,639.98		-64,267.00	-56,627.02	6.13
		Base		-7,639.98		-64,267.00	-56,627.02	6.07
SWAPS FIXED INCOME Total								
	0.000	Base		-7,639.98		-64,267.00	-56,627.02	6.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		259,034,482.360	Base		180,407,170.22		151,310,257.37	-29,096,912.85	99.72
	Original Face:	10,005,312.390							

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Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
US DOLLAR								Exchange Rate:	1.000000	
ADI2B5Y57 US 10YR ULTRA FUT JUN23 XCBT 20230621								21 Jun 2023		
	11.000	1,100,000.000	Local	1,332,546.88	1,288,394.03	121.140625	44,152.85	38,137.22	6,015.63	
			Base	1,332,546.88		121.140625	44,152.85	38,137.22	6,015.63	0.00
ADI2BB3Q2 US 5YR NOTE (CBT) JUN23 XCBT 20230630								30 Jun 2023		
	387.000	38,700,000.000	Local	42,379,523.63	41,597,751.20	109.507813	781,772.43	694,092.55	87,679.88	
			Base	42,379,523.63		109.507813	781,772.43	694,092.55	87,679.88	0.05
ADI2BCK65 US LONG BOND(CBT) JUN23 XCBT 20230621								21 Jun 2023		
	137.000	13,700,000.000	Local	17,968,406.25	17,179,307.35	131.156250	789,098.90	652,098.90	137,000.00	
			Base	17,968,406.25		131.156250	789,098.90	652,098.90	137,000.00	0.08
ADI2BCKB4 US ULTRA BOND CBT JUN23 XCBT 20230621								21 Jun 2023		
	100.000	10,000,000.000	Local	14,112,500.00	13,581,507.75	141.125000	530,992.25	396,617.25	134,375.00	
			Base	14,112,500.00		141.125000	530,992.25	396,617.25	134,375.00	0.08
US DOLLAR Total										
	635.000	63,500,000.000	Local	75,792,976.76	73,646,960.33		2,146,016.43	1,780,945.92	365,070.51	
			Base				2,146,016.43	1,780,945.92	365,070.51	0.23
FUTURES LONG Total										
	635.000	63,500,000.000	Base				2,146,016.43	1,780,945.92	365,070.51	0.23

Base Currency: USD - US DOLLAR

Asset ID / Asset Description	Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT										
EURO CURRENCY								Exchange Rate:	0.922084	
GERMANY										
ADI286MC7 EURO-BUND FUTURE JUN23 XEUR 20230608								08 Jun 2023		
	-1.000	-100,000.000	Local	-135,840.00	-131,358.80	135.840000	-4,481.20	-3,861.20	-620.00	
			Base	-147,318.47		147.318466	-4,859.86	-4,187.47	-672.39	0.00
GERMANY Total										
	-1.000	-100,000.000	Local	-135,840.00	-131,358.80		-4,481.20	-3,861.20	-620.00	
			Base				-4,859.86	-4,187.47	-672.39	0.00
EURO CURRENCY Total										
	-1.000	-100,000.000	Local	-135,840.00	-131,358.80		-4,481.20	-3,861.20	-620.00	
			Base				-4,859.86	-4,187.47	-672.39	0.00
POUND STERLING								Exchange Rate:	0.810636	
ADI2C2YY0 LONG GILT FUTURE JUN23 IFLL 20230628								28 Jun 2023		
	-1.000	-100,000.000	Local	-103,350.00	-101,298.62	103.350000	-2,051.38	-2,091.38	40.00	
			Base	-127,492.49		127.492487	-2,530.58	-2,579.92	49.34	0.00
POUND STERLING Total										
	-1.000	-100,000.000	Local	-103,350.00	-101,298.62		-2,051.38	-2,091.38	40.00	
			Base				-2,530.58	-2,579.92	49.34	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI2BCY86 US 10YR NOTE (CBT)JUN23 XCBT 20230621								21 Jun 2023		
	-246.000	-24,600,000.000	Local	-28,270,781.25	-27,518,146.32	114.921875	-752,634.93	-668,072.43	-84,562.50	
			Base	-28,270,781.25		114.921875	-752,634.93	-668,072.43	-84,562.50	0.05
US DOLLAR Total										
	-246.000	-24,600,000.000	Local	-28,270,781.25	-27,518,146.32		-752,634.93	-668,072.43	-84,562.50	
			Base				-752,634.93	-668,072.43	-84,562.50	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT Total											
			-248.000	-24,800,000.000	Base			-760,025.37	-674,839.82	-85,185.55	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		387.000	38,700,000.000	Base			1,385,991.06		1,106,106.10	279,884.96	0.28