ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8645
	ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
91,178.318	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	709,367.31	683,709.09	2	23.71
13,874.242	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	340,890.13	325,333.67	1	0.00
24,293.375	CUSIP # 256210105 DODGE & COX INCOME FUND	343,022.46	349,774.17	1	0.00
87,425.012	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,046,477.39	1,037,659.64	3	3,497.00
28,179.534	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	337,027.23	341,638.92	1	1,181.55
		2,776,784.52	**2,738,115.49**	**8**	**4,702.26**
	MUTUAL FUNDS - EQUITY				
100,058.087	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,852,656.06	2,403,754.50	8	0.00
139,514.7	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,583,698.69	5,821,318.96	19	0.00
20,310.444	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,807,106.47	2,208,507.33	8	0.00
24,344.01	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,726,477.19	1,494,939.93	5	0.00
61,555.52	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,798,036.74	1,418,730.62	5	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8645
	ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128,067.373	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,677,682.59	1,334,195.04	5	0.00
46,209.797	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,660,780.10	1,243,359.92	5	0.00
12,494.241	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,080,416.07	1,800,379.83	6	0.00
48,033.838	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,011,241.30	2,211,702.84	9	0.00
17,260.508	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,363,062.32	856,750.39	4	0.00
8,469.072	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,101,741.58	998,548.09	3	0.00
7,526.531	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,380,591.58	899,463.47	4	0.00
17,269.224	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,769,577.38	1,302,216.24	5	0.00
		29,813,068.07	**23,993,867.16**	**85**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,139,713.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,139,713.46	1,139,713.46	3	0.00
		1,139,713.46	**1,139,713.46**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8645
	ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52,579.048	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,419,108.51	1,143,718.62	4	0.00
		1,419,108.51	**1,143,718.62**	**4**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8681
	ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
216,528.213	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,684,589.50	1,665,391.95	4	56.25
35,156.368	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	863,791.96	819,804.97	2	0.00
183,203.241	CUSIP # 256210105 DODGE & COX INCOME FUND	2,586,829.76	2,619,318.01	6	0.00
410,778.282	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,725,268.78	1,701,596.18	4	3,763.15
287,592.243	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,442,479.15	3,398,979.60	8	11,281.56
143,189.33	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,712,544.39	1,722,910.43	4	6,013.88
		12,015,503.54	**11,928,001.14**	**28**	**21,114.84**
	MUTUAL FUNDS - EQUITY				
91,681.224	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,613,831.70	2,160,480.20	6	0.00
117,711.114	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	5,554,787.47	4,766,639.04	13	0.00
18,685.211	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,582,483.01	1,988,413.35	6	0.00
17,486.872	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,240,168.96	1,031,781.46	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8681
	ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,303.737	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,732,262.16	1,293,309.19	4	0.00
68,021.103	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	891,076.45	700,137.32	2	0.00
35,300.376	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,268,695.51	905,993.30	3	0.00
12,672.403	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,110,081.82	1,768,026.12	5	0.00
40,413.036	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,533,493.23	1,813,954.59	6	0.00
15,974.542	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,261,509.58	688,183.15	3	0.00
3,313.205	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	431,014.84	372,519.92	1	0.00
4,703.626	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	862,786.12	548,091.57	2	0.00
9,172.903	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	939,947.37	655,107.59	2	0.00
		24,022,138.22	**18,692,636.80**	**56**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
715,192.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	715,192.70	715,192.70	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8681
	ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		715,192.70	**715,192.70**	**2**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
64,692.922	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,746,061.96	1,377,290.19	4	0.00
		1,746,061.96	**1,377,290.19**	**4**	**0.00**
	COMMON TRUST FUNDS - OTHER				
418,851.3489	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,297,414.84	4,223,178.22	10	0.00
		4,297,414.84	**4,223,178.22**	**10**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8609
	ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
190,891.858	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,485,138.66	1,463,133.52	3	49.58
17,636.617	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	433,331.68	408,242.82	1	0.00
101,715.884	CUSIP # 256210105 DODGE & COX INCOME FUND	1,436,228.28	1,451,684.23	3	0.00
467,358.082	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,962,903.94	1,944,429.28	4	4,437.61
239,012.633	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,860,981.22	2,823,619.87	6	9,560.51
74,177.885	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	887,167.50	892,807.64	2	3,110.24
		9,065,751.28	**8,983,917.36**	**19**	**17,157.94**
	MUTUAL FUNDS - EQUITY				
121,947.967	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,476,736.54	2,941,449.80	7	0.00
163,644.839	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	7,722,399.95	6,739,966.98	16	0.00
25,453.073	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,517,869.22	2,754,506.95	7	0.00
27,492.269	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,949,751.72	1,674,839.69	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8609
	ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
68,807.266	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,009,860.24	1,536,670.72	4	0.00
144,606.04	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,894,339.12	1,508,426.15	4	0.00
52,598.714	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,890,397.78	1,406,919.78	4	0.00
14,503.972	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,415,056.38	2,055,608.12	5	0.00
60,637.267	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,801,350.27	2,696,940.26	8	0.00
18,043.38	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,424,885.72	826,092.77	3	0.00
7,486.26	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	973,887.56	867,107.38	2	0.00
7,699.657	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,412,348.08	892,384.44	3	0.00
13,887.403	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,423,042.19	1,020,036.82	3	0.00
		33,911,924.77	**26,920,949.86**	**70**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,259,623.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,259,623.07	1,259,623.07	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8609
	ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,259,623.07	**1,259,623.07**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
91,545.745	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,470,819.66	1,948,578.60	5	0.00
		2,470,819.66	**1,948,578.60**	**5**	**0.00**
	COMMON TRUST FUNDS - OTHER				
197,191.4723	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,023,184.51	1,988,374.03	4	0.00
		2,023,184.51	**1,988,374.03**	**4**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8565
	ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
199,350.863	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,550,949.71	1,519,740.65	6	51.78
41,033.061	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,008,182.31	953,776.12	4	0.00
162,556.665	CUSIP # 256210105 DODGE & COX INCOME FUND	2,295,300.11	2,314,571.42	9	0.00
175,519.384	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	737,181.41	716,237.83	3	1,666.57
191,146.158	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,288,019.51	2,257,554.52	9	7,645.85
143,768.192	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,719,467.58	1,739,150.52	7	6,028.13
		9,599,100.63	**9,501,031.06**	**37**	**15,392.33**
	MUTUAL FUNDS - EQUITY				
56,725.09	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,617,232.32	1,308,690.63	6	0.00
44,442.96	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	2,097,263.28	1,743,228.99	8	0.00
7,440.385	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,028,335.61	770,973.72	4	0.00
10,380.595	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	736,191.80	622,845.70	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8565
	ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,341.824	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	535,764.68	385,048.87	2	0.00
19,613.45	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	256,936.20	198,757.05	1	0.00
15,347.383	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	551,584.95	382,193.21	2	0.00
4,701.794	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	782,895.72	629,669.47	3	0.00
20,692.734	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,297,227.49	907,238.27	5	0.00
7,899.881	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	623,853.60	348,218.12	2	0.00
2,785.534	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	510,950.50	326,187.50	2	0.00
2,744.925	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	281,272.46	190,944.46	1	0.00
		10,319,508.61	**7,813,995.99**	**40**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,435,797.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,435,797.19	1,435,797.19	6	0.00
		1,435,797.19	**1,435,797.19**	**6**	**0.00**
	COMMON TRUST FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8565
	ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,005.258	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	270,041.91	203,486.79	1	0.00
		270,041.91	**203,486.79**	**1**	**0.00**
	COMMON TRUST FUNDS - OTHER				
507,454.1576	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,206,479.66	5,115,161.23	20	0.00
		5,206,479.66	**5,115,161.23**	**20**	**0.00**

HAND Benefits & Trust
A BPAS COMPANY

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8529
	ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
113,605.667	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	883,852.09	848,404.54	8	29.54
26,800.409	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	658,486.05	630,885.07	6	0.00
92,669.008	CUSIP # 256210105 DODGE & COX INCOME FUND	1,308,486.39	1,332,147.99	12	0.00
52,521.962	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	220,592.24	215,869.78	2	498.70
91,620.338	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,096,695.45	1,059,876.39	10	3,664.81
89,835.51	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,074,432.70	1,105,218.72	10	3,766.76
		5,242,544.92	**5,192,402.49**	**47**	**7,959.81**
	MUTUAL FUNDS - EQUITY				
12,171.052	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	346,996.69	283,949.85	3	0.00
11,624.91	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	548,579.50	441,120.83	5	0.00
1,635.791	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	226,082.67	182,124.13	2	0.00
3,080.816	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	218,491.47	204,270.38	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8529
	ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,999.332	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	104,791.25	81,373.43	1	0.00
2,969.579	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	106,726.67	77,993.12	1	0.00
671.493	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	111,810.30	89,655.67	1	0.00
3,398.191	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	213,032.59	169,625.61	2	0.00
1,481.979	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	117,031.88	64,921.88	1	0.00
594.384	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	109,027.86	81,751.58	1	0.00
		2,102,570.88	**1,676,786.48**	**19**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
558,155.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	558,155.30	558,155.30	5	0.00
		558,155.30	**558,155.30**	**5**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
4,261.263	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	115,011.49	83,590.25	1	0.00
		115,011.49	**83,590.25**	**1**	**0.00**
	COMMON TRUST FUNDS - OTHER				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8529
	ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
323,240.822	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,316,450.83	3,263,041.03	30	0.00
		3,316,450.83	**3,263,041.03**	**30**	**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 CUSTODIAN FEES		-12,739.76	0.00	-12,739.76	-0.01	0.00
	CASH		1.07	0.00	1.07	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-7,379.97	0.00	-7,379.97	-0.01	0.00
SUBTOTAL U.S. DOLLAR			**-20,118.66**	**0.00**	**-20,118.66**	**-0.02**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**-20,118.66**	**0.00**	**-20,118.66**	**-0.02**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**-20,118.66**	**0.00**	**-20,118.66**	**-0.02**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
61,022.575 99VVBHSM3	AFL CIO HSG INVT TR	1,143.1600	69,689,270.13	140,926.11	69,758,566.84	64.68	69,296.71
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
1,960,422.840 99VVBJNY8	BLACKROCK FEDERAL FUND 30 0.110%	100.0000	1,960,422.84	62.42	1,960,422.84	1.82	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

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
UNITED STATES						
2,856,234.018 BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	12.6590	32,913,531.21	0.00	36,157,103.56	33.52	3,243,572.35
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,192.53	0.00	-4,192.53	0.00	0.00
TOTAL ASSETS - BASE:		**104,538,912.99**	**140,988.53**	**107,851,782.05**	**100.00**	**3,312,869.06**
NET ASSETS - BASE:				**107,992,770.58**		

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
754,506.19	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	754,506.19	754,506.19	18	3.83
		754,506.19	**754,506.19**	**18**	**3.83**
	CORPORATE BONDS				
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	51,386.50	49,628.00	1	204.86
		51,386.50	**49,628.00**	**1**	**204.86**
	COMMON STOCK				
50	CUSIP # 023135106 AMAZON.COM INC	154,704.00	93,612.43	4	0.00
1,475	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	208,624.00	117,998.39	5	634.25
1,280	CUSIP # 037833100 APPLE INC	156,352.00	14,655.89	4	0.00
870	CUSIP # 053015103 AUTO DATA PROCESSING INC.	163,968.90	72,172.76	4	809.10
480	CUSIP # 22160K105 COSTCO WHOLESALE CORP	169,190.40	151,847.18	4	0.00
980	CUSIP # 254687106 DISNEY WALT	180,829.60	31,849.69	4	0.00
585	CUSIP # 437076102 HOME DEPOT INC	178,571.25	57,467.26	4	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	172,570.65	78,155.22	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,490	CUSIP # 46625H100 JP MORGAN CHASE & CO	226,822.70	167,384.85	6	0.00
1,075	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	176,676.25	63,231.50	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	152,463.60	62,055.59	4	0.00
770	CUSIP # 594918104 MICROSOFT CORPORATION	181,542.90	82,821.15	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	144,910.10	132,899.35	4	0.00
450	CUSIP # 78409V104 S&P GLOBAL INC	158,791.50	39,617.90	4	0.00
465	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	192,347.25	23,172.61	5	0.00
1,090	CUSIP # 882508104 TEXAS INSTRUMENTS INC	205,999.10	55,936.83	5	0.00
730	CUSIP # 92826C839 VISA INC CL A	154,562.90	127,117.82	4	0.00
1,060	CUSIP # 98978V103 ZOETIS INC	166,928.80	138,707.89	4	0.00
		3,145,855.90	**1,510,704.31**	**76**	**1,443.35**
	FOREIGN STOCK				
1,400	CUSIP # G5960L103 MEDTRONIC PLC	165,382.00	143,781.37	4	812.00
		165,382.00	**143,781.37**	**4**	**812.00**

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									
EURO CURRENCY								Exchange Rate:	0.852733
INTERNATIONAL									
EUR	EURO CURRENCY								
		-9.790	Local	1.000000	-9.79	1.000000	-9.79	0.00	100.00
			Base	1.179775	-11.55	1.172700	-11.48	0.07	0.00
INTERNATIONAL Total									
		-9.790	Local		-9.79		-9.79	0.00	100.00
			Base		-11.55		-11.48	0.07	0.00
EURO CURRENCY Total									
		-9.790	Local		-9.79		-9.79	0.00	100.00
			Base		-11.55		-11.48	0.07	0.00
MALAYSIAN RINGGIT								Exchange Rate:	4.146500
MYR	MALAYSIAN RINGGIT								
		183,981.610	Local	1.000000	183,981.61	1.000000	183,981.61	0.00	0.53
			Base	0.240906	44,322.23	0.241167	44,370.34	48.11	0.02
MALAYSIAN RINGGIT Total									
		183,981.610	Local		183,981.61		183,981.61	0.00	0.53
			Base		44,322.23		44,370.34	48.11	0.02
MEXICAN PESO								Exchange Rate:	20.439500
MXN	MEXICAN PESO (NEW)								
		1.130	Local	1.000000	1.13	1.000000	1.13	0.00	0.00
			Base	0.044248	0.05	0.048925	0.06	0.01	0.00
MEXICAN PESO Total									
		1.130	Local		1.13		1.13	0.00	0.00
			Base		0.05		0.06	0.01	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
SOUTH KOREAN WON								Exchange Rate:	1,131.750000
KRW	SOUTH KOREAN WON								
		Local	1,846.000	1.000000	1,846.00	1.000000	1,846.00	0.00	100.00
		Base		0.000883	1.63	0.000884	1.63	0.00	0.00
SOUTH KOREAN WON Total									
		Local	1,846.000		1,846.00		1,846.00	0.00	100.00
		Base			1.63		1.63	0.00	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	925,744.360	1.000000	925,744.36	1.000000	925,744.36	0.00	0.54
		Base		1.000000	925,744.36	1.000000	925,744.36	0.00	0.42
US DOLLAR Total									
		Local	925,744.360		925,744.36		925,744.36	0.00	0.54
		Base			925,744.36		925,744.36	0.00	0.42
CASH Total									
		Base	1,111,563.310		970,056.72		970,104.91	48.19	0.44
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.035989	31 Dec 2030		
		Local	5,573,365.530	100.000000	5,573,365.53	100.000000	5,573,365.53	0.00	3.23
		Base		100.000000	5,573,365.53	100.000000	5,573,365.53	0.00	2.52
9128287G9	US TREASURY FRN 07/21 VAR					0.235001	31 Jul 2021		
		Local	11,105,000.000	99.996879	11,104,653.41	100.072595	11,113,061.68	8,408.27	6.44
		Base		99.996879	11,104,653.41	100.072595	11,113,061.68	8,408.27	5.03
912828YN4	US TREASURY FRN 10/21 VAR					0.315001	31 Oct 2021		
		Local	8,670,000.000	100.065323	8,675,663.54	100.114125	8,679,894.64	4,231.10	5.03
		Base		100.065323	8,675,663.54	100.114125	8,679,894.64	4,231.10	3.93

& 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
912828Z45	US TREASURY FRN 01/22 VAR					0.169000	31 Jan 2022		
		14,685,000.000	Local	100.042465	14,691,235.93	100.123676	14,703,161.82	11,925.89	8.52
			Base	100.042465	14,691,235.93	100.123676	14,703,161.82	11,925.89	6.66
912828ZK9	US TREASURY FRN 04/22 VAR					0.129000	30 Apr 2022		
		10,240,000.000	Local	100.029873	10,243,058.97	100.106994	10,250,956.18	7,897.21	5.94
			Base	100.029873	10,243,058.97	100.106994	10,250,956.18	7,897.21	4.64
91282CAA9	US TREASURY FRN 07/22 VAR					0.070000	31 Jul 2022		
		27,230,000.000	Local	100.013318	27,233,626.49	100.040966	27,241,155.05	7,528.56	15.79
			Base	100.013318	27,233,626.49	100.040966	27,241,155.05	7,528.56	12.34
91282CAS0	US TREASURY FRN 10/22 VAR					0.070000	31 Oct 2022		
		13,555,000.000	Local	100.008559	13,556,160.13	100.053003	13,562,184.56	6,024.43	7.86
			Base	100.008559	13,556,160.13	100.053003	13,562,184.56	6,024.43	6.14
91282CBK6	US TREASURY FRN 01/23 VAR					0.064001	31 Jan 2023		
		31,985,000.000	Local	100.019575	31,991,261.12	100.035864	31,996,471.10	5,209.98	18.54
			Base	100.019575	31,991,261.12	100.035864	31,996,471.10	5,209.98	14.49
US DOLLAR Total									
		123,043,365.530	Local		123,069,025.12		123,120,250.56	51,225.44	71.35
			Base		123,069,025.12		123,120,250.56	51,225.44	55.77
CASH EQUIVALENT Total									
		123,043,365.530	Base		123,069,025.12		123,120,250.56	51,225.44	55.77

FIXED INCOME

AUSTRALIAN DOLLAR Exchange Rate: 1.316569

975MACII8	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5					5.500000	21 Jun 2021		
		3,245,000.000	Local	100.980059	3,276,802.91	101.135461	3,281,845.71	5,042.80	24.80
			Base	70.657714	2,292,842.81	76.817441	2,492,725.95	199,883.14	1.13
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4					4.000000	21 Jun 2019		
		0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
			Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	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
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4					4.000000	08 Apr 2021		
		Local	1,460,000.000	100.046565	1,460,679.85	100.021745	1,460,317.48	-362.37	11.04
		Base		69.826305	1,019,464.05	75.971518	1,109,184.16	89,720.11	0.50
B06JSQII6	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7					7.000000	15 Jul 2021		
		Local	2,930,000.000	101.781775	2,982,206.02	101.921410	2,986,297.31	4,091.29	22.57
		Base		69.135199	2,025,661.32	77.414408	2,268,242.16	242,580.84	1.03
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75					5.750000	15 Jul 2022		
		Local	5,130,000.000	106.663644	5,471,844.92	107.255568	5,502,210.64	30,365.72	41.59
		Base		72.249617	3,706,405.37	81.465968	4,179,204.16	472,798.79	1.89
AUSTRALIAN DOLLAR Total									
		Local	12,765,000.000		13,289,663.00		13,230,671.14	-58,991.86	100.00
		Base			9,112,671.53		10,049,356.43	936,684.90	4.55
BRAZILIAN REAL								Exchange Rate:	5.628650
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
		Local	11,540,000.000	96.304349	11,113,521.83	107.745626	12,433,845.24	1,320,323.41	100.00
		Base		40.695686	4,696,282.14	19.142357	2,209,027.96	-2,487,254.18	1.00
BRAZILIAN REAL Total									
		Local	11,540,000.000		11,113,521.83		12,433,845.24	1,320,323.41	100.00
		Base			4,696,282.14		2,209,027.96	-2,487,254.18	1.00
EURO CURRENCY								Exchange Rate:	0.852733
SPAIN									
BLH919II7	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1					1.000000	31 Oct 2050		
		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
SPAIN Total									
		Base			-0.03		0.00	0.03	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
EURO CURRENCY Total									
		Local			-0.03		0.00	0.03	0.00
		Base			-0.03		0.00	0.03	0.00
MALAYSIAN RINGGIT								Exchange Rate:	4.146500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48					3.480000	15 Mar 2023		
			8,015,000.000	Local	99.050677	7,938,911.80	102.560000	8,220,184.00	281,272.20	23.88
				Base	26.876854	2,154,179.86	24.734113	1,982,439.17	-171,740.69	0.90
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048					4.048000	30 Sep 2021		
			9,090,000.000	Local	100.395124	9,125,916.73	101.116627	9,191,501.39	65,584.66	26.70
				Base	26.832581	2,439,081.65	24.386019	2,216,689.11	-222,392.54	1.00
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955					3.955000	15 Sep 2025		
			3,455,000.000	Local	99.709241	3,444,954.26	105.340000	3,639,497.00	194,542.74	10.57
				Base	23.035671	795,882.44	25.404558	877,727.48	81,845.04	0.40
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
			6,530,000.000	Local	100.509915	6,563,297.45	101.865599	6,651,823.61	88,526.16	19.32
				Base	24.170279	1,578,319.20	24.566646	1,604,202.00	25,882.80	0.73
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899					3.899000	16 Nov 2027		
			6,205,000.000	Local	100.068580	6,209,255.41	105.359862	6,537,579.44	328,324.03	18.99
				Base	23.228368	1,441,320.24	25.409348	1,576,650.05	135,329.81	0.71
MALAYSIAN RINGGIT Total									
			33,295,000.000	Local		33,282,335.65		34,240,585.44	958,249.79	99.47
				Base		8,408,783.39		8,257,707.81	-151,075.58	3.74
MEXICAN PESO								Exchange Rate:	20.439500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
			89,200,000.000	Local	110.587269	98,643,844.02	112.215000	100,095,780.00	1,451,935.98	25.41
				Base	7.793297	6,951,620.56	5.490105	4,897,173.61	-2,054,446.95	2.22
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
			130,300,000.000	Local	109.321695	142,446,169.22	100.937000	131,520,911.00	-10,925,258.22	33.39

& 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	7.081616	9,227,345.74	4.938330	6,434,644.24	-2,792,701.50	2.91
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
		43,200,000.000	Local	105.553320	45,599,034.35	102.581000	44,314,992.00	-1,284,042.35	11.25
			Base	5.657901	2,444,213.12	5.018763	2,168,105.48	-276,107.64	0.98
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		92,500,000.000	Local	117.143721	108,357,942.27	109.866000	101,626,050.00	-6,731,892.27	25.80
			Base	7.519562	6,955,595.14	5.375180	4,972,041.88	-1,983,553.26	2.25
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		14,900,000.000	Local	115.545227	17,216,238.76	109.866000	16,370,034.00	-846,204.76	4.16
			Base	5.582321	831,765.76	5.375180	800,901.88	-30,863.88	0.36
MEXICAN PESO Total									
		370,100,000.000	Local		412,263,228.62		393,927,767.00	-18,335,461.62	100.00
			Base		26,410,540.32		19,272,867.09	-7,137,673.23	8.73
POLISH ZLOTY								Exchange Rate:	3.951900
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
		0.000	Local	0.000000	432.00	0.000000	0.00	-432.00	0.00
			Base	0.000000	102.92	0.000000	0.00	-102.92	0.00
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
		7,025,000.000	Local	100.032027	7,027,249.88	100.100000	7,032,025.00	4,775.12	100.00
			Base	26.628167	1,870,628.74	25.329588	1,779,403.58	-91,225.16	0.81
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.010000	25 Apr 2019		
		0.000	Local	0.000000	0.04	0.000000	0.00	-0.04	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
POLISH ZLOTY Total									
		7,025,000.000	Local		7,027,681.92		7,032,025.00	4,343.08	100.00
			Base		1,870,731.67		1,779,403.58	-91,328.09	0.81
SOUTH AFRICAN RAND								Exchange Rate:	14.760000

& 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
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
		Local	64,200,000.000	78.140607	50,166,269.94	62.210000	39,938,820.00	-10,227,449.94	41.01
		Base		7.129804	4,577,333.92	4.214770	2,705,882.11	-1,871,451.81	1.23
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
		Local	66,275,000.000	93.701284	62,100,525.69	78.360000	51,933,090.00	-10,167,435.69	53.32
		Base		6.968430	4,618,327.15	5.308943	3,518,502.03	-1,099,825.12	1.59
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
		Local	5,200,000.000	69.709781	3,624,908.60	62.210000	3,234,920.00	-389,988.60	3.32
		Base		4.834829	251,411.12	4.214770	219,168.02	-32,243.10	0.10
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
		Local	2,925,000.000	86.923255	2,542,505.21	78.360000	2,292,030.00	-250,475.21	2.35
		Base		6.033014	176,465.65	5.308943	155,286.59	-21,179.06	0.07
SOUTH AFRICAN RAND Total									
		Local	138,600,000.000		118,434,209.44		97,398,860.00	-21,035,349.44	100.00
		Base			9,623,537.84		6,598,838.75	-3,024,699.09	2.99
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.795130	05 Nov 2021		
		Local	1,600,000.000	100.000000	1,600,000.00	100.269933	1,604,318.93	4,318.93	0.93
		Base		100.000000	1,600,000.00	100.269933	1,604,318.93	4,318.93	0.73
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 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
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A					1.026000	15 Oct 2036		
		Local	432,635.160	97.466493	421,674.32	100.062740	432,906.60	11,232.28	0.25
Original Face:		Base	460,000.000	97.466493	421,674.32	100.062740	432,906.60	11,232.28	0.20
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR					0.700000	10 Mar 2023		
		Local	3,485,000.000	100.000000	3,485,000.00	100.860000	3,514,971.00	29,971.00	2.04
		Base		100.000000	3,485,000.00	100.860000	3,514,971.00	29,971.00	1.59
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR					0.560000	15 Sep 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	4,425,000.000	100.000000	4,425,000.00	100.568000	4,450,134.00	25,134.00	2.58
		Base		100.000000	4,425,000.00	100.568000	4,450,134.00	25,134.00	2.02
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2					2.210800	15 Mar 2053		
		Local	495,000.000	101.373349	501,798.08	103.564790	512,645.71	10,847.63	0.30
Original Face:		Base	495,000.000	101.373349	501,798.08	103.564790	512,645.71	10,847.63	0.23
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
		Local	820,000.000	92.259313	756,526.37	95.808678	785,631.16	29,104.79	0.46
		Base		92.259313	756,526.37	95.808678	785,631.16	29,104.79	0.36
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	475,000.000	100.000000	475,000.00	122.113745	580,040.29	105,040.29	0.34
		Base		100.000000	475,000.00	122.113745	580,040.29	105,040.29	0.26
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	1,405,000.000	112.812796	1,585,019.78	126.100745	1,771,715.47	186,695.69	1.03
		Base		112.812796	1,585,019.78	126.100745	1,771,715.47	186,695.69	0.80
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	810,000.000	106.877770	865,709.94	127.921797	1,036,166.56	170,456.62	0.60
		Base		106.877770	865,709.94	127.921797	1,036,166.56	170,456.62	0.47
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7					4.700000	01 Sep 2045		
		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
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A					3.178000	10 Feb 2035		
		Local	255,000.000	102.298420	260,860.97	106.132700	270,638.39	9,777.42	0.16
Original Face:		Base	255,000.000	102.298420	260,860.97	106.132700	270,638.39	9,777.42	0.12
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					1.086000	15 May 2036		
		Local	240,000.000	97.470508	233,929.22	100.093010	240,223.22	6,294.00	0.14
Original Face:		Base	240,000.000	97.470508	233,929.22	100.093010	240,223.22	6,294.00	0.11
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR					0.810000	17 Mar 2023		
		Local	2,820,000.000	100.000000	2,820,000.00	100.852000	2,844,026.40	24,026.40	1.65
		Base		100.000000	2,820,000.00	100.852000	2,844,026.40	24,026.40	1.29
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR					0.446500	15 Mar 2021		

& 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
		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
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 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
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
		395,000.000	Local	83.110276	328,285.59	97.440380	384,889.50	56,603.91	0.22
			Base	83.110276	328,285.59	97.440380	384,889.50	56,603.91	0.17
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		600,000.000	Local	104.923880	629,543.28	115.155691	690,934.15	61,390.87	0.40
			Base	104.923880	629,543.28	115.155691	690,934.15	61,390.87	0.31
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		785,000.000	Local	100.466683	788,663.46	117.370615	921,359.33	132,695.87	0.53
			Base	100.466683	788,663.46	117.370615	921,359.33	132,695.87	0.42
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		1,305,000.000	Local	100.654526	1,313,541.56	99.899513	1,303,688.64	-9,852.92	0.76
			Base	100.654526	1,313,541.56	99.899513	1,303,688.64	-9,852.92	0.59
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 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
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					1.048380	05 Apr 2021		
		3,375,000.000	Local	100.000000	3,375,000.00	100.000000	3,375,000.00	0.00	1.96
			Base	100.000000	3,375,000.00	100.000000	3,375,000.00	0.00	1.53
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		2,020,000.000	Local	102.754300	2,075,636.87	110.581526	2,233,746.83	158,109.96	1.29
			Base	102.754300	2,075,636.87	110.581526	2,233,746.83	158,109.96	1.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		990,000.000	Local	111.104314	1,099,932.71	127.925394	1,266,461.40	166,528.69	0.73
			Base	111.104314	1,099,932.71	127.925394	1,266,461.40	166,528.69	0.57
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 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	645,000.000	115.128042	742,575.87	126.559978	816,311.86	73,735.99	0.47
		Base		115.128042	742,575.87	126.559978	816,311.86	73,735.99	0.37
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR					1.222330	17 Nov 2023		
		Local	3,115,000.000	100.000000	3,115,000.00	101.286000	3,155,058.90	40,058.90	1.83
		Base		100.000000	3,115,000.00	101.286000	3,155,058.90	40,058.90	1.43
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.925250	23 Feb 2023		
		Local	5,030,000.000	100.038590	5,031,941.07	100.814685	5,070,978.66	39,037.59	2.94
		Base		100.038590	5,031,941.07	100.814685	5,070,978.66	39,037.59	2.30
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6					5.600000	15 Feb 2041		
		Local	845,000.000	109.201639	922,753.85	115.161040	973,110.79	50,356.94	0.56
		Base		109.201639	922,753.85	115.161040	973,110.79	50,356.94	0.44
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8					5.800000	01 Apr 2047		
		Local	780,000.000	111.021578	865,968.31	118.946393	927,781.87	61,813.56	0.54
		Base		111.021578	865,968.31	118.946393	927,781.87	61,813.56	0.42
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR					3.033880	08 Jan 2021		
		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
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR					0.605800	13 Jan 2023		
		Local	1,965,000.000	100.000000	1,965,000.00	100.592000	1,976,632.80	11,632.80	1.15
		Base		100.000000	1,965,000.00	100.592000	1,976,632.80	11,632.80	0.90
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 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
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 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
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75					6.750000	21 Sep 2047		
		Local	510,000.000	96.344675	491,357.84	85.764000	437,396.40	-53,961.44	0.25
		Base		96.344675	491,357.84	85.764000	437,396.40	-53,961.44	0.20
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69					7.690000	23 Jan 2050		

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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	3,305,000.000	102.010036	3,371,431.68	93.250000	3,081,912.50	-289,519.18	1.79
		Base		102.010036	3,371,431.68	93.250000	3,081,912.50	-289,519.18	1.40
80414L2L8	SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25					3.250000	24 Nov 2050		
		Local	290,000.000	99.480314	288,492.91	90.206873	261,599.93	-26,892.98	0.15
		Base		99.480314	288,492.91	90.206873	261,599.93	-26,892.98	0.12
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
		Local	1,945,000.000	103.090639	2,005,112.92	114.908510	2,234,970.52	229,857.60	1.30
		Base		103.090639	2,005,112.92	114.908510	2,234,970.52	229,857.60	1.01
89153VAV1	TOTAL CAPITAL INTL SA COMPANY GUAR 05/50 3.127					3.127000	29 May 2050		
		Local	1,125,000.000	100.000000	1,125,000.00	93.836562	1,055,661.32	-69,338.68	0.61
		Base		100.000000	1,125,000.00	93.836562	1,055,661.32	-69,338.68	0.48
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A					3.000000	25 Oct 2057		
		Local	230,000.000	97.078526	223,280.61	104.817270	241,079.72	17,799.11	0.14
Original Face:		Base	230,000.000	97.078526	223,280.61	104.817270	241,079.72	17,799.11	0.11
US DOLLAR Total									
		Local	46,517,635.160		47,189,037.15		48,451,992.85	1,262,955.70	28.08
Original Face:		Base	1,680,000.000		47,189,037.15		48,451,992.85	1,262,955.70	21.95
FIXED INCOME Total									
		Base	619,842,635.160		107,311,584.01		96,619,194.47	-10,692,389.54	43.76
Original Face:			1,680,000.000						

& Issue has redenominated but Local is not converted
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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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									
		743,997,564.000	Base		231,350,665.85		220,709,549.94	-10,641,115.91	99.97
Original Face:		1,680,000.000							

& Issue has redenominated but Local is not converted
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Books Open

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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / 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	
ADI1RRKB6	US ULTRA BOND CBT JUN21 XCBT 20210621						21 Jun 2021		
-56.000	-5,600,000.000	Local	-10,148,250.00	-10,422,958.45	181.218750	274,708.45	209,958.45	64,750.00	
		Base	-10,148,250.00		181.218750	274,708.45	209,958.45	64,750.00	0.03
US DOLLAR Total									
-56.000	-5,600,000.000	Local	-10,148,250.00	-10,422,958.45		274,708.45	209,958.45	64,750.00	
		Base				274,708.45	209,958.45	64,750.00	0.03
FUTURES SHORT Total									
-56.000	-5,600,000.000	Base				274,708.45	209,958.45	64,750.00	0.03

& Issue has redenominated but Local is not converted
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Books Open

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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											
		-56.000	-5,600,000.000	Base			274,708.45		209,958.45	64,750.00	0.03

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

Books Open

Prepared by State Street

HAND Benefits & Trust
A BPAS COMPANY

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8235
	CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
3,379.43	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,379.43	3,379.43	2	0.00
		3,379.43	**3,379.43**	**2**	**0.00**
	COMMON STOCK				
31	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	4,619.93	3,106.91	2	0.00
69	CUSIP # 011659109 ALASKA AIR GROUP INC	4,775.49	2,852.19	3	0.00
275	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	5,791.50	3,544.53	3	0.00
116	CUSIP # 03852U106 ARAMARK	4,382.48	2,917.36	2	0.00
114	CUSIP # 05368V106 AVIENT CORP	5,388.78	3,051.08	3	24.23
69	CUSIP # 109641100 BRINKER INTERNATIONAL INC	4,903.14	2,667.33	3	0.00
58	CUSIP # 109696104 BRINKS CO	4,595.34	4,109.99	2	0.00
59	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	5,159.55	3,062.87	3	0.00
14	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,057.62	1,904.31	2	0.00
75	CUSIP # 171779309 CIENA CORP	4,104.00	3,153.64	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8235 **CHANNING SMID CAP INTRINSIC VALUE CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
105	CUSIP # 194014106 COLFAX CORP	4,600.05	4,522.62	2	0.00
35	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,697.05	2,839.25	2	0.00
36	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	947.88	939.11	1	9.90
42	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,090.36	969.85	2	0.00
67	CUSIP # 24906P109 DENTSPLY SIRONA INC	4,275.27	3,243.96	2	6.70
33	CUSIP # 298736109 EURONET WORLDWIDE INC	4,563.90	3,247.80	2	0.00
32	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	4,142.72	3,735.99	2	0.00
32	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	970.24	941.12	1	0.00
109	CUSIP # 431571108 HILLENBRAND INC	5,200.39	2,898.73	3	0.00
53	CUSIP # 45073V108 ITT INC	4,818.23	3,042.21	3	11.66
11	CUSIP # 536797103 LITHIA MOTORS INC	4,290.99	1,601.03	2	0.00
43	CUSIP # 546347105 LOUISIANA PACIFIC	2,384.78	972.49	1	0.00
46	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,202.10	3,316.40	2	0.00
23	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,264.66	2,245.21	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8235
	CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	3,768.66	4,862.42	2	0.00
4	CUSIP # 570535104 MARKEL CORP	4,558.48	4,010.21	2	0.00
105	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	3,578.40	3,919.55	2	0.00
37	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	5,195.91	3,433.77	3	0.00
98	CUSIP # 682189105 ON SEMICONDUCTOR CORP	4,077.78	1,734.03	2	0.00
41	CUSIP # 693656100 PVH CORP	4,333.70	3,795.40	2	0.00
69	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	6,117.54	3,610.23	3	0.00
28	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	4,446.96	2,419.44	2	15.68
111	CUSIP # 76169B102 REXNORD CORP	5,226.99	3,517.00	3	0.00
56	CUSIP # 78469X107 SPX FLOW INC	3,546.48	2,245.08	2	5.04
20	CUSIP # 82669G104 SIGNATURE BANK	4,522.00	3,206.51	2	0.00
75	CUSIP # 860630102 STIFEL FINANCIAL CORP	4,804.50	2,747.62	3	0.00
131	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	5,993.25	3,448.79	3	43.23
91	CUSIP # 89469A104 TREEHOUSE FOODS INC	4,753.84	3,802.26	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8235 **CHANNING SMID CAP INTRINSIC VALUE CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 929566107				
210	WABASH NATIONAL CORP	3,948.00	2,524.50	2	0.00
	CUSIP # 929740108				
50	WABTEC CORP	3,958.00	3,154.53	2	0.00
	CUSIP # 983793100				
37	XPO LOGISTICS INC	4,562.10	3,554.41	2	0.00
	CUSIP # G66721104				
93	NORWEGIAN CRUISE LINE HOLDINGS	2,565.87	2,723.24	1	0.00
		179,184.91	**123,594.97**	**95**	**116.44**
FOREIGN STOCK					
	CUSIP # G491BT108				
202	INVESCO LIMITED	5,094.44	4,124.00	3	0.00
		5,094.44	**4,124.00**	**3**	**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						
BRAZIL REAL						
BRAZIL						
NON-BASE CURRENCY		8.59	0.00	8.59		0.00
		1.52	0.00	1.49	0.00	-0.03
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		0.14	0.00	0.14		0.00
		0.02	0.00	0.02	0.00	0.00
HUNGARIAN FORINT						
HUNGARY						
NON-BASE CURRENCY		2.94	0.00	2.94		0.00
		0.01	0.00	0.01	0.00	0.00
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		1,282,987.98	0.00	1,282,987.98		0.00
		45,350.64	0.00	45,011.59	0.03	-339.05
POLISH ZLOTY						
POLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
		0.00	9,291.62	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						

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		499.95	0.00	499.95		0.00
			33.96	0.00	33.52	0.00	-0.44
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-8,220.00	0.00	-8,220.00		0.00
			-8,220.00	0.00	-8,220.00	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-7,970.17	0.00	-7,970.17		0.00
			-7,970.17	0.00	-7,970.17	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-61,923.47	0.00	-61,923.47		0.00
			-61,923.47	0.00	-61,923.47	-0.04	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,470.00	0.00	-2,470.00		0.00
			-2,470.00	0.00	-2,470.00	0.00	0.00
4,340,319.350	BLACKROCK FEDERAL FUND 30	100.0000	4,340,319.35	131.99	4,340,319.35		0.00
99VVBJNY8	0.110%	100.0000	4,340,319.35	131.99	4,340,319.35	2.57	0.00
SUBTOTAL UNITED STATES			**4,259,735.71**	**131.99**	**4,259,735.71**		**0.00**
			4,259,735.71	**131.99**	**4,259,735.71**	**2.53**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**4,259,735.71**	**131.99**	**4,259,735.71**		**0.00**
			4,259,735.71	**131.99**	**4,259,735.71**	**2.53**	**0.00**
TOTAL CASH & CASH EQUIVALENTS							
			4,305,121.86	**9,423.61**	**4,304,782.34**	**2.56**	**-339.52**
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							

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
107,400.000 GERDAU SA	29.5400	2,311,091.78	0.00	3,172,596.00		861,504.22
LB2645516	5.1257	429,860.44	0.00	550,496.86	0.33	120,636.42
0.000 TELEFONICA BRASIL SA	0.0000	0.00	39,655.10	0.00		0.00
LBB3ZCNF3	0.0000	0.00	6,823.72	0.00	0.00	0.00
SUBTOTAL BRAZIL		**2,311,091.78**	**39,655.10**	**3,172,596.00**		**861,504.22**
		429,860.44	**6,823.72**	**550,496.86**	**0.33**	**120,636.42**
TOTAL PREFERRED SECURITIES BRAZIL REAL		**2,311,091.78**	**39,655.10**	**3,172,596.00**		**861,504.22**
		429,860.44	**6,823.72**	**550,496.86**	**0.33**	**120,636.42**
TOTAL PREFERRED SECURITIES						
		429,860.44	**6,823.72**	**550,496.86**	**0.33**	**120,636.42**
EQUITY						
BRAZIL REAL						
BRAZIL						
151,200.000 CIA SIDERURGICA NACIONAL SA	36.8300	2,433,619.79	0.00	5,568,696.00		3,135,076.21
LBB019KX7	6.3906	431,327.69	0.00	966,259.07	0.57	534,931.38
51,800.000 SUZANO SA	70.7400	2,634,260.85	0.00	3,664,332.00		1,030,071.15
LBB02GKC6	12.2745	489,912.61	0.00	635,821.03	0.38	145,908.42
34,900.000 LOCALIZA RENT A CAR SA	59.7400	2,291,250.61	2,515.47	2,084,926.00		-206,324.61
LBB08K3S5	10.3659	426,270.21	435.26	361,768.48	0.21	-64,501.73
325,400.000 MARFRIG GLOBAL FOODS SA	17.4000	5,158,021.78	0.00	5,661,960.00		503,938.22
LBB1YWHR5	3.0192	904,442.99	0.00	982,441.89	0.58	77,998.90

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
66,700.000 BANCO SANTANDER BRASIL SA	40.2400	3,129,526.91	0.00	2,684,008.00		-445,518.91
LBB4V5RY5	6.9823	815,339.36	0.00	465,718.92	0.28	-349,620.44
43,600.000 B3 SA - BRASIL BOLSA BALCAO	53.4000	1,936,012.88	46,914.90	2,328,240.00		392,227.12
LBBG36ZK8	9.2658	479,804.60	8,131.26	403,987.40	0.24	-75,817.20
24,100.000 BANCO BTG PACTUAL SA	97.3700	1,997,831.58	0.00	2,346,617.00		348,785.42
LBBZBZVC5	16.8953	353,442.54	0.00	407,176.11	0.24	53,733.57
SUBTOTAL BRAZIL		**19,580,524.40**	**49,430.37**	**24,338,779.00**		**4,758,254.60**
		3,900,540.00	**8,566.52**	**4,223,172.90**	**2.50**	**322,632.90**
TOTAL EQUITY BRAZIL REAL		**19,580,524.40**	**49,430.37**	**24,338,779.00**		**4,758,254.60**
		3,900,540.00	**8,566.52**	**4,223,172.90**	**2.50**	**322,632.90**
CHINESE YUAN RENMINBI						
CHINA						
470,600.000 ZOOMLION HEAVY INDUSTRY SCIENC	12.6500	3,672,844.57	0.00	5,953,090.00		2,280,245.43
FC6289977 CN/000157	1.9261	559,048.39	0.00	906,419.29	0.54	347,370.90
35,200.000 WANHUA CHEMICAL GROUP CO LTD	111.2500	3,993,171.03	0.00	3,916,000.00		-77,171.03
FC6314932 CN/600309	16.9390	616,496.21	0.00	596,251.35	0.35	-20,244.86
189,400.000 SANY HEAVY INDUSTRY CO LTD	37.0300	4,741,375.09	0.00	7,013,482.00		2,272,106.91
FC6648826 CN/600031	5.6382	695,568.66	0.00	1,067,874.90	0.63	372,306.24
592,700.000 COSCO SHIPPING HOLDINGS CO LTD	12.2900	3,493,365.16	0.00	7,284,283.00		3,790,917.84
FCB1YQ5Q8 CN/601919	1.8713	512,694.94	0.00	1,109,107.14	0.66	596,412.20

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
51,300.000 LONGI GREEN ENERGY TECHNOLOGY	87.6200	3,394,148.12	0.00	4,494,906.00		1,100,757.88
FCB759P59 CN/601012	13.3410	516,606.23	0.00	684,395.75	0.41	167,789.52
14,200.000 SHENZHEN MINDRAY BIO-MEDICAL E	408.8800	4,375,518.37	0.00	5,806,096.00		1,430,577.63
FCBGHD9P1 CN/300760	62.2562	632,813.70	0.00	884,037.94	0.52	251,224.24
58,700.000 MUYUAN FOODS CO LTD	100.3600	4,272,015.48	0.00	5,891,132.00		1,619,116.52
FCBJ0JR21 CN/002714	15.2808	626,746.22	0.00	896,985.55	0.53	270,239.33
SUBTOTAL CHINA		**27,942,437.82**	**0.00**	**40,358,989.00**		**12,416,551.18**
		4,159,974.35	**0.00**	**6,145,071.92**	**3.64**	**1,985,097.57**
TOTAL EQUITY CHINESE YUAN RENMINBI		**27,942,437.82**	**0.00**	**40,358,989.00**		**12,416,551.18**
		4,159,974.35	**0.00**	**6,145,071.92**	**3.64**	**1,985,097.57**
HONG KONG DOLLAR						
CHINA						
267,500.000 ANHUI CONCH CEMENT CO LTD	51.8000	12,951,110.65	0.00	13,856,500.00		905,389.35
FH6080391 HK/00914	6.6631	1,658,598.15	0.00	1,782,369.90	1.06	123,771.75
469,440.000 CSPC PHARMACEUTICAL GROUP LTD	9.3500	4,098,491.94	0.00	4,389,264.00		290,772.06
FH6191990 HK/01093	1.2027	522,974.93	0.00	564,593.66	0.33	41,618.73
638,000.000 LENOVO GROUP LTD	11.2800	6,192,724.57	0.00	7,196,640.00		1,003,915.43
FH6218082 HK/00992	1.4510	797,601.53	0.00	925,708.11	0.55	128,106.58
840,000.000 PETROCHINA CO LTD	2.8800	4,025,888.82	0.00	2,419,200.00		-1,606,688.82
FH6226572 HK/00857	0.3705	513,711.75	0.00	311,183.15	0.18	-202,528.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,500.000 BYD CO LTD	170.4000	3,238,899.70	0.00	3,152,400.00		-86,499.70
FH6536657 HK/01211	21.9187	417,777.00	0.00	405,495.10	0.24	-12,281.90
419,000.000 CHINA LIFE INSURANCE CO LTD	16.1800	7,263,917.41	0.00	6,779,420.00		-484,497.41
FH6718974 HK/02628	2.0812	937,244.45	0.00	872,040.86	0.52	-65,203.59
332,000.000 SHANDONG WEIGAO GROUP MEDICAL	14.5400	2,515,733.82	0.00	4,827,280.00		2,311,546.18
FH6742347 HK/01066	1.8703	321,192.70	0.00	620,935.92	0.37	299,743.22
119,000.000 WEICHAI POWER CO LTD	20.8000	1,639,956.90	0.00	2,475,200.00		835,243.10
FH6743956 HK/02338	2.6755	211,521.75	0.00	318,386.46	0.19	106,864.71
465,000.000 CHINA SHENHUA ENERGY CO LTD	15.9400	8,145,542.17	0.00	7,412,100.00		-733,442.17
FHB09N7M1 HK/01088	2.0504	1,040,645.83	0.00	953,422.86	0.56	-87,222.97
1,178,000.000 BANK OF COMMUNICATIONS CO LTD	4.9300	5,276,502.25	0.00	5,807,540.00		531,037.75
FHB0B8Z24 HK/03328	0.6341	679,595.30	0.00	747,027.35	0.44	67,432.05
2,405,000.000 CHINA CONSTRUCTION BANK CORP	6.6000	16,454,082.57	0.00	15,873,000.00		-581,082.57
FHB0LMTQ6 HK/00939	0.8490	2,098,607.04	0.00	2,041,753.50	1.21	-56,853.54
782,000.000 CHINA NATIONAL BUILDING MATERI	11.3200	5,844,970.42	0.00	8,852,240.00		3,007,269.58
FHB0Y91C2 HK/03323	1.4561	749,096.35	0.00	1,138,668.93	0.67	389,572.58
5,174,000.000 BANK OF CHINA LTD	2.9200	15,801,811.93	0.00	15,108,080.00		-693,731.93
FHB154562 HK/03988	0.3756	2,026,083.08	0.00	1,943,361.38	1.15	-82,721.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,253,000.000 INDUSTRIAL & COMMERCIAL BANK O	5.5600	7,228,210.08	0.00	6,966,680.00		-261,530.08
FHB1G1QD8 HK/01398	0.7152	922,051.18	0.00	896,128.22	0.53	-25,922.96
404,000.000 KWG GROUP HOLDINGS LTD	13.8000	3,531,266.34	0.00	5,575,200.00		2,043,933.66
FHB1YBF06 HK/01813	1.7751	450,357.36	0.00	717,141.32	0.42	266,783.96
72,000.000 ANTA SPORTS PRODUCTS LTD	125.0000	3,994,278.98	0.00	9,000,000.00		5,005,721.02
FHB1YVKN6 HK/02020	16.0788	510,264.42	0.00	1,157,675.39	0.69	647,410.97
1,875,300.000 CHINA RAILWAY GROUP LTD	4.1700	10,156,633.56	0.00	7,820,001.00		-2,336,632.56
FHB297KM7 HK/00390	0.5364	1,303,597.80	0.00	1,005,891.41	0.60	-297,706.39
208,400.000 SINOPHARM GROUP CO LTD	18.9000	5,986,248.41	0.00	3,938,760.00		-2,047,488.41
FHB3ZVDV1 HK/01099	2.4311	764,416.85	0.00	506,645.06	0.30	-257,771.79
643,500.000 CHINA HONGQIAO GROUP LTD	10.9000	4,655,033.00	0.00	7,014,150.00		2,359,117.00
FHB44ZV93 HK/01378	1.4021	600,487.12	0.00	902,234.32	0.53	301,747.20
118,000.000 SUNAC CHINA HOLDINGS LTD	33.7500	4,480,461.99	0.00	3,982,500.00		-497,961.99
FHB4XRPN5 HK/01918	4.3413	573,337.95	0.00	512,271.36	0.30	-61,066.59
2,417,000.000 AGRICULTURAL BANK OF CHINA LTD	3.1100	8,134,209.68	0.00	7,516,870.00		-617,339.68
FHB60LZR9 HK/01288	0.4000	1,040,772.55	0.00	966,899.49	0.57	-73,873.06
92,500.000 ZHONGSHENG GROUP HOLDINGS LTD	55.8000	4,448,632.09	0.00	5,161,500.00		712,867.91
FHB633D90 HK/00881	7.1776	573,985.99	0.00	663,926.84	0.39	89,940.85

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
70,800.000 MEITUAN	293.6000	17,029,765.98	0.00	20,786,880.00		3,757,114.02
FHBGJW372 HK/03690	37.7659	2,197,283.34	0.00	2,673,828.83	1.58	476,545.49
528,000.000 XINYI SOLAR HOLDINGS LTD	13.4000	3,598,000.36	0.00	7,075,200.00		3,477,199.64
FHBGQYNN3 HK/00968	1.7237	463,229.97	0.00	910,087.21	0.54	446,857.24
53,000.000 INNOVENT BIOLOGICS INC	78.2000	3,154,271.34	0.00	4,144,600.00		990,328.66
FHBGR6KX4 HK/01801	10.0589	406,980.68	0.00	533,122.38	0.32	126,141.70
339,000.000 CHINA CONCH VENTURE HOLDINGS L	36.3000	9,872,597.49	0.00	12,305,700.00		2,433,102.51
FHBH7HM00 HK/00586	4.6693	1,265,286.83	0.00	1,582,889.56	0.94	317,602.73
101,962.000 WUXI BIOLOGICS CAYMAN INC	98.2500	8,082,827.73	0.00	10,017,766.50		1,934,938.77
FHBL6B9P5 HK/02269	12.6380	1,042,606.68	0.00	1,288,591.31	0.76	245,984.63
132,700.000 TENCENT HOLDINGS LTD	609.5000	49,768,196.84	0.00	80,880,650.00		31,112,453.16
FHBMMV2K9 HK/00700	78.4004	6,373,628.58	0.00	10,403,726.46	6.16	4,030,097.88
579,200.000 HUATAI SECURITIES CO LTD	11.9600	7,411,353.24	0.00	6,927,232.00		-484,121.24
FHBWVFT07 HK/06886	1.5384	956,269.90	0.00	891,054.00	0.53	-65,215.90
SUBTOTAL CHINA		**244,981,620.26**	**0.00**	**297,262,553.50**		**52,280,933.24**
		31,419,207.06	**0.00**	**38,237,060.34**	**22.63**	**6,817,853.28**
HONG KONG						
740,000.000 BRILLIANCE CHINA AUTOMOTIVE HO	7.3000	5,171,815.29	0.00	5,402,000.00		230,184.71
FH6181488 HK/01114	0.9390	667,283.67	0.00	694,862.50	0.41	27,578.83

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
134,000.000 CHINA MENGNIU DAIRY CO LTD	44.8500	3,515,367.38	0.00	6,009,900.00		2,494,532.62
FHB01B1L3 HK/02319	5.7691	448,503.14	0.00	773,057.04	0.46	324,553.90
401,000.000 NINE DRAGONS PAPER HOLDINGS LT	11.3800	4,931,187.62	0.00	4,563,380.00		-367,807.62
FHB0WC2B8 HK/02689	1.4638	635,119.63	0.00	586,990.30	0.35	-48,129.33
SUBTOTAL HONG KONG		**13,618,370.29**	**0.00**	**15,975,280.00**		**2,356,909.71**
		1,750,906.44	**0.00**	**2,054,909.84**	**1.22**	**304,003.40**
TOTAL EQUITY HONG KONG DOLLAR		**258,599,990.55**	**0.00**	**313,237,833.50**		**54,637,842.95**
		33,170,113.50	**0.00**	**40,291,970.18**	**23.85**	**7,121,856.68**
HUNGARIAN FORINT						
HUNGARY						
35,307.000 OTP BANK NYRT	13,350.0000	473,648,861.64	0.00	471,348,450.00		-2,300,411.64
EM7320150	43.0707	1,586,032.61	0.00	1,520,698.31	0.90	-65,334.30
51,206.000 MOL HUNGARIAN OIL & GAS PLC	2,274.0000	153,897,126.35	0.00	116,442,444.00		-37,454,682.35
EMBD5ZXH2	7.3365	548,756.60	0.00	375,675.00	0.22	-173,081.60
SUBTOTAL HUNGARY		**627,545,987.99**	**0.00**	**587,790,894.00**		**-39,755,093.99**
		2,134,789.21	**0.00**	**1,896,373.31**	**1.12**	**-238,415.90**
TOTAL EQUITY HUNGARIAN FORINT		**627,545,987.99**	**0.00**	**587,790,894.00**		**-39,755,093.99**
		2,134,789.21	**0.00**	**1,896,373.31**	**1.12**	**-238,415.90**
INDIAN RUPEE						
INDIA						
89,456.000 MAHINDRA & MAHINDRA LTD	795.0000	63,777,428.69	0.00	71,117,520.00		7,340,091.31
FI6100189	10.8335	860,312.25	0.00	969,118.09	0.57	108,805.84

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
192,794.000 HINDUSTAN PETROLEUM CORP LTD	230.0000	44,691,311.55	0.00	44,342,620.00		-348,691.55
FI6100478	3.1342	607,424.23	0.00	604,256.66	0.36	-3,167.57
91,047.000 TATA STEEL LTD	800.0000	58,552,498.67	0.00	72,837,600.00		14,285,101.33
FI6101153	10.9016	795,828.88	0.00	992,557.61	0.59	196,728.73
155,073.000 HCL TECHNOLOGIES LTD	995.8000	101,934,048.48	0.00	154,421,693.40		52,487,644.92
FI6294891	13.5698	1,419,001.16	0.00	2,104,303.64	1.25	685,302.48
17,533.000 BALKRISHNA INDUSTRIES LTD	1,658.1000	24,299,321.23	0.00	29,071,467.30		4,772,146.07
FI6388784	22.5949	323,989.16	0.00	396,156.74	0.23	72,167.58
12,193.000 DIVI'S LABORATORIES LTD	3,584.2500	42,237,105.64	0.00	43,702,760.25		1,465,654.61
FI6602515	48.8426	569,718.66	0.00	595,537.30	0.35	25,818.64
150,292.000 CIPLA LTD/INDIA	812.2000	118,248,466.60	0.00	122,067,162.40		3,818,695.80
FIB011109	11.0678	1,599,239.56	0.00	1,663,408.61	0.98	64,169.05
6,808.000 ULTRATECH CEMENT LTD	6,785.6000	28,648,984.34	0.00	46,196,364.80		17,547,380.46
FIB01GZF6	92.4673	382,038.71	0.00	629,517.63	0.37	247,478.92
43,114.000 TATA CONSULTANCY SERVICES LTD	3,158.5500	121,864,494.11	0.00	136,177,724.70		14,313,230.59
FIB01NPJ4	43.0415	1,661,028.85	0.00	1,855,693.17	1.10	194,664.32
336,280.000 HINDALCO INDUSTRIES LTD	326.3000	62,614,521.80	0.00	109,728,164.00		47,113,642.20
FIB0GWF42	4.4465	840,842.24	0.00	1,495,265.14	0.89	654,422.90

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
209,721.000 POWER FINANCE CORP LTD	111.1000	27,241,944.95	1,276,445.89	23,300,003.10		-3,941,941.85
FIB1S7220	1.5140	381,672.33	17,394.13	317,509.03	0.19	-64,163.30
203,109.000 STATE BANK OF INDIA	360.8000	71,604,289.15	0.00	73,281,727.20		1,677,438.05
FIBSQCB22	4.9166	1,033,166.37	0.00	998,609.73	0.59	-34,556.64
SUBTOTAL INDIA		**765,714,415.21**	**1,276,445.89**	**926,244,807.15**		**160,530,391.94**
		10,474,262.40	**17,394.13**	**12,621,933.35**	**7.47**	**2,147,670.95**
TOTAL EQUITY INDIAN RUPEE		**765,714,415.21**	**1,276,445.89**	**926,244,807.15**		**160,530,391.94**
		10,474,262.40	**17,394.13**	**12,621,933.35**	**7.47**	**2,147,670.95**
MALAYSIAN RINGGIT						
MALAYSIA						
653,400.000 MALAYAN BANKING BHD	8.4000	5,840,665.71	0.00	5,488,560.00		-352,105.71
FN6556322	2.0236	1,441,342.52	0.00	1,322,225.97	0.78	-119,116.55
577,500.000 TELEKOM MALAYSIA BHD	6.1500	3,512,279.42	42,817.50	3,551,625.00		39,345.58
FN6868396	1.4816	862,000.82	10,314.98	855,607.08	0.51	-6,393.74
SUBTOTAL MALAYSIA		**9,352,945.13**	**42,817.50**	**9,040,185.00**		**-312,760.13**
		2,303,343.34	**10,314.98**	**2,177,833.05**	**1.29**	**-125,510.29**
TOTAL EQUITY MALAYSIAN RINGGIT		**9,352,945.13**	**42,817.50**	**9,040,185.00**		**-312,760.13**
		2,303,343.34	**10,314.98**	**2,177,833.05**	**1.29**	**-125,510.29**
MEXICAN PESO						
MEXICO						
315,900.000 GRUPO MEXICO SAB DE CV	103.8900	18,206,455.88	0.00	32,818,851.00		14,612,395.12
LM2643673	5.0423	923,941.01	0.00	1,592,877.47	0.94	668,936.46
NEW TAIWAN DOLLAR						
TAIWAN						

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
51,000.000 ASUSTEK COMPUTER INC	377.0000	12,788,598.13	0.00	19,227,000.00		6,438,401.87
FA6051041	13.2264	435,501.79	0.00	674,548.74	0.40	239,046.95
56,000.000 REALTEK SEMICONDUCTOR CORP	502.0000	13,204,563.70	0.00	28,112,000.00		14,907,436.30
FA6051421	17.6119	425,677.16	0.00	986,264.85	0.58	560,587.69
348,000.000 GIGABYTE TECHNOLOGY CO LTD	96.8000	29,551,495.22	0.00	33,686,400.00		4,134,904.78
FA6129185	3.3961	1,011,873.30	0.00	1,181,833.82	0.70	169,960.52
244,000.000 QUANTA COMPUTER INC	99.0000	18,384,573.50	0.00	24,156,000.00		5,771,426.50
FA6141016	3.4733	634,160.57	0.00	847,474.88	0.50	213,314.31
1,289,000.000 AU OPTRONICS CORP	21.5000	14,508,354.45	0.00	27,713,500.00		13,205,145.55
FA6288197	0.7543	500,514.62	0.00	972,284.11	0.58	471,769.49
95,000.000 NOVATEK MICROELECTRONICS CORP	572.0000	28,522,074.91	0.00	54,340,000.00		25,817,925.09
FA6346334	20.0677	1,000,340.19	0.00	1,906,432.55	1.13	906,092.36
839,000.000 GRAND PACIFIC PETROCHEMICAL	27.3000	20,236,076.87	0.00	22,904,700.00		2,668,623.13
FA6381232	0.9578	709,698.16	0.00	803,575.00	0.48	93,876.84
1,036,000.000 FUBON FINANCIAL HOLDING CO LTD	56.8000	45,316,610.55	0.00	58,844,800.00		13,528,189.45
FA6411674	1.9927	1,569,998.33	0.00	2,064,476.30	1.22	494,477.97
1,172,160.000 YUANTA FINANCIAL HOLDING CO LT	22.6500	18,782,297.47	0.00	26,549,424.00		7,767,126.53
FA6424115	0.7946	609,175.33	0.00	931,444.35	0.55	322,269.02

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
475,000.000 CHIPBOND TECHNOLOGY CORP	77.8000	35,150,338.00	0.00	36,955,000.00		1,804,662.00
FA6432803	2.7295	1,260,112.94	0.00	1,296,507.45	0.77	36,394.51
400,000.000 HON HAI PRECISION INDUSTRY CO	129.5000	32,790,803.29	0.00	51,800,000.00		19,009,196.71
FA6438560	4.5433	1,059,360.93	0.00	1,817,320.69	1.08	757,959.76
155,000.000 RADIANT OPTO-ELECTRONICS CORP	127.0000	13,845,875.19	0.00	19,685,000.00		5,839,124.81
FA6520276	4.4556	448,096.98	0.00	690,616.95	0.41	242,519.97
1,285,000.000 CTBC FINANCIAL HOLDING CO LTD	22.0000	26,952,054.37	0.00	28,270,000.00		1,317,945.63
FA6527669	0.7718	874,612.35	0.00	991,808.03	0.59	117,195.68
905,000.000 UNITED MICROELECTRONICS CORP	50.6000	14,959,160.57	0.00	45,793,000.00		30,833,839.43
FA6916623	1.7752	491,930.56	0.00	1,606,574.64	0.95	1,114,644.08
75,000.000 NAN YA PRINTED CIRCUIT BOARD C	356.0000	9,378,756.34	0.00	26,700,000.00		17,321,243.66
FAB118752	12.4897	323,654.79	0.00	936,727.07	0.55	613,072.28
334,000.000 ASE TECHNOLOGY HOLDING CO LTD	111.0000	24,584,463.47	0.00	37,074,000.00		12,489,536.53
FABFXZDY6	3.8943	862,230.98	0.00	1,300,682.38	0.77	438,451.40
SUBTOTAL TAIWAN		**358,956,096.03**	**0.00**	**541,810,824.00**		**182,854,727.97**
		12,216,938.98	**0.00**	**19,008,571.81**	**11.26**	**6,791,632.83**
TOTAL EQUITY NEW TAIWAN DOLLAR		**358,956,096.03**	**0.00**	**541,810,824.00**		**182,854,727.97**
		12,216,938.98	**0.00**	**19,008,571.81**	**11.26**	**6,791,632.83**

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
23,909.000 KGHM POLSKA MIEDZ SA	181.0000	3,744,791.11	0.00	4,327,529.00		582,737.89
EG5263256	45.5575	991,063.94	0.00	1,089,234.58	0.64	98,170.64
68,663.000 POWSZECHNA KASA OSZCZEDNOSCI B	32.5900	2,887,635.61	0.00	2,237,727.17		-649,908.44
EGB03NGS7	8.2029	765,942.90	0.00	563,233.62	0.33	-202,709.28
SUBTOTAL POLAND		**6,632,426.72**	**0.00**	**6,565,256.17**		**-67,170.55**
		1,757,006.84	**0.00**	**1,652,468.20**	**0.97**	**-104,538.64**
TOTAL EQUITY POLISH ZLOTY		**6,632,426.72**	**0.00**	**6,565,256.17**		**-67,170.55**
		1,757,006.84	**0.00**	**1,652,468.20**	**0.97**	**-104,538.64**
SOUTH AFRICAN RAND						
SOUTH AFRICA						
5,332.000 NASPERS LTD	3,540.5000	12,705,841.65	0.00	18,877,946.00		6,172,104.35
KS6622697	237.3976	855,628.24	0.00	1,265,803.88	0.75	410,175.64
58,089.000 STANDARD BANK GROUP LTD	128.9600	7,465,866.74	0.00	7,491,157.44		25,290.70
KSB030GJ4	8.6470	487,291.17	0.00	502,297.03	0.30	15,005.86
28,921.000 IMPALA PLATINUM HOLDINGS LTD	268.9800	3,784,266.24	0.00	7,779,170.58		3,994,904.34
KSB1FFT78	18.0356	225,081.95	0.00	521,608.88	0.31	296,526.93
268,656.000 OLD MUTUAL LTD	12.8200	6,059,613.31	0.00	3,444,169.92		-2,615,443.39
KSBDVPYN1	0.8596	425,658.59	0.00	230,938.45	0.14	-194,720.14
69,816.000 ABSA GROUP LTD	131.9400	11,451,241.78	0.00	9,211,523.04		-2,239,718.74
KSBFX05H4	8.8468	813,997.11	0.00	617,650.97	0.37	-196,346.14

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
121,036.000 SIBANYE STILLWATER LTD	64.9900	4,993,039.77	0.00	7,866,129.64		2,873,089.87
KSBL0L912	4.3577	335,718.04	0.00	527,439.66	0.31	191,721.62
SUBTOTAL SOUTH AFRICA		**46,459,869.49**	**0.00**	**54,670,096.62**		**8,210,227.13**
		3,143,375.10	**0.00**	**3,665,738.87**	**2.18**	**522,363.77**
TOTAL EQUITY SOUTH AFRICAN RAND		**46,459,869.49**	**0.00**	**54,670,096.62**		**8,210,227.13**
		3,143,375.10	**0.00**	**3,665,738.87**	**2.18**	**522,363.77**
SOUTH KOREAN WON						
SOUTH KOREA						
3,176.000 SK TELECOM CO LTD	268,500.0000	814,564,699.42	23,580,180.00	852,756,000.00		38,191,300.58
FK6224877	236.8664	712,829.97	20,785.43	752,287.70	0.45	39,457.73
0.000 LG CHEM LTD	0.0000	0.00	5,107,440.00	0.00		0.00
FK6346910	0.0000	0.00	4,502.18	0.00	0.00	0.00
5,327.000 HYUNDAI MOBIS CO LTD	298,500.0000	1,370,591,583.55	21,248,760.00	1,590,109,500.00		219,517,916.45
FK6449540	263.3319	1,161,939.45	18,730.57	1,402,769.16	0.83	240,829.71
20,764.000 SK HYNIX INC	134,500.0000	2,623,113,947.19	6,097,275.60	2,792,758,000.00		169,644,052.81
FK6450266	118.6537	2,335,201.30	5,374.68	2,463,726.42	1.46	128,525.12
7,151.000 HYUNDAI MOTOR CO	219,500.0000	882,563,932.14	17,695,080.00	1,569,644,500.00		687,080,567.86
FK6451058	193.6394	742,334.05	15,598.03	1,384,715.26	0.82	642,381.21
33,230.000 KIA MOTORS CORP	84,300.0000	1,457,040,758.11	25,623,780.00	2,801,289,000.00		1,344,248,241.89
FK6490924	74.3681	1,233,110.37	22,604.89	2,471,252.34	1.46	1,238,141.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,501.000 KUMHO PETROCHEMICAL CO LTD	257,500.0000	475,242,875.38	5,569,200.00	1,159,007,500.00		683,764,624.62
FK6499321	227.1624	400,838.97	4,908.99	1,022,457.87	0.61	621,618.90
6,231.000 LG ELECTRONICS INC	152,000.0000	582,174,755.15	6,017,076.00	947,112,000.00		364,937,244.85
FK6520738	134.0920	498,126.65	5,303.87	835,527.05	0.49	337,400.40
2,611.000 NAVER CORP	376,500.0000	712,752,591.07	862,109.04	983,041,500.00		270,288,908.93
FK6560395	332.1423	592,929.68	759.94	867,223.48	0.51	274,293.80
107,383.000 SAMSUNG ELECTRONICS CO LTD	82,200.0000	5,089,935,715.83	191,668,510.80	8,826,882,600.00		3,736,946,884.17
FK6771729	72.5155	4,496,073.55	168,953.19	7,786,934.60	4.61	3,290,861.05
76,790.000 HANA FINANCIAL GROUP INC	41,350.0000	2,852,490,255.95	54,122,094.00	3,175,266,500.00		322,776,244.05
FKB0RNRF7	36.4783	2,517,152.27	47,745.65	2,801,169.30	1.66	284,017.03
36,707.000 KB FINANCIAL GROUP INC	54,900.0000	1,899,017,101.43	50,100,593.40	2,015,214,300.00		116,197,198.57
FKB3DF0Y1	48.4319	1,704,135.07	44,197.94	1,777,789.81	1.05	73,654.74
7,011.000 CELLTRION HEALTHCARE CO LTD	137,100.0000	655,057,511.04	0.00	961,208,100.00		306,150,588.96
FKBYZ6DH2	120.9474	546,013.20	0.00	847,962.41	0.50	301,949.21
SUBTOTAL SOUTH KOREA		**19,414,545,726.26**	**407,692,098.84**	**27,674,289,500.00**		**8,259,743,773.74**
		16,940,684.53	**359,465.36**	**24,413,815.40**	**14.45**	**7,473,130.87**
TOTAL EQUITY SOUTH KOREAN WON		**19,414,545,726.26**	**407,692,098.84**	**27,674,289,500.00**		**8,259,743,773.74**
		16,940,684.53	**359,465.36**	**24,413,815.40**	**14.45**	**7,473,130.87**

THAILAND BAHT

THAILAND

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
250,900.000 KASIKORNBANK PCL	146.0000	25,257,131.58	0.00	36,631,400.00		11,374,268.42
FB6888796	4.6713	832,537.31	0.00	1,172,017.28	0.69	339,479.97
107,200.000 PTT EXPLORATION & PRODUCTION P	114.0000	14,157,840.24	262,350.00	12,220,800.00		-1,937,040.24
FBB1359J2	3.6474	444,302.63	8,393.08	391,003.04	0.23	-53,299.59
1,441,800.000 THAI UNION GROUP PCL	14.6000	20,660,565.99	527,361.00	21,050,280.00		389,714.01
FBBYTBHT8	0.4671	677,378.91	16,871.55	673,501.20	0.40	-3,877.71
SUBTOTAL THAILAND		**60,075,537.81**	**789,711.00**	**69,902,480.00**		**9,826,942.19**
		1,954,218.85	**25,264.63**	**2,236,521.52**	**1.32**	**282,302.67**
TOTAL EQUITY THAILAND BAHT		**60,075,537.81**	**789,711.00**	**69,902,480.00**		**9,826,942.19**
		1,954,218.85	**25,264.63**	**2,236,521.52**	**1.32**	**282,302.67**
TURKISH LIRA						
TURKEY						
54,000.000 BIM BIRLESIK MAGAZALAR AS	71.5000	3,795,965.30	0.00	3,861,000.00		65,034.70
ETB0D0006	8.5956	497,925.47	0.00	464,160.13	0.27	-33,765.34
U.S. DOLLAR						
BRAZIL						
131,500.000 ITAU UNIBANCO HOLDING SA	4.9200	704,995.32	2,896.08	646,980.00		-58,015.32
465562106 ADR	4.9200	704,995.32	2,896.08	646,980.00	0.38	-58,015.32
83,600.000 PETROLEO BRASILEIRO SA	8.2500	820,176.45	0.00	689,700.00		-130,476.45
71654V101 ADR	8.2500	820,176.45	0.00	689,700.00	0.41	-130,476.45

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
147,600.000 VALE SA	17.0200	1,974,277.58	0.00	2,512,152.00		537,874.42
91912E105 ADR	17.0200	1,974,277.58	0.00	2,512,152.00	1.49	537,874.42
SUBTOTAL BRAZIL		**3,499,449.35**	**2,896.08**	**3,848,832.00**		**349,382.65**
		3,499,449.35	**2,896.08**	**3,848,832.00**	**2.28**	**349,382.65**
CAYMAN ISLANDS						
37,700.000 ALIBABA GROUP HOLDING LTD	229.2500	7,598,462.07	0.00	8,642,725.00		1,044,262.93
01609W102 ADR	229.2500	7,598,462.07	0.00	8,642,725.00	5.12	1,044,262.93
8,300.000 BAIDU INC	218.2300	1,434,002.81	0.00	1,811,309.00		377,306.19
056752108 ADR	218.2300	1,434,002.81	0.00	1,811,309.00	1.07	377,306.19
41,200.000 JD.COM INC	83.0000	1,312,005.72	0.00	3,419,600.00		2,107,594.28
47215P106 ADR	83.0000	1,312,005.72	0.00	3,419,600.00	2.02	2,107,594.28
9,400.000 NIO INC	37.5500	454,730.25	0.00	352,970.00		-101,760.25
62914V106 ADR	37.5500	454,730.25	0.00	352,970.00	0.21	-101,760.25
3,800.000 PINDUODUO INC	135.4400	561,577.89	0.00	514,672.00		-46,905.89
722304102 ADR	135.4400	561,577.89	0.00	514,672.00	0.30	-46,905.89
21,200.000 VIPSHOP HOLDINGS LTD	30.9300	845,710.34	0.00	655,716.00		-189,994.34
92763W103 ADR	30.9300	845,710.34	0.00	655,716.00	0.39	-189,994.34
SUBTOTAL CAYMAN ISLANDS		**12,206,489.08**	**0.00**	**15,396,992.00**		**3,190,502.92**
		12,206,489.08	**0.00**	**15,396,992.00**	**9.11**	**3,190,502.92**
COLOMBIA						

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
32,800.000 ECOPETROL SA	12.7100	596,093.54	0.00	416,888.00		-179,205.54
279158109 ADR	12.7100	596,093.54	0.00	416,888.00	0.25	-179,205.54
EMERGING MARKET GEOGRAPHIC FOCUS						
57,200.000 ISHARES MSCI EMERGING MARKET	53.0700	3,110,832.24	0.00	3,035,604.00		-75,228.24
464287234	53.0700	3,110,832.24	0.00	3,035,604.00	1.80	-75,228.24
INDIA						
16,700.000 HDFC BANK LTD	80.9000	877,411.59	0.00	1,351,030.00		473,618.41
40415F101 ADR	80.9000	877,411.59	0.00	1,351,030.00	0.80	473,618.41
106,250.000 ICICI BANK LTD	16.1900	1,248,007.37	0.00	1,720,187.50		472,180.13
45104G104 ADR	16.1900	1,248,007.37	0.00	1,720,187.50	1.02	472,180.13
138,300.000 INFOSYS LTD	18.8000	1,889,791.28	0.00	2,600,040.00		710,248.72
456788108 ADR	18.8000	1,889,791.28	0.00	2,600,040.00	1.54	710,248.72
SUBTOTAL INDIA		**4,015,210.24**	**0.00**	**5,671,257.50**		**1,656,047.26**
		4,015,210.24	**0.00**	**5,671,257.50**	**3.36**	**1,656,047.26**
MEXICO						
97,300.000 AMERICA MOVIL SAB DE CV	13.7900	1,301,113.28	0.00	1,341,767.00		40,653.72
02364W105 ADR	13.7900	1,301,113.28	0.00	1,341,767.00	0.79	40,653.72
109,600.000 CEMEX SAB DE CV	7.1900	383,344.66	0.00	788,024.00		404,679.34
151290889 ADR	7.1900	383,344.66	0.00	788,024.00	0.47	404,679.34
SUBTOTAL MEXICO		**1,684,457.94**	**0.00**	**2,129,791.00**		**445,333.06**
		1,684,457.94	**0.00**	**2,129,791.00**	**1.26**	**445,333.06**

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
RUSSIA						
177,214.000 GAZPROM PJSC	5.8980	866,139.19	0.00	1,045,208.17		179,068.98
EX5140986 ADR	5.8980	866,139.19	0.00	1,045,208.17	0.62	179,068.98
14,489.000 LUKOIL PJSC	80.8600	1,177,977.13	0.00	1,171,580.54		-6,396.59
EXBYZDW22 ADR	80.8600	1,177,977.13	0.00	1,171,580.54	0.69	-6,396.59
49,960.000 GAZPROM PJSC	5.9300	241,584.04	0.00	296,262.80		54,678.76
NA2016627 ADR	5.9300	241,584.04	0.00	296,262.80	0.18	54,678.76
166.000 LUKOIL PJSC	81.1300	14,153.59	0.00	13,467.58		-686.01
NABYZF386 ADR	81.1300	14,153.59	0.00	13,467.58	0.01	-686.01
SUBTOTAL RUSSIA		**2,299,853.95**	**0.00**	**2,526,519.09**		**226,665.14**
		2,299,853.95	**0.00**	**2,526,519.09**	**1.50**	**226,665.14**
SOUTH AFRICA						
37,500.000 ANGLOGOLD ASHANTI LTD	21.6400	684,463.37	17,875.08	811,500.00		127,036.63
035128206 ADR	21.6400	684,463.37	17,875.08	811,500.00	0.48	127,036.63
TAIWAN						
85,400.000 TAIWAN SEMICONDUCTOR MANUFACTU	115.0700	3,710,936.70	37,837.95	9,826,978.00		6,116,041.30
874039100 ADR	115.0700	3,710,936.70	37,837.95	9,826,978.00	5.82	6,116,041.30
TOTAL EQUITY U.S. DOLLAR		**31,807,786.41**	**58,609.11**	**43,664,361.59**		**11,856,575.18**
		31,807,786.41	**58,609.11**	**43,664,361.59**	**25.86**	**11,856,575.18**
TOTAL EQUITY						
		125,384,899.99	**479,614.73**	**164,054,869.70**	**97.12**	**38,669,969.71**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		130,119,882.29	495,862.06	168,910,148.90	100.01	38,790,266.61
NET ASSETS - BASE:				169,406,010.96		

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7

As of: *March 31, 2021* *View Date:* *April 1, 2021*

HAND Benefits & Trust A BPAS COMPANY

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
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.005986	31 Dec 2030		
		Local	2,549,893.480	100.000000	2,549,893.48	100.000000	2,549,893.48	0.00	1.03
		Base		100.000000	2,549,893.48	100.000000	2,549,893.48	0.00	1.03
US DOLLAR Total									
		Local	2,549,893.480		2,549,893.48		2,549,893.48	0.00	1.03
		Base			2,549,893.48		2,549,893.48	0.00	1.03
CASH EQUIVALENT Total									
		Base	2,549,893.480		2,549,893.48		2,549,893.48	0.00	1.03
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	16,450.000	211.268650	3,475,369.30	475.370000	7,819,836.50	4,344,467.20	3.14
		Base		211.268650	3,475,369.30	475.370000	7,819,836.50	4,344,467.20	3.14
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	21,510.000	153.121327	3,293,639.75	183.490000	3,946,869.90	653,230.15	1.59
		Base		153.121327	3,293,639.75	183.490000	3,946,869.90	653,230.15	1.59
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	33,311.000	71.274081	2,374,210.92	101.900000	3,394,390.90	1,020,179.98	1.36
		Base		71.274081	2,374,210.92	101.900000	3,394,390.90	1,020,179.98	1.36
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		Local	14,620.000	171.288222	2,504,233.80	226.730000	3,314,792.60	810,558.80	1.33
		Base		171.288222	2,504,233.80	226.730000	3,314,792.60	810,558.80	1.33
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	7,034.000	1,513.126388	10,643,331.01	3,094.080000	21,763,758.72	11,120,427.71	8.75
		Base		1,513.126388	10,643,331.01	3,094.080000	21,763,758.72	11,120,427.71	8.75

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

Books Open

Prepared by State Street

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	23,170.000	214.040324	4,959,314.31	248.810000	5,764,927.70	805,613.39	2.32
		Base		214.040324	4,959,314.31	248.810000	5,764,927.70	805,613.39	2.32
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
		Local	35,080.000	94.678982	3,321,338.68	62.850000	2,204,778.00	-1,116,560.68	0.89
		Base		94.678982	3,321,338.68	62.850000	2,204,778.00	-1,116,560.68	0.89
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	92,240.000	53.030819	4,891,562.79	122.150000	11,267,116.00	6,375,553.21	4.53
		Base		53.030819	4,891,562.79	122.150000	11,267,116.00	6,375,553.21	4.53
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	26,060.000	87.766303	2,287,189.85	75.510000	1,967,790.60	-319,399.25	0.79
		Base		87.766303	2,287,189.85	75.510000	1,967,790.60	-319,399.25	0.79
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	1,536.000	1,871.544531	2,874,692.40	2,329.840000	3,578,634.24	703,941.84	1.44
		Base		1,871.544531	2,874,692.40	2,329.840000	3,578,634.24	703,941.84	1.44
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	59,630.000	39.392585	2,348,979.86	54.110000	3,226,579.30	877,599.44	1.30
		Base		39.392585	2,348,979.86	54.110000	3,226,579.30	877,599.44	1.30
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	27,390.000	113.920365	3,120,278.80	184.520000	5,054,002.80	1,933,724.00	2.03
		Base		113.920365	3,120,278.80	184.520000	5,054,002.80	1,933,724.00	2.03
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	16,120.000	151.597372	2,443,749.64	214.070000	3,450,808.40	1,007,058.76	1.39
		Base		151.597372	2,443,749.64	214.070000	3,450,808.40	1,007,058.76	1.39
29444U700	EQUINIX INC REIT USD.001								
		Local	5,670.000	449.520952	2,548,783.80	679.590000	3,853,275.30	1,304,491.50	1.55
		Base		449.520952	2,548,783.80	679.590000	3,853,275.30	1,304,491.50	1.55
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		Local	51,780.000	171.812142	8,896,432.73	294.530000	15,250,763.40	6,354,330.67	6.13
		Base		171.812142	8,896,432.73	294.530000	15,250,763.40	6,354,330.67	6.13

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Books Open

Prepared by State Street

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,050.000	133.969993	3,891,828.29	140.610000	4,084,720.50	192,892.21	1.64
		Base		133.969993	3,891,828.29	140.610000	4,084,720.50	192,892.21	1.64
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	10,930.000	272.374518	2,977,053.48	400.930000	4,382,164.90	1,405,111.42	1.76
		Base		272.374518	2,977,053.48	400.930000	4,382,164.90	1,405,111.42	1.76
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	19,820.000	203.616522	4,035,679.46	305.250000	6,050,055.00	2,014,375.54	2.43
		Base		203.616522	4,035,679.46	305.250000	6,050,055.00	2,014,375.54	2.43
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	54,360.000	99.585059	5,413,443.80	235.770000	12,816,457.20	7,403,013.40	5.15
		Base		99.585059	5,413,443.80	235.770000	12,816,457.20	7,403,013.40	5.15
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	42,300.000	64.125004	2,712,487.65	91.090000	3,853,107.00	1,140,619.35	1.55
		Base		64.125004	2,712,487.65	91.090000	3,853,107.00	1,140,619.35	1.55
67059N108	NUTANIX INC A COMMON STOCK USD.000025								
		Local	56,810.000	36.286196	2,061,418.80	26.560000	1,508,873.60	-552,545.20	0.61
		Base		36.286196	2,061,418.80	26.560000	1,508,873.60	-552,545.20	0.61
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	12,360.000	183.521052	2,268,320.20	533.930000	6,599,374.80	4,331,054.60	2.65
		Base		183.521052	2,268,320.20	533.930000	6,599,374.80	4,331,054.60	2.65
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	15,540.000	199.527768	3,100,661.51	322.060000	5,004,812.40	1,904,150.89	2.01
		Base		199.527768	3,100,661.51	322.060000	5,004,812.40	1,904,150.89	2.01
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	46,890.000	65.619405	3,076,893.92	132.590000	6,217,145.10	3,140,251.18	2.50
		Base		65.619405	3,076,893.92	132.590000	6,217,145.10	3,140,251.18	2.50
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	49,440.000	68.092994	3,366,517.64	77.270000	3,820,228.80	453,711.16	1.54
		Base		68.092994	3,366,517.64	77.270000	3,820,228.80	453,711.16	1.54

& Issue has redenominated but Local is not converted
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Books Open

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	32,740.000	177.660161	5,816,593.68	211.870000	6,936,623.80	1,120,030.12	2.79
		Base		177.660161	5,816,593.68	211.870000	6,936,623.80	1,120,030.12	2.79
81141R100	SEA LTD ADR ADR								
		Local	9,140.000	221.463748	2,024,178.66	223.230000	2,040,322.20	16,143.54	0.82
		Base		221.463748	2,024,178.66	223.230000	2,040,322.20	16,143.54	0.82
848637104	SPLUNK INC COMMON STOCK USD.001								
		Local	27,845.000	111.855008	3,114,602.70	135.480000	3,772,440.60	657,837.90	1.52
		Base		111.855008	3,114,602.70	135.480000	3,772,440.60	657,837.90	1.52
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	16,350.000	98.586505	1,611,889.35	188.990000	3,089,986.50	1,478,097.15	1.24
		Base		98.586505	1,611,889.35	188.990000	3,089,986.50	1,478,097.15	1.24
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	14,040.000	226.833739	3,184,745.70	456.380000	6,407,575.20	3,222,829.50	2.58
		Base		226.833739	3,184,745.70	456.380000	6,407,575.20	3,222,829.50	2.58
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	18,210.000	162.079407	2,951,466.00	177.080000	3,224,626.80	273,160.80	1.30
		Base		162.079407	2,951,466.00	177.080000	3,224,626.80	273,160.80	1.30
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	99,360.000	38.993591	3,874,403.19	54.510000	5,416,113.60	1,541,710.41	2.18
		Base		38.993591	3,874,403.19	54.510000	5,416,113.60	1,541,710.41	2.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	15,337.000	220.191601	3,377,078.59	309.170000	4,741,740.29	1,364,661.70	1.91
		Base		220.191601	3,377,078.59	309.170000	4,741,740.29	1,364,661.70	1.91
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	33,840.000	111.267047	3,765,276.88	169.990000	5,752,461.60	1,987,184.72	2.31
		Base		111.267047	3,765,276.88	169.990000	5,752,461.60	1,987,184.72	2.31
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	23,950.000	232.766110	5,574,748.34	372.070000	8,911,076.50	3,336,328.16	3.58
		Base		232.766110	5,574,748.34	372.070000	8,911,076.50	3,336,328.16	3.58

& 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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	54,170.000	141.089759	7,642,832.27	211.730000	11,469,414.10	3,826,581.83	4.61
		Base		141.089759	7,642,832.27	211.730000	11,469,414.10	3,826,581.83	4.61
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
		Local	22,370.000	133.237354	2,980,519.61	150.450000	3,365,566.50	385,046.89	1.35
		Base		133.237354	2,980,519.61	150.450000	3,365,566.50	385,046.89	1.35
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		Local	11,890.000	226.352142	2,691,326.97	248.430000	2,953,832.70	262,505.73	1.19
		Base		226.352142	2,691,326.97	248.430000	2,953,832.70	262,505.73	1.19
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	37,970.000	84.316167	3,201,484.85	157.480000	5,979,515.60	2,778,030.75	2.40
		Base		84.316167	3,201,484.85	157.480000	5,979,515.60	2,778,030.75	2.40
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1								
		Local	14,550.000	207.523729	3,019,470.25	210.760000	3,066,558.00	47,087.75	1.23
		Base		207.523729	3,019,470.25	210.760000	3,066,558.00	47,087.75	1.23
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	47,539.000	58.001869	2,757,350.84	96.780000	4,600,824.42	1,843,473.58	1.85
		Base		58.001869	2,757,350.84	96.780000	4,600,824.42	1,843,473.58	1.85
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	28,591.000	76.665433	2,191,941.39	137.900000	3,942,698.90	1,750,757.51	1.59
		Base		76.665433	2,191,941.39	137.900000	3,942,698.90	1,750,757.51	1.59
H01301128	ALCON INC COMMON STOCK CHF.04								
		Local	46,070.000	53.229412	2,452,279.03	70.180000	3,233,192.60	780,913.57	1.30
		Base		53.229412	2,452,279.03	70.180000	3,233,192.60	780,913.57	1.30
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09								
		Local	5,360.000	371.605121	1,991,803.45	617.360000	3,309,049.60	1,317,246.15	1.33
		Base		371.605121	1,991,803.45	617.360000	3,309,049.60	1,317,246.15	1.33
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	18,640.000	118.827449	2,214,943.65	201.340000	3,752,977.60	1,538,033.95	1.51
		Base		118.827449	2,214,943.65	201.340000	3,752,977.60	1,538,033.95	1.51

& 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 Total									
		1,347,063.000	Local		159,326,347.79		246,161,860.77	86,835,512.98	98.97
			Base		159,326,347.79		246,161,860.77	86,835,512.98	98.97
EQUITY Total									
		1,347,063.000	Base		159,326,347.79		246,161,860.77	86,835,512.98	98.97

& Issue has redenominated but Local is not converted
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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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								
		3,896,956.480	Base	161,876,241.27		248,711,754.25	86,835,512.98	100.00

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

Books Open

Prepared by 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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		233,830.000	Local	1.000000	233,830.00	1.000000	233,830.00	0.00	0.40
			Base	1.000000	233,830.00	1.000000	233,830.00	0.00	0.40
US DOLLAR Total									
		233,830.000	Local		233,830.00		233,830.00	0.00	0.40
			Base		233,830.00		233,830.00	0.00	0.40
CASH Total									
		233,830.000	Base		233,830.00		233,830.00	0.00	0.40
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.005986	31 Dec 2030		
		1,080,469.990	Local	100.000000	1,080,469.99	100.000000	1,080,469.99	0.00	1.84
			Base	100.000000	1,080,469.99	100.000000	1,080,469.99	0.00	1.83
US DOLLAR Total									
		1,080,469.990	Local		1,080,469.99		1,080,469.99	0.00	1.84
			Base		1,080,469.99		1,080,469.99	0.00	1.83
CASH EQUIVALENT Total									
		1,080,469.990	Base		1,080,469.99		1,080,469.99	0.00	1.83
EQUITY									
CANADIAN DOLLAR								Exchange Rate:	1.256700
75601Y951	REAL MATTERS INC COMMON STOCK								
		33,230.000	Local	18.820540	625,406.54	14.300000	475,189.00	-150,217.54	100.00
			Base	14.790953	491,503.37	11.379009	378,124.45	-113,378.92	0.64

& 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
CANADIAN DOLLAR Total									
		Local	33,230.000		625,406.54		475,189.00	-150,217.54	100.00
		Base			491,503.37		378,124.45	-113,378.92	0.64
US DOLLAR								Exchange Rate: 1.000000	
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	13,296.000	28.099929	373,616.66	57.140000	759,733.44	386,116.78	1.30
		Base		28.099929	373,616.66	57.140000	759,733.44	386,116.78	1.29
00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	32,489.000	20.455283	664,571.69	17.870000	580,578.43	-83,993.26	0.99
		Base		20.455283	664,571.69	17.870000	580,578.43	-83,993.26	0.98
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	5,864.000	58.262648	341,652.17	109.170000	640,172.88	298,520.71	1.09
		Base		58.262648	341,652.17	109.170000	640,172.88	298,520.71	1.08
023111206	AMARIN CORP PLC ADR ADR GBP.1								
		Local	129,342.000	7.775865	1,005,745.98	6.210000	803,213.82	-202,532.16	1.37
		Base		7.775865	1,005,745.98	6.210000	803,213.82	-202,532.16	1.36
03676C100	ANTERIX INC COMMON STOCK USD.0001								
		Local	10,330.000	39.197967	404,915.00	47.160000	487,162.80	82,247.80	0.83
		Base		39.197967	404,915.00	47.160000	487,162.80	82,247.80	0.83
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	14,140.000	32.488841	459,392.21	47.270000	668,397.80	209,005.59	1.14
		Base		32.488841	459,392.21	47.270000	668,397.80	209,005.59	1.13
05589G102	BRP GROUP INC A COMMON STOCK USD.01								
		Local	20,060.000	13.878733	278,407.38	27.250000	546,635.00	268,227.62	0.93
		Base		13.878733	278,407.38	27.250000	546,635.00	268,227.62	0.93
06417N103	BANK OZK COMMON STOCK								
		Local	26,064.000	27.278036	710,974.74	40.850000	1,064,714.40	353,739.66	1.82
		Base		27.278036	710,974.74	40.850000	1,064,714.40	353,739.66	1.80
092113109	BLACK HILLS CORP 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	16,983.000	59.594861	1,012,099.53	66.770000	1,133,954.91	121,855.38	1.93
		Base		59.594861	1,012,099.53	66.770000	1,133,954.91	121,855.38	1.92
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	32,010.000	22.249149	712,195.26	27.050000	865,870.50	153,675.24	1.48
		Base		22.249149	712,195.26	27.050000	865,870.50	153,675.24	1.47
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
		Local	31,150.000	16.007406	498,630.69	14.640000	456,036.00	-42,594.69	0.78
		Base		16.007406	498,630.69	14.640000	456,036.00	-42,594.69	0.77
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	10,000.000	40.960339	409,603.39	44.890000	448,900.00	39,296.61	0.77
		Base		40.960339	409,603.39	44.890000	448,900.00	39,296.61	0.76
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	31,530.000	10.803620	340,638.15	14.700000	463,491.00	122,852.85	0.79
		Base		10.803620	340,638.15	14.700000	463,491.00	122,852.85	0.79
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	5,386.000	20.964400	112,914.26	20.730000	111,651.78	-1,262.48	0.19
		Base		20.964400	112,914.26	20.730000	111,651.78	-1,262.48	0.19
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	14,720.000	46.029339	677,551.87	60.320000	887,910.40	210,358.53	1.51
		Base		46.029339	677,551.87	60.320000	887,910.40	210,358.53	1.50
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	24,157.000	17.121780	413,610.84	30.840000	745,001.88	331,391.04	1.27
		Base		17.121780	413,610.84	30.840000	745,001.88	331,391.04	1.26
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	17,230.000	46.996707	809,753.26	64.500000	1,111,335.00	301,581.74	1.89
		Base		46.996707	809,753.26	64.500000	1,111,335.00	301,581.74	1.88
212873202	CONX CORP UNIT USD.0001								
		Local	33,820.000	10.009470	338,520.26	10.250000	346,655.00	8,134.74	0.59
		Base		10.009470	338,520.26	10.250000	346,655.00	8,134.74	0.59
22304C100	COVETRUS 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
		Local	17,040.000	14.814546	252,439.86	29.970000	510,688.80	258,248.94	0.87
		Base		14.814546	252,439.86	29.970000	510,688.80	258,248.94	0.87
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	2,332.000	98.107843	228,787.49	118.600000	276,575.20	47,787.71	0.47
		Base		98.107843	228,787.49	118.600000	276,575.20	47,787.71	0.47
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001								
		Local	31,280.000	10.000748	312,823.39	10.140000	317,179.20	4,355.81	0.54
		Base		10.000748	312,823.39	10.140000	317,179.20	4,355.81	0.54
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,757.000	39.421309	621,161.56	40.230000	633,904.11	12,742.55	1.08
		Base		39.421309	621,161.56	40.230000	633,904.11	12,742.55	1.07
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	5,381.000	53.373773	287,204.27	81.900000	440,703.90	153,499.63	0.75
		Base		53.373773	287,204.27	81.900000	440,703.90	153,499.63	0.75
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	6,120.000	73.636922	450,657.96	90.800000	555,696.00	105,038.04	0.95
		Base		73.636922	450,657.96	90.800000	555,696.00	105,038.04	0.94
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,637.000	72.811002	483,246.62	85.270000	565,936.99	82,690.37	0.96
		Base		72.811002	483,246.62	85.270000	565,936.99	82,690.37	0.96
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
		Local	49,279.000	9.701220	478,066.42	14.110000	695,326.69	217,260.27	1.19
		Base		9.701220	478,066.42	14.110000	695,326.69	217,260.27	1.18
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01								
		Local	17,300.000	17.883442	309,383.55	26.300000	454,990.00	145,606.45	0.78
		Base		17.883442	309,383.55	26.300000	454,990.00	145,606.45	0.77
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
		Local	15,630.000	40.270875	629,433.77	46.040000	719,605.20	90,171.43	1.23
		Base		40.270875	629,433.77	46.040000	719,605.20	90,171.43	1.22
35905A109	FRONTDOOR 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
		9,420.000	Local	44.418338	418,420.74	53.750000	506,325.00	87,904.26	0.86
			Base	44.418338	418,420.74	53.750000	506,325.00	87,904.26	0.86
361448103	GATX CORP COMMON STOCK USD.625								
		6,111.000	Local	65.758935	401,852.85	92.740000	566,734.14	164,881.29	0.97
			Base	65.758935	401,852.85	92.740000	566,734.14	164,881.29	0.96
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		32,540.000	Local	15.566685	506,539.93	17.570000	571,727.80	65,187.87	0.97
			Base	15.566685	506,539.93	17.570000	571,727.80	65,187.87	0.97
389375106	GRAY TELEVISION INC COMMON STOCK								
		57,955.000	Local	13.349964	773,697.19	18.400000	1,066,372.00	292,674.81	1.82
			Base	13.349964	773,697.19	18.400000	1,066,372.00	292,674.81	1.81
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
		12,576.000	Local	31.333349	394,048.20	46.770000	588,179.52	194,131.32	1.00
			Base	31.333349	394,048.20	46.770000	588,179.52	194,131.32	1.00
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		10,169.000	Local	54.857692	557,847.87	68.000000	691,492.00	133,644.13	1.18
			Base	54.857692	557,847.87	68.000000	691,492.00	133,644.13	1.17
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		14,570.000	Local	19.023997	277,179.64	26.960000	392,807.20	115,627.56	0.67
			Base	19.023997	277,179.64	26.960000	392,807.20	115,627.56	0.67
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
		7,245.000	Local	58.831957	426,237.53	87.400000	633,213.00	206,975.47	1.08
			Base	58.831957	426,237.53	87.400000	633,213.00	206,975.47	1.07
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
		16,141.000	Local	17.807433	287,429.77	33.930000	547,664.13	260,234.36	0.93
			Base	17.807433	287,429.77	33.930000	547,664.13	260,234.36	0.93
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		35,555.000	Local	15.616723	555,252.59	19.290000	685,855.95	130,603.36	1.17
			Base	15.616723	555,252.59	19.290000	685,855.95	130,603.36	1.16
500643200	KORN FERRY 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	9,550.000	41.758403	398,792.75	62.370000	595,633.50	196,840.75	1.02
		Base		41.758403	398,792.75	62.370000	595,633.50	196,840.75	1.01
51476H100	LANDCADIA HOLDINGS III INC A COMMON STOCK USD.0001								
		Local	60,850.000	10.907945	663,748.44	10.010000	609,108.50	-54,639.94	1.04
		Base		10.907945	663,748.44	10.010000	609,108.50	-54,639.94	1.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	29,130.000	13.635111	397,190.79	21.370000	622,508.10	225,317.31	1.06
		Base		13.635111	397,190.79	21.370000	622,508.10	225,317.31	1.05
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	59,410.000	9.624372	571,783.95	11.110000	660,045.10	88,261.15	1.13
		Base		9.624372	571,783.95	11.110000	660,045.10	88,261.15	1.12
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	11,350.000	14.500848	164,584.63	35.950000	408,032.50	243,447.87	0.70
		Base		14.500848	164,584.63	35.950000	408,032.50	243,447.87	0.69
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,190.000	17.877324	486,084.44	16.190000	440,206.10	-45,878.34	0.75
		Base		17.877324	486,084.44	16.190000	440,206.10	-45,878.34	0.75
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	26,170.000	12.070092	315,874.32	16.970000	444,104.90	128,230.58	0.76
		Base		12.070092	315,874.32	16.970000	444,104.90	128,230.58	0.75
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK								
		Local	6,300.000	103.143078	649,801.39	115.240000	726,012.00	76,210.61	1.24
		Base		103.143078	649,801.39	115.240000	726,012.00	76,210.61	1.23
626755102	MURPHY USA INC COMMON STOCK								
		Local	6,251.000	78.578429	491,193.76	144.560000	903,644.56	412,450.80	1.54
		Base		78.578429	491,193.76	144.560000	903,644.56	412,450.80	1.53
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	18,130.000	31.569331	572,351.98	37.950000	688,033.50	115,681.52	1.17
		Base		31.569331	572,351.98	37.950000	688,033.50	115,681.52	1.17
65487K100	NLIGHT 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
		Local	12,705.000	23.212437	294,914.01	32.400000	411,642.00	116,727.99	0.70
		Base		23.212437	294,914.01	32.400000	411,642.00	116,727.99	0.70
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	21,980.000	28.379245	623,775.80	37.970000	834,580.60	210,804.80	1.42
		Base		28.379245	623,775.80	37.970000	834,580.60	210,804.80	1.41
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	5,380.000	70.688533	380,304.31	129.870000	698,700.60	318,396.29	1.19
		Base		70.688533	380,304.31	129.870000	698,700.60	318,396.29	1.18
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
		Local	21,239.000	15.114867	321,024.65	20.710000	439,859.69	118,835.04	0.75
		Base		15.114867	321,024.65	20.710000	439,859.69	118,835.04	0.75
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001								
		Local	22,340.000	21.194880	473,493.61	22.160000	495,054.40	21,560.79	0.84
		Base		21.194880	473,493.61	22.160000	495,054.40	21,560.79	0.84
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
		Local	35,127.000	18.940484	665,322.39	17.670000	620,694.09	-44,628.30	1.06
		Base		18.940484	665,322.39	17.670000	620,694.09	-44,628.30	1.05
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
		Local	10,980.000	46.635722	512,060.23	47.470000	521,220.60	9,160.37	0.89
		Base		46.635722	512,060.23	47.470000	521,220.60	9,160.37	0.88
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
		Local	17,143.000	34.668094	594,315.14	33.130000	567,947.59	-26,367.55	0.97
		Base		34.668094	594,315.14	33.130000	567,947.59	-26,367.55	0.96
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	10,762.000	33.011512	355,269.89	43.290000	465,886.98	110,617.09	0.79
		Base		33.011512	355,269.89	43.290000	465,886.98	110,617.09	0.79
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	22,635.000	13.696805	310,027.18	20.300000	459,490.50	149,463.32	0.78
		Base		13.696805	310,027.18	20.300000	459,490.50	149,463.32	0.78
749397105	R1 RCM 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	37,329.000	10.910683	407,284.89	24.680000	921,279.72	513,994.83	1.57
		Base		10.910683	407,284.89	24.680000	921,279.72	513,994.83	1.56
74965L101	RLJ LODGING TRUST REIT								
		Local	35,750.000	9.302777	332,574.29	15.480000	553,410.00	220,835.71	0.94
		Base		9.302777	332,574.29	15.480000	553,410.00	220,835.71	0.94
753422104	RAPID7 INC COMMON STOCK USD.01								
		Local	6,132.000	29.639917	181,751.97	74.610000	457,508.52	275,756.55	0.78
		Base		29.639917	181,751.97	74.610000	457,508.52	275,756.55	0.78
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	12,235.000	27.331472	334,400.56	49.830000	609,670.05	275,269.49	1.04
		Base		27.331472	334,400.56	49.830000	609,670.05	275,269.49	1.03
78472F101	SOC TELEMED INC COMMON STOCK USD.0001								
		Local	59,920.000	9.196089	551,029.66	6.290000	376,896.80	-174,132.86	0.64
		Base		9.196089	551,029.66	6.290000	376,896.80	-174,132.86	0.64
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	6,137.000	39.476769	242,268.93	69.000000	423,453.00	181,184.07	0.72
		Base		39.476769	242,268.93	69.000000	423,453.00	181,184.07	0.72
82489W107	SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001								
		Local	16,730.000	25.000000	418,250.00	34.780000	581,869.40	163,619.40	0.99
		Base		25.000000	418,250.00	34.780000	581,869.40	163,619.40	0.99
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	10,322.000	28.018394	289,205.86	42.030000	433,833.66	144,627.80	0.74
		Base		28.018394	289,205.86	42.030000	433,833.66	144,627.80	0.73
830879102	SKYWEST INC COMMON STOCK								
		Local	13,180.000	48.257197	636,029.85	54.480000	718,046.40	82,016.55	1.22
		Base		48.257197	636,029.85	54.480000	718,046.40	82,016.55	1.22
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	31,203.000	20.770878	648,113.72	26.620000	830,623.86	182,510.14	1.42
		Base		20.770878	648,113.72	26.620000	830,623.86	182,510.14	1.41
86333M108	STRIDE INC COMMON STOCK USD.0001								

& 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
		23,862.000	Local	24.805077	591,898.74	30.110000	718,484.82	126,586.08	1.23
			Base	24.805077	591,898.74	30.110000	718,484.82	126,586.08	1.22
87105L104	SWITCH INC A COMMON STOCK USD.001								
		40,120.000	Local	15.159413	608,195.66	16.260000	652,351.20	44,155.54	1.11
			Base	15.159413	608,195.66	16.260000	652,351.20	44,155.54	1.11
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		9,293.000	Local	47.101236	437,711.79	75.850000	704,874.05	267,162.26	1.20
			Base	47.101236	437,711.79	75.850000	704,874.05	267,162.26	1.19
88556E102	THREDUP INC CLASS A COMMON STOCK USD.0001								
		15,954.000	Local	15.752011	251,307.59	23.330000	372,206.82	120,899.23	0.63
			Base	15.752011	251,307.59	23.330000	372,206.82	120,899.23	0.63
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
		28,000.000	Local	23.647470	662,129.16	23.060000	645,680.00	-16,449.16	1.10
			Base	23.647470	662,129.16	23.060000	645,680.00	-16,449.16	1.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		8,377.000	Local	42.681573	357,543.54	100.450000	841,469.65	483,926.11	1.43
			Base	42.681573	357,543.54	100.450000	841,469.65	483,926.11	1.43
90214J101	2U INC COMMON STOCK USD.001								
		15,133.000	Local	41.714143	631,260.13	38.230000	578,534.59	-52,725.54	0.99
			Base	41.714143	631,260.13	38.230000	578,534.59	-52,725.54	0.98
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		15,610.000	Local	29.223217	456,174.41	37.190000	580,535.90	124,361.49	0.99
			Base	29.223217	456,174.41	37.190000	580,535.90	124,361.49	0.98
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
		31,820.000	Local	16.453566	523,552.47	24.790000	788,817.80	265,265.33	1.34
			Base	16.453566	523,552.47	24.790000	788,817.80	265,265.33	1.34
92538J106	VERTEX INC CLASS A COMMON STOCK USD.001								
		11,460.000	Local	24.917628	285,556.02	21.980000	251,890.80	-33,665.22	0.43
			Base	24.917628	285,556.02	21.980000	251,890.80	-33,665.22	0.43
928377100	VISTA OUTDOOR INC COMMON STOCK USD.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
		Local	16,390.000	29.565241	484,574.30	32.070000	525,627.30	41,053.00	0.90
		Base		29.565241	484,574.30	32.070000	525,627.30	41,053.00	0.89
92839U206	VISTEON CORP COMMON STOCK								
		Local	5,360.000	70.389179	377,286.00	121.950000	653,652.00	276,366.00	1.11
		Base		70.389179	377,286.00	121.950000	653,652.00	276,366.00	1.11
935MKS900	CONYERS PARK II ACQUISITIO								
		Local	57,323.000	10.000000	573,230.00	11.810000	676,984.63	103,754.63	1.15
		Base		10.000000	573,230.00	11.810000	676,984.63	103,754.63	1.15
935MTD904	INAQPRIVT INSU ACQUISITION CORP CL A II								
		Local	49,500.000	10.000000	495,000.00	10.290000	509,355.00	14,355.00	0.87
		Base		10.000000	495,000.00	10.290000	509,355.00	14,355.00	0.86
935WXX903	NESCOHOLDINGSINCPRIVATEPLACEME								
		Local	63,543.000	5.000000	317,715.00	9.198810	584,519.98	266,804.98	1.00
		Base		5.000000	317,715.00	9.198810	584,519.98	266,804.98	0.99
937QMK904	ACIES ACQUISITION CORPPRIVATE								
		Local	51,200.000	10.000000	512,000.00	10.000000	512,000.00	0.00	0.87
		Base		10.000000	512,000.00	10.000000	512,000.00	0.00	0.87
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	34,791.000	31.341197	1,090,391.57	30.800000	1,071,562.80	-18,828.77	1.83
		Base		31.341197	1,090,391.57	30.800000	1,071,562.80	-18,828.77	1.82
942CTP009	DEERFIELD HEALTHCARE								
		Local	33,940.000	10.000000	339,400.00	10.437138	354,236.46	14,836.46	0.60
		Base		10.000000	339,400.00	10.437138	354,236.46	14,836.46	0.60
950810101	WESBANCO INC COMMON STOCK USD2.0833								
		Local	18,931.000	35.664066	675,156.43	36.060000	682,651.86	7,495.43	1.16
		Base		35.664066	675,156.43	36.060000	682,651.86	7,495.43	1.16
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	14,147.000	60.833455	860,610.89	75.800000	1,072,342.60	211,731.71	1.83
		Base		60.833455	860,610.89	75.800000	1,072,342.60	211,731.71	1.82
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.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
		14,962.000	Local	38.930001	582,470.68	42.280000	632,593.36	50,122.68	1.08
			Base	38.930001	582,470.68	42.280000	632,593.36	50,122.68	1.07
G73268107	QUOTIENT LTD COMMON STOCK								
		129,371.000	Local	5.750936	744,004.33	3.680000	476,085.28	-267,919.05	0.81
			Base	5.750936	744,004.33	3.680000	476,085.28	-267,919.05	0.81
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
		26,956.000	Local	15.900963	428,626.36	28.650000	772,289.40	343,663.04	1.32
			Base	15.900963	428,626.36	28.650000	772,289.40	343,663.04	1.31
G9078F107	TRITON INTERNATIONAL LTD COMMON STOCK USD.01								
		7,508.000	Local	28.837868	216,514.71	54.990000	412,864.92	196,350.21	0.70
			Base	28.837868	216,514.71	54.990000	412,864.92	196,350.21	0.70
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
		18,468.000	Local	24.188343	446,710.32	28.040000	517,842.72	71,132.40	0.88
			Base	24.188343	446,710.32	28.040000	517,842.72	71,132.40	0.88
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK								
		35,279.000	Local	20.292776	715,908.85	19.380000	683,707.02	-32,201.83	1.17
			Base	20.292776	715,908.85	19.380000	683,707.02	-32,201.83	1.16
US DOLLAR Total									
		2,278,467.000	Local		45,164,256.88		57,334,550.05	12,170,293.17	97.76
			Base		45,164,256.88		57,334,550.05	12,170,293.17	97.13
EQUITY Total									
		2,311,697.000	Base		45,655,760.25		57,712,674.50	12,056,914.25	97.77

& Issue has redenominated but Local is not converted
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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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								
		3,625,996.990	Base	46,970,060.24		59,026,974.49	12,056,914.25	100.00

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

Books Open

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		1.07	0.00	1.07		0.00
		1.07	0.00	1.07	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,088.51	0.00	-2,088.51		0.00
		-2,088.51	0.00	-2,088.51	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-7,359.22	0.00	-7,359.22		0.00
		-7,359.22	0.00	-7,359.22	-0.01	0.00
REBATE RECEIVABLE		16,299.71	0.00	16,299.71		0.00
		16,299.71	0.00	16,299.71	0.02	0.00
PAYABLE FOR CUSTODIAN FEES		-12,916.77	0.00	-12,916.77		0.00
		-12,916.77	0.00	-12,916.77	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-23,138.25	0.00	-23,138.25		0.00
		-23,138.25	0.00	-23,138.25	-0.03	0.00
1,543,705.240 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,543,705.24	39.25	1,543,705.24		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,543,705.24	39.25	1,543,705.24	1.72	0.00
SUBTOTAL UNITED STATES		**1,514,503.27**	**39.25**	**1,514,503.27**		**0.00**
		1,514,503.27	**39.25**	**1,514,503.27**	**1.69**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,514,503.27**	**39.25**	**1,514,503.27**		**0.00**
		1,514,503.27	**39.25**	**1,514,503.27**	**1.69**	**0.00**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,514,503.27	**39.25**	**1,514,503.27**	**1.69**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
20,000.000 TRANSURBAN FINANCE CO PTY 144A	111.3467	19,907.00	135.24	22,269.33		2,362.33
89400PAE3 4.125% 02/02/2026 DD 11/02/15	111.3467	19,907.00	135.24	22,269.33	0.02	2,362.33
55,000.000 WOODSIDE FINANCE LTD 144A	105.5783	54,990.29	145.80	58,068.07		3,077.78
980236AM5 3.650% 03/05/2025 DD 03/05/15	105.5783	54,990.29	145.80	58,068.07	0.06	3,077.78
145,000.000 WOODSIDE FINANCE LTD 144A	108.9748	144,780.19	491.12	158,013.44		13,233.25
980236AQ6 4.500% 03/04/2029 DD 03/04/19	108.9748	144,780.19	491.12	158,013.44	0.18	13,233.25
SUBTOTAL AUSTRALIA		**219,677.48**	**772.16**	**238,350.84**		**18,673.36**
		219,677.48	**772.16**	**238,350.84**	**0.26**	**18,673.36**
BERMUDA						
300,000.000 AIRCASTLE LTD 144A	95.1808	295,730.40	1,562.86	285,542.35		-10,188.05
00928QAU5 2.850% 01/26/2028 DD 01/26/21	95.1808	295,730.40	1,562.86	285,542.35	0.32	-10,188.05
190,000.000 ATHENE HOLDING LTD	108.8541	189,789.65	1,727.81	206,822.84		17,033.19
04686JAA9 4.125% 01/12/2028 DD 01/12/18	108.8541	189,789.65	1,727.81	206,822.84	0.23	17,033.19
200,000.000 BERMUDA GOVERNMENT INTERN 144A	97.7500	199,783.44	523.13	195,500.00		-4,283.44
085209AG9 2.375% 08/20/2030 DD 08/20/20	97.7500	199,783.44	523.13	195,500.00	0.22	-4,283.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 IHS MARKIT LTD	112.7485	99,519.70	1,770.56	112,748.50		13,228.80
44962LAJ6 4.250% 05/01/2029 DD 04/08/19	112.7485	99,519.70	1,770.56	112,748.50	0.13	13,228.80
SUBTOTAL BERMUDA		**784,823.19**	**5,584.36**	**800,613.69**		**15,790.50**
		784,823.19	**5,584.36**	**800,613.69**	**0.90**	**15,790.50**
CANADA						
16,653.486 AIR CANADA 2013-1 CLASS A 144A	98.9986	16,653.49	259.73	16,486.72		-166.77
009089AA1 4.125% 11/15/2026 DD 05/09/13	98.9986	16,653.49	259.73	16,486.72	0.02	-166.77
22,293.657 AIR CANADA 2015-1 CLASS A 144A	100.0170	22,293.66	36.72	22,297.45		3.79
009090AA9 3.600% 09/15/2028 DD 03/25/15	100.0170	22,293.66	36.72	22,297.45	0.02	3.79
240,000.000 BROOKFIELD FINANCE INC	109.8200	237,330.80	1,736.16	263,567.88		26,237.08
11271LAC6 3.900% 01/25/2028 DD 01/17/18	109.8200	237,330.80	1,736.16	263,567.88	0.29	26,237.08
30,000.000 CANADIAN PACIFIC RAILWAY CO	119.8507	29,882.59	65.79	35,955.22		6,072.63
13645RAV6 4.800% 09/15/2035 DD 09/11/15	119.8507	29,882.59	65.79	35,955.22	0.04	6,072.63
300,000.000 ENBRIDGE INC	103.9146	299,795.52	3,541.44	311,743.76		11,948.24
29250NAZ8 3.125% 11/15/2029 DD 11/15/19	103.9146	299,795.52	3,541.44	311,743.76	0.35	11,948.24
45,000.000 NUTRIEN LTD	112.4672	44,876.58	945.06	50,610.22		5,733.64
67077MAT5 4.200% 04/01/2029 DD 04/01/19	112.4672	44,876.58	945.06	50,610.22	0.06	5,733.64
105,000.000 ROYAL BANK OF CANADA	114.0590	104,877.80	879.52	119,761.97		14,884.17
780082AD5 4.650% 01/27/2026 DD 01/27/16	114.0590	104,877.80	879.52	119,761.97	0.13	14,884.17

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
75,000.000 TRANSALTA CORP	103.5000	75,004.59	1,274.71	77,625.00		2,620.41
89346DAF4 4.500% 11/15/2022 DD 11/07/12	103.5000	75,004.59	1,274.71	77,625.00	0.09	2,620.41
50,000.000 GLENCORE FINANCE CANADA L 144A	102.7921	49,994.46	934.89	51,396.07		1,401.61
98417EAK6 4.950% 11/15/2021 DD 11/10/11	102.7921	49,994.46	934.89	51,396.07	0.06	1,401.61
SUBTOTAL CANADA		**880,709.49**	**9,674.02**	**949,444.29**		**68,734.80**
		880,709.49	**9,674.02**	**949,444.29**	**1.06**	**68,734.80**
CAYMAN ISLANDS						
104,000.000 SEAGATE HDD CAYMAN	109.8750	100,294.99	1,690.11	114,270.00		13,975.01
81180WAR2 4.875% 06/01/2027 DD 05/14/15	109.8750	100,294.99	1,690.11	114,270.00	0.13	13,975.01
110,000.000 SEAGATE HDD CAYMAN 144A	101.9025	107,103.05	1,500.22	112,092.75		4,989.70
81180WAZ4 4.091% 06/01/2029 DD 06/18/20	101.9025	107,103.05	1,500.22	112,092.75	0.12	4,989.70
SUBTOTAL CAYMAN ISLANDS		**207,398.04**	**3,190.33**	**226,362.75**		**18,964.71**
		207,398.04	**3,190.33**	**226,362.75**	**0.25**	**18,964.71**
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A	108.0281	227,254.69	1,389.39	248,464.53		21,209.84
21987BAW8 3.625% 08/01/2027 DD 08/01/17	108.0281	227,254.69	1,389.39	248,464.53	0.28	21,209.84
200,000.000 EMPRESA NACIONAL DEL PETR 144A	99.8245	194,600.87	435.42	199,648.98		5,048.11
29245JAK8 4.500% 09/14/2047 DD 09/14/17	99.8245	194,600.87	435.42	199,648.98	0.22	5,048.11
50,000.000 ENEL CHILE SA	115.7500	49,552.53	740.10	57,875.00		8,322.47
29278DAA3 4.875% 06/12/2028 DD 06/12/18	115.7500	49,552.53	740.10	57,875.00	0.06	8,322.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CHILE		**471,408.09**	**2,564.91**	**505,988.51**		**34,580.42**
		471,408.09	**2,564.91**	**505,988.51**	**0.56**	**34,580.42**
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	100.7500	49,976.67	715.14	50,375.00		398.33
88166JAA1 3.650% 11/10/2021 DD 11/10/11	100.7500	49,976.67	715.14	50,375.00	0.06	398.33
FRANCE						
50,000.000 ORANGE SA	101.5221	50,001.70	99.72	50,761.06		759.36
35177PAW7 4.125% 09/14/2021 DD 09/14/11	101.5221	50,001.70	99.72	50,761.06	0.06	759.36
IRELAND						
180,000.000 AERCAP IRELAND CAPITAL DAC / A	104.8777	194,619.72	1,293.84	188,779.80		-5,839.92
00774MAB1 3.650% 07/21/2027 DD 07/21/17	104.8777	194,619.72	1,293.84	188,779.80	0.21	-5,839.92
150,000.000 AERCAP IRELAND CAPITAL DAC / A	102.3018	149,957.44	1,955.68	153,452.72		3,495.28
00774MAH8 4.450% 12/16/2021 DD 01/16/19	102.3018	149,957.44	1,955.68	153,452.72	0.17	3,495.28
350,000.000 GE CAPITAL INTERNATIONAL FUNDI	108.3845	374,837.18	4,460.38	379,345.78		4,508.60
36164Q6M5 3.373% 11/15/2025 DD 05/15/16	108.3845	374,837.18	4,460.38	379,345.78	0.42	4,508.60
10,000.000 JOHNSON CONTROLS INTERNATIONAL	110.5181	10,046.68	49.95	11,051.81		1,005.13
478375AR9 3.900% 02/14/2026 DD 08/14/16	110.5181	10,046.68	49.95	11,051.81	0.01	1,005.13
SUBTOTAL IRELAND		**729,461.02**	**7,759.85**	**732,630.11**		**3,169.09**
		729,461.02	**7,759.85**	**732,630.11**	**0.81**	**3,169.09**
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
200,000.000 GRUPO BIMBO SAB DE CV 144A	98.7695	216,479.18	559.26	197,538.97		-18,940.21
40052VAG9 4.000% 09/06/2049 DD 09/06/19	98.7695	216,479.18	559.26	197,538.97	0.22	-18,940.21
180,000.000 PETROLEOS MEXICANOS	99.2800	170,339.95	1,545.88	178,704.00		8,364.05
71654QBW1 4.500% 01/23/2026 DD 01/23/16	99.2800	170,339.95	1,545.88	178,704.00	0.20	8,364.05
SUBTOTAL MEXICO		**386,819.13**	**2,105.14**	**376,242.97**		**-10,576.16**
		386,819.13	**2,105.14**	**376,242.97**	**0.42**	**-10,576.16**
NETHERLANDS						
200,000.000 ALCOA NEDERLAND HOLDING B 144A	107.6400	200,405.57	3,252.75	215,280.00		14,874.43
013822AE1 5.500% 12/15/2027 DD 07/13/20	107.6400	200,405.57	3,252.75	215,280.00	0.24	14,874.43
50,000.000 NXP BV / NXP FUNDING LLC 144A	104.8381	49,965.85	562.65	52,419.03		2,453.18
62954HAE8 2.700% 05/01/2025 DD 05/01/20	104.8381	49,965.85	562.65	52,419.03	0.06	2,453.18
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	95.6250	76,820.23	1,259.48	76,500.00		-320.23
88167AAE1 3.150% 10/01/2026 DD 07/21/16	95.6250	76,820.23	1,259.48	76,500.00	0.09	-320.23
SUBTOTAL NETHERLANDS		**327,191.65**	**5,074.88**	**344,199.03**		**17,007.38**
		327,191.65	**5,074.88**	**344,199.03**	**0.39**	**17,007.38**
PANAMA						
250,000.000 BANCO NACIONAL DE PANAMA 144A	92.8000	249,791.65	855.60	232,000.00		-17,791.65
059626AC5 2.500% 08/11/2030 DD 08/11/20	92.8000	249,791.65	855.60	232,000.00	0.26	-17,791.65
PERU						
180,000.000 PERUVIAN GOVERNMENT INTERNATIO	96.9680	173,382.74	351.34	174,542.40		1,159.66
715638DS8 3.300% 03/11/2041 DD 03/10/21	96.9680	173,382.74	351.34	174,542.40	0.19	1,159.66

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
UNITED KINGDOM						
134,000.000 BAE SYSTEMS PLC 144A	93.4278	133,018.85	318.16	125,193.29		-7,825.56
05523RAF4 1.900% 02/15/2031 DD 09/15/20	93.4278	133,018.85	318.16	125,193.29	0.14	-7,825.56
200,000.000 EXPERIAN FINANCE PLC 144A	112.1540	199,869.64	1,416.75	224,308.06		24,438.42
30217AAB9 4.250% 02/01/2029 DD 01/31/19	112.1540	199,869.64	1,416.75	224,308.06	0.25	24,438.42
25,000.000 VODAFONE GROUP PLC	133.0522	29,309.00	137.19	33,263.04		3,954.04
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	133.0522	29,309.00	137.19	33,263.04	0.04	3,954.04
215,000.000 LLOYDS BANKING GROUP PLC	107.9212	215,000.00	3,073.90	232,030.53		17,030.53
539439AQ2 VAR RT 11/07/2028 DD 11/07/17	107.9212	215,000.00	3,073.90	232,030.53	0.26	17,030.53
270,000.000 NATWEST GROUP PLC	109.1366	270,000.00	309.80	294,668.90		24,668.90
780097BK6 VAR RT 03/22/2025 DD 03/22/19	109.1366	270,000.00	309.80	294,668.90	0.33	24,668.90
SUBTOTAL UNITED KINGDOM		**847,197.49**	**5,255.80**	**909,463.82**		**62,266.33**
		847,197.49	**5,255.80**	**909,463.82**	**1.02**	**62,266.33**
UNITED STATES						
95,000.000 AT&T INC	128.6049	94,796.48	670.91	122,174.62		27,378.14
00206RCU4 5.650% 02/15/2047 DD 02/09/16	128.6049	94,796.48	670.91	122,174.62	0.14	27,378.14
200,000.000 AT&T INC	95.0333	200,095.78	750.02	190,066.53		-10,029.25
00206RKH4 2.250% 02/01/2032 DD 08/04/20	95.0333	200,095.78	750.02	190,066.53	0.21	-10,029.25
25,000.000 ABBVIE INC	109.3614	26,947.00	43.35	27,340.34		393.34
00287YCX5 3.800% 03/15/2025 DD 09/15/20	109.3614	26,947.00	43.35	27,340.34	0.03	393.34

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
25,000.000 CHUBB INA HOLDINGS INC	108.9267	24,962.77	344.21	27,231.67		2,268.90
00440EAV9 3.350% 05/03/2026 DD 11/03/15	108.9267	24,962.77	344.21	27,231.67	0.03	2,268.90
35,000.000 AETNA INC	107.9910	34,936.59	462.57	37,796.83		2,860.24
00817YAQ1 3.500% 11/15/2024 DD 11/10/14	107.9910	34,936.59	462.57	37,796.83	0.04	2,860.24
80,000.000 AGREE LP	100.6455	79,946.14	1,446.96	80,516.42		570.28
008513AA1 2.900% 10/01/2030 DD 08/17/20	100.6455	79,946.14	1,446.96	80,516.42	0.09	570.28
270,000.000 AIR LEASE CORP	99.6300	278,965.98	2,996.88	269,000.93		-9,965.05
00914AAK8 3.125% 12/01/2030 DD 11/24/20	99.6300	278,965.98	2,996.88	269,000.93	0.30	-9,965.05
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE	108.3718	189,792.20	2,766.48	205,906.49		16,114.29
015271AL3 3.450% 04/30/2025 DD 11/20/17	108.3718	189,792.20	2,766.48	205,906.49	0.23	16,114.29
135,000.000 ALTRIA GROUP INC	112.7256	134,795.55	760.27	152,179.57		17,384.02
02209SBC6 4.400% 02/14/2026 DD 02/14/19	112.7256	134,795.55	760.27	152,179.57	0.17	17,384.02
54,992.980 AMERICAN AIRLINES 2016-1 CLASS	97.4487	54,992.98	478.76	53,589.97		-1,403.01
02376WAA9 4.100% 07/15/2029 DD 01/19/16	97.4487	54,992.98	478.76	53,589.97	0.06	-1,403.01
141,974.550 AMERICAN AIRLINES 2017-2 CLASS	91.8475	141,974.55	2,428.54	130,400.00		-11,574.55
02377DAA0 3.700% 04/15/2027 DD 10/05/17	91.8475	141,974.55	2,428.54	130,400.00	0.15	-11,574.55
100,943.750 AMERICAN AIRLINES 2017-1 CLASS	93.0928	102,031.48	624.51	93,971.39		-8,060.09
02378WAA7 4.950% 08/15/2026 DD 01/13/17	93.0928	102,031.48	624.51	93,971.39	0.10	-8,060.09

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 AMERICAN INTERNATIONAL GROUP I	106.2223	299,978.23	2,604.96	318,667.02		18,688.79
026874DR5 3.400% 06/30/2030 DD 05/11/20	106.2223	299,978.23	2,604.96	318,667.02	0.35	18,688.79
70,000.000 AMERIPRISE FINANCIAL INC	108.6223	69,886.64	1,294.94	76,035.61		6,148.97
03076CAF3 4.000% 10/15/2023 DD 09/06/13	108.6223	69,886.64	1,294.94	76,035.61	0.08	6,148.97
300,000.000 AMFAM HOLDINGS INC 144A	99.1356	300,548.57	475.02	297,406.94		-3,141.63
03115AAA1 2.805% 03/11/2031 DD 03/11/21	99.1356	300,548.57	475.02	297,406.94	0.33	-3,141.63
300,000.000 AMPHENOL CORP	102.4564	299,789.40	1,049.98	307,369.10		7,579.70
032095AJ0 2.800% 02/15/2030 DD 09/10/19	102.4564	299,789.40	1,049.98	307,369.10	0.34	7,579.70
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU	109.9039	144,508.16	912.44	164,855.84		20,347.68
03522AAG5 3.650% 02/01/2026 DD 02/01/19	109.9039	144,508.16	912.44	164,855.84	0.18	20,347.68
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU	117.0675	186,997.35	1,174.89	175,601.29		-11,396.06
03522AAH3 4.700% 02/01/2036 DD 02/01/19	117.0675	186,997.35	1,174.89	175,601.29	0.20	-11,396.06
75,000.000 ANTHEM INC	108.1382	74,988.27	837.19	81,103.69		6,115.42
036752AC7 3.350% 12/01/2024 DD 11/21/17	108.1382	74,988.27	837.19	81,103.69	0.09	6,115.42
190,000.000 ARES CAPITAL CORP	107.2470	189,584.33	673.01	203,769.36		14,185.03
04010LAV5 4.250% 03/01/2025 DD 01/11/18	107.2470	189,584.33	673.01	203,769.36	0.23	14,185.03
85,000.000 ARROW ELECTRONICS INC	107.8688	84,734.06	1,699.92	91,688.46		6,954.40
042735BE9 4.000% 04/01/2025 DD 03/02/15	107.8688	84,734.06	1,699.92	91,688.46	0.10	6,954.40

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
85,000.000 ASSURED GUARANTY US HOLDINGS I	112.6944	86,045.17	1,062.24	95,790.27		9,745.10
04621WAC4 5.000% 07/01/2024 DD 06/20/14	112.6944	86,045.17	1,062.24	95,790.27	0.11	9,745.10
225,000.000 AUSTIN TX ELEC UTILITY SYS REV	108.2160	225,000.00	2,539.23	243,485.96		18,485.96
052414RV3 2.987% 11/15/2029 DD 06/13/19	108.2160	225,000.00	2,539.23	243,485.96	0.27	18,485.96
190,000.000 AVIS BUDGET RENTAL C 2A A 144A	108.4001	189,969.44	245.16	205,960.13		15,990.69
05377RDC5 4.000% 03/20/2025 DD 10/25/18	108.4001	189,969.44	245.16	205,960.13	0.23	15,990.69
300,000.000 BAT CAPITAL CORP	106.2661	301,962.00	1,334.03	318,798.25		16,836.25
05526DBB0 3.557% 08/15/2027 DD 08/15/18	106.2661	301,962.00	1,334.03	318,798.25	0.35	16,836.25
210,000.000 TRUIST FINANCIAL CORP	103.0772	209,995.51	1,807.96	216,462.09		6,466.58
05531FBG7 3.050% 06/20/2022 DD 03/18/19	103.0772	209,995.51	1,807.96	216,462.09	0.24	6,466.58
100,000.000 BANK OF AMERICA CORP	109.2570	99,731.42	773.95	109,257.04		9,525.62
06051GFM6 4.000% 01/22/2025 DD 01/22/15	109.2570	99,731.42	773.95	109,257.04	0.12	9,525.62
95,000.000 BANK OF AMERICA CORP	112.3207	94,943.88	329.44	106,704.62		11,760.74
06051GFU8 4.450% 03/03/2026 DD 03/03/16	112.3207	94,943.88	329.44	106,704.62	0.12	11,760.74
50,000.000 BANC OF AMERICA COMMER UBS7 A4	109.4665	51,349.86	154.38	54,733.27		3,383.41
06054AAX7 3.705% 09/15/2048 DD 09/01/15	109.4665	51,349.86	154.38	54,733.27	0.06	3,383.41
75,000.000 BANK OF NEW YORK MELLON CORP/T	108.5843	75,274.16	431.91	81,438.25		6,164.09
06406HCS6 3.650% 02/04/2024 DD 02/04/14	108.5843	75,274.16	431.91	81,438.25	0.09	6,164.09

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270,000.000 BANNER HEALTH	99.8593	270,000.00	2,147.26	269,620.12		-379.88
06654DAC1 3.181% 01/01/2050 DD 05/14/20	99.8593	270,000.00	2,147.26	269,620.12	0.30	-379.88
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI	144.0002	453,432.86	10,895.90	453,600.47		167.61
072024NU2 6.918% 04/01/2040 DD 07/01/10	144.0002	453,432.86	10,895.90	453,600.47	0.50	167.61
215,000.000 BAYER US FINANCE II LLC 144A	111.2418	214,726.35	2,701.56	239,169.88		24,443.53
07274NAJ2 4.250% 12/15/2025 DD 06/25/18	111.2418	214,726.35	2,701.56	239,169.88	0.27	24,443.53
325,000.000 BENCHMARK 2019-B11 MORT B11 A4	106.2378	328,145.95	888.46	345,272.88		17,126.93
08162BBD3 3.281% 05/15/2052 DD 06/01/19	106.2378	328,145.95	888.46	345,272.88	0.38	17,126.93
50,000.000 BLACK HILLS CORP	109.5289	49,921.02	419.52	54,764.44		4,843.42
092113AL3 3.950% 01/15/2026 DD 01/13/16	109.5289	49,921.02	419.52	54,764.44	0.06	4,843.42
300,000.000 BLACK HILLS CORP	103.0741	299,104.50	4,231.04	309,222.16		10,117.66
092113AR0 3.050% 10/15/2029 DD 10/03/19	103.0741	299,104.50	4,231.04	309,222.16	0.34	10,117.66
140,000.000 BOARDWALK PIPELINES LP	110.5862	142,400.70	1,323.12	154,820.66		12,419.96
096630AF5 4.450% 07/15/2027 DD 01/12/17	110.5862	142,400.70	1,323.12	154,820.66	0.17	12,419.96
300,000.000 BOEING CO/THE	113.9498	300,000.00	6,300.45	341,849.38		41,849.38
097023CU7 5.040% 05/01/2027 DD 05/04/20	113.9498	300,000.00	6,300.45	341,849.38	0.38	41,849.38
150,000.000 BOSTON PROPERTIES LP	104.9880	149,766.17	1,425.87	157,481.95		7,715.78
10112RBB9 3.400% 06/21/2029 DD 06/21/19	104.9880	149,766.17	1,425.87	157,481.95	0.18	7,715.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 BOSTON SCIENTIFIC CORP	110.3635	209,579.44	656.27	231,763.26		22,183.82
101137AW7 3.750% 03/01/2026 DD 02/25/19	110.3635	209,579.44	656.27	231,763.26	0.26	22,183.82
150,000.000 BRIGHTHOUSE FINANCIAL INC	105.7386	149,920.62	1,536.80	158,607.87		8,687.25
10922NAC7 3.700% 06/22/2027 DD 12/22/17	105.7386	149,920.62	1,536.80	158,607.87	0.18	8,687.25
59,443.030 BRITISH AIRWAYS 2013-1 CL 144A	103.7300	59,443.03	88.68	61,660.25		2,217.22
11042AAA2 4.625% 12/20/2025 DD 07/03/13	103.7300	59,443.03	88.68	61,660.25	0.07	2,217.22
40,000.000 BROWN-FORMAN CORP	108.2144	39,890.83	647.06	43,285.76		3,394.93
115637AS9 3.500% 04/15/2025 DD 03/26/18	108.2144	39,890.83	647.06	43,285.76	0.05	3,394.93
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT	100.4968	100,000.00	666.94	100,496.81		496.81
118217CG1 2.000% 06/01/2027 DD 03/04/20	100.4968	100,000.00	666.94	100,496.81	0.11	496.81
60,000.000 BURLINGTON NORTHERN SANTA FE L	107.3312	59,936.21	192.51	64,398.71		4,462.50
12189LAQ4 3.850% 09/01/2023 DD 08/22/13	107.3312	59,936.21	192.51	64,398.71	0.07	4,462.50
106,259.440 CARS-DB4 LP 1A A3 144A	101.6890	106,184.55	157.76	108,054.19		1,869.64
12510HAC4 3.250% 02/15/2050 DD 01/23/20	101.6890	106,184.55	157.76	108,054.19	0.12	1,869.64
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4	105.4064	308,154.10	681.07	316,219.05		8,064.95
12514MBC8 2.724% 08/10/2049 DD 08/01/16	105.4064	308,154.10	681.07	316,219.05	0.35	8,064.95
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4	109.7080	328,492.64	968.13	351,065.66		22,573.02
12515GAD9 3.631% 02/10/2050 DD 02/01/17	109.7080	328,492.64	968.13	351,065.66	0.39	22,573.02

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75,000.000 CIGNA CORP	111.4562	74,967.44	1,169.08	83,592.17		8,624.73
125523AG5 4.125% 11/15/2025 DD 05/15/19	111.4562	74,967.44	1,169.08	83,592.17	0.09	8,624.73
475,000.000 CIGNA CORP	113.8746	530,960.88	9,620.31	540,904.51		9,943.63
125523AH3 4.375% 10/15/2028 DD 04/15/19	113.8746	530,960.88	9,620.31	540,904.51	0.60	9,943.63
98,002.630 CLI FUNDING VI LLC 1A A 144A	100.3180	98,001.69	136.78	98,314.30		312.61
12563LAL1 3.710% 05/18/2044 DD 05/20/19	100.3180	98,001.69	136.78	98,314.30	0.11	312.61
269,087.500 CLI FUNDING VI LLC 3A A 144A	100.0051	269,032.33	209.58	269,101.09		68.76
12563LAS6 2.070% 10/18/2045 DD 10/19/20	100.0051	269,032.33	209.58	269,101.09	0.30	68.76
80,000.000 CVS HEALTH CORP	110.7385	79,530.07	61.74	88,590.79		9,060.72
126650CW8 4.100% 03/25/2025 DD 03/09/18	110.7385	79,530.07	61.74	88,590.79	0.10	9,060.72
200,000.000 CVS HEALTH CORP	113.5300	201,267.66	161.84	227,060.04		25,792.38
126650CX6 4.300% 03/25/2028 DD 03/09/18	113.5300	201,267.66	161.84	227,060.04	0.25	25,792.38
70,000.000 CVS HEALTH CORP	105.6322	69,457.60	284.50	73,942.51		4,484.91
126650DG2 3.250% 08/15/2029 DD 08/15/19	105.6322	69,457.60	284.50	73,942.51	0.08	4,484.91
300,000.000 CAMPBELL SOUP CO	109.8603	320,026.87	541.45	329,581.04		9,554.17
134429BF5 3.950% 03/15/2025 DD 03/16/18	109.8603	320,026.87	541.45	329,581.04	0.37	9,554.17
100,000.000 CAPITAL ONE FINANCIAL CORP	109.3050	99,863.25	1,419.21	109,305.05		9,441.80
14040HCE3 3.650% 05/11/2027 DD 05/11/20	109.3050	99,863.25	1,419.21	109,305.05	0.12	9,441.80

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250,000.000 CAPITAL ONE NA	102.2910	249,945.62	375.70	255,727.62		5,782.00
14042RNW7 2.150% 09/06/2022 DD 09/06/19	102.2910	249,945.62	375.70	255,727.62	0.28	5,782.00
70,000.000 CARRIER GLOBAL CORP	100.8406	69,994.40	238.10	70,588.41		594.01
14448CAQ7 2.722% 02/15/2030 DD 08/15/20	100.8406	69,994.40	238.10	70,588.41	0.08	594.01
35,000.000 COMMONSPIRIT HEALTH	107.9171	34,972.30	245.09	37,771.00		2,798.70
14916RAF1 4.200% 08/01/2023 DD 10/30/13	107.9171	34,972.30	245.09	37,771.00	0.04	2,798.70
230,000.000 CHESAPEAKE FUNDING I 1A B 144A	101.6460	229,999.29	362.61	233,785.89		3,786.60
165183BK9 3.450% 04/15/2030 DD 04/17/18	101.6460	229,999.29	362.61	233,785.89	0.26	3,786.60
60,000.000 CITIGROUP INC	115.8972	61,918.49	168.53	69,538.34		7,619.85
172967HB0 5.500% 09/13/2025 DD 09/13/13	115.8972	61,918.49	168.53	69,538.34	0.08	7,619.85
185,000.000 CITIZENS FINANCIAL GROUP 144A	95.2850	184,895.38	2,453.80	176,277.21		-8,618.17
174610AV7 2.638% 09/30/2032 DD 09/30/20	95.2850	184,895.38	2,453.80	176,277.21	0.20	-8,618.17
75,000.000 COLONIAL ENTERPRISES INC 144A	105.7326	74,964.98	920.47	79,299.43		4,334.45
19565CAA8 3.250% 05/15/2030 DD 05/13/20	105.7326	74,964.98	920.47	79,299.43	0.09	4,334.45
105,000.000 COMCAST CORP	111.5467	104,914.47	1,917.62	117,124.01		12,209.54
20030NCS8 3.950% 10/15/2025 DD 10/05/18	111.5467	104,914.47	1,917.62	117,124.01	0.13	12,209.54
150,000.000 COMCAST CORP	92.6958	146,439.53	281.35	139,043.75		-7,395.78
20030NDN8 1.500% 02/15/2031 DD 08/25/20	92.6958	146,439.53	281.35	139,043.75	0.15	-7,395.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,219.270 COMMONBOND STUDENT L B A1 144A	101.6529	28,211.83	14.49	28,685.71		473.88
20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.6529	28,211.83	14.49	28,685.71	0.03	473.88
46,648.630 COMMONBOND STUDENT BGS A1 144A	102.5757	46,639.04	23.52	47,850.14		1,211.10
20268KAA8 2.680% 09/25/2042 DD 10/26/17	102.5757	46,639.04	23.52	47,850.14	0.05	1,211.10
270,000.000 COMMONWEALTH EDISON CO	106.6822	300,409.10	995.65	288,041.90		-12,367.20
202795JK7 2.950% 08/15/2027 DD 08/23/17	106.6822	300,409.10	995.65	288,041.90	0.32	-12,367.20
50,000.000 COMMUNITY HEALTH NETWORK INC	111.4795	50,000.00	882.25	55,739.76		5,739.76
20369EAA0 4.237% 05/01/2025 DD 06/11/15	111.4795	50,000.00	882.25	55,739.76	0.06	5,739.76
150,000.000 COMMUNITY PRESERVATION CORP/TH	99.0295	150,000.00	716.76	148,544.29		-1,455.71
20402CAA3 2.867% 02/01/2030 DD 02/03/20	99.0295	150,000.00	716.76	148,544.29	0.17	-1,455.71
315,000.000 CONAGRA BRANDS INC	123.1125	335,242.30	6,956.26	387,804.28		52,561.98
205887CD2 5.300% 11/01/2038 DD 10/22/18	123.1125	335,242.30	6,956.26	387,804.28	0.43	52,561.98
55,000.000 CONSTELLATION BRANDS INC	102.1067	54,900.72	658.83	56,158.67		1,257.95
21036PBF4 2.875% 05/01/2030 DD 04/27/20	102.1067	54,900.72	658.83	56,158.67	0.06	1,257.95
65,000.000 COX COMMUNICATIONS INC 144A	104.5320	64,075.09	489.48	67,945.80		3,870.71
224044CA3 2.950% 06/30/2023 DD 05/01/13	104.5320	64,075.09	489.48	67,945.80	0.08	3,870.71
215,000.000 CUBESMART LP	93.5171	213,090.10	537.56	201,061.72		-12,028.38
22966RAG1 2.000% 02/15/2031 DD 10/06/20	93.5171	213,090.10	537.56	201,061.72	0.22	-12,028.38

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37,075.080 DBUBS 2011-LC2 MO LC2A A4 144A	100.1906	41,354.19	140.12	37,145.75		-4,208.44
23305XAD3 4.537% 07/10/2044 DD 06/01/11	100.1906	41,354.19	140.12	37,145.75	0.04	-4,208.44
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4	107.4870	338,369.25	859.94	338,584.05		214.80
23312LAS7 3.276% 05/10/2049 DD 04/01/16	107.4870	338,369.25	859.94	338,584.05	0.38	214.80
350,000.000 DALLAS-FORT WORTH TX INTERNATI	99.7690	350,000.00	4,585.04	349,191.33		-808.67
2350364X5 3.144% 11/01/2045 DD 08/22/19	99.7690	350,000.00	4,585.04	349,191.33	0.39	-808.67
315,000.000 DALLAS TX AREA RAPID TRANSIT S	144.1983	445,002.80	6,299.12	454,224.74		9,221.94
235241LS3 5.999% 12/01/2044 DD 06/25/09	144.1983	445,002.80	6,299.12	454,224.74	0.51	9,221.94
75,000.000 DALLAS TX WTRWKS & SWR SYS REV	100.2808	75,000.00	1,039.88	75,210.56		210.56
23542JRC1 2.772% 10/01/2040 DD 07/07/20	100.2808	75,000.00	1,039.88	75,210.56	0.08	210.56
180,000.000 DARDEN RESTAURANTS INC	105.4679	201,911.55	1,023.94	189,842.19		-12,069.36
237194AM7 4.550% 02/15/2048 DD 02/22/18	105.4679	201,911.55	1,023.94	189,842.19	0.21	-12,069.36
275,000.000 DELL INTERNATIONAL LLC / 144A	116.9052	331,286.25	7,320.20	321,489.28		-9,796.97
24703DBA8 5.300% 10/01/2029 DD 03/20/19	116.9052	331,286.25	7,320.20	321,489.28	0.36	-9,796.97
82,555.570 DELTA AIR LINES 2007-1 CLASS A	104.4882	88,171.38	787.78	86,260.82		-1,910.56
247367BH7 6.821% 02/10/2024 DD 02/10/08	104.4882	88,171.38	787.78	86,260.82	0.10	-1,910.56
300,000.000 DIGITAL REALTY TRUST LP	107.3852	299,552.76	2,699.78	322,155.74		22,602.98
25389JAU0 3.600% 07/01/2029 DD 06/14/19	107.3852	299,552.76	2,699.78	322,155.74	0.36	22,602.98

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75,000.000 DIGNITY HEALTH	107.8561	75,000.00	1,191.65	80,892.07		5,892.07
254010AD3 3.812% 11/01/2024 DD 10/15/14	107.8561	75,000.00	1,191.65	80,892.07	0.09	5,892.07
75,000.000 DISH DBS CORP	104.6550	75,000.00	1,664.04	78,491.25		3,491.25
25470XAW5 5.875% 11/15/2024 DD 11/20/14	104.6550	75,000.00	1,664.04	78,491.25	0.09	3,491.25
125,000.000 DIST OF COLUMBIA WTR & SWR AUT	100.6923	125,000.00	2,004.96	125,865.38		865.38
254845RM4 3.207% 10/01/2048 DD 11/06/19	100.6923	125,000.00	2,004.96	125,865.38	0.14	865.38
65,000.000 DOW CHEMICAL CO/THE	117.2356	64,948.21	1,049.06	76,203.15		11,254.94
260543CY7 4.800% 11/30/2028 DD 05/30/19	117.2356	64,948.21	1,049.06	76,203.15	0.08	11,254.94
175,000.000 DUPONT DE NEMOURS INC	112.9708	175,000.00	2,970.66	197,698.96		22,698.96
26078JAC4 4.493% 11/15/2025 DD 11/28/18	112.9708	175,000.00	2,970.66	197,698.96	0.22	22,698.96
75,000.000 EI DU PONT DE NEMOURS AND CO	100.0862	74,750.22	366.36	75,064.63		314.41
263534CP2 2.300% 07/15/2030 DD 05/15/20	100.0862	74,750.22	366.36	75,064.63	0.08	314.41
290,000.000 DUKE ENERGY CORP	106.8458	289,628.58	2,916.09	309,852.81		20,224.23
26441CBE4 3.400% 06/15/2029 DD 06/07/19	106.8458	289,628.58	2,916.09	309,852.81	0.34	20,224.23
75,000.000 EDISON INTERNATIONAL	103.3661	74,975.71	885.50	77,524.57		2,548.86
281020AP2 3.125% 11/15/2022 DD 11/19/19	103.3661	74,975.71	885.50	77,524.57	0.09	2,548.86
50,000.000 EMPOWER FINANCE 2020 LP 144A	92.6408	50,000.00	35.85	46,320.39		-3,679.61
29248HAB9 1.776% 03/17/2031 DD 09/17/20	92.6408	50,000.00	35.85	46,320.39	0.05	-3,679.61

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10,000.000 ENERGY N W WA ELEC REVENUE	103.4075	10,000.00	70.64	10,340.75		340.75
29270CL37 2.814% 07/01/2024 DD 05/06/15	103.4075	10,000.00	70.64	10,340.75	0.01	340.75
70,000.000 ENERGY TRANSFER OPERATING LP	109.1181	71,619.85	571.70	76,382.68		4,762.83
29273RAY5 4.900% 02/01/2024 DD 09/19/13	109.1181	71,619.85	571.70	76,382.68	0.08	4,762.83
230,000.000 ENLINK MIDSTREAM LLC 144A	96.6980	236,719.12	3,753.69	222,405.40		-14,313.72
29336TAC4 5.625% 01/15/2028 DD 12/17/20	96.6980	236,719.12	3,753.69	222,405.40	0.25	-14,313.72
40,000.000 ENTERGY LOUISIANA LLC	115.6569	42,351.20	900.37	46,262.75		3,911.55
29364WAK4 5.400% 11/01/2024 DD 11/16/09	115.6569	42,351.20	900.37	46,262.75	0.05	3,911.55
50,000.000 ENTERPRISE PRODUCTS OPERATING	103.1513	50,153.47	253.06	51,575.67		1,422.20
29379VAU7 4.050% 02/15/2022 DD 08/24/11	103.1513	50,153.47	253.06	51,575.67	0.06	1,422.20
45,000.000 ENTERPRISE PRODUCTS OPERATING	109.5469	44,931.29	211.02	49,296.11		4,364.82
29379VBE2 3.750% 02/15/2025 DD 10/14/14	109.5469	44,931.29	211.02	49,296.11	0.05	4,364.82
27,666.939 ETHIOPIAN LEASING 2012 LLC	105.1476	27,666.94	98.13	29,091.13		1,424.19
29766DAF1 2.646% 05/12/2026 DD 06/20/14	105.1476	27,666.94	98.13	29,091.13	0.03	1,424.19
89,163.480 FHLMC POOL #G0-7032	105.8904	91,145.72	222.89	94,415.54		3,269.82
3128M9ED0 3.000% 06/01/2042 DD 06/01/12	105.8904	91,145.72	222.89	94,415.54	0.11	3,269.82
27,774.040 FHLMC POOL #G0-7195	112.1549	29,462.64	104.16	31,149.96		1,687.32
3128M9KG6 4.500% 03/01/2042 DD 11/01/12	112.1549	29,462.64	104.16	31,149.96	0.03	1,687.32

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248,954.060 FHLMC POOL #G0-8775	107.9596	261,779.32	829.80	268,769.71		6,990.39
3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	107.9596	261,779.32	829.80	268,769.71	0.30	6,990.39
40,113.906 FHLMC POOL #G0-8515	105.9375	41,487.45	100.20	42,495.65		1,008.20
3128MJSD3 3.000% 12/01/2042 DD 12/01/12	105.9375	41,487.45	100.20	42,495.65	0.05	1,008.20
43,776.630 FHLMC POOL #G0-8606	109.6621	46,237.97	146.01	48,006.37		1,768.40
3128MJU81 4.000% 09/01/2044 DD 09/01/14	109.6621	46,237.97	146.01	48,006.37	0.05	1,768.40
146,069.616 FHLMC POOL #G0-8641	107.3405	150,988.90	425.94	156,791.79		5,802.89
3128MJWB2 3.500% 05/01/2045 DD 05/01/15	107.3405	150,988.90	425.94	156,791.79	0.17	5,802.89
977,095.585 FHLMC POOL #G0-8715	105.2317	1,009,878.25	2,442.80	1,028,213.97		18,335.72
3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.2317	1,009,878.25	2,442.80	1,028,213.97	1.14	18,335.72
40,820.419 FHLMC POOL #C0-3814	110.0764	43,478.66	136.09	44,933.64		1,454.98
31292LGX7 4.000% 03/01/2042 DD 03/01/12	110.0764	43,478.66	136.09	44,933.64	0.05	1,454.98
100,745.932 FHLMC POOL #C0-9029	106.3676	101,525.86	251.72	107,161.04		5,635.18
31292SA67 3.000% 03/01/2043 DD 02/01/13	106.3676	101,525.86	251.72	107,161.04	0.12	5,635.18
269,237.135 FHLMC POOL #ZS-4703	105.7337	286,148.55	673.01	284,674.49		-1,474.06
3132A5GL3 3.000% 02/01/2047 DD 09/01/18	105.7337	286,148.55	673.01	284,674.49	0.32	-1,474.06
86,494.444 FHLMC POOL #ZT-1777	107.2190	89,358.82	288.30	92,738.47		3,379.65
3132AD6N3 4.000% 03/01/2049 DD 03/01/19	107.2190	89,358.82	288.30	92,738.47	0.10	3,379.65

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77,418.185 FHLMC POOL #ZT-1864	107.2202	80,315.32	257.92	83,007.91		2,692.59
3132AEB96 4.000% 04/01/2049 DD 04/01/19	107.2202	80,315.32	257.92	83,007.91	0.09	2,692.59
48,229.850 FHLMC POOL #ZT-1951	105.4936	49,771.14	140.74	50,879.39		1,108.25
3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.4936	49,771.14	140.74	50,879.39	0.06	1,108.25
145,906.047 FHLMC POOL #ZT-2087	107.1933	151,392.04	486.31	156,401.51		5,009.47
3132AEJ80 4.000% 06/01/2049 DD 05/01/19	107.1933	151,392.04	486.31	156,401.51	0.17	5,009.47
67,134.640 FHLMC POOL #SD-0217	107.1795	70,244.61	223.82	71,954.56		1,709.95
3132DMG25 4.000% 01/01/2050 DD 01/01/20	107.1795	70,244.61	223.82	71,954.56	0.08	1,709.95
233,574.435 FHLMC POOL #SD-0210	104.9229	247,373.48	584.04	245,073.06		-2,300.42
3132DMGT6 3.000% 12/01/2049 DD 12/01/19	104.9229	247,373.48	584.04	245,073.06	0.27	-2,300.42
107,649.936 FHLMC POOL #SD-8001	105.4912	110,456.48	314.03	113,561.17		3,104.69
3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.4912	110,456.48	314.03	113,561.17	0.13	3,104.69
329,306.349 FHLMC POOL #SD-8090	99.7754	339,960.21	548.78	328,566.64		-11,393.57
3132DV7B5 2.000% 08/01/2050 DD 08/01/20	99.7754	339,960.21	548.78	328,566.64	0.37	-11,393.57
53,802.349 FHLMC POOL #Q0-5991	108.0748	55,378.49	156.86	58,146.78		2,768.29
3132GMKC5 3.500% 02/01/2042 DD 01/01/12	108.0748	55,378.49	156.86	58,146.78	0.06	2,768.29
67,623.429 FHLMC POOL #Q0-8998	108.1141	69,826.65	197.16	73,110.43		3,283.78
3132GUKK9 3.500% 06/01/2042 DD 06/01/12	108.1141	69,826.65	197.16	73,110.43	0.08	3,283.78

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353,202.710 FHLMC POOL #QA-3869	105.4807	363,998.02	1,030.13	372,560.84		8,562.82
31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.4807	363,998.02	1,030.13	372,560.84	0.41	8,562.82
339,386.464 FHLMC POOL #RA-3725	99.8362	351,547.00	565.75	338,830.41		-12,716.59
3133KKD63 2.000% 10/01/2050 DD 09/01/20	99.8362	351,547.00	565.75	338,830.41	0.38	-12,716.59
346,815.446 FHLMC POOL #RA-4349	102.8334	364,432.11	722.61	356,642.11		-7,790.00
3133KKZN2 2.500% 01/01/2051 DD 12/01/20	102.8334	364,432.11	722.61	356,642.11	0.40	-7,790.00
2,831.497 FNMA POOL #0190315	118.1888	3,070.85	14.18	3,346.51		275.66
31368HK44 6.000% 11/01/2031 DD 10/01/01	118.1888	3,070.85	14.18	3,346.51	0.00	275.66
219,318.990 FNMA GTD REMIC P/T 17-T1 A	107.0366	219,318.99	529.79	234,751.55		15,432.56
3136AV6R5 2.898% 06/25/2027 DD 04/01/17	107.0366	219,318.99	529.79	234,751.55	0.26	15,432.56
3,664.850 FNMA POOL #0252438	114.2849	3,944.37	18.29	4,188.37		244.00
31371HLT3 6.000% 05/01/2029 DD 04/01/99	114.2849	3,944.37	18.29	4,188.37	0.00	244.00
2,286.590 FNMA POOL #0254549	119.4700	2,486.32	11.47	2,731.79		245.47
31371KWJ6 6.000% 12/01/2032 DD 11/01/02	119.4700	2,486.32	11.47	2,731.79	0.00	245.47
3,628.628 FNMA POOL #0256799	117.5677	3,910.61	16.74	4,266.09		355.48
31371NGG4 5.500% 07/01/2037 DD 06/01/07	117.5677	3,910.61	16.74	4,266.09	0.00	355.48
990.640 FNMA POOL #0257123	117.4799	1,066.34	4.65	1,163.80		97.46
31371NSL0 5.500% 03/01/2038 DD 02/01/08	117.4799	1,066.34	4.65	1,163.80	0.00	97.46

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240,000.000 FHLMC MULTICLASS MTG K064 A2	110.0427	244,601.28	644.80	264,102.43		19,501.15
3137BXQY1 3.224% 03/25/2027 DD 05/01/17	110.0427	244,601.28	644.80	264,102.43	0.29	19,501.15
135,000.000 FREDDIE MAC STRUCTURED SR01 A3	104.2253	135,940.30	347.51	140,704.21		4,763.91
3137FCJG0 3.089% 11/25/2027 DD 12/01/17	104.2253	135,940.30	347.51	140,704.21	0.16	4,763.91
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX	106.7642	165,186.54	412.61	176,161.00		10,974.46
3137FCKD5 3.000% 10/25/2027 DD 12/01/17	106.7642	165,186.54	412.61	176,161.00	0.20	10,974.46
125,000.000 FHLMC MULTICLASS MTG K071 A2	110.7327	127,625.93	342.24	138,415.88		10,789.95
3137FCLD4 3.286% 11/25/2027 DD 12/01/17	110.7327	127,625.93	342.24	138,415.88	0.15	10,789.95
98,923.260 FHLMC MULTICLASS MTG K154 A1	108.8818	100,378.89	261.72	107,709.45		7,330.56
3137FDER9 3.176% 11/25/2028 DD 01/01/18	108.8818	100,378.89	261.72	107,709.45	0.12	7,330.56
300,000.000 FHLMC MULTICLASS MTG K087 A2	114.3017	324,724.95	942.71	342,905.04		18,180.09
3137FKUP9 3.771% 12/25/2028 DD 01/01/19	114.3017	324,724.95	942.71	342,905.04	0.38	18,180.09
300,000.000 FHLMC MULTICLASS MTG K089 A2	112.5922	320,944.41	890.63	337,776.54		16,832.13
3137FL6P4 3.563% 01/25/2029 DD 03/01/19	112.5922	320,944.41	890.63	337,776.54	0.38	16,832.13
300,000.000 FHLMC MULTICLASS MTG K090 A2	111.5257	318,295.34	855.60	334,576.95		16,281.61
3137FLMV3 3.422% 02/25/2029 DD 04/01/19	111.5257	318,295.34	855.60	334,576.95	0.37	16,281.61
42,408.650 FNMA POOL #0AH1566	116.2892	45,397.62	176.70	49,316.67		3,919.05
3138A2W47 5.000% 12/01/2040 DD 12/01/10	116.2892	45,397.62	176.70	49,316.67	0.05	3,919.05

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
4,667.000 FNMA POOL #0AH6893	109.0651	4,927.37	17.44	5,090.07		162.70
3138A8UT1 4.500% 03/01/2041 DD 03/01/11	109.0651	4,927.37	17.44	5,090.07	0.01	162.70
8,170.765 FNMA POOL #0AI4891	111.3690	8,639.61	30.69	9,099.70		460.09
3138AJNH1 4.500% 06/01/2041 DD 06/01/11	111.3690	8,639.61	30.69	9,099.70	0.01	460.09
18,302.723 FNMA POOL #0AJ4576	107.5537	18,670.61	53.32	19,685.25		1,014.64
3138AWCN1 3.500% 11/01/2041 DD 10/01/11	107.5537	18,670.61	53.32	19,685.25	0.02	1,014.64
54,770.210 FNMA POOL #0AJ7547	110.0006	57,748.87	182.51	60,247.58		2,498.71
3138E0L56 4.000% 01/01/2042 DD 12/01/11	110.0006	57,748.87	182.51	60,247.58	0.07	2,498.71
67,103.630 FNMA POOL #0AK9393	108.0721	69,456.29	195.61	72,520.31		3,064.02
3138EENK1 3.500% 04/01/2042 DD 03/01/12	108.0721	69,456.29	195.61	72,520.31	0.08	3,064.02
94,263.157 FNMA POOL #0AL1895	108.6862	99,471.85	274.97	102,451.05		2,979.20
3138EJC97 3.500% 06/01/2042 DD 06/01/12	108.6862	99,471.85	274.97	102,451.05	0.11	2,979.20
29,247.400 FNMA POOL #0AL3319	108.0176	30,602.43	85.25	31,592.35		989.92
3138EKVM4 3.500% 03/01/2043 DD 03/01/13	108.0176	30,602.43	85.25	31,592.35	0.04	989.92
50,368.152 FNMA POOL #0AL3423	116.2654	54,985.20	209.87	58,560.75		3,575.55
3138EKYV1 5.000% 05/01/2040 DD 03/01/13	116.2654	54,985.20	209.87	58,560.75	0.07	3,575.55
101,670.360 FNMA POOL #0AL5779	106.2716	102,652.49	254.20	108,046.71		5,394.22
3138ENM55 3.000% 09/01/2043 DD 09/01/14	106.2716	102,652.49	254.20	108,046.71	0.12	5,394.22

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
70,490.030 FNMA POOL #0AL7769	106.2424	72,013.47	176.16	74,890.29		2,876.82
3138EQT36 3.000% 12/01/2043 DD 11/01/15	106.2424	72,013.47	176.16	74,890.29	0.08	2,876.82
61,950.290 FNMA POOL #0AL7855	106.2483	63,990.86	155.00	65,821.13		1,830.27
3138EQWR9 3.000% 10/01/2043 DD 12/01/15	106.2483	63,990.86	155.00	65,821.13	0.07	1,830.27
168,119.430 FNMA POOL #0AL9106	110.9346	180,188.11	630.54	186,502.63		6,314.52
3138ERDL1 4.500% 02/01/2046 DD 09/01/16	110.9346	180,188.11	630.54	186,502.63	0.21	6,314.52
301,756.700 FNMA POOL #0AL9107	111.9127	322,916.72	1,131.58	337,704.21		14,787.49
3138ERDM9 4.500% 03/01/2046 DD 09/01/16	111.9127	322,916.72	1,131.58	337,704.21	0.38	14,787.49
81,429.171 FNMA POOL #0AR1183	106.3271	83,660.42	203.67	86,581.27		2,920.85
3138NXJ57 3.000% 01/01/2043 DD 12/01/12	106.3271	83,660.42	203.67	86,581.27	0.10	2,920.85
108,087.370 FNMA POOL #0AR6379	106.2956	111,367.07	270.32	114,892.07		3,525.00
3138W4CR0 3.000% 02/01/2043 DD 02/01/13	106.2956	111,367.07	270.32	114,892.07	0.13	3,525.00
260,657.170 FNMA POOL #0AS0024	108.3090	269,929.76	760.12	282,315.12		12,385.36
3138W9A26 3.500% 07/01/2043 DD 06/01/13	108.3090	269,929.76	760.12	282,315.12	0.31	12,385.36
404,580.118 FNMA POOL #0AS6075	109.1531	431,204.90	1,348.50	441,611.55		10,406.65
3138WFXD3 4.000% 10/01/2045 DD 09/01/15	109.1531	431,204.90	1,348.50	441,611.55	0.49	10,406.65
796,381.470 FNMA POOL #0AS6520	107.0618	835,696.61	2,322.83	852,620.07		16,923.46
3138WGG65 3.500% 01/01/2046 DD 12/01/15	107.0618	835,696.61	2,322.83	852,620.07	0.95	16,923.46

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
96,699.466 FNMA POOL #0AT0175	108.7737	98,094.47	282.10	105,183.60		7,089.13
3138WMFR7 3.500% 03/01/2043 DD 03/01/13	108.7737	98,094.47	282.10	105,183.60	0.12	7,089.13
104,312.470 FNMA POOL #0AT0942	106.2731	107,716.90	260.71	110,856.09		3,139.19
3138WNBL2 3.000% 04/01/2043 DD 04/01/13	106.2731	107,716.90	260.71	110,856.09	0.12	3,139.19
86,887.570 FNMA POOL #0AT3868	108.5483	89,429.89	253.35	94,314.97		4,885.08
3138WRJN1 3.500% 06/01/2043 DD 06/01/13	108.5483	89,429.89	253.35	94,314.97	0.10	4,885.08
200,766.292 FNMA POOL #0AY5580	107.5942	208,006.38	585.59	216,012.96		8,006.58
3138YKFW8 3.500% 06/01/2045 DD 06/01/15	107.5942	208,006.38	585.59	216,012.96	0.24	8,006.58
185,626.520 FNMA POOL #0AZ0846	109.3486	196,439.01	618.68	202,979.97		6,540.96
3138YR5G9 4.000% 07/01/2045 DD 07/01/15	109.3486	196,439.01	618.68	202,979.97	0.23	6,540.96
6,734.194 FNMA POOL #0694448	115.7010	7,238.90	30.92	7,791.53		552.63
31400QP98 5.500% 04/01/2033 DD 03/01/03	115.7010	7,238.90	30.92	7,791.53	0.01	552.63
8,541.527 FNMA POOL #0694655	116.4287	9,181.56	39.06	9,944.79		763.23
31400QWQ2 5.500% 04/01/2033 DD 03/01/03	116.4287	9,181.56	39.06	9,944.79	0.01	763.23
4,139.610 FNMA POOL #0702690	112.5377	4,408.41	17.36	4,658.62		250.21
31401AUP0 5.000% 07/01/2033 DD 07/01/03	112.5377	4,408.41	17.36	4,658.62	0.01	250.21
12,388.055 FNMA POOL #0725236	111.2137	13,028.70	46.50	13,777.21		748.51
31402CV58 4.500% 03/01/2034 DD 02/01/04	111.2137	13,028.70	46.50	13,777.21	0.02	748.51

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34,221.999 FNMA POOL #0745870	116.1576	36,368.38	142.60	39,751.45		3,383.07
31403DT33 5.000% 10/01/2036 DD 09/01/06	116.1576	36,368.38	142.60	39,751.45	0.04	3,383.07
4,044.560 FNMA POOL #0829186	116.2112	4,315.55	16.82	4,700.23		384.68
31407FF39 5.000% 07/01/2035 DD 07/01/05	116.2112	4,315.55	16.82	4,700.23	0.01	384.68
3,511.530 FNMA POOL #0850278	113.0948	3,784.07	16.12	3,971.36		187.29
31408FUB3 5.500% 12/01/2035 DD 12/01/05	113.0948	3,784.07	16.12	3,971.36	0.00	187.29
69.130 FNMA POOL #0879628	100.0815	69.46	0.31	69.19		-0.27
31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.0815	69.46	0.31	69.19	0.00	-0.27
126,977.540 FNMA POOL #0BE2335	107.0563	129,491.83	370.45	135,937.43		6,445.60
3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	107.0563	129,491.83	370.45	135,937.43	0.15	6,445.60
196,703.434 FNMA POOL #0BE5041	107.3363	201,553.74	573.81	211,134.24		9,580.50
3140FQS73 3.500% 11/01/2046 DD 12/01/16	107.3363	201,553.74	573.81	211,134.24	0.23	9,580.50
281,925.785 FNMA POOL #0BM4676	109.8044	290,281.93	939.61	309,566.82		19,284.89
3140J9FS5 4.000% 10/01/2048 DD 10/01/18	109.8044	290,281.93	939.61	309,566.82	0.34	19,284.89
98,275.870 FNMA POOL #0BN0334	107.3251	102,219.65	327.59	105,474.71		3,255.06
3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	107.3251	102,219.65	327.59	105,474.71	0.12	3,255.06
127,101.676 FNMA POOL #0BN6595	105.5450	129,964.29	370.76	134,149.47		4,185.18
3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.5450	129,964.29	370.76	134,149.47	0.15	4,185.18

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185,123.090 FNMA POOL #0BO2200	105.5534	191,203.99	540.02	195,403.75		4,199.76
3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.5534	191,203.99	540.02	195,403.75	0.22	4,199.76
333,245.136 FNMA POOL #0BO2263	105.5611	343,532.06	971.85	351,777.14		8,245.08
3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.5611	343,532.06	971.85	351,777.14	0.39	8,245.08
350,091.679 FNMA POOL #0BO3192	104.2885	359,329.36	875.21	365,105.49		5,776.13
3140JXRN0 3.000% 10/01/2049 DD 10/01/19	104.2885	359,329.36	875.21	365,105.49	0.41	5,776.13
514,591.160 FNMA POOL #0BQ3000	99.8362	532,769.76	857.77	513,748.03		-19,021.73
3140KNKN7 2.000% 10/01/2050 DD 10/01/20	99.8362	532,769.76	857.77	513,748.03	0.57	-19,021.73
426,979.822 FNMA POOL #0BQ5112	99.7744	440,317.53	711.68	426,016.47		-14,301.06
3140KQVE8 2.000% 11/01/2050 DD 11/01/20	99.7744	440,317.53	711.68	426,016.47	0.47	-14,301.06
333,940.050 FNMA POOL #0BQ5487	102.6606	350,688.70	695.64	342,824.80		-7,863.90
3140KRCZ0 2.500% 11/01/2050 DD 11/01/20	102.6606	350,688.70	695.64	342,824.80	0.38	-7,863.90
427,203.382 FNMA POOL #0BQ8722	100.6392	440,548.08	712.07	429,934.08		-10,614.00
3140KUVQ2 2.000% 11/01/2050 DD 11/01/20	100.6392	440,548.08	712.07	429,934.08	0.48	-10,614.00
113,945.550 FNMA POOL #0CA2474	107.3811	117,944.03	379.75	122,355.95		4,411.92
3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	107.3811	117,944.03	379.75	122,355.95	0.14	4,411.92
105,365.690 FNMA POOL #0CA2963	108.9104	111,171.99	395.25	114,754.21		3,582.22
3140QAJH4 4.500% 01/01/2049 DD 12/01/18	108.9104	111,171.99	395.25	114,754.21	0.13	3,582.22

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371,502.836 FNMA POOL #0CA4976	104.6537	394,687.87	928.76	388,791.44		-5,896.43
3140QCQ66 3.000% 01/01/2050 DD 12/01/19	104.6537	394,687.87	928.76	388,791.44	0.43	-5,896.43
430,255.244 FNMA POOL #0CA6427	104.9170	457,050.06	1,075.70	451,410.71		-5,639.35
3140QED90 3.000% 07/01/2050 DD 06/01/20	104.9170	457,050.06	1,075.70	451,410.71	0.50	-5,639.35
345,124.553 FNMA POOL #0CA7224	99.8362	357,863.43	575.28	344,559.09		-13,304.34
3140QFA25 2.000% 10/01/2050 DD 09/01/20	99.8362	357,863.43	575.28	344,559.09	0.38	-13,304.34
978,578.109 FNMA POOL #0CA7587	96.7197	988,405.14	1,223.26	946,477.77		-41,927.37
3140QFND7 1.500% 11/01/2050 DD 10/01/20	96.7197	988,405.14	1,223.26	946,477.77	1.05	-41,927.37
349,400.547 FNMA POOL #0CA7738	102.7398	367,583.62	727.88	358,973.47		-8,610.15
3140QFS42 2.500% 11/01/2050 DD 10/01/20	102.7398	367,583.62	727.88	358,973.47	0.40	-8,610.15
84,523.923 FNMA POOL #0FM1028	105.4035	86,760.21	246.45	89,091.20		2,330.99
3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.4035	86,760.21	246.45	89,091.20	0.10	2,330.99
422,250.260 FNMA POOL #0FM3480	102.6603	439,728.02	879.70	433,483.58		-6,244.44
3140X62N0 2.500% 06/01/2050 DD 06/01/20	102.6603	439,728.02	879.70	433,483.58	0.48	-6,244.44
243,171.364 FNMA POOL #0FM2714	105.1143	258,148.04	607.91	255,607.77		-2,540.27
3140X6AQ4 3.000% 03/01/2050 DD 03/01/20	105.1143	258,148.04	607.91	255,607.77	0.28	-2,540.27
232,657.100 FNMA POOL #0FM3241	104.8881	246,828.85	581.64	244,029.71		-2,799.14
3140X6S77 3.000% 07/01/2050 DD 06/01/20	104.8881	246,828.85	581.64	244,029.71	0.27	-2,799.14

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336,609.498 FNMA POOL #0FM4374	99.8822	348,254.25	561.02	336,212.97		-12,041.28
3140X72G3 2.000% 09/01/2050 DD 09/01/20	99.8822	348,254.25	561.02	336,212.97	0.37	-12,041.28
265,393.980 FNMA POOL #0FM3727	104.4059	280,723.51	663.48	277,086.90		-3,636.61
3140X7D97 3.000% 07/01/2050 DD 07/01/20	104.4059	280,723.51	663.48	277,086.90	0.31	-3,636.61
511,875.290 FNMA POOL #0FM4635	99.7744	531,462.11	853.12	510,720.43		-20,741.68
3140X8EH6 2.000% 11/01/2050 DD 10/01/20	99.7744	531,462.11	853.12	510,720.43	0.57	-20,741.68
1,097.687 FNMA POOL #0895203	112.2429	1,204.72	5.89	1,232.08		27.36
31410RRY7 6.500% 08/01/2036 DD 08/01/06	112.2429	1,204.72	5.89	1,232.08	0.00	27.36
1,443.155 FNMA POOL #0899147	115.5617	1,553.58	6.51	1,667.74		114.16
31410V5G1 5.500% 04/01/2037 DD 04/01/07	115.5617	1,553.58	6.51	1,667.74	0.00	114.16
2,543.966 FNMA POOL #0914724	116.9531	2,740.65	11.78	2,975.25		234.60
31411UG96 5.500% 04/01/2037 DD 03/01/07	116.9531	2,740.65	11.78	2,975.25	0.00	234.60
4,580.724 FNMA POOL #0929637	116.7920	4,936.34	21.08	5,349.92		413.58
31412MZA9 5.500% 06/01/2038 DD 06/01/08	116.7920	4,936.34	21.08	5,349.92	0.01	413.58
3,573.795 FNMA POOL #0933511	118.8679	3,888.30	17.98	4,248.09		359.79
31412SR80 6.000% 02/01/2038 DD 02/01/08	118.8679	3,888.30	17.98	4,248.09	0.00	359.79
8,763.000 FNMA POOL #0942165	119.0673	9,519.48	43.71	10,433.86		914.38
31413DFE2 6.000% 07/01/2037 DD 07/01/07	119.0673	9,519.48	43.71	10,433.86	0.01	914.38

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1,170.035 FNMA POOL #0946019	112.2429	1,286.66	6.28	1,313.28		26.62
31413HPC6 6.500% 09/01/2037 DD 09/01/07	112.2429	1,286.66	6.28	1,313.28	0.00	26.62
1,125.790 FNMA POOL #0946594	118.6888	1,220.88	5.58	1,336.19		115.31
31413JC77 6.000% 09/01/2037 DD 08/01/07	118.6888	1,220.88	5.58	1,336.19	0.00	115.31
1,327.150 FNMA POOL #0949301	114.2073	1,441.15	6.51	1,515.70		74.55
31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.2073	1,441.15	6.51	1,515.70	0.00	74.55
3,382.790 FNMA POOL #0972960	110.6675	3,617.81	14.03	3,743.65		125.84
31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.6675	3,617.81	14.03	3,743.65	0.00	125.84
3,792.609 FNMA POOL #0974151	117.9758	4,120.64	18.91	4,474.36		353.72
31414RWL5 6.000% 02/01/2038 DD 02/01/08	117.9758	4,120.64	18.91	4,474.36	0.00	353.72
3,155.722 FNMA POOL #0992032	117.5173	3,402.84	14.57	3,708.52		305.68
31415XA92 5.500% 10/01/2038 DD 10/01/08	117.5173	3,402.84	14.57	3,708.52	0.00	305.68
2,508.280 FNMA POOL #0992293	114.6530	2,680.97	10.54	2,875.82		194.85
31415XKE0 5.000% 01/01/2039 DD 01/01/09	114.6530	2,680.97	10.54	2,875.82	0.00	194.85
63,899.890 FNMA POOL #0AB3026	110.7050	66,861.63	212.97	70,740.40		3,878.77
31416YLG1 4.000% 05/01/2041 DD 04/01/11	110.7050	66,861.63	212.97	70,740.40	0.08	3,878.77
36,342.550 FNMA POOL #0AB5388	109.6836	38,530.76	121.21	39,861.83		1,331.07
31417B7A9 4.000% 06/01/2042 DD 05/01/12	109.6836	38,530.76	121.21	39,861.83	0.04	1,331.07

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
66,473.970 FNMA POOL #0AB6633	108.0729	69,523.72	193.75	71,840.33		2,316.61
31417DLP6 3.500% 10/01/2042 DD 10/01/12	108.0729	69,523.72	193.75	71,840.33	0.08	2,316.61
35,211.081 FNMA POOL #0AB9549	106.3226	35,275.69	88.04	37,437.34		2,161.65
31417GTF3 3.000% 06/01/2043 DD 05/01/13	106.3226	35,275.69	88.04	37,437.34	0.04	2,161.65
99,994.711 FNMA POOL #0AB9659	106.4588	100,396.38	249.86	106,453.21		6,056.83
31417GWV4 3.000% 06/01/2043 DD 05/01/13	106.4588	100,396.38	249.86	106,453.21	0.12	6,056.83
3,628.910 FNMA POOL #0AC3299	112.7500	3,828.67	13.64	4,091.60		262.93
31417MUZ4 4.500% 10/01/2039 DD 09/01/09	112.7500	3,828.67	13.64	4,091.60	0.00	262.93
28,840.380 FNMA POOL #0MA0170	116.3638	30,829.28	120.20	33,559.77		2,730.49
31417YFL6 5.000% 09/01/2039 DD 08/01/09	116.3638	30,829.28	120.20	33,559.77	0.04	2,730.49
37,952.940 FNMA POOL #0MA0907	110.1927	39,918.03	126.48	41,821.35		1,903.32
31418AAH1 4.000% 11/01/2041 DD 10/01/11	110.1927	39,918.03	126.48	41,821.35	0.05	1,903.32
92,901.180 FNMA POOL #0MA2671	106.9151	97,779.66	270.94	99,325.36		1,545.70
31418B6H4 3.500% 07/01/2046 DD 06/01/16	106.9151	97,779.66	270.94	99,325.36	0.11	1,545.70
105,309.190 FNMA POOL #0MA1926	112.3569	113,156.73	394.94	118,322.19		5,165.46
31418BD86 4.500% 06/01/2044 DD 05/01/14	112.3569	113,156.73	394.94	118,322.19	0.13	5,165.46
205,052.670 FNMA POOL #0MA2549	107.2259	214,963.63	597.99	219,869.61		4,905.98
31418BZP4 3.500% 03/01/2046 DD 02/01/16	107.2259	214,963.63	597.99	219,869.61	0.24	4,905.98

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
672,848.476 FNMA POOL #0MA3495	107.2624	691,712.80	2,242.85	721,713.14		30,000.34
31418C3D4 4.000% 09/01/2048 DD 09/01/18	107.2624	691,712.80	2,242.85	721,713.14	0.80	30,000.34
103,603.999 FNMA POOL #0MA3521	107.2313	107,776.72	345.34	111,095.94		3,319.22
31418C4F8 4.000% 11/01/2048 DD 10/01/18	107.2313	107,776.72	345.34	111,095.94	0.12	3,319.22
93,335.457 FNMA POOL #0MA3537	108.8558	98,164.25	349.99	101,601.01		3,436.76
31418C4X9 4.500% 12/01/2048 DD 11/01/18	108.8558	98,164.25	349.99	101,601.01	0.11	3,436.76
76,301.355 FNMA POOL #0MA3467	107.2749	79,229.66	254.28	81,852.21		2,622.55
31418CZ98 4.000% 05/01/2048 DD 08/01/18	107.2749	79,229.66	254.28	81,852.21	0.09	2,622.55
129,141.560 FNMA POOL #0MA3444	108.6973	136,250.92	484.22	140,373.39		4,122.47
31418CZJ6 4.500% 08/01/2048 DD 07/01/18	108.6973	136,250.92	484.22	140,373.39	0.16	4,122.47
99,572.125 FNMA POOL #0MA3614	105.5657	102,240.92	290.47	105,114.02		2,873.10
31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.5657	102,240.92	290.47	105,114.02	0.12	2,873.10
134,879.684 FNMA POOL #0MA3616	108.8697	141,136.72	505.84	146,843.12		5,706.40
31418DAS1 4.500% 03/01/2049 DD 02/01/19	108.8697	141,136.72	505.84	146,843.12	0.16	5,706.40
125,003.961 FNMA POOL #0MA3637	105.5591	128,372.77	364.56	131,953.08		3,580.31
31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.5591	128,372.77	364.56	131,953.08	0.15	3,580.31
146,045.242 FNMA POOL #0MA3692	105.5556	149,575.27	425.94	154,158.98		4,583.71
31418DC67 3.500% 07/01/2049 DD 06/01/19	105.5556	149,575.27	425.94	154,158.98	0.17	4,583.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
783,838.210 FNMA POOL #0MA3686	105.5456	795,993.28	2,286.17	827,306.61		31,313.33
31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.5456	795,993.28	2,286.17	827,306.61	0.92	31,313.33
131,905.180 FNMA POOL #0MA3744	104.1366	132,640.20	329.76	137,361.52		4,721.32
31418DES7 3.000% 07/01/2049 DD 07/01/19	104.1366	132,640.20	329.76	137,361.52	0.15	4,721.32
95,317.235 FNMA POOL #0MA3775	105.5494	97,833.87	278.07	100,606.76		2,772.89
31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.5494	97,833.87	278.07	100,606.76	0.11	2,772.89
164,075.831 FNMA POOL #0MA3834	104.0807	166,294.13	410.13	170,771.31		4,477.18
31418DHL9 3.000% 10/01/2049 DD 10/01/19	104.0807	166,294.13	410.13	170,771.31	0.19	4,477.18
180,644.570 FNMA POOL #0MA3905	104.2453	183,244.92	451.67	188,313.46		5,068.54
31418DKT8 3.000% 01/01/2050 DD 12/01/19	104.2453	183,244.92	451.67	188,313.46	0.21	5,068.54
331,968.095 FNMA POOL #0MA4119	99.7744	342,849.07	553.27	331,219.15		-11,629.92
31418DSH6 2.000% 09/01/2050 DD 08/01/20	99.7744	342,849.07	553.27	331,219.15	0.37	-11,629.92
341,220.280 FNMA POOL #0MA4158	99.7754	352,483.78	568.77	340,453.82		-12,029.96
31418DTQ5 2.000% 10/01/2050 DD 09/01/20	99.7754	352,483.78	568.77	340,453.82	0.38	-12,029.96
336,939.984 FNMA POOL #0MA4256	102.6404	348,769.57	709.43	345,836.43		-2,933.14
31418DWS7 2.500% 01/01/2050 DD 01/01/21	102.6404	348,769.57	709.43	345,836.43	0.38	-2,933.14
335,000.000 FNMA POOL #0MA4306	102.6404	346,971.60	705.35	343,845.23		-3,126.37
31418DYC0 2.500% 04/01/2051 DD 03/01/21	102.6404	346,971.60	705.35	343,845.23	0.38	-3,126.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,270.391 FNMA POOL #0AD3243	112.7263	21,387.87	76.03	22,850.06		1,462.19
31418QS95 4.500% 04/01/2040 DD 04/01/10	112.7263	21,387.87	76.03	22,850.06	0.03	1,462.19
47,249.764 FNMA POOL #0AD4223	112.3112	49,864.08	177.24	53,066.79		3,202.71
31418RVR9 4.500% 08/01/2040 DD 08/01/10	112.3112	49,864.08	177.24	53,066.79	0.06	3,202.71
21,105.540 FNMA POOL #0AE4446	110.1888	21,957.25	70.37	23,255.93		1,298.68
31419E5G0 4.000% 12/01/2040 DD 01/01/11	110.1888	21,957.25	70.37	23,255.93	0.03	1,298.68
49,976.923 FNMA POOL #0AE8306	110.6831	51,989.73	166.47	55,316.01		3,326.28
31419KGQ2 4.000% 11/01/2040 DD 10/01/10	110.6831	51,989.73	166.47	55,316.01	0.06	3,326.28
24,367.189 FNMA POOL #0AE8754	109.6352	25,347.69	81.22	26,715.03		1,367.34
31419KWQ4 4.000% 10/01/2040 DD 12/01/10	109.6352	25,347.69	81.22	26,715.03	0.03	1,367.34
270,000.000 FEDEX CORP	104.8053	298,291.75	1,295.34	282,974.26		-15,317.49
31428XBV7 3.100% 08/05/2029 DD 07/24/19	104.8053	298,291.75	1,295.34	282,974.26	0.31	-15,317.49
300,000.000 FISERV INC	107.7926	299,573.64	2,625.26	323,377.94		23,804.30
337738AU2 3.500% 07/01/2029 DD 06/24/19	107.7926	299,573.64	2,625.26	323,377.94	0.36	23,804.30
225,000.000 FLORIDA ST BRD OF ADMIN FIN CO	99.9184	225,000.00	1,211.62	224,816.45		-183.55
341271AF1 2.154% 07/01/2030 DD 09/16/20	99.9184	225,000.00	1,211.62	224,816.45	0.25	-183.55
80,000.000 FORD MOTOR CO	105.3750	80,000.00	1,093.90	84,300.00		4,300.00
345370CR9 4.346% 12/08/2026 DD 12/08/16	105.3750	80,000.00	1,093.90	84,300.00	0.09	4,300.00

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350,000.000 FRANCISCAN MISSIONARIES OF OUR	107.8908	350,000.00	3,425.02	377,617.72		27,617.72
351837AA7 3.914% 07/01/2049 DD 10/29/19	107.8908	350,000.00	3,425.02	377,617.72	0.42	27,617.72
175,000.000 FRESENIUS MEDICAL CARE US 144A	95.3234	174,495.80	507.08	166,815.92		-7,679.88
35805BAB4 2.375% 02/16/2031 DD 09/16/20	95.3234	174,495.80	507.08	166,815.92	0.19	-7,679.88
31,471.491 GNMA POOL #0AB9206	105.1549	31,151.80	78.74	33,093.81		1,942.01
36178WGP8 3.000% 11/15/2042 DD 11/01/12	105.1549	31,151.80	78.74	33,093.81	0.04	1,942.01
31,489.028 GNMA II POOL #0MA0784	110.9221	32,944.71	105.09	34,928.30		1,983.59
36179M2R0 4.000% 02/20/2043 DD 02/01/13	110.9221	32,944.71	105.09	34,928.30	0.04	1,983.59
33,822.480 GNMA II POOL #0MA0935	110.7145	35,082.75	112.84	37,446.37		2,363.62
36179NBC1 4.000% 04/20/2043 DD 04/01/13	110.7145	35,082.75	112.84	37,446.37	0.04	2,363.62
27,444.487 GNMA II POOL #0MA1092	112.1262	29,016.87	102.92	30,772.46		1,755.59
36179NF94 4.500% 06/20/2043 DD 06/01/13	112.1262	29,016.87	102.92	30,772.46	0.03	1,755.59
20,153.780 GNMA II POOL #0MA1226	111.9313	21,561.65	75.64	22,558.38		996.73
36179NLF3 4.500% 08/20/2043 DD 08/01/13	111.9313	21,561.65	75.64	22,558.38	0.03	996.73
10,321.910 GNMA II POOL #0MA1523	112.1315	10,968.78	38.75	11,574.11		605.33
36179NVQ8 4.500% 12/20/2043 DD 12/01/13	112.1315	10,968.78	38.75	11,574.11	0.01	605.33
39,154.810 GNMA II POOL #0MA2075	112.1319	42,419.84	146.94	43,905.02		1,485.18
36179QJU6 4.500% 07/20/2044 DD 07/01/14	112.1319	42,419.84	146.94	43,905.02	0.05	1,485.18

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36,958.730 GNMA II POOL #0MA2147	106.3772	37,153.60	92.38	39,315.66		2,162.06
36179QL41 3.000% 08/20/2044 DD 08/01/14	106.3772	37,153.60	92.38	39,315.66	0.04	2,162.06
92,234.396 GNMA POOL #0AE7016	108.3828	95,145.07	269.08	99,966.22		4,821.15
36181AYM8 3.500% 06/15/2043 DD 06/01/13	108.3828	95,145.07	269.08	99,966.22	0.11	4,821.15
30,192.782 GNMA POOL #0AE7500	107.4688	31,129.88	88.04	32,447.83		1,317.95
36181BKM1 3.500% 06/15/2043 DD 06/01/13	107.4688	31,129.88	88.04	32,447.83	0.04	1,317.95
270,000.000 GLP CAPITAL LP / GLP FINANCING	103.3475	294,856.65	2,305.97	279,038.25		-15,818.40
361841AQ2 4.000% 01/15/2031 DD 06/25/20	103.3475	294,856.65	2,305.97	279,038.25	0.31	-15,818.40
39,190.540 GNMA POOL #0758269	110.7941	41,686.72	130.58	43,420.82		1,734.10
36230TFJ6 4.000% 04/15/2041 DD 04/01/11	110.7941	41,686.72	130.58	43,420.82	0.05	1,734.10
120,000.000 GTP ACQUISITION PARTNERS 144A	106.3063	120,000.00	190.91	127,567.60		7,567.60
36246MAU3 3.482% 06/15/2050 DD 05/29/15	106.3063	120,000.00	190.91	127,567.60	0.14	7,567.60
275,000.000 GS MORTGAGE SECURITIES GC34 A4	108.6864	282,420.85	803.52	298,887.60		16,466.75
36250VAD4 3.506% 10/10/2048 DD 10/01/15	108.6864	282,420.85	803.52	298,887.60	0.33	16,466.75
300,000.000 GS MORTGAGE SECURITIES GS1 A3	109.8342	308,982.55	933.41	329,502.66		20,520.11
36252AAC0 3.734% 11/10/2048 DD 11/01/15	109.8342	308,982.55	933.41	329,502.66	0.37	20,520.11
300,000.000 GS MORTGAGE SECURITIES GC40 A3	104.4769	302,897.66	726.02	313,430.61		10,532.95
36257HBN5 2.904% 07/10/2052 DD 07/01/19	104.4769	302,897.66	726.02	313,430.61	0.35	10,532.95

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350,000.000	GAINESVILLE FL UTILITIES SYS R	124.8419	407,308.00	8,749.50	436,946.58		29,638.58
362848UP6	5.000% 10/01/2044 DD 04/12/19	124.8419	407,308.00	8,749.50	436,946.58	0.49	29,638.58
115,000.000	GENERAL DYNAMICS CORP	109.2913	114,129.02	1,520.58	125,685.05		11,556.03
369550BG2	3.500% 05/15/2025 DD 05/11/18	109.2913	114,129.02	1,520.58	125,685.05	0.14	11,556.03
75,000.000	GENERAL ELECTRIC CO	118.4681	78,674.66	995.94	88,851.08		10,176.42
36962GT95	5.550% 01/05/2026 DD 01/05/06	118.4681	78,674.66	995.94	88,851.08	0.10	10,176.42
50,000.000	GENERAL MOTORS CO	129.6777	49,966.63	1,649.94	64,838.85		14,872.22
37045VAK6	6.600% 04/01/2036 DD 02/23/16	129.6777	49,966.63	1,649.94	64,838.85	0.07	14,872.22
40,000.000	GENERAL MOTORS FINANCIAL CO IN	105.3215	39,968.72	583.76	42,128.61		2,159.89
37045XBK1	3.700% 05/09/2023 DD 05/09/16	105.3215	39,968.72	583.76	42,128.61	0.05	2,159.89
100,000.000	GENERAL MOTORS FINANCIAL CO IN	110.9977	100,971.29	900.34	110,997.68		10,026.39
37045XBT2	4.350% 01/17/2027 DD 01/17/17	110.9977	100,971.29	900.34	110,997.68	0.12	10,026.39
200,000.000	GENERAL MOTORS FINANCIAL CO IN	118.5596	204,290.51	2,339.12	237,119.12		32,828.61
37045XCS3	5.650% 01/17/2029 DD 01/17/19	118.5596	204,290.51	2,339.12	237,119.12	0.26	32,828.61
280,000.000	GILROY CA UNIF SCH DIST	100.6058	280,000.00	1,569.76	281,696.35		1,696.35
376087GM8	3.364% 08/01/2047 DD 10/31/19	100.6058	280,000.00	1,569.76	281,696.35	0.31	1,696.35
60,000.000	GLENCORE FUNDING LLC 144A	110.0896	59,907.81	1,178.74	66,053.75		6,145.94
378272AH1	4.625% 04/29/2024 DD 04/29/14	110.0896	59,907.81	1,178.74	66,053.75	0.07	6,145.94

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115,000.000	GOLDMAN SACHS GROUP INC/THE	109.6769	115,053.24	410.61	126,128.46		11,075.22
38143U8H7	3.750% 02/25/2026 DD 02/25/16	109.6769	115,053.24	410.61	126,128.46	0.14	11,075.22
80,000.000	HP INC	104.3226	81,040.64	789.67	83,458.06		2,417.42
40434LAC9	3.400% 06/17/2030 DD 06/17/20	104.3226	81,040.64	789.67	83,458.06	0.09	2,417.42
150,000.000	HACKENSACK MERIDIAN HEALTH INC	92.8501	150,000.00	359.29	139,275.12		-10,724.88
404530AD9	2.875% 09/01/2050 DD 08/26/20	92.8501	150,000.00	359.29	139,275.12	0.15	-10,724.88
150,000.000	HEALTHCARE TRUST OF AMERICA HO	103.1264	149,551.52	581.26	154,689.63		5,138.11
42225UAG9	3.100% 02/15/2030 DD 09/16/19	103.1264	149,551.52	581.26	154,689.63	0.17	5,138.11
220,000.000	HILTON DOMESTIC OPERATING 144A	97.0600	220,741.88	1,305.62	213,532.00		-7,209.88
432833AN1	3.625% 02/15/2032 DD 02/02/21	97.0600	220,741.88	1,305.62	213,532.00	0.24	-7,209.88
90,000.000	HUDSON PACIFIC PROPERTIES LP	107.1197	89,890.33	1,481.42	96,407.77		6,517.44
44409MAA4	3.950% 11/01/2027 DD 10/02/17	107.1197	89,890.33	1,481.42	96,407.77	0.11	6,517.44
230,000.000	ISTAR INC	101.7500	236,075.19	1,581.41	234,025.00		-2,050.19
45031UCJ8	5.500% 02/15/2026 DD 09/01/20	101.7500	236,075.19	1,581.41	234,025.00	0.26	-2,050.19
185,000.000	ICAHN ENTERPRISES LP / ICAHN E	104.7500	187,321.66	4,367.84	193,787.50		6,465.84
451102BT3	6.250% 05/15/2026 DD 05/10/19	104.7500	187,321.66	4,367.84	193,787.50	0.22	6,465.84
195,000.000	INDIANAPOLIS IN LOCAL PUBLIC I	132.9960	242,722.53	2,486.08	259,342.24		16,619.71
45528S4Z6	6.004% 01/15/2040 DD 02/17/10	132.9960	242,722.53	2,486.08	259,342.24	0.29	16,619.71

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25,000.000 INTERCONTINENTAL EXCHANGE INC	108.3012	24,931.83	462.74	27,075.30		2,143.47
45866FAA2 4.000% 10/15/2023 DD 10/08/13	108.3012	24,931.83	462.74	27,075.30	0.03	2,143.47
275,000.000 INTERNATIONAL BUSINESS MACHINE	108.7162	311,902.85	3,657.65	298,969.68		-12,933.17
459200KA8 3.500% 05/15/2029 DD 05/15/19	108.7162	311,902.85	3,657.65	298,969.68	0.33	-12,933.17
300,000.000 IRON MOUNTAIN INC 144A	101.2450	308,603.21	668.27	303,735.00		-4,868.21
46284VAF8 4.875% 09/15/2029 DD 09/09/19	101.2450	308,603.21	668.27	303,735.00	0.34	-4,868.21
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5	108.4142	282,448.67	824.60	298,139.05		15,690.38
46590JAW7 3.598% 11/15/2048 DD 10/01/15	108.4142	282,448.67	824.60	298,139.05	0.33	15,690.38
205,000.000 JPMORGAN CHASE & CO	105.8291	204,389.88	2,882.92	216,949.69		12,559.81
46625HJJ0 3.375% 05/01/2023 DD 05/01/13	105.8291	204,389.88	2,882.92	216,949.69	0.24	12,559.81
98,238.030 JP MORGAN CHASE COMMERC C10 A5	103.8706	102,225.74	257.30	102,040.38		-185.36
46639JAE0 3.143% 12/15/2047 DD 03/01/13	103.8706	102,225.74	257.30	102,040.38	0.11	-185.36
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3	109.2004	330,302.13	950.46	327,601.14		-2,700.99
46644YAU4 3.801% 08/15/2048 DD 08/01/15	109.2004	330,302.13	950.46	327,601.14	0.36	-2,700.99
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ	113.1540	110,000.00	1,095.76	124,469.43		14,469.43
47770VAY6 3.985% 01/01/2029 DD 02/01/13	113.1540	110,000.00	1,095.76	124,469.43	0.14	14,469.43
180,000.000 KELLOGG CO	113.3060	179,520.27	2,924.45	203,950.72		24,430.45
487836BW7 4.300% 05/15/2028 DD 05/14/18	113.3060	179,520.27	2,924.45	203,950.72	0.23	24,430.45

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
115,000.000 KEURIG DR PEPPER INC	98.1585	114,643.88	118.32	112,882.28		-1,761.60
49271VAN0 2.250% 03/15/2031 DD 03/15/21	98.1585	114,643.88	118.32	112,882.28	0.13	-1,761.60
180,000.000 KEYCORP	101.1722	179,876.89	2,295.14	182,109.90		2,233.01
49326EEJ8 2.550% 10/01/2029 DD 09/11/19	101.1722	179,876.89	2,295.14	182,109.90	0.20	2,233.01
100,000.000 KEYSIGHT TECHNOLOGIES INC	114.1891	99,916.68	2,238.75	114,189.07		14,272.39
49338LAE3 4.600% 04/06/2027 DD 04/06/17	114.1891	99,916.68	2,238.75	114,189.07	0.13	14,272.39
40,000.000 KILROY REALTY LP	109.8978	39,887.93	874.48	43,959.11		4,071.18
49427RAL6 4.375% 10/01/2025 DD 09/16/15	109.8978	39,887.93	874.48	43,959.11	0.05	4,071.18
260,000.000 KILROY REALTY LP	100.6466	259,718.06	991.32	261,681.22		1,963.16
49427RAP7 3.050% 02/15/2030 DD 09/17/19	100.6466	259,718.06	991.32	261,681.22	0.29	1,963.16
300,000.000 KROGER CO/THE	125.9247	369,674.56	3,440.28	377,774.10		8,099.54
501044CN9 5.400% 07/15/2040 DD 07/13/10	125.9247	369,674.56	3,440.28	377,774.10	0.42	8,099.54
15,000.000 LABORATORY CORP OF AMERICA HOL	107.4343	14,933.76	249.95	16,115.14		1,181.38
50540RAN2 4.000% 11/01/2023 DD 11/01/13	107.4343	14,933.76	249.95	16,115.14	0.02	1,181.38
170,000.000 LAZARD GROUP LLC	112.7443	168,767.53	267.28	191,665.29		22,897.76
52107QAJ4 4.500% 09/19/2028 DD 09/19/18	112.7443	168,767.53	267.28	191,665.29	0.21	22,897.76
90,000.000 LEXINGTON REALTY TRUST	108.3422	90,305.06	1,171.47	97,507.94		7,202.88
529043AD3 4.400% 06/15/2024 DD 05/20/14	108.3422	90,305.06	1,171.47	97,507.94	0.11	7,202.88

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
115,000.000 LIFE STORAGE LP	110.6582	114,610.16	1,317.70	127,256.98		12,646.82
53227JAA2 3.875% 12/15/2027 DD 12/07/17	110.6582	114,610.16	1,317.70	127,256.98	0.14	12,646.82
75,000.000 LIFE STORAGE LP	94.3894	74,660.10	862.08	70,792.07		-3,868.03
53227JAC8 2.200% 10/15/2030 DD 09/23/20	94.3894	74,660.10	862.08	70,792.07	0.08	-3,868.03
200,000.000 LINCOLN NATIONAL CORP	103.4681	199,817.08	1,295.40	206,936.13		7,119.05
534187BJ7 3.050% 01/15/2030 DD 08/19/19	103.4681	199,817.08	1,295.40	206,936.13	0.23	7,119.05
315,000.000 LOS ANGELES CA CMNTY CLG DIST	156.8012	467,290.08	3,464.95	493,923.84		26,633.76
54438CNZ1 6.600% 08/01/2042 DD 07/22/10	156.8012	467,290.08	3,464.95	493,923.84	0.55	26,633.76
55,000.000 LOS ANGELES CA DEPT WTR & PWR	137.4784	66,541.10	785.98	75,613.11		9,072.01
544495UG7 5.716% 07/01/2039 DD 06/02/10	137.4784	66,541.10	785.98	75,613.11	0.08	9,072.01
275,000.000 LOWE'S COS INC	94.9173	273,725.60	1,586.96	261,022.58		-12,703.02
548661DX2 1.300% 04/15/2028 DD 10/22/20	94.9173	273,725.60	1,586.96	261,022.58	0.29	-12,703.02
95,000.000 MPLX LP	112.3038	95,368.76	1,345.61	106,688.62		11,319.86
55336VBN9 4.250% 12/01/2027 DD 12/01/19	112.3038	95,368.76	1,345.61	106,688.62	0.12	11,319.86
175,000.000 MARATHON PETROLEUM CORP	108.0121	171,904.52	3,325.34	189,021.11		17,116.59
56585ABD3 3.800% 04/01/2028 DD 04/01/19	108.0121	171,904.52	3,325.34	189,021.11	0.21	17,116.59
45,000.000 MARSH & MCLENNAN COS INC	100.0438	45,020.81	458.92	45,019.70		-1.11
571748AR3 4.800% 07/15/2021 DD 07/15/11	100.0438	45,020.81	458.92	45,019.70	0.05	-1.11

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90,000.000 MASCO CORP	129.3990	92,784.28	731.37	116,459.07		23,674.79
574599AY2 6.500% 08/15/2032 DD 08/20/02	129.3990	92,784.28	731.37	116,459.07	0.13	23,674.79
75,000.000 MASSACHUSETTS ST WTR RESOURCES	104.7012	75,000.00	388.10	78,525.92		3,525.92
576051WJ1 3.104% 08/01/2039 DD 11/01/19	104.7012	75,000.00	388.10	78,525.92	0.09	3,525.92
34,000.000 MEDTRONIC INC	109.6420	33,855.05	54.40	37,278.27		3,423.22
585055BS4 3.500% 03/15/2025 DD 03/15/15	109.6420	33,855.05	54.40	37,278.27	0.04	3,423.22
175,000.000 MERCY HEALTH/OH	108.8747	175,000.00	2,465.91	190,530.71		15,530.71
58942HAA9 3.382% 11/01/2025 DD 04/29/15	108.8747	175,000.00	2,465.91	190,530.71	0.21	15,530.71
125,000.000 MERCY HEALTH/OH	108.5469	125,000.00	740.89	135,683.66		10,683.66
58942HAB7 3.555% 08/01/2027 DD 12/21/17	108.5469	125,000.00	740.89	135,683.66	0.15	10,683.66
85,000.000 MET TRANSPRTN AUTH NY REVENUE	136.5855	110,107.07	2,141.52	116,097.69		5,990.62
59259YBY4 6.668% 11/15/2039 DD 01/13/10	136.5855	110,107.07	2,141.52	116,097.69	0.13	5,990.62
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R	102.6438	125,000.00	2,181.56	128,304.74		3,304.74
59334DLS1 3.490% 10/01/2042 DD 11/06/19	102.6438	125,000.00	2,181.56	128,304.74	0.14	3,304.74
230,000.000 MICROCHIP TECHNOLOGY INC	107.2500	230,000.00	3,321.95	246,675.00		16,675.00
595017AP9 4.333% 06/01/2023 DD 05/29/18	107.2500	230,000.00	3,321.95	246,675.00	0.27	16,675.00
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC	105.8457	145,000.00	1,769.07	153,476.27		8,476.27
60636AVL4 3.229% 05/15/2050 DD 04/03/20	105.8457	145,000.00	1,769.07	153,476.27	0.17	8,476.27

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100,000.000 MORGAN STANLEY	113.0375	100,247.54	280.56	113,037.52		12,789.98
6174467Y9 4.350% 09/08/2026 DD 09/08/14	113.0375	100,247.54	280.56	113,037.52	0.13	12,789.98
65,000.000 MOUNT SINAI HOSPITALS GROUP IN	104.3823	65,000.00	622.26	67,848.48		2,848.48
623115AC6 3.831% 07/01/2035 DD 12/21/17	104.3823	65,000.00	622.26	67,848.48	0.08	2,848.48
155,000.000 NP SPE II LLC 1A A2 144A	101.6246	154,999.56	162.00	157,518.08		2,518.52
62954JAB0 3.241% 09/20/2049 DD 08/29/19	101.6246	154,999.56	162.00	157,518.08	0.18	2,518.52
125,000.000 NOV INC	100.5048	124,190.30	1,500.22	125,631.05		1,440.75
637071AM3 3.600% 12/01/2029 DD 11/14/19	100.5048	124,190.30	1,500.22	125,631.05	0.14	1,440.75
45,000.000 NAVIENT CORP	105.0110	44,815.05	1,151.56	47,254.95		2,439.90
63938CAB4 5.875% 10/25/2024 DD 11/06/14	105.0110	44,815.05	1,151.56	47,254.95	0.05	2,439.90
30,000.000 NAVIENT CORP	101.8750	30,000.00	363.34	30,562.50		562.50
63938CAD0 6.625% 07/26/2021 DD 07/29/16	101.8750	30,000.00	363.34	30,562.50	0.03	562.50
75,000.000 NETFLIX INC 144A	106.2800	75,000.00	804.01	79,710.00		4,710.00
64110LAY2 3.625% 06/15/2025 DD 04/28/20	106.2800	75,000.00	804.01	79,710.00	0.09	4,710.00
200,000.000 NEW JERSEY ST TRANSPRTN TRUST	104.4798	200,000.00	2,443.11	208,959.50		8,959.50
6461366S5 4.131% 06/15/2042 DD 12/18/19	104.4798	200,000.00	2,443.11	208,959.50	0.23	8,959.50
195,000.000 NEW YORK NY	132.0713	235,389.07	3,889.85	257,538.98		22,149.91
64966HTX8 5.985% 12/01/2036 DD 12/17/09	132.0713	235,389.07	3,889.85	257,538.98	0.29	22,149.91

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100,000.000 NEW YORK ST THRUWAY AUTH	102.6130	100,000.00	875.18	102,613.02		2,613.02
650009S61 3.500% 01/01/2042 DD 10/30/19	102.6130	100,000.00	875.18	102,613.02	0.11	2,613.02
310,000.000 NEW YORK TRANSPRTN DEV CORP LE	109.4959	310,000.00	1,097.40	339,437.35		29,437.35
650117AA2 4.248% 09/01/2035 DD 04/15/20	109.4959	310,000.00	1,097.40	339,437.35	0.38	29,437.35
315,000.000 N TX TOLLWAY AUTH REVENUE	158.5341	482,504.12	5,290.62	499,382.48		16,878.36
66285WFB7 6.718% 01/01/2049 DD 08/12/09	158.5341	482,504.12	5,290.62	499,382.48	0.56	16,878.36
200,000.000 O'REILLY AUTOMOTIVE INC	113.2757	199,641.02	2,900.19	226,551.33		26,910.31
67103HAG2 4.350% 06/01/2028 DD 05/17/18	113.2757	199,641.02	2,900.19	226,551.33	0.25	26,910.31
50,000.000 OAKLAND CA PENSN OBLG	109.6549	49,716.24	643.31	54,827.43		5,111.19
672319CE8 4.350% 12/15/2023 DD 07/30/12	109.6549	49,716.24	643.31	54,827.43	0.06	5,111.19
110,000.000 OCCIDENTAL PETROLEUM CORP	93.7500	109,534.86	481.29	103,125.00		-6,409.86
674599CS2 3.500% 08/15/2029 DD 08/08/19	93.7500	109,534.86	481.29	103,125.00	0.11	-6,409.86
275,000.000 OHIO ST WTR DEV AUTH REVENUE	126.8630	328,478.36	4,583.04	348,873.31		20,394.95
67765QHN9 5.000% 06/01/2044 DD 11/19/19	126.8630	328,478.36	4,583.04	348,873.31	0.39	20,394.95
200,000.000 OKLAHOMA GAS AND ELECTRIC CO	106.8995	199,493.32	301.58	213,798.98		14,305.66
678858BU4 3.300% 03/15/2030 DD 06/07/19	106.8995	199,493.32	301.58	213,798.98	0.24	14,305.66
80,000.000 OMEGA HEALTHCARE INVESTORS INC	108.9597	80,270.30	1,980.72	87,167.75		6,897.45
681936BB5 4.950% 04/01/2024 DD 10/01/14	108.9597	80,270.30	1,980.72	87,167.75	0.10	6,897.45

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23,319.320	ONEMAIN FINANCIAL I 1A A1 144A	100.1599	23,316.78	26.81	23,356.60		39.82
68267LAA6	2.370% 09/14/2032 DD 09/06/17	100.1599	23,316.78	26.81	23,356.60	0.03	39.82
210,000.000	ONEOK INC	108.7322	209,457.18	417.52	228,337.59		18,880.41
682680AW3	4.350% 03/15/2029 DD 03/13/19	108.7322	209,457.18	417.52	228,337.59	0.25	18,880.41
300,000.000	ONEMAIN FINANCIAL IS 2A A 144A	106.2464	299,883.08	455.76	318,739.29		18,856.21
68269BAA6	3.140% 10/14/2036 DD 09/20/19	106.2464	299,883.08	455.76	318,739.29	0.35	18,856.21
320,000.000	ORACLE CORP	107.6967	382,985.30	4,737.02	344,629.44		-38,355.86
68389XBE4	3.900% 05/15/2035 DD 05/05/15	107.6967	382,985.30	4,737.02	344,629.44	0.38	-38,355.86
315,000.000	OSCEOLA CNTY FL TOURIST DEV TA	104.2399	326,066.89	6,727.88	328,355.72		2,288.83
68803PDH0	4.272% 10/01/2040 DD 06/08/16	104.2399	326,066.89	6,727.88	328,355.72	0.37	2,288.83
215,000.000	OWL ROCK TECHNOLOGY FINAN 144A	102.2195	213,633.77	2,340.59	219,771.94		6,138.17
691205AE8	3.750% 06/17/2026 DD 12/17/20	102.2195	213,633.77	2,340.59	219,771.94	0.24	6,138.17
275,000.000	PNC FINANCIAL SERVICES GROUP I	101.4030	294,717.05	1,359.73	278,858.34		-15,858.71
693475AZ8	2.550% 01/22/2030 DD 01/22/20	101.4030	294,717.05	1,359.73	278,858.34	0.31	-15,858.71
275,000.000	PACIFIC GAS AND ELECTRIC CO	108.6201	315,219.00	3,156.32	298,705.24		-16,513.76
694308JM0	4.550% 07/01/2030 DD 07/02/20	108.6201	315,219.00	3,156.32	298,705.24	0.33	-16,513.76
130,000.000	PAR PHARMACEUTICAL INC 144A	106.3200	140,497.17	4,893.42	138,216.00		-2,281.17
69888XAA7	7.500% 04/01/2027 DD 03/28/19	106.3200	140,497.17	4,893.42	138,216.00	0.15	-2,281.17

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175,000.000 PENSKE TRUCK LEASING CO L 144A	111.9659	174,662.16	1,360.66	195,940.36		21,278.20
709599BE3 4.450% 01/29/2026 DD 01/29/19	111.9659	174,662.16	1,360.66	195,940.36	0.22	21,278.20
45,000.000 PHILIP MORRIS INTERNATIONAL IN	108.3207	44,761.94	572.55	48,744.32		3,982.38
718172BM0 3.250% 11/10/2024 DD 11/10/14	108.3207	44,761.94	572.55	48,744.32	0.05	3,982.38
180,000.000 PORT OF MORROW OR TRANSMISSION	111.1979	180,000.00	528.24	200,156.22		20,156.22
73474TAD2 3.521% 09/01/2027 DD 12/18/14	111.1979	180,000.00	528.24	200,156.22	0.22	20,156.22
75,000.000 PROVIDENCE HEALTH & SERVICES O	109.3096	75,000.00	1,642.08	81,982.20		6,982.20
743755AJ9 4.379% 10/01/2023 DD 09/18/13	109.3096	75,000.00	1,642.08	81,982.20	0.09	6,982.20
60,000.000 QUEST DIAGNOSTICS INC	109.6343	60,659.69	1,274.32	65,780.59		5,120.90
74834LAV2 4.250% 04/01/2024 DD 03/17/14	109.6343	60,659.69	1,274.32	65,780.59	0.07	5,120.90
275,000.000 RAYTHEON TECHNOLOGIES CORP	98.3424	287,716.60	1,561.32	270,441.47		-17,275.13
75513EAD3 2.250% 07/01/2030 DD 05/18/20	98.3424	287,716.60	1,561.32	270,441.47	0.30	-17,275.13
50,000.000 RETAIL PROPERTIES OF AMERICA I	104.6640	49,895.74	91.46	52,332.02		2,436.28
76131VAA1 4.000% 03/15/2025 DD 03/12/15	104.6640	49,895.74	91.46	52,332.02	0.06	2,436.28
250,000.000 ROPER TECHNOLOGIES INC	104.0715	251,012.11	337.11	260,178.72		9,166.61
776743AG1 2.950% 09/15/2029 DD 08/26/19	104.0715	251,012.11	337.11	260,178.72	0.29	9,166.61
50,000.000 RYDER SYSTEM INC	101.6143	49,998.91	651.80	50,807.17		808.26
78355HKB4 3.450% 11/15/2021 DD 02/24/16	101.6143	49,998.91	651.80	50,807.17	0.06	808.26

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200,000.000 SBL HOLDINGS INC 144A	100.8826	199,144.61	1,220.16	201,765.20		2,620.59
78397DAB4 5.000% 02/18/2031 DD 02/16/21	100.8826	199,144.61	1,220.16	201,765.20	0.22	2,620.59
125,000.000 SSM HEALTH CARE CORP	105.9188	124,606.77	1,536.43	132,398.52		7,791.75
784710AB1 3.688% 06/01/2023 DD 05/08/18	105.9188	124,606.77	1,536.43	132,398.52	0.15	7,791.75
47,508.330 SOFI PROFESSIONAL D A2FX 144A	102.2500	47,496.58	23.66	48,577.25		1,080.67
78471CAB5 2.650% 09/25/2040 DD 07/25/17	102.2500	47,496.58	23.66	48,577.25	0.05	1,080.67
315,000.000 SAN FRANCISCO CITY & CNTY CA P	134.9906	411,913.64	7,875.33	425,220.23		13,306.59
79765RTK5 6.000% 11/01/2040 DD 08/04/10	134.9906	411,913.64	7,875.33	425,220.23	0.47	13,306.59
75,000.000 SANTA MONICA-MALIBU CA UNIF SC	101.7236	75,000.00	389.28	76,292.72		1,292.72
802498UX1 3.114% 08/01/2043 DD 11/06/19	101.7236	75,000.00	389.28	76,292.72	0.08	1,292.72
90,000.000 SANTANDER HOLDINGS USA INC	111.1797	89,892.71	862.62	100,061.71		10,169.00
80282KAP1 4.400% 07/13/2027 DD 01/13/18	111.1797	89,892.71	862.62	100,061.71	0.11	10,169.00
200,000.000 SANTANDER HOLDINGS USA INC	106.9143	199,887.76	2,220.58	213,828.65		13,940.89
80282KAW6 3.500% 06/07/2024 DD 06/07/19	106.9143	199,887.76	2,220.58	213,828.65	0.24	13,940.89
60,000.000 7-ELEVEN INC 144A	90.2587	59,350.10	209.67	54,155.23		-5,194.87
817826AF7 2.500% 02/10/2041 DD 02/10/21	90.2587	59,350.10	209.67	54,155.23	0.06	-5,194.87
90,000.000 SOUTHWEST AIRLINES CO	114.9085	106,261.62	1,369.79	103,417.66		-2,843.96
844741BK3 5.125% 06/15/2027 DD 06/08/20	114.9085	106,261.62	1,369.79	103,417.66	0.12	-2,843.96

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250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT	102.5433	250,000.00	1,850.96	256,358.25		6,358.25
84765EAA6 3.487% 07/15/2049 DD 10/29/19	102.5433	250,000.00	1,850.96	256,358.25	0.29	6,358.25
84,970.890 SPIRIT AIRLINES PASS THROUGH T	99.8100	84,970.89	1,742.64	84,809.42		-161.47
84858DAA6 4.100% 10/01/2029 DD 08/11/15	99.8100	84,970.89	1,742.64	84,809.42	0.09	-161.47
125,000.000 ONEMAIN FINANCE CORP	113.7425	125,000.00	392.70	142,178.13		17,178.13
85172FAM1 6.875% 03/15/2025 DD 03/12/18	113.7425	125,000.00	392.70	142,178.13	0.16	17,178.13
75,000.000 ONEMAIN FINANCE CORP	106.3750	75,482.07	1,523.32	79,781.25		4,299.18
85172FAR0 5.375% 11/15/2029 DD 11/07/19	106.3750	75,482.07	1,523.32	79,781.25	0.09	4,299.18
205,000.000 STARBUCKS CORP	102.2680	204,279.06	220.40	209,649.45		5,370.39
855244AV1 2.000% 03/12/2027 DD 03/12/20	102.2680	204,279.06	220.40	209,649.45	0.23	5,370.39
90,000.000 STARBUCKS CORP	100.1243	95,935.50	872.57	90,111.89		-5,823.61
855244AZ2 2.550% 11/15/2030 DD 05/07/20	100.1243	95,935.50	872.57	90,111.89	0.10	-5,823.61
210,000.000 STORE CAPITAL CORP	111.2169	208,715.37	443.87	233,555.54		24,840.17
862121AB6 4.625% 03/15/2029 DD 02/28/19	111.2169	208,715.37	443.87	233,555.54	0.26	24,840.17
35,000.000 SUBURBAN PROPANE PARTNERS LP/S	101.6250	35,119.68	167.71	35,568.75		449.07
864486AJ4 5.750% 03/01/2025 DD 02/25/15	101.6250	35,119.68	167.71	35,568.75	0.04	449.07
210,000.000 TRUIST BANK	107.1855	209,958.67	3,359.54	225,089.55		15,130.88
86787EBC0 3.200% 04/01/2024 DD 03/18/19	107.1855	209,958.67	3,359.54	225,089.55	0.25	15,130.88

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
270,000.000 SYSCO CORP	125.0160	349,720.34	8,072.89	337,543.10		-12,177.24
871829BL0 5.950% 04/01/2030 DD 04/02/20	125.0160	349,720.34	8,072.89	337,543.10	0.38	-12,177.24
50,000.000 NUVEEN FINANCE LLC 144A	111.0114	49,986.68	859.04	55,505.70		5,519.02
87246YAC0 4.125% 11/01/2024 DD 10/30/14	111.0114	49,986.68	859.04	55,505.70	0.06	5,519.02
300,000.000 3M CO	101.9036	297,218.54	657.28	305,710.72		8,492.18
88579YBJ9 2.375% 08/26/2029 DD 08/26/19	101.9036	297,218.54	657.28	305,710.72	0.34	8,492.18
220,000.000 TOLEDO HOSPITAL/THE	115.2531	220,000.00	4,425.57	253,556.89		33,556.89
889184AC1 5.325% 11/15/2028 DD 10/25/18	115.2531	220,000.00	4,425.57	253,556.89	0.28	33,556.89
80,000.000 TOYOTA MOTOR CREDIT CORP	103.2035	79,960.61	487.76	82,562.79		2,602.18
89236TCQ6 2.800% 07/13/2022 DD 07/13/15	103.2035	79,960.61	487.76	82,562.79	0.09	2,602.18
0.000 TREEHOUSE FOODS INC 144A	0.0000	0.00	-4.15	0.00		0.00
89469AAC8 6.000% 02/15/2024 DD 01/29/16	0.0000	0.00	-4.15	0.00	0.00	0.00
245,000.000 TRI-STATE GENERATION AND TRANS	112.9237	283,263.98	4,797.61	276,662.98		-6,601.00
89566EAH1 4.700% 11/01/2044 DD 05/01/15	112.9237	283,263.98	4,797.61	276,662.98	0.31	-6,601.00
55,000.000 TRI-STATE GENERATION AND TRANS	104.1435	60,089.79	778.92	57,278.93		-2,810.86
89566EAK4 4.250% 06/01/2046 DD 05/23/16	104.1435	60,089.79	778.92	57,278.93	0.06	-2,810.86
70,000.000 TYSON FOODS INC	109.2566	70,404.21	345.55	76,479.61		6,075.40
902494AX1 3.950% 08/15/2024 DD 08/08/14	109.2566	70,404.21	345.55	76,479.61	0.09	6,075.40

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105,000.000 UDR INC	105.1899	104,696.22	713.44	110,449.35		5,753.13
90265EAQ3 3.200% 01/15/2030 DD 07/02/19	105.1899	104,696.22	713.44	110,449.35	0.12	5,753.13
15,112.440 US AIRWAYS 2011-1 CLASS A PASS	102.8778	14,729.68	476.97	15,547.34		817.66
903436AA1 7.125% 04/22/2025 DD 06/28/11	102.8778	14,729.68	476.97	15,547.34	0.02	817.66
99,568.320 ITE RAIL FUND LEVERE 1A A 144A	99.7783	99,560.54	18.06	99,347.55		-212.99
90352WAD6 2.250% 02/28/2051 DD 02/25/21	99.7783	99,560.54	18.06	99,347.55	0.11	-212.99
75,000.000 UNITED RENTALS NORTH AMERICA I	100.7060	75,000.00	363.21	75,529.50		529.50
911363AM1 3.875% 02/15/2031 DD 08/10/20	100.7060	75,000.00	363.21	75,529.50	0.08	529.50
380,000.000 U S TREASURY BOND	101.6602	370,706.61	3,595.30	386,308.59		15,601.98
912810RS9 2.500% 05/15/2046 DD 05/15/16	101.6602	370,706.61	3,595.30	386,308.59	0.43	15,601.98
540,000.000 U S TREASURY BOND	111.5977	554,745.22	6,130.94	602,627.34		47,882.12
912810RX8 3.000% 05/15/2047 DD 05/15/17	111.5977	554,745.22	6,130.94	602,627.34	0.67	47,882.12
577,879.853 US TREAS-CPI INFLAT	111.2734	556,291.69	606.61	643,026.78		86,735.09
9128283R9 0.500% 01/15/2028 DD 01/15/18	111.2734	556,291.69	606.61	643,026.78	0.72	86,735.09
253,775.900 US TREAS-CPI INFLAT	114.5488	261,969.14	466.19	290,697.32		28,728.18
9128285W6 0.875% 01/15/2029 DD 01/15/19	114.5488	261,969.14	466.19	290,697.32	0.32	28,728.18
10,224.900 US TREAS-CPI INFLAT	109.9102	10,298.18	5.37	11,238.20		940.02
9128287D6 0.250% 07/15/2029 DD 07/15/19	109.9102	10,298.18	5.37	11,238.20	0.01	940.02

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1,000,000.000 U S TREASURY NOTE	103.0703	1,032,422.02	5,446.43	1,030,703.12		-1,718.90
912828R69 1.625% 05/31/2023 DD 05/31/16	103.0703	1,032,422.02	5,446.43	1,030,703.12	1.15	-1,718.90
1,000,000.000 U S TREASURY NOTE	98.7031	994,963.94	1,864.64	987,031.25		-7,932.69
912828Z94 1.500% 02/15/2030 DD 02/15/20	98.7031	994,963.94	1,864.64	987,031.25	1.10	-7,932.69
430,000.000 U S TREASURY NOTE	90.9336	419,033.99	1,017.09	391,014.45		-28,019.54
912828ZQ6 0.625% 05/15/2030 DD 05/15/20	90.9336	419,033.99	1,017.09	391,014.45	0.44	-28,019.54
315,000.000 UNIV OF CALIFORNIA CA REVENUES	135.2137	413,520.66	6,866.34	425,923.28		12,402.62
91412F7Y7 5.770% 05/15/2043 DD 08/27/09	135.2137	413,520.66	6,866.34	425,923.28	0.47	12,402.62
60,692.420 VSE 2016-A VOI MORTGA A A 144A	100.6855	60,686.17	128.55	61,108.48		422.31
918290AA5 2.540% 07/20/2033 DD 09/20/16	100.6855	60,686.17	128.55	61,108.48	0.07	422.31
210,000.000 VALERO ENERGY CORP	107.6927	208,664.18	4,199.82	226,154.76		17,490.58
91913YAW0 4.000% 04/01/2029 DD 03/25/19	107.6927	208,664.18	4,199.82	226,154.76	0.25	17,490.58
25,000.000 VENTAS REALTY LP	111.9995	24,903.11	218.92	27,999.89		3,096.78
92277GAG2 4.125% 01/15/2026 DD 07/16/15	111.9995	24,903.11	218.92	27,999.89	0.03	3,096.78
100,000.000 VENTAS REALTY LP	110.4426	99,481.43	1,924.98	110,442.59		10,961.16
92277GAL1 3.850% 04/01/2027 DD 03/29/17	110.4426	99,481.43	1,924.98	110,442.59	0.12	10,961.16
170,000.000 VERIZON COMMUNICATIONS INC	112.9157	206,513.90	1,545.96	191,956.72		-14,557.18
92343VCV4 4.272% 01/15/2036 DD 07/15/15	112.9157	206,513.90	1,545.96	191,956.72	0.21	-14,557.18

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125,000.000 VERIZON COMMUNICATIONS INC	116.0517	124,708.51	786.78	145,064.63		20,356.12
92343VEA8 4.500% 08/10/2033 DD 08/10/17	116.0517	124,708.51	786.78	145,064.63	0.16	20,356.12
185,000.000 VISA INC	118.1192	184,797.34	2,291.00	218,520.43		33,723.09
92826CAE2 4.150% 12/14/2035 DD 12/14/15	118.1192	184,797.34	2,291.00	218,520.43	0.24	33,723.09
50,000.000 WP CAREY INC	112.2353	49,907.48	1,062.00	56,117.67		6,210.19
92936UAE9 4.250% 10/01/2026 DD 09/12/16	112.2353	49,907.48	1,062.00	56,117.67	0.06	6,210.19
35,000.000 WRKCO INC	112.1390	34,989.15	489.99	39,248.65		4,259.50
92940PAF1 4.200% 06/01/2032 DD 05/20/19	112.1390	34,989.15	489.99	39,248.65	0.04	4,259.50
95,000.000 WELLS FARGO & CO	108.0618	94,809.66	489.67	102,658.68		7,849.02
94974BFN5 4.125% 08/15/2023 DD 08/15/13	108.0618	94,809.66	489.67	102,658.68	0.11	7,849.02
150,000.000 WELLS FARGO COMMERCIAL C30 A4	109.4693	154,042.96	457.87	164,203.91		10,160.95
94989NBE6 3.664% 09/15/2058 DD 08/01/15	109.4693	154,042.96	457.87	164,203.91	0.18	10,160.95
175,000.000 WELLS FARGO COMMERCIAL LC22 A4	110.1876	179,935.28	559.86	192,828.37		12,893.09
94989TAZ7 3.839% 09/15/2058 DD 09/01/15	110.1876	179,935.28	559.86	192,828.37	0.21	12,893.09
280,000.000 WELLS FARGO COMMERCIAL C51 A4	102.9018	288,124.95	772.52	288,124.95		0.00
95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9018	288,124.95	772.52	288,124.95	0.32	0.00
100,000.000 WELLTOWER INC	111.2852	99,969.87	1,964.70	111,285.16		11,315.29
95040QAD6 4.250% 04/15/2028 DD 04/10/18	111.2852	99,969.87	1,964.70	111,285.16	0.12	11,315.29

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
205,000.000 WESTERN MIDSTREAM OPERATING LP	104.9200	205,426.99	2,383.42	215,086.00		9,659.01
958254AF1 4.650% 07/01/2026 DD 07/12/16	104.9200	205,426.99	2,383.42	215,086.00	0.24	9,659.01
125,000.000 WHIRLPOOL CORP	115.7735	123,767.82	547.77	144,716.81		20,948.99
963320AW6 4.750% 02/26/2029 DD 02/26/19	115.7735	123,767.82	547.77	144,716.81	0.16	20,948.99
85,000.000 WILLIAMS COS INC/THE	108.2811	84,188.37	704.04	92,038.96		7,850.59
96950FAQ7 3.900% 01/15/2025 DD 06/27/14	108.2811	84,188.37	704.04	92,038.96	0.10	7,850.59
140,000.000 WYNN LAS VEGAS LLC / WYNN 144A	105.6500	144,965.57	641.70	147,910.00		2,944.43
983130AV7 5.500% 03/01/2025 DD 02/18/15	105.6500	144,965.57	641.70	147,910.00	0.16	2,944.43
53,020.184 ANGEL OAK MORTGAGE T 2 A1 144A	100.8715	53,474.54	162.22	53,482.28		7.74
03463VAA3 VAR RT 07/27/2048 DD 06/01/18	100.8715	53,474.54	162.22	53,482.28	0.06	7.74
17,762.650 ANGEL OAK MORTGAGE T 2 A1 144A	101.8330	17,762.55	53.63	18,088.23		325.68
03463WAA1 VAR RT 03/25/2049 DD 03/01/19	101.8330	17,762.55	53.63	18,088.23	0.02	325.68
118,999.990 BX COMMERCIAL MORTG IND B 144A	100.0000	118,999.99	56.53	118,999.97		-0.02
056059AG3 VAR RT 11/15/2035 DD 10/31/18	100.0000	118,999.99	56.53	118,999.97	0.13	-0.02
250,000.000 BANK OF AMERICA CORP	108.4706	280,987.74	1,762.74	271,176.47		-9,811.27
06051GGR4 VAR RT 07/21/2028 DD 07/21/17	108.4706	280,987.74	1,762.74	271,176.47	0.30	-9,811.27
91,160.680 BRAVO RESIDENTIAL NQM1 A1 144A	101.1364	91,160.64	202.43	92,196.65		1,036.01
10568HAA3 VAR RT 07/25/2059 DD 07/01/19	101.1364	91,160.64	202.43	92,196.65	0.10	1,036.01

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99,504.230 COLT 2020-1 MORTGAGE 1 A1 144A	100.9248	99,503.27	206.22	100,424.41		921.14
12597KAA7 VAR RT 02/25/2050 DD 01/01/20	100.9248	99,503.27	206.22	100,424.41	0.11	921.14
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4	106.8603	71,869.14	246.14	74,802.20		2,933.06
12625UBF9 VAR RT 07/10/2045 DD 07/01/13	106.8603	71,869.14	246.14	74,802.20	0.08	2,933.06
300,000.000 CITIGROUP INC	109.8631	298,903.64	2,633.43	329,589.24		30,685.60
172967LD1 VAR RT 01/10/2028 DD 01/10/17	109.8631	298,903.64	2,633.43	329,589.24	0.37	30,685.60
140,000.000 CITIGROUP INC	103.5007	151,403.00	1,697.17	144,900.99		-6,502.01
17308CC53 VAR RT 11/05/2030 DD 11/05/19	103.5007	151,403.00	1,697.17	144,900.99	0.16	-6,502.01
72,919.448 COLT 2019-4 MORTGAGE 4 A1 144A	100.8867	72,918.92	156.86	73,566.03		647.11
196860AA8 VAR RT 11/25/2049 DD 09/01/19	100.8867	72,918.92	156.86	73,566.03	0.08	647.11
86,000.000 FREMF 2014-K40 MORT K40 B 144A	108.4739	90,877.44	291.71	93,287.55		2,410.11
30285FAE9 VAR RT 11/25/2047 DD 11/01/14	108.4739	90,877.44	291.71	93,287.55	0.10	2,410.11
295,000.000 FHLMC MULTICLASS MTG K063 A2	111.2020	300,545.59	843.20	328,045.81		27,500.22
3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	111.2020	300,545.59	843.20	328,045.81	0.36	27,500.22
250,000.000 FHLMC MULTICLASS MTG KW02 A2	110.3831	254,662.94	699.98	275,957.78		21,294.84
3137BWFW9 VAR RT 12/25/2026 DD 03/01/17	110.3831	254,662.94	699.98	275,957.78	0.31	21,294.84
184,216.810 GCAT 2019-NQM3 TR NQM3 A1 144A	102.5494	184,212.71	412.30	188,913.14		4,700.43
36167VAA2 VAR RT 11/25/2059 DD 11/01/19	102.5494	184,212.71	412.30	188,913.14	0.21	4,700.43

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142,743.030 GS MORTGAGE-BACKED PJ4 A2 144A	101.3320	147,046.40	356.81	144,644.37		-2,402.03
36259VAB9 VAR RT 01/25/2051 DD 09/01/20	101.3320	147,046.40	356.81	144,644.37	0.16	-2,402.03
231,377.380 GS MORTGAGE-BACKED SECU PJ5 A2	102.0795	238,473.19	578.46	236,188.87		-2,284.32
36260DAB6 VAR RT 03/27/2051 DD 10/01/20	102.0795	238,473.19	578.46	236,188.87	0.26	-2,284.32
300,000.000 GOLDMAN SACHS GROUP INC/THE	111.7823	301,105.60	5,279.16	335,346.95		34,241.35
38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	111.7823	301,105.60	5,279.16	335,346.95	0.37	34,241.35
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A	101.4550	359,918.30	875.13	355,092.33		-4,825.97
46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	101.4550	359,918.30	875.13	355,092.33	0.40	-4,825.97
279,196.070 JP MORGAN MORTGAGE T 1 A3 144A	101.1406	290,494.19	581.56	282,380.58		-8,113.61
46592EAC0 VAR RT 06/25/2051 DD 01/01/21	101.1406	290,494.19	581.56	282,380.58	0.31	-8,113.61
301,852.370 JP MORGAN MORTGAGE T 3 A3 144A	101.2606	311,641.09	628.99	305,657.52		-5,983.57
46592KAC6 VAR RT 07/01/2051 DD 02/01/21	101.2606	311,641.09	628.99	305,657.52	0.34	-5,983.57
41,054.440 JP MORGAN CHASE COMMERC C13 A4	106.4604	41,422.63	136.71	43,706.70		2,284.07
46640JAR8 VAR RT 01/15/2046 DD 07/01/13	106.4604	41,422.63	136.71	43,706.70	0.05	2,284.07
280,000.000 JPMORGAN CHASE & CO	108.0735	274,140.42	1,875.12	302,605.82		28,465.40
46647PAM8 VAR RT 01/23/2029 DD 01/23/18	108.0735	274,140.42	1,875.12	302,605.82	0.34	28,465.40
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A	101.4348	229,878.64	562.65	228,228.28		-1,650.36
46651XAK8 VAR RT 06/25/2050 DD 01/01/20	101.4348	229,878.64	562.65	228,228.28	0.25	-1,650.36

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300,000.000 MORGAN STANLEY	114.4328	309,779.95	2,536.88	343,298.29		33,518.34
6174468G7 VAR RT 01/23/2030 DD 01/23/19	114.4328	309,779.95	2,536.88	343,298.29	0.38	33,518.34
93,593.820 NEW RESIDENTIAL M NQM4 A1 144A	101.6070	93,593.90	194.37	95,097.90		1,504.00
64828EAA3 VAR RT 09/25/2059 DD 09/01/19	101.6070	93,593.90	194.37	95,097.90	0.11	1,504.00
285,350.540 NEW RESIDENTIAL MOR 4A B1 144A	109.0412	297,070.51	951.08	311,149.54		14,079.03
64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	109.0412	297,070.51	951.08	311,149.54	0.35	14,079.03
260,000.000 PROVIDENT FUNDING MO 1 A4 144A	101.3700	265,395.25	650.07	263,562.00		-1,833.25
743874AG4 VAR RT 02/25/2050 DD 02/01/20	101.3700	265,395.25	650.07	263,562.00	0.29	-1,833.25
68,198.430 SG RESIDENTIAL MORTG 3 A1 144A	101.4261	68,197.36	153.76	69,170.98		973.62
78432BAA7 VAR RT 09/25/2059 DD 10/01/19	101.4261	68,197.36	153.76	69,170.98	0.08	973.62
140,000.000 SOFI PROFESSIONAL LOA E B 144A	103.7955	137,807.92	90.65	145,313.76		7,505.84
78470RAD9 VAR RT 07/25/2040 DD 11/22/16	103.7955	137,807.92	90.65	145,313.76	0.16	7,505.84
6,823.453 TOWD POINT MORTGAGE 4 A1 144A	104.4670	6,889.27	16.43	7,128.26		238.99
89178BAA2 VAR RT 10/25/2059 DD 10/01/19	104.4670	6,889.27	16.43	7,128.26	0.01	238.99
64,563.650 VERUS SECURITIZATION 1 A1 144A	101.0671	64,563.17	129.89	65,252.58		689.41
92536PAA2 VAR RT 01/25/2060 DD 01/01/20	101.0671	64,563.17	129.89	65,252.58	0.07	689.41
119,927.440 VERUS SECURITIZATION 4 A1 144A	101.7738	119,927.44	263.90	122,054.75		2,127.31
92537KAA2 VAR RT 11/25/2059 DD 10/01/19	101.7738	119,927.44	263.90	122,054.75	0.14	2,127.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,719.590 WFRBS COMMERCIAL MO C4 A4 144A	100.4147	31,954.09	121.36	29,842.84		-2,111.25
92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	100.4147	31,954.09	121.36	29,842.84	0.03	-2,111.25
270,000.000 WELLS FARGO & CO	102.9416	290,297.80	3,274.43	277,942.26		-12,355.54
95000U2G7 VAR RT 10/30/2030 DD 10/31/19	102.9416	290,297.80	3,274.43	277,942.26	0.31	-12,355.54
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A	102.6874	410,689.37	1,000.06	410,749.48		60.11
95002KAE3 VAR RT 12/25/2049 DD 02/01/20	102.6874	410,689.37	1,000.06	410,749.48	0.46	60.11
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL	113.8739	209,815.38	474.98	239,135.12		29,319.74
960386AM2 VAR RT 09/15/2028 DD 09/14/18	113.8739	209,815.38	474.98	239,135.12	0.27	29,319.74
25,000.000 TRAVEL + LEISURE CO	112.0000	24,993.49	825.44	28,000.00		3,006.51
98310WAM0 VAR RT 10/01/2025 DD 09/15/15	112.0000	24,993.49	825.44	28,000.00	0.03	3,006.51
2,575,000.000 U S TREASURY BD PRIN STRIP	52.7012	1,721,483.93	0.00	1,357,055.87		-364,428.06
912803EV1 0.000% 11/15/2046 DD 11/15/16	52.7012	1,721,483.93	0.00	1,357,055.87	1.51	-364,428.06
9,325.000 ISHARES IBOXX HIGH YLD CORP	87.1800	799,684.03	0.00	812,953.50		13,269.47
464288513	87.1800	799,684.03	0.00	812,953.50	0.90	13,269.47
78,584.000 VANECK FALLEN ANGEL HIGH YLD	31.9300	2,220,135.84	0.00	2,509,187.12		289,051.28
92189F437	31.9300	2,220,135.84	0.00	2,509,187.12	2.79	289,051.28
SUBTOTAL UNITED STATES		**80,342,350.12**	**494,669.45**	**82,557,519.88**		**2,215,169.76**
		80,342,350.12	**494,669.45**	**82,557,519.88**	**91.64**	**2,215,169.76**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**85,720,188.46**	**538,672.70**	**88,148,494.35**		**2,428,305.89**
		85,720,188.46	**538,672.70**	**88,148,494.35**	**97.88**	**2,428,305.89**

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
TOTAL FIXED INCOME SECURITIES						
		85,720,188.46	**538,672.70**	**88,148,494.35**	**97.88**	**2,428,305.89**
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	90.7913	217,105.98	595.45	222,438.69		5,332.71
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	90.7913	217,105.98	595.45	222,438.69	0.25	5,332.71
TOTAL ASSETS - BASE:		**87,451,797.71**	**539,307.40**	**89,885,436.31**	**99.82**	**2,433,638.60**
NET ASSETS - BASE:				**90,424,743.71**		

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
10,628.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	10,628.31	10,628.31	2	0.00
		10,628.31	**10,628.31**	**2**	**0.00**
	COMMON STOCK				
16	CUSIP # 001055102 AFLAC INC	818.88	816.39	0	0.00
	CUSIP # 00123Q104 AGNC INVESTMENT CORP	0.00	0.00	0	1.32
37	CUSIP # 002824100 ABBOTT LABORATORIES	4,434.08	3,450.17	1	0.00
34	CUSIP # 00287Y109 ABBVIE INC	3,679.48	3,290.55	1	0.00
16	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,488.00	957.77	0	0.00
9	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,278.33	2,821.52	1	0.00
	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	0.00	0.00	0	0.25
25	CUSIP # 007903107 ADVANCED MICRO DEVICES	1,962.50	1,115.03	0	0.00
5	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	635.70	446.43	0	0.00
3	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	844.02	685.43	0	4.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 012653101 ALBEMARLE CORP	0.00	0.00	0	1.56
	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	0.00	0.00	0	2.18
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	458.73	378.09	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	541.53	275.18	0	0.00
6	CUSIP # 020002101 ALLSTATE CORPORATION	689.40	705.12	0	0.00
6	CUSIP # 02079K107 ALPHABET INC CL C	12,411.78	8,253.02	2	0.00
6	CUSIP # 02079K305 ALPHABET INC	12,375.12	8,267.30	2	0.00
30	CUSIP # 02209S103 ALTRIA GROUP INC	1,534.80	1,554.45	0	0.00
7	CUSIP # 023135106 AMAZON.COM INC	21,658.56	13,932.60	4	0.00
9	CUSIP # 025537101 AMERICAN ELECTRIC POWER	762.30	757.94	0	0.00
11	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,555.84	1,284.05	0	4.73
15	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	693.15	703.65	0	0.00
7	CUSIP # 03027X100 AMERICAN TOWER CORP	1,673.42	1,472.50	0	0.00
3	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	449.76	342.36	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 03076C106				
2	AMERIPRISE FINANCIAL INC	464.90	250.58	0	0.00
	CUSIP # 031100100				
5	AMETEK INC	638.65	419.03	0	0.00
	CUSIP # 031162100				
11	AMGEN INC	2,736.91	2,260.68	0	0.00
	CUSIP # 032095101				
10	AMPHENOL CORP CL A	659.70	511.32	0	1.16
	CUSIP # 032654105				
6	ANALOG DEVICES INC	930.48	751.04	0	0.00
	CUSIP # 035710409				
	ANNALY CAPITAL MANAGEMENT INC	0.00	0.00	0	6.38
	CUSIP # 03662Q105				
2	ANSYS INC	679.12	511.70	0	0.00
	CUSIP # 036752103				
5	ANTHEM INC	1,794.75	1,441.68	0	0.00
	CUSIP # 037833100				
272	APPLE INC	33,224.80	14,896.79	6	0.00
	CUSIP # 038222105				
16	APPLIED MATERIALS INC	2,137.60	1,001.29	0	0.00
	CUSIP # 039483102				
9	ARCHER-DANIELS-MIDLAND CO	513.00	389.22	0	0.00
	CUSIP # 052769106				
4	AUTODESK INC	1,108.60	744.83	0	0.00
	CUSIP # 053015103				
8	AUTO DATA PROCESSING INC.	1,507.76	1,320.03	0	5.58
	CUSIP # 053484101				
4	AVALONBAY COMMUNITIES INC	738.04	772.56	0	3.18

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	CUSIP # 058498106				
12	BALL CORPORATION	1,016.88	908.56	0	0.00
	CUSIP # 060505104				
139	BANK OF AMERICA CORP	5,377.91	3,849.40	1	0.00
	CUSIP # 064058100				
14	BANK OF NEW YORK MELLON CORP	662.06	680.05	0	0.00
	CUSIP # 071813109				
9	BAXTER INTERNATIONAL INC	759.06	732.69	0	1.72
	CUSIP # 075887109				
7	BECTON DICKINSON AND CO	1,702.05	1,716.18	0	0.00
	CUSIP # 084670702				
34	BERKSHIRE HATHAWAY INC CL B	8,685.98	6,798.64	2	0.00
	CUSIP # 086516101				
4	BEST BUY INC	459.24	325.01	0	2.10
	CUSIP # 09062X103				
3	BIOGEN IDEC INC	839.25	712.32	0	0.00
	CUSIP # 09247X101				
3	BLACKROCK INC	2,261.88	1,599.89	0	0.00
	CUSIP # 09857L108				
1	BOOKING HOLDINGS INC	2,329.84	2,344.92	0	0.00
	CUSIP # 101121101				
	BOSTON PROPERTIES INC	0.00	0.00	0	2.94
	CUSIP # 101137107				
32	BOSTON SCIENTIFIC CORP.	1,236.80	1,237.19	0	0.00
	CUSIP # 110122108				
38	BRISTOL-MYERS SQUIBB COMPANY	2,398.94	2,377.82	0	18.62
	CUSIP # 11133T103				
	BROADRIDGE FINANCIAL SOLUTIONS	0.00	0.00	0	1.15

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 11135F101 BROADCOM INC	3,245.62	3,202.85	1	0.00
	CUSIP # 115637209 BROWN FORMAN CORP CL B	0.00	0.00	0	0.36
6	CUSIP # 12504L109 CBRE GROUP INC	474.66	331.99	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	331.50	193.54	0	0.00
	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	0.00	0.00	0	1.02
6	CUSIP # 125523100 CIGNA CORP	1,450.44	1,474.68	0	0.00
6	CUSIP # 12572Q105 CME GROUP INC	1,225.38	982.93	0	0.00
25	CUSIP # 126408103 CSX CORP	2,410.50	2,124.16	0	0.00
28	CUSIP # 126650100 CVS HEALTH CORP	2,106.44	1,795.30	0	0.00
5	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	684.95	453.79	0	0.00
	CUSIP # 133131102 CAMDEN PROPERTY TRUST	0.00	0.00	0	1.66
3	CUSIP # 143130102 CARMAX INC	397.98	285.23	0	0.00
16	CUSIP # 14448C104 CARRIER GLOBAL CORP	675.52	676.16	0	0.00
9	CUSIP # 149123101 CATERPILLAR INC	2,086.83	1,172.65	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 15135B101 CENTENE CORPORATION	703.01	667.82	0	0.00
7	CUSIP # 156782104 CERNER CORP	503.16	457.36	0	0.00
3	CUSIP # 16119P108 CHARTER COMMUNICATIONS INC	1,851.06	1,905.00	0	0.00
30	CUSIP # 166764100 CHEVRON CORP	3,143.70	2,664.60	1	0.00
1	CUSIP # 169656105 CHIPOTLE MEXICAN GRILL CL A	1,420.82	1,405.80	0	0.00
	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	0.00	0.00	0	1.89
75	CUSIP # 17275R102 CISCO SYSTEMS INC	3,878.25	4,009.75	1	0.00
1	CUSIP # 172908105 CINTAS CORP	341.31	234.98	0	0.00
42	CUSIP # 172967424 CITIGROUP INC NEW	3,055.50	2,630.40	1	0.00
2	CUSIP # 189054109 CLOROX COMPANY	385.76	319.52	0	0.00
64	CUSIP # 191216100 COCA-COLA CO	3,373.44	3,073.45	1	24.78
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	781.20	568.10	0	0.00
15	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	1,182.45	1,064.04	0	0.00
77	CUSIP # 20030N101 COMCAST CORP	4,166.47	3,140.18	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 20825C104 CONOCO/PHILLIPS	1,218.31	1,455.55	0	0.00
6	CUSIP # 209115104 CONSOLIDATED EDISON INC	448.80	507.28	0	0.00
4	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	912.00	807.64	0	0.00
4	CUSIP # 217204106 COPART INC	434.44	331.16	0	0.00
13	CUSIP # 219350105 CORNING INC	565.63	484.09	0	0.00
16	CUSIP # 22052L104 CORTEVA INC	745.92	757.76	0	0.00
7	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,467.36	1,807.50	0	0.00
7	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	1,204.91	958.80	0	0.00
2	CUSIP # 231021106 CUMMINS INC	518.22	314.90	0	0.00
	CUSIP # 23283R100 CYRUSONE INC	0.00	0.00	0	1.02
8	CUSIP # 23331A109 D R HORTON INC	712.96	408.33	0	0.00
4	CUSIP # 233331107 DTE ENERGY CO	532.56	492.13	0	3.26
13	CUSIP # 235851102 DANAHER CORP	2,926.04	2,038.77	1	2.31
5	CUSIP # 244199105 DEERE & CO	1,870.70	788.91	0	4.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 247361702 DELTA AIR LINES INC	579.36	605.33	0	0.00
	CUSIP # 24906P109 DENTSPLY SIRONA INC	0.00	0.00	0	0.30
2	CUSIP # 252131107 DEXCOM INC	718.78	468.36	0	0.00
6	CUSIP # 253868103 DIGITAL REALTY TRUST INC	845.04	778.06	0	0.00
33	CUSIP # 254687106 DISNEY WALT	6,089.16	3,704.78	1	0.00
5	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	474.95	361.42	0	0.00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	1,013.10	959.78	0	0.00
4	CUSIP # 256746108 DOLLAR TREE INC	457.84	398.68	0	0.00
16	CUSIP # 25746U109 DOMINION RESOURCES INC	1,215.36	1,246.25	0	0.00
16	CUSIP # 260557103 DOW INC	1,023.04	1,030.40	0	0.00
17	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,641.01	1,586.54	0	0.00
13	CUSIP # 26614N102 DUPONT DE NEMOURS INC	1,004.64	1,023.36	0	0.00
15	CUSIP # 26875P101 EOG RESOURCES INC	1,087.95	1,266.08	0	0.00
	CUSIP # 277432100 EASTMAN CHEMICAL CO	0.00	0.00	0	2.76

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 278642103 EBAY INC	796.12	771.55	0	0.00
6	CUSIP # 278865100 ECOLAB INC	1,284.42	1,121.20	0	3.36
9	CUSIP # 281020107 EDISON INTERNATIONAL	527.40	568.53	0	3.98
12	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	1,003.68	798.40	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	676.85	655.95	0	0.00
10	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	902.20	681.80	0	0.00
2	CUSIP # 29444U700 EQUINIX INC	1,359.18	1,129.72	0	0.00
	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	0.00	0.00	0	1.09
11	CUSIP # 29476L107 EQUITY RESIDENTIAL	787.93	794.55	0	3.62
	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	0.00	0.00	0	2.09
2	CUSIP # 29786A106 ETSY INC	403.34	213.87	0	0.00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	519.54	464.14	0	0.00
18	CUSIP # 30161N101 EXELON CORPORATION	787.32	851.33	0	0.00
4	CUSIP # 30212P303 EXPEDIA INC	688.48	559.03	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
79	CUSIP # 30231G102 EXXON MOBIL CORPORATION	4,410.57	3,626.68	1	0.00
	CUSIP # 302491303 FMC CORPORATION	0.00	0.00	0	2.40
27	CUSIP # 30303M102 FACEBOOK INC	7,952.31	5,906.36	1	0.00
9	CUSIP # 311900104 FASTENAL COMPANY	452.52	285.48	0	0.00
	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	0.00	0.00	0	1.06
5	CUSIP # 31428X106 FEDEX CORPORATION	1,420.20	949.95	0	2.60
11	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	1,546.71	1,464.37	0	0.00
11	CUSIP # 316773100 FIFTH THIRD BANCORP	411.95	273.58	0	4.05
3	CUSIP # 33616C100 FIRST REPUBLIC BANK	500.25	301.21	0	0.00
11	CUSIP # 337738108 FISERV INC	1,309.44	1,087.81	0	0.00
1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	268.63	279.69	0	0.00
58	CUSIP # 345370860 FORD MOTOR COMPANY	710.50	486.30	0	0.00
2	CUSIP # 34959E109 FORTINET INC	368.84	170.98	0	0.00
6	CUSIP # 34959J108 FORTIVE CORP	423.84	138.54	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	790.32	291.98	0	0.00
3	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	374.31	254.97	0	0.00
1	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	42.43	37.42	0	0.00
6	CUSIP # 369550108 GENERAL DYNAMICS CORP	1,089.36	986.55	0	0.00
163	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	2,140.19	1,559.16	0	1.76
12	CUSIP # 370334104 GENERAL MILLS INC	735.84	644.69	0	0.00
19	CUSIP # 37045V100 GENERAL MOTORS CO	1,091.74	675.07	0	0.00
	CUSIP # 372460105 GENUINE PARTS CO	0.00	0.00	0	1.63
32	CUSIP # 375558103 GILEAD SCIENCES, INC	2,068.16	2,093.47	0	0.00
6	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,209.48	990.15	0	0.00
6	CUSIP # 40412C101 HCA HOLDINGS INC	1,130.04	960.42	0	0.00
25	CUSIP # 40434L105 HP INC	793.75	537.21	0	3.88
6	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	400.74	271.94	0	2.45
3	CUSIP # 427866108 HERSHEY CO	474.48	387.21	0	0.00

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Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	0.00	0.00	0	2.04
4	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	483.68	347.79	0	0.00
19	CUSIP # 437076102 HOME DEPOT INC	5,799.75	4,066.48	1	0.00
12	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,604.84	1,881.26	0	0.00
2	CUSIP # 444859102 HUMANA INC	838.50	536.06	0	1.40
	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	0.00	0.00	0	3.75
2	CUSIP # 45168D104 IDEXX LABORATORIES INC	978.62	689.65	0	0.00
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	1,107.60	751.08	0	5.70
3	CUSIP # 452327109 ILLUMINA INC	1,152.18	1,168.50	0	0.00
76	CUSIP # 458140100 INTEL CORPORATION	4,864.00	4,235.41	1	0.00
11	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	1,228.48	920.43	0	0.00
15	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,998.90	2,115.25	0	0.00
5	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	698.05	675.38	0	3.08
7	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	378.49	304.49	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440 **DECATUR U.S. ESG ENHANCED EQUITY CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 461202103 INTUIT INC	1,532.24	1,062.93	0	0.00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,477.88	1,183.63	0	0.00
3	CUSIP # 46266C105 IQVIA HOLDINGS INC	579.42	476.80	0	0.00
	CUSIP # 46284V101 IRON MOUNTAIN INC	0.00	0.00	0	2.47
59	CUSIP # 46625H100 JP MORGAN CHASE & CO	8,981.57	6,261.85	2	0.00
15	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,465.25	2,078.89	0	0.00
3	CUSIP # 482480100 KLA-TENCOR CORP	991.20	556.54	0	0.00
3	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	791.76	633.18	0	0.54
4	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	573.60	413.11	0	0.00
	CUSIP # 49427F108 KILROY REALTY CORP	0.00	0.00	0	1.00
4	CUSIP # 494368103 KIMBERLY-CLARK CORP	556.20	532.93	0	6.84
16	CUSIP # 500754106 THE KRAFT HEINZ CO	640.00	548.83	0	0.00
12	CUSIP # 501044101 KROGER COMPANY	431.88	291.29	0	0.00
3	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	608.04	608.34	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440 **DECATUR U.S. ESG ENHANCED EQUITY** **CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 50540R409 LABORATORY CORP AMERICA	765.09	654.70	0	0.00
3	CUSIP # 512807108 LAM RESEARCH CORPORATION	1,785.72	932.87	0	2.60
4	CUSIP # 518439104 LAUDER ESTEE COMPANIES	1,163.40	750.32	0	0.00
7	CUSIP # 526057104 LENNAR CORPORATION	708.61	457.04	0	0.00
	CUSIP # 526107107 LENNOX INTERNATIONAL INC	0.00	0.00	0	0.77
19	CUSIP # 532457108 LILLY ELI & COMPANY	3,549.58	2,953.15	1	0.00
6	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2,217.00	2,051.42	0	35.00
14	CUSIP # 548661107 LOWES COS INC	2,662.52	1,810.90	0	0.00
1	CUSIP # 55354G100 MSCI INC A	419.28	191.79	0	0.00
10	CUSIP # 56585A102 MARATHON PETROLEUM CORP	534.90	558.36	0	0.00
9	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,096.20	895.97	0	0.00
5	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	740.55	556.36	0	0.00
16	CUSIP # 57636Q104 MASTERCARD INC	5,696.80	4,117.77	1	0.00
5	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	456.85	343.37	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440
	DECATUR U.S. ESG ENHANCED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 579780206 MCCORMICK & CO	445.80	413.20	0	0.00
14	CUSIP # 580135101 MCDONALDS CORPORATION	3,137.96	2,633.16	1	0.00
4	CUSIP # 58155Q103 MCKESSON CORPORATION	780.16	580.24	0	1.26
	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	0.00	0.00	0	2.52
59	CUSIP # 58933Y105 MERCK & CO INC	4,548.31	4,765.73	1	27.95
11	CUSIP # 59156R108 METLIFE INC	668.69	457.68	0	0.00
125	CUSIP # 594918104 MICROSOFT CORPORATION	29,471.25	15,773.01	5	0.00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	620.88	404.12	0	0.00
19	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,675.99	864.69	0	0.00
32	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,872.96	1,670.20	0	8.19
	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	0.00	0.00	0	0.60
7	CUSIP # 61174X109 MONSTER BEVERAGE CORP	637.63	454.78	0	0.00
3	CUSIP # 615369105 MOODYS CORP	895.83	656.24	0	0.00
33	CUSIP # 617446448 MORGAN STANLEY	2,562.78	1,807.68	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440
	DECATUR U.S. ESG ENHANCED EQUITY
	CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	564.15	443.43	0	2.13
8	CUSIP # 64110L106 NETFLIX INC	4,173.28	4,087.28	1	0.00
13	CUSIP # 651639106 NEWMONT MINING CORP	783.51	522.66	0	0.00
37	CUSIP # 65339F101 NEXTERA ENERGY INC	2,797.57	2,174.69	1	0.00
26	CUSIP # 654106103 NIKE INC CLASS B	3,455.14	3,422.90	1	0.00
8	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,148.16	1,927.21	0	0.00
4	CUSIP # 665859104 NORTHERN TRUST CORPORATION	420.44	405.92	0	1.40
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,294.56	1,189.98	0	0.00
5	CUSIP # 670346105 NUCOR CORPORATION	401.35	286.35	0	2.43
9	CUSIP # 67066G104 NVIDIA CORP	4,805.37	1,778.86	1	0.00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	507.25	385.50	0	0.00
21	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	559.02	954.41	0	0.11
4	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	961.64	803.56	0	0.00
	CUSIP # 681919106 OMNICOM GROUP INC	0.00	0.00	0	4.20

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440
	DECATUR U.S. ESG ENHANCED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 682680103 ONEOK INC	405.28	465.57	0	0.00
43	CUSIP # 68389X105 ORACLE CORP	3,017.31	2,500.94	1	0.00
12	CUSIP # 68902V107 OTIS WORLDWIDE CORP	821.40	808.41	0	0.00
7	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	1,227.87	852.11	0	0.00
3	CUSIP # 693506107 PPG INDUSTRIES INC	450.78	318.84	0	0.00
17	CUSIP # 69351T106 PPL CORPORATION	490.28	529.49	0	4.98
6	CUSIP # 693718108 PACCAR INC	557.52	437.35	0	0.00
	CUSIP # 695156109 PACKAGING CORP OF AMERICA	0.00	0.00	0	2.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	630.86	330.24	0	0.00
6	CUSIP # 704326107 PAYCHEX INC	588.12	516.80	0	0.00
24	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	5,828.16	3,362.87	1	0.00
23	CUSIP # 713448108 PEPSICO INC	3,253.35	2,893.24	1	0.00
131	CUSIP # 717081103 PFIZER INC	4,746.13	4,633.35	1	0.00
26	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	2,307.24	1,952.72	0	44.40

ACCOUNT STATEMENT

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Account Number	XXXXXX8440 **DECATUR U.S. ESG ENHANCED EQUITY CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 718546104 PHILLIPS 66	733.86	815.28	0	0.00
4	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	635.28	542.84	0	1.68
4	CUSIP # 74144T108 T ROWE PRICE GROUP INC	686.40	419.52	0	0.00
43	CUSIP # 742718109 PROCTER & GAMBLE CO	5,823.49	4,774.17	1	0.00
13	CUSIP # 743315103 PROGRESSIVE CORP	1,242.93	1,025.42	0	0.00
16	CUSIP # 74340W103 PROLOGIS INC	1,696.00	1,353.67	0	0.00
11	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	1,002.10	1,009.32	0	0.00
9	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	541.89	539.17	0	0.00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	740.28	662.17	0	0.00
	CUSIP # 745867101 PULTEGROUP INC	0.00	0.00	0	0.70
22	CUSIP # 747525103 QUALCOMM INC	2,916.98	2,152.52	1	0.00
34	CUSIP # 75513E101 RAYTHEON TECHNOLOGIES CORP	2,627.18	2,643.50	0	0.00
7	CUSIP # 756109104 REALTY INCOME CORP	444.50	494.55	0	1.65
	CUSIP # 758849103 REGENCY CENTERS CORP	0.00	0.00	0	1.79

ACCOUNT STATEMENT

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	DECATUR U.S. ESG ENHANCED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	946.28	873.90	0	0.00
	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	0.00	0.00	0	2.95
3	CUSIP # 761152107 RESMED INC	582.06	572.70	0	0.00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	530.88	333.42	0	0.00
3	CUSIP # 776696106 ROPER INDUSTRIES INC	1,210.02	1,128.02	0	0.00
6	CUSIP # 778296103 ROSS STORES INC	719.46	552.52	0	0.00
4	CUSIP # 78409V104 S&P GLOBAL INC	1,411.48	822.12	0	0.00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	555.10	505.84	0	0.00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	493.66	216.97	0	0.00
18	CUSIP # 79466L302 SALESFORCE.COM INC	3,813.66	2,998.39	1	0.00
35	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	2,281.30	1,711.29	0	0.00
7	CUSIP # 816851109 SEMPRA ENERGY	928.06	896.75	0	4.40
4	CUSIP # 81762P102 SERVICENOW INC	2,000.44	1,285.50	0	0.00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	738.01	573.88	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
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	DECATUR U.S. ESG ENHANCED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 828806109 SIMON PROPERTY GROUP INC	910.16	1,221.12	0	0.00
3	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	550.44	385.20	0	0.00
21	CUSIP # 842587107 SOUTHERN COMPANY	1,305.36	1,187.02	0	0.00
12	CUSIP # 844741108 SOUTHWEST AIRLINES	732.72	412.56	0	0.00
4	CUSIP # 854502101 STANLEY BLACK & DECKER INC	798.68	604.28	0	0.00
20	CUSIP # 855244109 STARBUCKS CORP	2,185.40	1,491.08	0	0.00
6	CUSIP # 857477103 STATE STREET CORP	504.06	407.85	0	3.12
6	CUSIP # 863667101 STRYKER CORP	1,461.48	1,197.75	0	3.78
	CUSIP # 866674104 SUN COMMUNITIES INC	0.00	0.00	0	1.66
3	CUSIP # 871607107 SYNOPSYS INC	743.34	459.85	0	0.00
9	CUSIP # 87165B103 SYNCHRONY FINANCIAL	365.94	286.13	0	0.00
10	CUSIP # 871829107 SYSCO CORPORATION	787.40	720.76	0	4.50
20	CUSIP # 872540109 TJX COMPANIES INC	1,323.00	1,104.63	0	0.00
14	CUSIP # 872590104 T-MOBILE US INC	1,754.06	1,725.36	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
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	DECATUR U.S. ESG ENHANCED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 87612E106 TARGET CORPORATION	1,782.63	913.47	0	0.00
13	CUSIP # 88160R101 TESLA MOTORS INC	8,683.09	2,329.07	2	0.00
16	CUSIP # 882508104 TEXAS INSTRUMENTS INC	3,023.84	2,014.62	1	0.00
	CUSIP # 883203101 TEXTRON, INC	0.00	0.00	0	0.10
6	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,738.28	1,800.65	0	1.30
12	CUSIP # 88579Y101 3M COMPANY	2,312.16	2,351.52	0	0.00
2	CUSIP # 893641100 TRANSDIGM GROUP INC	1,175.84	1,030.75	0	0.00
5	CUSIP # 89417E109 TRAVELERS COS INC	752.00	654.34	0	0.00
29	CUSIP # 89832Q109 TRUIST FINANCIAL CORP	1,691.28	1,684.47	0	0.00
5	CUSIP # 902494103 TYSON FOODS INC CL A	371.50	350.56	0	0.00
	CUSIP # 902681105 UGI CORPORATION	0.00	0.00	0	0.99
27	CUSIP # 902973304 US BANCORP	1,493.37	1,368.31	0	14.28
13	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,209.87	1,422.09	0	0.00
1	CUSIP # 911363109 UNITED RENTALS, INC	329.31	131.35	0	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440
	DECATUR U.S. ESG ENHANCED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	5,953.12	4,019.12	1	0.00
5	CUSIP # 918204108 VF CORP	399.60	429.91	0	0.00
7	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	501.20	550.17	0	0.00
1	CUSIP # 92339V308 VEREIT INC	38.62	45.97	0	1.39
125	CUSIP # 92343V104 VERIZON COMMUNICATIONS	7,268.75	7,340.71	1	0.00
3	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	530.07	430.93	0	0.00
5	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	1,074.45	1,036.94	0	0.00
1	CUSIP # 92556V106 VIATRIS INC	13.97	39.05	0	0.00
	CUSIP # 925652109 VICI PROPERTIES INC	0.00	0.00	0	2.64
25	CUSIP # 92826C839 VISA INC CL A	5,293.25	4,091.13	1	0.00
6	CUSIP # 929160109 VULCAN MATERIALS CO	1,012.50	806.88	0	0.00
	CUSIP # 92936U109 WP CAREY INC	0.00	0.00	0	3.14
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	561.54	500.19	0	0.00
23	CUSIP # 931142103 WAL-MART STORES INC	3,124.09	2,481.26	1	10.45

ACCOUNT STATEMENT

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	DECATUR U.S. ESG ENHANCED EQUITY
	CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,677.26	1,525.10	0	0.00
86	CUSIP # 949746101 WELLS FARGO & COMPANY	3,360.02	3,326.05	1	0.00
16	CUSIP # 95040Q104 WELLTOWER INC	1,146.08	1,191.13	0	0.00
12	CUSIP # 962166104 WEYERHAUSER CO	427.20	303.21	0	0.00
42	CUSIP # 969457100 WILLIAMS COS INC	994.98	1,002.91	0	0.00
10	CUSIP # 98389B100 XCEL ENERGY INC	665.10	604.35	0	3.20
4	CUSIP # 983919101 XILINX INC	495.60	473.15	0	0.00
5	CUSIP # 988498101 YUM BRANDS INC	540.90	482.34	0	0.00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	485.18	207.68	0	0.00
4	CUSIP # 98956P102 ZIMMER HOLDINGS INC	640.32	493.62	0	0.96
8	CUSIP # 98978V103 ZOETIS INC	1,259.84	987.24	0	0.00
4	CUSIP # G0403H108 AON PLC	920.44	935.76	0	0.00
16	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	954.72	683.06	0	3.24
		532,944.59	**399,975.98**	**96**	**370.48**

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8440 **DECATUR U.S. ESG ENHANCED EQUITY** **CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 806857108				
44	SCHLUMBERGER LTD	1,196.36	1,433.96	0	2.75
	CUSIP # G02602103				
	AMDOCS LTD	0.00	0.00	0	0.72
	CUSIP # G29183103				
5	EATON CORP PLC	691.40	410.23	0	0.00
	CUSIP # G5960L103				
26	MEDTRONIC PLC	3,071.38	2,543.77	1	12.76
	CUSIP # G8994E103				
4	TRANE TECHNOLOGIES PLC	662.24	665.76	0	0.00
	CUSIP # G96629103				
	WILLIS TOWERS WATSON PLC	0.00	0.00	0	1.42
	CUSIP # H1467J104				
	CHUBB LIMITED	0.00	0.00	0	5.46
	CUSIP # H84989104				
6	TE CONNECTIVITY LTD	774.66	767.10	0	0.00
		6,396.04	**5,820.82**	**1**	**23.11**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
1,538.73	HB&T SHORT TERM INCOME FUND	1,538.73	1,538.73	0	0.00
		1,538.73	**1,538.73**	**0**	**0.00**
	RIGHTS AND WARRANTS				
	CUSIP # 674599162				
1	OCCIDENTAL PETROLEUM CORPORATION WARRANTS	11.91	0.00	0	0.00
		11.91	**0.00**	**0**	**0.00**

HAND Benefits & Trust
A BPAS COMPANY

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
388,313.67	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	388,313.67	388,313.67	1	2.07
		388,313.67	**388,313.67**	**1**	**2.07**
	COMMON STOCK				
18,661	CUSIP # 00971T101 AKAMAI TECHNOLGIES INC	1,901,555.90	1,465,275.22	4	0.00
12,498	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,079,577.24	703,208.02	2	0.00
3,694	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,000,411.82	663,390.52	4	0.00
2,340	CUSIP # 040413106 ARISTA NETWORKS INC	706,422.60	603,039.18	1	0.00
6,290	CUSIP # 052769106 AUTODESK INC	1,743,273.50	530,362.30	4	0.00
59,607	CUSIP # 127097103 CABOT OIL & GAS CORP	1,119,419.46	997,314.79	2	0.00
13,345	CUSIP # 192422103 COGNEX CORPORATION	1,107,501.55	645,147.11	2	0.00
1,380	CUSIP # 229899109 CULLEN FROST BANKERS INC	150,088.80	86,769.15	0	0.00
8,087	CUSIP # 248019101 DELUXE CORP	339,330.52	355,436.58	1	0.00
18,174	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,794,137.28	1,169,108.99	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,778	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	548,673.02	302,737.44	1	0.00
59,427	CUSIP # 371901109 GENTEX CORP	2,119,761.09	1,523,340.87	4	0.00
7,188	CUSIP # 37253A103 GENTHERM INC	532,702.68	255,549.22	1	0.00
8,464	CUSIP # 384109104 GRACO INC	606,191.68	231,010.27	1	0.00
2,456	CUSIP # 44980X109 IPG PHOTONICS INC	518,068.64	327,129.07	1	0.00
7,239	CUSIP # 45867G101 INTERDIGITAL INC	459,314.55	468,721.63	1	0.00
3,785	CUSIP # 461202103 INTUIT INC	1,449,882.10	472,703.73	3	0.00
1,463	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,081,069.22	358,229.20	2	0.00
35,198	CUSIP # 477143101 JETBLUE AIRWAYS CORP	715,927.32	414,779.04	1	0.00
6,183	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,020,565.98	469,026.76	2	0.00
3,936	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	354,987.84	327,238.25	1	0.00
3,599	CUSIP # 562750109 MANHATTAN ASSOCIATES	422,450.62	163,659.85	1	0.00
6,335	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	983,318.70	368,365.49	2	0.00
7,384	CUSIP # 596278101 MIDDLEBY CORP	1,223,898.00	1,019,968.59	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,177	CUSIP # 62855J104 MYRIAD GENETICS INC	583,939.65	635,334.89	1	0.00
12,790	CUSIP # 655664100 NORDSTROM INC	484,357.30	479,480.56	1	0.00
7,886	CUSIP # 704326107 PAYCHEX INC	772,985.72	577,729.48	2	0.00
22,265	CUSIP # 727493108 PLANTRONICS INC	866,331.15	680,237.99	2	0.00
22,349	CUSIP # 729132100 PLEXUS CORP	2,052,532.16	1,249,106.00	4	0.00
17,182	CUSIP # 739276103 POWER INTEGRATIONS INC	1,399,989.36	533,944.31	3	0.00
3,922	CUSIP # 743713109 PROTO LABS INC	477,503.50	204,592.30	1	0.00
43,906	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	945,735.24	714,395.52	2	0.00
15,189	CUSIP # 83125X103 SLEEP NUMBER CORP	2,179,469.61	412,238.25	5	0.00
2,391	CUSIP # 833034101 SNAP-ON INC	551,699.34	358,767.31	1	0.00
175,519	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	816,163.35	710,351.32	2	0.00
7,347	CUSIP # 852857200 STAMPS.COM INC	1,465,799.97	547,001.86	3	0.00
19,367	CUSIP # 860897107 STITCH FIX INC CL A	959,441.18	565,805.24	2	0.00
6,939	CUSIP # 86272C103 STRATEGIC EDUCATION INC	637,763.49	737,037.08	1	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,682	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,549,978.92	1,116,830.75	3	0.00
20,731	CUSIP # 872540109 TJX COMPANIES INC	1,371,355.65	809,241.84	3	0.00
47,540	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	1,053,486.40	786,424.85	2	0.00
21,803	CUSIP # 92552V100 VIASAT INC	1,048,070.21	939,076.54	2	0.00
10,699	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	915,941.39	847,800.45	2	0.00
		44,111,073.70	**26,826,907.81**	**92**	**0.00**
	FOREIGN STOCK				
18,033	CUSIP # 683715106 OPEN TEXT CORP	860,354.43	606,352.41	2	543.15
5,503	CUSIP # G47567105 IHS MARKIT LTD	532,580.34	199,298.64	1	0.00
14,160	CUSIP # H2906T109 GARMIN LTD	1,866,996.00	930,491.17	4	0.00
5,167	CUSIP # N22717107 CORE LABORATORIES NV	148,757.93	265,234.27	0	0.00
		3,408,688.70	**2,001,376.49**	**7**	**543.15**
	COMMON TRUST FUNDS - FIXED INCOME				
131,526.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	131,526.92	131,526.92	0	0.00
		131,526.92	**131,526.92**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7637
	DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
332,268.25	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	332,268.25	332,268.25	0	1.29
		332,268.25	**332,268.25**	**0**	**1.29**
	COMMON STOCK				
16,575	CUSIP # 00724F101 ADOBE SYSTEMS INC	7,879,257.75	2,377,043.20	7	0.00
5,075	CUSIP # 02079K305 ALPHABET INC	10,467,289.00	5,172,641.90	10	0.00
2,535	CUSIP # 023135106 AMAZON.COM INC	7,843,492.80	4,766,374.74	7	0.00
14,425	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,718,679.75	2,187,141.25	2	13,252.50
42,550	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,644,557.50	1,550,364.51	2	0.00
7,675	CUSIP # 122017106 BURLINGTON STORES INC	2,293,290.00	1,354,727.30	2	0.00
9,650	CUSIP # 29414B104 EPAM SYSTEMS INC	3,828,058.50	1,830,233.24	3	0.00
29,025	CUSIP # 30303M102 FACEBOOK INC	8,548,733.25	4,681,465.08	8	0.00
10,225	CUSIP # 34959E109 FORTINET INC	1,885,694.50	1,222,470.33	2	0.00
11,100	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,237,538.00	1,814,200.06	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7637
	DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,725	CUSIP # 461202103 INTUIT INC	4,108,318.50	2,294,508.45	4	0.00
4,600	CUSIP # 57636Q104 MASTERCARD INC	1,637,830.00	1,564,326.64	1	0.00
47,150	CUSIP # 594918104 MICROSOFT CORPORATION	11,116,555.50	3,964,287.56	10	0.00
22,950	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,090,515.50	1,523,916.64	2	0.00
18,615	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,810,308.75	1,688,827.42	2	0.00
2,800	CUSIP # 67066G104 NVIDIA CORP	1,495,004.00	1,407,719.84	1	0.00
33,050	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	8,025,862.00	2,808,810.28	7	0.00
374,975	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	2,283,597.75	2,361,496.42	2	0.00
6,550	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,437,058.50	1,917,644.82	2	0.00
24,200	CUSIP # 92826C839 VISA INC CL A	5,123,866.00	2,280,444.63	5	0.00
13,575	CUSIP # 98978V103 ZOETIS INC	2,137,791.00	933,742.23	2	0.00
10,225	CUSIP # G0403H108 AON PLC	2,352,874.75	1,928,611.91	2	0.00
		93,966,173.30	**51,630,998.45**	**86**	**13,252.50**
	FOREIGN STOCK				
31,200	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	7,073,976.00	3,522,559.04	6	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7637
	DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93,200	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	7,437,360.00	2,712,365.83	7	0.00
		14,511,336.00	**6,234,924.87**	**13**	**0.00**
COMMON TRUST FUNDS - FIXED INCOME					
447,992.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	447,992.79	447,992.79	0	0.00
		447,992.79	**447,992.79**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5363
	FACETS TARGET RETIREMENT 2020 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
803.244	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	104,494.01	91,189.91	5	0.00
		104,494.01	**91,189.91**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
9,224.726	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	110,599.61	98,932.40	6	0.00
68,903.071	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	872,244.87	802,221.58	46	0.00
67,301.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	67,301.37	67,301.37	4	0.00
		1,050,145.85	**968,455.35**	**55**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
648.11	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	41,226.02	24,192.65	2	0.00
1,445.116	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	102,797.75	60,629.03	5	0.00
1,888.491	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	316,126.03	163,655.73	17	0.00
8,770.133	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	227,024.54	178,720.38	12	0.00
4,599.139	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	71,552.02	61,206.10	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5363
	FACETS TARGET RETIREMENT 2020 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		758,726.36	488,403.89	40	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5407
	FACETS TARGET RETIREMENT 2030 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
3,917.1	HB&T SHORT TERM INCOME FUND	3,917.10	3,917.10	100	0.00
		3,917.10	**3,917.10**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5443
	FACETS TARGET RETIREMENT 2040 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
17.925	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,331.86	2,208.49	5	0.00
		2,331.86	**2,208.49**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
498.483	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	6,310.30	6,056.68	14	0.00
2,608.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,608.07	2,608.07	6	0.00
		8,918.37	**8,664.75**	**20**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
35.286	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,244.53	1,555.37	5	0.00
58.29	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	4,146.44	3,050.77	9	0.00
85.44	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	14,302.32	10,923.51	32	0.00
386.269	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	9,999.00	8,423.80	22	0.00
208.621	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	3,245.66	2,896.88	7	0.00
		33,937.95	**26,850.33**	**75**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5489
	FACETS TARGET RETIREMENT 2050 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
21.321	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,773.65	2,610.37	5	0.00
		2,773.65	**2,610.37**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
355.786	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,503.90	4,404.78	8	0.00
2,848.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,848.96	2,848.96	5	0.00
		7,352.86	**7,253.74**	**14**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
41.957	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,668.87	1,902.37	5	0.00
77.034	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,479.78	4,104.14	10	0.00
111.177	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	18,610.60	14,372.48	35	0.00
499.535	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	12,931.01	10,992.97	24	0.00
248.26	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	3,862.35	3,424.65	7	0.00
		43,552.61	**34,796.61**	**81**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2776
	FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
914.571	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	118,976.54	104,845.10	5	0.00
		118,976.54	**104,845.10**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
20,344.277	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	257,538.47	236,654.10	11	0.00
70,881.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	70,881.98	70,881.98	3	0.00
		328,420.45	**307,536.08**	**15**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
1,801.208	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	114,574.12	67,769.43	5	0.00
3,304.643	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	235,074.46	145,349.55	10	0.00
4,085.64	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	683,920.20	344,753.60	30	0.00
22,270.859	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	576,505.68	475,520.14	26	0.00
11,967.501	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	186,186.79	165,696.22	8	0.00
		1,796,261.25	**1,199,088.94**	**80**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2856
	FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
1,520.371	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	197,785.06	175,256.00	5	0.00
		197,785.06	**175,256.00**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
12,001.405	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	143,890.53	126,206.02	4	0.00
155,598.22	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,969,719.89	1,805,923.62	54	0.00
104,392.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	104,392.31	104,392.31	3	0.00
		2,218,002.73	**2,036,521.95**	**61**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
1,225.305	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	77,941.16	46,668.68	2	0.00
1,654.465	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	117,689.71	74,451.79	3	0.00
2,954.119	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	494,508.00	268,380.06	14	0.00
15,662.137	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	405,431.64	303,777.04	11	0.00
8,874.371	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	138,064.80	120,334.65	4	0.00
		1,233,635.31	**813,612.22**	**34**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2810
	FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - EQUITY				
1,712.78	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	222,815.55	197,326.91	5	0.00
		222,815.55	**197,326.91**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
10,269.633	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	123,127.50	108,084.37	3	0.00
109,226.504	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,382,699.73	1,275,445.23	33	0.00
134,504.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	134,504.41	134,504.41	3	0.00
		1,640,331.64	**1,518,034.01**	**39**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
2,050.112	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	130,406.80	78,682.10	3	0.00
3,756.869	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	267,243.37	165,797.75	6	0.00
5,419.771	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	907,248.53	508,544.93	22	0.00
30,843.496	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	798,417.82	639,315.52	19	0.00
15,260.274	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	237,414.76	209,786.79	6	0.00
		2,340,731.28	**1,602,127.09**	**56**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5327
	FACETS TARGET RETIREMENT NOW FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
4,457.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,457.22	4,457.22	100	0.00
		4,457.22	**4,457.22**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX1349
	FIRST TRUST TARGET DATE FUND 2010

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
7,155.39	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,155.39	7,155.39	3	0.00
		7,155.39	**7,155.39**	**3**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
418	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	11,189.86	11,055.96	4	0.00
602	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	13,322.26	13,385.47	5	0.00
147	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	18,448.50	17,825.12	7	0.00
223	CUSIP # 464287242 ISHARES IBOXX$ INV GRADE CORP BD FD	29,001.15	30,053.22	11	0.00
302	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	34,104.86	36,338.75	13	0.00
92	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	8,020.56	7,709.42	3	0.00
341	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	36,971.22	37,704.56	14	0.00
564	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	33,405.72	34,616.43	12	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
267	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	13,400.73	13,383.82	5	0.00
386	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	11,248.04	11,412.13	4	0.00
		209,112.90	**213,484.88**	**77**	**0.00**
	MUTUAL FUNDS - EQUITY				
101	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	5,838.81	5,337.08	2	0.00
60	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	5,709.00	5,388.54	2	0.00
30	CUSIP # 78463V107 SPDR GOLD TRUST	4,798.80	4,982.84	2	0.00
54	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,810.70	2,195.49	1	0.00
34	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	4,585.58	3,963.52	2	0.00
25	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	5,364.75	5,199.90	2	0.00
10	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	2,746.50	2,620.19	1	0.00
19	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	3,146.59	2,650.79	1	0.00
32	CUSIP # 922908736 VANGUARD GROWTH ETF	8,225.28	7,934.91	3	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
79	CUSIP # 922908744 VANGUARD VALUE ETF	10,385.34	9,215.27	4	0.00
		53,611.35	**49,488.53**	**20**	**0.00**

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
72,481.88	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	72,481.88	72,481.88	3	0.00
		72,481.88	**72,481.88**	**3**	**0.00**
	COMMON STOCK				
39	CUSIP # 000360206 AAON INC	2,730.39	2,528.02	0	0.00
125	CUSIP # 001055102 AFLAC INC	6,397.50	5,413.34	0	0.00
60	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	5,580.00	5,390.70	0	0.00
10	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,753.70	4,793.12	0	0.00
29	CUSIP # 011642105 ALARM.COM HOLDINGS INC	2,505.02	2,882.31	0	0.00
10	CUSIP # 016255101 ALIGN TECHNOLOGY INC	5,415.30	5,293.83	0	0.00
35	CUSIP # 018522300 ALLETE INC	2,351.65	2,155.44	0	0.00
51	CUSIP # 020002101 ALLSTATE CORPORATION	5,859.90	5,490.33	0	42.12
3	CUSIP # 02079K107 ALPHABET INC CL C	6,205.89	5,139.07	0	0.00
2	CUSIP # 023135106 AMAZON.COM INC	6,188.16	6,323.28	0	0.00

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7	CUSIP # 023586100 AMERCO	4,288.20	3,093.30	0	0.00
22	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	2,373.14	1,585.31	0	0.00
17	CUSIP # 036752103 ANTHEM INC	6,102.15	4,500.14	0	0.00
59	CUSIP # 038222105 APPLIED MATERIALS INC	7,882.40	5,139.87	0	0.00
110	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	6,270.00	5,469.19	0	0.00
18	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	3,537.00	1,098.66	0	0.00
31	CUSIP # 049560105 ATMOS ENERGY CORP	3,064.35	2,922.63	0	0.00
29	CUSIP # 053015103 AUTO DATA PROCESSING INC.	5,465.63	4,184.53	0	27.90
4	CUSIP # 053332102 AUTOZONE INC	5,617.20	3,552.94	0	0.00
66	CUSIP # 05351W103 AVANGRID INC	3,287.46	2,978.38	0	29.92
19	CUSIP # 053611109 AVERY DENNISON CORP	3,489.35	2,889.59	0	0.00
27	CUSIP # 056525108 BADGER METER	2,512.89	2,417.17	0	0.00
55	CUSIP # 058498106 BALL CORPORATION	4,660.70	4,913.15	0	0.00
131	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	6,194.99	5,427.87	0	0.00

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24	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,131.28	4,802.37	0	0.00
5	CUSIP # 090572207 BIO-RAD LABORATORIES INC	2,855.85	2,839.50	0	0.00
34	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	2,567.34	2,962.42	0	0.00
23	CUSIP # 09062X103 BIOGEN IDEC INC	6,434.25	5,518.86	0	0.00
27	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	2,625.21	2,800.44	0	0.00
3	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	3,618.84	2,855.24	0	0.00
49	CUSIP # 104674106 BRADY CORP CL A	2,619.05	2,212.11	0	0.00
27	CUSIP # 125523100 CIGNA CORP	6,526.98	5,086.14	0	0.00
184	CUSIP # 127097103 CABOT OIL & GAS CORP	3,455.52	3,066.27	0	0.00
12	CUSIP # 127190304 CACI INTERNATIONAL INC	2,959.92	2,917.80	0	0.00
38	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	5,205.62	5,143.68	0	0.00
48	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	2,704.32	2,552.59	0	0.00
48	CUSIP # 13765N107 CANNAE HOLDINGS INC	1,901.76	2,055.12	0	0.00
35	CUSIP # 14167L103 CAREDX INC	2,383.15	2,500.05	0	0.00

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93	CUSIP # 15135B101 CENTENE CORPORATION	5,943.63	5,699.00	0	0.00
6	CUSIP # 16359R103 CHEMED CORP	2,758.92	3,134.08	0	0.00
31	CUSIP # 172755100 CIRRUS LOGIC INC	2,628.49	2,584.62	0	0.00
25	CUSIP # 189054109 CLOROX COMPANY	4,822.00	5,003.75	0	0.00
104	CUSIP # 201723103 COMMERCIAL METALS COMPANY	3,207.36	2,142.94	0	12.48
98	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	2,331.42	2,545.94	0	0.00
14	CUSIP # 22160K105 COSTCO WHOLESALE CORP	4,934.72	4,169.36	0	0.00
41	CUSIP # 227046109 CROCS INC	3,298.45	2,530.52	0	0.00
81	CUSIP # 23331A109 D R HORTON INC	7,218.72	4,582.24	0	0.00
52	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,826.16	2,952.56	0	0.00
10	CUSIP # 243537107 DECKERS OUTDOOR CORP	3,304.20	2,820.65	0	0.00
31	CUSIP # 25659T107 DOLBY LABORATORIES INC	3,060.32	2,906.21	0	0.00
24	CUSIP # 256677105 DOLLAR GENERAL CORP	4,862.88	3,439.37	0	0.00
112	CUSIP # 26875P101 EOG RESOURCES INC	8,123.36	4,141.04	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 29355A107 ENPHASE ENERGY INC	2,756.72	941.16	0	0.00
35	CUSIP # 29358P101 ENSIGN GROUP	3,284.40	2,650.31	0	1.84
78	CUSIP # 294628102 EQUITY COMMONWEALTH	2,168.40	2,381.06	0	0.00
12	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	2,650.92	2,199.41	0	0.00
54	CUSIP # 30034W106 EVERGY INC	3,214.62	2,930.09	0	0.00
132	CUSIP # 30161N101 EXELON CORPORATION	5,773.68	5,412.90	0	0.00
31	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,338.39	2,346.47	0	0.00
19	CUSIP # 30303M102 FACEBOOK INC	5,596.07	5,066.67	0	0.00
105	CUSIP # 311900104 FASTENAL COMPANY	5,279.40	4,982.89	0	0.00
58	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,285.70	2,981.84	0	0.00
5	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	4,178.85	1,603.33	0	2.35
53	CUSIP # 344849104 FOOT LOCKER INC	2,981.25	2,097.48	0	0.00
35	CUSIP # 34959E109 FORTINET INC	6,454.70	4,315.89	0	0.00
37	CUSIP # 353514102 FRANKLIN ELECTRIC CO	2,920.78	2,516.74	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 369550108 GENERAL DYNAMICS CORP	6,717.72	5,391.19	0	0.00
4	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,249.76	1,476.95	0	0.00
25	CUSIP # 405024100 HAEMONETICS CORP	2,775.25	2,936.44	0	0.00
61	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	4,074.19	2,944.14	0	22.05
40	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	4,440.10	4,332.98	0	4.91
34	CUSIP # 427866108 HERSHEY CO	5,377.44	4,960.48	0	0.00
19	CUSIP # 437076102 HOME DEPOT INC	5,799.75	4,977.76	0	0.00
119	CUSIP # 440452100 HORMEL FOODS CORP	5,685.82	5,287.20	0	0.00
38	CUSIP # 441593100 HOULIHAN LOKEY INC	2,527.38	1,959.13	0	0.00
31	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	3,690.55	4,316.09	0	0.00
38	CUSIP # 443320106 HUB GROUP INC CL A	2,556.64	1,724.09	0	0.00
14	CUSIP # 444859102 HUMANA INC	5,869.50	5,065.50	0	9.80
12	CUSIP # 44930G107 ICU MEDICAL INC	2,465.28	2,524.96	0	0.00
31	CUSIP # 451107106 IDACORP INC	3,099.07	2,881.04	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 45168D104 IDEXX LABORATORIES INC	4,893.10	4,898.35	0	0.00
112	CUSIP # 458140100 INTEL CORPORATION	7,168.00	5,765.31	0	0.00
122	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	3,672.20	3,002.03	0	0.00
39	CUSIP # 488401100 KEMPER CORPORATION	3,109.08	2,930.56	0	0.00
72	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	3,462.48	2,495.99	0	0.00
175	CUSIP # 501044101 KROGER COMPANY	6,298.25	5,603.48	0	0.00
14	CUSIP # 50187A107 LHC GROUP LLC	2,676.94	2,003.80	0	0.00
24	CUSIP # 50187T106 LGI HOMES INC	3,583.44	2,471.43	0	0.00
29	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	5,877.72	5,574.22	0	0.00
11	CUSIP # 512807108 LAM RESEARCH CORPORATION	6,547.64	5,263.02	0	14.30
16	CUSIP # 513847103 LANCASTER COLONY CORP	2,805.76	2,438.64	0	0.00
22	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,631.32	2,357.58	0	0.00
73	CUSIP # 526057104 LENNAR CORPORATION	7,389.79	4,463.76	0	0.00
14	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	5,173.00	5,502.71	0	75.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 552676108 MDC HOLDINGS INC	2,851.20	1,088.16	0	0.00
114	CUSIP # 552690109 MDU RESOURCES GROUP INC	3,603.54	2,925.24	0	24.86
170	CUSIP # 552848103 MGIC INVESTMENT CORP	2,354.50	2,035.75	0	0.00
24	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	2,086.80	1,651.86	0	0.00
44	CUSIP # 576323109 MASTEC INC	4,122.80	2,980.07	0	0.00
35	CUSIP # 577933104 MAXIMUS INC	3,116.40	2,314.57	0	0.00
22	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	3,609.10	2,968.67	0	0.00
63	CUSIP # 58933Y105 MERCK & CO INC	4,856.67	5,057.95	0	42.25
41	CUSIP # 589400100 MERCURY GENERAL CORPORATION	2,493.21	2,090.55	0	0.00
26	CUSIP # 59001A102 MERITAGE HOMES CORP	2,389.92	2,121.73	0	0.00
74	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,527.54	3,227.99	0	0.00
8	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	2,825.68	2,915.34	0	4.80
56	CUSIP # 61174X109 MONSTER BEVERAGE CORP	5,101.04	3,807.33	0	0.00
20	CUSIP # 626755102 MURPHY USA INC	2,891.20	2,567.30	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80	CUSIP # 629377508 NRG ENERGY INC	3,018.40	2,567.73	0	0.00
1	CUSIP # 62944T105 NVR INC	4,710.93	2,348.90	0	0.00
60	CUSIP # 635017106 NATIONAL BEVERAGE	2,934.60	1,477.06	0	0.00
78	CUSIP # 64115T104 NETSCOUT SYSTEMS	2,196.48	2,096.53	0	0.00
58	CUSIP # 650111107 NEW YORK TIMES CO CL A	2,935.96	2,924.07	0	0.00
93	CUSIP # 651639106 NEWMONT MINING CORP	5,605.11	4,493.31	0	0.00
47	CUSIP # 67018T105 NU SKIN ENTERPRISES	2,485.83	2,566.34	0	0.00
11	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	5,579.75	4,957.58	0	0.00
28	CUSIP # 68235P108 ONE GAS INC	2,153.48	2,114.56	0	0.00
19	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	2,937.02	2,475.40	0	0.00
99	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	3,297.69	2,578.34	0	0.00
62	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	5,501.88	4,983.98	0	76.80
37	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	3,009.95	2,941.03	0	0.00
8	CUSIP # 73278L105 POOL CORPORATION	2,761.92	2,847.32	0	0.00

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37	CUSIP # 739276103 POWER INTEGRATIONS INC	3,014.76	3,006.54	0	0.00
37	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,349.20	4,414.42	0	0.00
37	CUSIP # 742718109 PROCTER & GAMBLE CO	5,010.91	5,056.55	0	0.00
56	CUSIP # 743315103 PROGRESSIVE CORP	5,354.16	5,386.20	0	0.00
43	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,220.27	2,937.22	0	22.05
95	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	5,719.95	5,328.55	0	0.00
69	CUSIP # 745867101 PULTEGROUP INC	3,618.36	1,905.45	0	10.08
21	CUSIP # 74758T303 QUALYS INC	2,200.38	2,428.02	0	0.00
42	CUSIP # 74762E102 QUANTA SERVICES INC	3,695.16	2,902.62	0	0.00
17	CUSIP # 74838J101 QUIDEL CORP	2,174.81	2,398.02	0	0.00
12	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	5,677.68	4,959.53	0	0.00
25	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,807.25	2,281.87	0	0.00
30	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	1,981.20	2,107.50	0	0.00
24	CUSIP # 761152107 RESMED INC	4,656.48	5,026.49	0	0.00

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52	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	2,591.16	1,196.53	0	0.00
24	CUSIP # 78463M107 SPS COMMERCE INC	2,383.44	2,663.76	0	0.00
14	CUSIP # 78709Y105 SAIA INC	3,228.12	1,244.47	0	0.00
67	CUSIP # 801056102 SANMINA CORPORATION	2,772.46	2,111.91	0	0.00
45	CUSIP # 806407102 HENRY SCHEIN INC	3,115.80	2,740.14	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,689.99	3,027.00	0	0.00
93	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	3,171.30	2,547.89	0	0.00
44	CUSIP # 816851109 SEMPRA ENERGY	5,833.52	5,485.70	0	48.40
7	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	5,166.07	5,038.81	0	0.00
36	CUSIP # 825690100 SHUTTERSTOCK INC	3,205.44	2,483.10	0	0.00
99	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	2,937.33	2,123.77	0	18.36
27	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,800.71	2,099.39	0	6.21
26	CUSIP # 832696405 JM SMUCKER CO	3,289.78	3,002.87	0	0.00
17	CUSIP # 833034101 SNAP-ON INC	3,922.58	2,061.60	0	0.00

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35	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	2,404.85	2,083.10	0	0.00
13	CUSIP # 852857200 STAMPS.COM INC	2,593.63	2,639.41	0	0.00
22	CUSIP # 858586100 STEPAN CO	2,796.42	2,282.53	0	0.00
22	CUSIP # 86272C103 STRATEGIC EDUCATION INC	2,022.02	2,041.16	0	0.00
26	CUSIP # 87162W100 SYNNEX CORPORATION	2,985.84	2,088.68	0	0.00
124	CUSIP # 87265H109 TRI POINTE HOMES INC	2,524.64	1,262.23	0	0.00
14	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	2,473.80	1,738.63	0	0.00
115	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,640.40	2,181.53	0	0.00
25	CUSIP # 880770102 TERADYNE INC	3,042.00	2,979.87	0	0.00
26	CUSIP # 88162G103 TETRA TECH INC	3,528.72	2,184.75	0	0.00
16	CUSIP # 89055F103 TOPBUILD CORP	3,350.88	2,889.80	0	0.00
32	CUSIP # 891092108 TORO COMPANY	3,300.48	2,981.08	0	0.00
21	CUSIP # 892356106 TRACTOR SUPPLY	3,718.68	2,929.08	0	0.00
37	CUSIP # 896288107 TRINET GROUP INC	2,884.52	2,926.11	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 89854H102 TTEC HOLDINGS INC	3,515.75	2,490.95	0	0.00
46	CUSIP # 902494103 TYSON FOODS INC CL A	3,417.80	2,680.77	0	0.00
10	CUSIP # 904708104 UNIFIRST CORP	2,237.10	1,534.24	0	0.00
30	CUSIP # 911312106 UNITED PARCEL SERVICE INC	5,099.70	4,880.10	0	0.00
70	CUSIP # 911684108 US CELLULAR	2,553.60	2,348.09	0	0.00
20	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	3,345.40	3,048.28	0	0.00
22	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	2,934.58	2,954.93	0	0.00
22	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	4,727.58	5,171.13	0	0.00
39	CUSIP # 931142103 WAL-MART STORES INC	5,297.37	4,801.14	0	22.00
44	CUSIP # 94106L109 WASTE MANAGEMENT INC	5,676.88	5,054.74	0	0.00
13	CUSIP # 942622200 WATSCO INC CL A	3,389.75	2,464.00	0	0.00
21	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	2,495.01	2,511.70	0	0.00
55	CUSIP # 950755108 WERNER ENTERPRISES INC	2,594.35	2,128.76	0	0.00
29	CUSIP # 969904101 WILLIAMS-SONOMA INC	5,196.80	1,404.86	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 981475106				
69	WORLD FUEL SERVICES CORP	2,428.80	2,195.61	0	8.28
	CUSIP # 981811102				
42	WORTHINGTON INDUSTRIES INC	2,817.78	2,169.88	0	0.00
	CUSIP # 98389B100				
83	XCEL ENERGY INC	5,520.33	5,454.22	0	39.35
	CUSIP # 98978V103				
31	ZOETIS INC	4,881.88	5,033.82	0	0.00
		713,487.95	**598,147.87**	**27**	**566.11**
FOREIGN STOCK					
	CUSIP # 088606108				
65	BHP BILLITON LTD SPONS ADR	4,510.35	4,384.86	0	0.00
	CUSIP # 110448107				
114	BRITISH AMERICAN TOBACCO PLC	4,416.36	4,200.21	0	84.50
	CUSIP # 37733W105				
116	GLAXOSMITHKLINE PLC SPONSORED ADR	4,140.04	4,349.42	0	74.46
	CUSIP # 438128308				
151	HONDA MOTORS LTD ADR	4,560.20	3,738.96	0	0.00
	CUSIP # 450737101				
74	IBERDOLA SA SPONSORED ADR	3,826.39	3,053.39	0	0.00
	CUSIP # 48667L106				
288	KDDI CORP UNSPONSORED ADR	4,461.12	4,394.52	0	0.00
	CUSIP # 492089107				
59	KERING-UNSPONSORED ADR	4,072.77	4,183.27	0	0.00
	CUSIP # 502117203				
56	L'OREAL UNSPONSORED ADR	4,291.84	2,955.46	0	0.00

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189	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	3,810.24	4,295.86	0	0.00
36	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	4,014.36	4,252.88	0	0.00
53	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	3,752.40	2,686.10	0	0.00
166	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	4,301.06	3,715.77	0	0.00
45	CUSIP # 66987V109 NOVARTIS AF ADR	3,846.60	4,236.45	0	0.00
61	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	4,112.62	3,343.23	0	40.45
57	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	4,426.05	2,932.57	0	237.18
98	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,974.88	4,070.85	0	0.00
88	CUSIP # 80105N105 SANOFI-AVENTIS ADR	4,352.48	4,265.43	0	0.00
148	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	4,502.16	3,207.49	0	0.00
97	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	4,113.77	2,767.14	0	0.00
42	CUSIP # 835699307 SONY CORPORATION ADR	4,452.42	2,964.44	0	0.00
46	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	5,025.50	4,258.39	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	4,369.68	4,278.68	0	0.00
205	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	7,441.50	3,423.18	0	0.00
101	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	4,335.93	4,286.43	0	0.00
16	CUSIP # G1151C101 ACCENTURE PLC	4,420.00	3,122.53	0	0.00
16	CUSIP # G5494J103 LINDE PLC	4,482.24	3,291.85	0	0.00
28	CUSIP # H1467J104 CHUBB LIMITED	4,423.16	4,173.96	0	22.62
9	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	5,556.24	4,456.66	0	0.00
		123,992.36	**105,289.98**	**5**	**459.21**
	MUTUAL FUNDS - FIXED INCOME				
2,225	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	59,563.25	64,714.47	2	0.00
4,608	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	101,975.04	102,474.53	4	0.00
1,106	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	138,803.00	131,764.00	5	0.00
1,858	CUSIP # 464287242 ISHARES IBOXX$ INV GRADE CORP BD FD	241,632.90	250,590.67	9	0.00
2,140	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	241,670.20	245,503.23	9	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,176	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	102,523.68	94,337.54	4	0.00
2,331	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	252,727.02	254,583.01	10	0.00
4,362	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	258,361.26	267,369.51	10	0.00
1,791	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	89,890.29	89,903.33	3	0.00
2,466	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	71,859.24	69,700.17	3	0.00
		1,559,005.88	**1,570,940.46**	**59**	**0.00**
	MUTUAL FUNDS - EQUITY				
510	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	56,768.10	50,886.58	2	0.00
288	CUSIP # 78463V107 SPDR GOLD TRUST	46,068.48	43,323.12	2	0.00
1,537	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	80,000.85	60,046.13	3	0.00
		182,837.43	**154,255.83**	**7**	**0.00**

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
207,829.44	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	207,829.44	207,829.44	4	0.00
		207,829.44	**207,829.44**	**4**	**0.00**
	COMMON STOCK				
119	CUSIP # 000360206 AAON INC	8,331.19	7,774.14	0	0.00
373	CUSIP # 001055102 AFLAC INC	19,090.14	16,224.31	0	0.00
179	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	16,647.00	16,141.78	0	0.00
29	CUSIP # 00724F101 ADOBE SYSTEMS INC	13,785.73	13,955.99	0	0.00
77	CUSIP # 011642105 ALARM.COM HOLDINGS INC	6,651.26	7,660.20	0	0.00
27	CUSIP # 016255101 ALIGN TECHNOLOGY INC	14,621.31	14,415.25	0	0.00
93	CUSIP # 018522300 ALLETE INC	6,248.67	5,734.19	0	0.00
151	CUSIP # 020002101 ALLSTATE CORPORATION	17,349.90	16,302.46	0	122.31
9	CUSIP # 02079K107 ALPHABET INC CL C	18,617.67	15,454.04	0	0.00
4	CUSIP # 023135106 AMAZON.COM INC	12,376.32	12,673.46	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 023586100 AMERCO	10,414.20	7,563.47	0	0.00
60	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	6,472.20	5,221.78	0	0.00
52	CUSIP # 036752103 ANTHEM INC	18,665.40	15,125.48	0	0.00
167	CUSIP # 038222105 APPLIED MATERIALS INC	22,311.20	14,676.62	0	0.00
329	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	18,753.00	16,424.77	0	0.00
54	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	10,611.00	2,828.69	0	0.00
83	CUSIP # 049560105 ATMOS ENERGY CORP	8,204.55	7,830.43	0	0.00
82	CUSIP # 053015103 AUTO DATA PROCESSING INC.	15,454.54	12,107.13	0	76.26
12	CUSIP # 053332102 AUTOZONE INC	16,851.60	11,244.13	0	0.00
175	CUSIP # 05351W103 AVANGRID INC	8,716.75	7,911.66	0	77.00
51	CUSIP # 053611109 AVERY DENNISON CORP	9,366.15	7,791.43	0	0.00
84	CUSIP # 056525108 BADGER METER	7,817.88	7,573.83	0	0.00
155	CUSIP # 058498106 BALL CORPORATION	13,134.70	13,867.95	0	0.00
391	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	18,490.39	16,240.98	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
72	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	18,393.84	14,845.83	0	0.00
14	CUSIP # 090572207 BIO-RAD LABORATORIES INC	7,996.38	7,984.61	0	0.00
91	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	6,871.41	7,907.49	0	0.00
68	CUSIP # 09062X103 BIOGEN IDEC INC	19,023.00	16,425.64	0	0.00
71	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	6,903.33	7,365.53	0	0.00
8	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	9,650.24	7,630.36	0	0.00
150	CUSIP # 104674106 BRADY CORP CL A	8,017.50	6,479.34	0	0.00
80	CUSIP # 125523100 CIGNA CORP	19,339.20	15,022.70	0	0.00
488	CUSIP # 127097103 CABOT OIL & GAS CORP	9,164.64	8,175.06	0	0.00
32	CUSIP # 127190304 CACI INTERNATIONAL INC	7,893.12	7,792.67	0	0.00
106	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	14,520.94	14,379.77	0	0.00
147	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	8,281.98	7,861.73	0	0.00
130	CUSIP # 13765N107 CANNAE HOLDINGS INC	5,150.60	5,569.96	0	0.00
110	CUSIP # 14167L103 CAREDX INC	7,489.90	7,964.70	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
277	CUSIP # 15135B101 CENTENE CORPORATION	17,703.07	17,004.22	0	0.00
15	CUSIP # 16359R103 CHEMED CORP	6,897.30	7,813.01	0	0.00
97	CUSIP # 172755100 CIRRUS LOGIC INC	8,224.63	8,114.98	0	0.00
72	CUSIP # 189054109 CLOROX COMPANY	13,887.36	14,388.42	0	0.00
281	CUSIP # 201723103 COMMERCIAL METALS COMPANY	8,666.04	5,811.01	0	33.72
304	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	7,232.16	7,964.65	0	0.00
38	CUSIP # 22160K105 COSTCO WHOLESALE CORP	13,394.24	10,420.07	0	0.00
127	CUSIP # 227046109 CROCS INC	10,217.15	7,914.05	0	0.00
241	CUSIP # 23331A109 D R HORTON INC	21,477.92	13,922.21	0	0.00
138	CUSIP # 237266101 DARLING INTERNATIONAL INC	10,154.04	7,908.20	0	0.00
28	CUSIP # 243537107 DECKERS OUTDOOR CORP	9,251.76	7,941.75	0	0.00
82	CUSIP # 25659T107 DOLBY LABORATORIES INC	8,095.04	7,689.02	0	0.00
69	CUSIP # 256677105 DOLLAR GENERAL CORP	13,980.78	9,518.29	0	0.00
333	CUSIP # 26875P101 EOG RESOURCES INC	24,152.49	12,436.44	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45	CUSIP # 29355A107 ENPHASE ENERGY INC	7,297.20	1,876.91	0	0.00
109	CUSIP # 29358P101 ENSIGN GROUP	10,228.56	8,282.52	0	5.72
212	CUSIP # 294628102 EQUITY COMMONWEALTH	5,893.60	6,372.53	0	0.00
32	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,069.12	5,443.39	0	0.00
143	CUSIP # 30034W106 EVERGY INC	8,512.79	7,764.58	0	0.00
393	CUSIP # 30161N101 EXELON CORPORATION	17,189.82	16,160.86	0	0.00
84	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,045.96	6,165.14	0	0.00
53	CUSIP # 30303M102 FACEBOOK INC	15,610.09	14,176.21	0	0.00
296	CUSIP # 311900104 FASTENAL COMPANY	14,882.88	14,057.08	0	0.00
154	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,724.10	8,028.49	0	0.00
14	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	11,700.78	4,793.77	0	6.58
143	CUSIP # 344849104 FOOT LOCKER INC	8,043.75	5,722.26	0	0.00
97	CUSIP # 34959E109 FORTINET INC	17,888.74	11,848.65	0	0.00
115	CUSIP # 353514102 FRANKLIN ELECTRIC CO	9,078.10	7,857.03	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,334.72	16,417.84	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,186.84	4,274.56	0	0.00
67	CUSIP # 405024100 HAEMONETICS CORP	7,437.67	7,922.81	0	0.00
162	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	10,819.98	7,853.06	0	56.70
135	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	14,985.34	14,621.08	0	14.73
95	CUSIP # 427866108 HERSHEY CO	15,025.20	13,229.08	0	0.00
54	CUSIP # 437076102 HOME DEPOT INC	16,483.50	14,214.59	0	0.00
356	CUSIP # 440452100 HORMEL FOODS CORP	17,009.68	16,183.23	0	0.00
118	CUSIP # 441593100 HOULIHAN LOKEY INC	7,848.18	6,115.62	0	0.00
105	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	12,500.25	14,604.33	0	0.00
101	CUSIP # 443320106 HUB GROUP INC CL A	6,795.28	4,377.61	0	0.00
40	CUSIP # 444859102 HUMANA INC	16,770.00	15,060.18	0	28.00
37	CUSIP # 44930G107 ICU MEDICAL INC	7,601.28	7,811.86	0	0.00
83	CUSIP # 451107106 IDACORP INC	8,297.51	7,690.32	0	0.00

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29	CUSIP # 45168D104 IDEXX LABORATORIES INC	14,189.99	14,209.07	0	0.00
333	CUSIP # 458140100 INTEL CORPORATION	21,312.00	17,251.46	0	0.00
323	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	9,722.30	7,984.65	0	0.00
103	CUSIP # 488401100 KEMPER CORPORATION	8,211.16	7,742.50	0	0.00
190	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	9,137.10	6,418.56	0	0.00
523	CUSIP # 501044101 KROGER COMPANY	18,822.77	16,790.98	0	0.00
37	CUSIP # 50187A107 LHC GROUP LLC	7,074.77	4,995.44	0	0.00
75	CUSIP # 50187T106 LGI HOMES INC	11,198.25	7,792.10	0	0.00
88	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	17,835.84	16,270.53	0	0.00
31	CUSIP # 512807108 LAM RESEARCH CORPORATION	18,452.44	14,930.46	0	40.30
43	CUSIP # 513847103 LANCASTER COLONY CORP	7,540.48	6,659.93	0	0.00
59	CUSIP # 515098101 LANDSTAR SYSTEMS INC	9,738.54	6,435.19	0	0.00
218	CUSIP # 526057104 LENNAR CORPORATION	22,068.14	13,747.13	0	0.00
41	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,149.50	15,627.51	0	205.00

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128	CUSIP # 552676108 MDC HOLDINGS INC	7,603.20	3,642.22	0	0.00
302	CUSIP # 552690109 MDU RESOURCES GROUP INC	9,546.22	7,788.82	0	64.18
460	CUSIP # 552848103 MGIC INVESTMENT CORP	6,371.00	5,535.29	0	0.00
65	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,651.75	4,441.67	0	0.00
116	CUSIP # 576323109 MASTEC INC	10,869.20	7,940.89	0	0.00
109	CUSIP # 577933104 MAXIMUS INC	9,705.36	7,331.76	0	0.00
57	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	9,350.85	7,716.68	0	0.00
177	CUSIP # 58933Y105 MERCK & CO INC	13,644.93	14,176.81	0	115.05
111	CUSIP # 589400100 MERCURY GENERAL CORPORATION	6,749.91	5,690.37	0	0.00
70	CUSIP # 59001A102 MERITAGE HOMES CORP	6,434.40	5,749.01	0	0.00
221	CUSIP # 595112103 MICRON TECHNOLOGY INC	19,494.41	10,000.29	0	0.00
22	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	7,770.62	8,047.46	0	13.20
156	CUSIP # 61174X109 MONSTER BEVERAGE CORP	14,210.04	9,923.55	0	0.00
61	CUSIP # 626755102 MURPHY USA INC	8,818.16	7,838.59	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
212	CUSIP # 629377508 NRG ENERGY INC	7,998.76	6,702.34	0	0.00
2	CUSIP # 62944T105 NVR INC	9,421.86	5,128.85	0	0.00
188	CUSIP # 635017106 NATIONAL BEVERAGE	9,195.08	4,401.07	0	0.00
211	CUSIP # 64115T104 NETSCOUT SYSTEMS	5,941.76	5,698.42	0	0.00
153	CUSIP # 650111107 NEW YORK TIMES CO CL A	7,744.86	7,703.34	0	0.00
277	CUSIP # 651639106 NEWMONT MINING CORP	16,694.79	14,357.29	0	0.00
145	CUSIP # 67018T105 NU SKIN ENTERPRISES	7,669.05	7,973.38	0	0.00
32	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	16,232.00	14,459.58	0	0.00
75	CUSIP # 68235P108 ONE GAS INC	5,768.25	5,665.14	0	0.00
60	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	9,274.80	7,844.00	0	0.00
306	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	10,192.86	8,088.77	0	0.00
174	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	15,440.76	14,025.71	0	208.80
99	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	8,053.65	7,859.40	0	0.00
21	CUSIP # 73278L105 POOL CORPORATION	7,250.04	7,492.28	0	0.00

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97	CUSIP # 739276103 POWER INTEGRATIONS INC	7,903.56	7,922.63	0	0.00
110	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,876.00	13,823.60	0	0.00
104	CUSIP # 742718109 PROCTER & GAMBLE CO	14,084.72	14,191.56	0	0.00
168	CUSIP # 743315103 PROGRESSIVE CORP	16,062.48	16,136.19	0	0.00
115	CUSIP # 743606105 PROSPERITY BANCSHARES INC	8,612.35	7,883.37	0	56.35
285	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	17,159.85	16,028.51	0	0.00
184	CUSIP # 745867101 PULTEGROUP INC	9,648.96	4,793.64	0	25.76
65	CUSIP # 74758T303 QUALYS INC	6,810.70	7,540.71	0	0.00
110	CUSIP # 74762E102 QUANTA SERVICES INC	9,677.80	7,662.03	0	0.00
44	CUSIP # 74838J101 QUIDEL CORP	5,628.92	5,133.94	0	0.00
34	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	16,086.76	15,416.47	0	0.00
66	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	10,051.14	5,889.80	0	0.00
82	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	5,415.28	5,850.56	0	0.00
68	CUSIP # 761152107 RESMED INC	13,193.36	14,248.81	0	0.00

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139	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	6,926.37	3,584.40	0	0.00
73	CUSIP # 78463M107 SPS COMMERCE INC	7,249.63	8,125.74	0	0.00
44	CUSIP # 78709Y105 SAIA INC	10,145.52	3,205.76	0	0.00
181	CUSIP # 801056102 SANMINA CORPORATION	7,489.78	5,735.64	0	0.00
119	CUSIP # 806407102 HENRY SCHEIN INC	8,239.56	7,155.99	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,379.98	6,054.00	0	0.00
287	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	9,786.70	7,889.05	0	0.00
130	CUSIP # 816851109 SEMPRA ENERGY	17,235.40	16,224.26	0	143.00
20	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	14,760.20	14,414.84	0	0.00
111	CUSIP # 825690100 SHUTTERSTOCK INC	9,883.44	7,680.43	0	0.00
268	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	7,951.56	5,817.38	0	48.24
85	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	8,817.05	5,933.25	0	19.55
69	CUSIP # 832696405 JM SMUCKER CO	8,730.57	7,968.22	0	0.00
46	CUSIP # 833034101 SNAP-ON INC	10,614.04	5,982.71	0	0.00

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95	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	6,527.45	5,681.01	0	0.00
40	CUSIP # 852857200 STAMPS.COM INC	7,980.40	8,168.33	0	0.00
67	CUSIP # 858586100 STEPAN CO	8,516.37	6,481.46	0	0.00
61	CUSIP # 86272C103 STRATEGIC EDUCATION INC	5,606.51	5,657.48	0	0.00
71	CUSIP # 87162W100 SYNNEX CORPORATION	8,153.64	5,461.04	0	0.00
335	CUSIP # 87265H109 TRI POINTE HOMES INC	6,820.60	3,721.27	0	0.00
38	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	6,714.60	4,715.15	0	0.00
311	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	7,140.56	6,902.05	0	0.00
66	CUSIP # 880770102 TERADYNE INC	8,030.88	7,895.95	0	0.00
69	CUSIP # 88162G103 TETRA TECH INC	9,364.68	5,779.25	0	0.00
43	CUSIP # 89055F103 TOPBUILD CORP	9,005.49	7,796.31	0	0.00
84	CUSIP # 891092108 TORO COMPANY	8,663.76	7,847.68	0	0.00
56	CUSIP # 892356106 TRACTOR SUPPLY	9,916.48	7,828.76	0	0.00
99	CUSIP # 896288107 TRINET GROUP INC	7,718.04	7,852.46	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
109	CUSIP # 89854H102 TTEC HOLDINGS INC	10,949.05	7,821.09	0	0.00
123	CUSIP # 902494103 TYSON FOODS INC CL A	9,138.90	7,252.19	0	0.00
27	CUSIP # 904708104 UNIFIRST CORP	6,040.17	3,948.86	0	0.00
86	CUSIP # 911312106 UNITED PARCEL SERVICE INC	14,619.14	14,022.79	0	0.00
188	CUSIP # 911684108 US CELLULAR	6,858.24	6,357.93	0	0.00
52	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	8,698.04	7,970.89	0	0.00
58	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	7,736.62	7,806.98	0	0.00
61	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	13,108.29	13,732.26	0	0.00
115	CUSIP # 931142103 WAL-MART STORES INC	15,620.45	14,155.78	0	63.25
122	CUSIP # 94106L109 WASTE MANAGEMENT INC	15,740.44	14,002.98	0	0.00
35	CUSIP # 942622200 WATSCO INC CL A	9,126.25	6,252.51	0	0.00
65	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	7,722.65	7,805.18	0	0.00
147	CUSIP # 950755108 WERNER ENTERPRISES INC	6,933.99	5,719.62	0	0.00
78	CUSIP # 969904101 WILLIAMS-SONOMA INC	13,977.60	3,494.60	0	0.00

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185	CUSIP # 981475106 WORLD FUEL SERVICES CORP	6,512.00	5,906.08	0	22.20
113	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	7,581.17	5,875.79	0	0.00
249	CUSIP # 98389B100 XCEL ENERGY INC	16,560.99	16,346.08	0	113.92
87	CUSIP # 98978V103 ZOETIS INC	13,700.76	14,132.08	0	0.00
		2,019,031.47	**1,698,685.34**	**43**	**1,559.82**
	FOREIGN STOCK				
232	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	16,098.48	15,655.45	0	0.00
404	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	15,650.96	15,211.38	0	299.44
412	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	14,704.28	15,416.15	0	255.64
537	CUSIP # 438128308 HONDA MOTORS LTD ADR	16,217.40	13,929.55	0	0.00
254	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	13,133.83	10,393.67	0	0.00
983	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	15,226.67	14,806.82	0	0.00
201	CUSIP # 492089107 KERING-UNSPONSORED ADR	13,875.03	14,245.55	0	0.00
192	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	14,714.88	10,207.23	0	0.00

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644	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	12,983.04	14,644.28	0	0.00
124	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	13,827.24	14,631.76	0	0.00
181	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	12,814.80	9,195.97	0	0.00
568	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	14,716.88	13,034.04	0	0.00
161	CUSIP # 66987V109 NOVARTIS AF ADR	13,762.28	15,146.13	0	0.00
217	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	14,630.14	12,140.70	0	143.90
202	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	15,685.30	10,272.69	0	812.04
333	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	13,506.48	13,848.73	0	0.00
312	CUSIP # 80105N105 SANOFI-AVENTIS ADR	15,431.52	15,100.86	0	0.00
504	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	15,331.68	10,064.34	0	0.00
332	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	14,080.12	9,221.56	0	0.00
150	CUSIP # 835699307 SONY CORPORATION ADR	15,901.50	10,297.06	0	0.00
156	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	17,043.00	14,423.61	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
98	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	15,293.88	14,980.34	0	0.00
700	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	25,410.00	10,402.42	1	0.00
346	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	14,853.78	14,691.94	0	0.00
58	CUSIP # G1151C101 ACCENTURE PLC	16,022.50	11,213.98	0	0.00
58	CUSIP # G5494J103 LINDE PLC	16,248.12	11,732.59	0	0.00
99	CUSIP # H1467J104 CHUBB LIMITED	15,639.03	14,847.33	0	77.22
31	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	19,138.16	15,442.70	0	0.00
		431,940.98	**365,198.83**	**9**	**1,588.24**
	MUTUAL FUNDS - FIXED INCOME				
3,755	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	100,521.35	103,464.41	2	0.00
5,833	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	129,084.29	129,752.74	3	0.00
1,018	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	127,759.00	122,257.51	3	0.00
1,568	CUSIP # 464287242 ISHARES IBOXX$ INV GRADE CORP BD FD	203,918.40	206,997.72	4	0.00
1,083	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	122,303.19	127,630.27	3	0.00

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1,573	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	170,544.66	171,776.45	4	0.00
4,908	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	290,700.84	299,360.74	6	0.00
1,727	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	86,678.13	86,415.30	2	0.00
3,468	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	101,057.52	97,898.80	2	0.00
		1,332,567.38	**1,345,553.94**	**29**	**0.00**
	MUTUAL FUNDS - EQUITY				
860	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	95,726.60	86,297.86	2	0.00
1,214	CUSIP # 78463V107 SPDR GOLD TRUST	194,191.44	195,025.54	4	0.00
7,348	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	382,463.40	300,748.53	8	0.00
		672,381.44	**582,071.93**	**14**	**0.00**

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
86,266.92	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	86,266.92	86,266.92	2	0.00
		86,266.92	**86,266.92**	**2**	**0.00**
	COMMON STOCK				
173	CUSIP # 000360206 AAON INC	12,111.73	11,315.80	0	0.00
481	CUSIP # 001055102 AFLAC INC	24,617.58	20,906.67	0	0.00
231	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	21,483.00	20,836.20	0	0.00
48	CUSIP # 00724F101 ADOBE SYSTEMS INC	22,817.76	23,116.54	0	0.00
127	CUSIP # 011642105 ALARM.COM HOLDINGS INC	10,970.26	12,676.50	0	0.00
45	CUSIP # 016255101 ALIGN TECHNOLOGY INC	24,368.85	23,903.29	0	0.00
133	CUSIP # 018522300 ALLETE INC	8,936.27	8,211.46	0	0.00
195	CUSIP # 020002101 ALLSTATE CORPORATION	22,405.50	21,115.38	0	157.95
12	CUSIP # 02079K107 ALPHABET INC CL C	24,823.56	20,673.08	0	0.00
7	CUSIP # 023135106 AMAZON.COM INC	21,658.56	22,236.31	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 023586100 AMERCO	14,702.40	10,699.68	0	0.00
86	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	9,276.82	7,229.78	0	0.00
67	CUSIP # 036752103 ANTHEM INC	24,049.65	19,262.25	0	0.00
277	CUSIP # 038222105 APPLIED MATERIALS INC	37,007.20	24,187.62	1	0.00
425	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	24,225.00	21,207.46	0	0.00
79	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	15,523.50	4,533.16	0	0.00
112	CUSIP # 049560105 ATMOS ENERGY CORP	11,071.20	10,593.50	0	0.00
136	CUSIP # 053015103 AUTO DATA PROCESSING INC.	25,631.92	20,789.37	0	126.48
20	CUSIP # 053332102 AUTOZONE INC	28,086.00	20,063.03	1	0.00
236	CUSIP # 05351W103 AVANGRID INC	11,755.16	10,663.66	0	103.84
85	CUSIP # 053611109 AVERY DENNISON CORP	15,610.25	12,967.60	0	0.00
123	CUSIP # 056525108 BADGER METER	11,447.61	11,074.30	0	0.00
256	CUSIP # 058498106 BALL CORPORATION	21,693.44	22,958.21	0	0.00
504	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	23,834.16	20,971.14	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	23,503.24	18,840.52	0	0.00
18	CUSIP # 090572207 BIO-RAD LABORATORIES INC	10,281.06	10,247.22	0	0.00
122	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	9,212.22	10,611.56	0	0.00
87	CUSIP # 09062X103 BIOGEN IDEC INC	24,338.25	20,870.43	0	0.00
117	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	11,375.91	12,169.17	0	0.00
13	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	15,681.64	12,451.46	0	0.00
218	CUSIP # 104674106 BRADY CORP CL A	11,652.10	9,881.55	0	0.00
103	CUSIP # 125523100 CIGNA CORP	24,899.22	18,848.68	0	0.00
658	CUSIP # 127097103 CABOT OIL & GAS CORP	12,357.24	11,001.76	0	0.00
43	CUSIP # 127190304 CACI INTERNATIONAL INC	10,606.38	10,492.98	0	0.00
175	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	23,973.25	23,750.98	0	0.00
213	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	12,000.42	11,418.06	0	0.00
186	CUSIP # 13765N107 CANNAE HOLDINGS INC	7,369.32	8,011.02	0	0.00
159	CUSIP # 14167L103 CAREDX INC	10,826.31	11,425.72	0	0.00

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357	CUSIP # 15135B101 CENTENE CORPORATION	22,815.87	22,122.72	0	0.00
25	CUSIP # 16359R103 CHEMED CORP	11,495.50	13,062.75	0	0.00
140	CUSIP # 172755100 CIRRUS LOGIC INC	11,870.60	11,705.31	0	0.00
118	CUSIP # 189054109 CLOROX COMPANY	22,759.84	23,630.86	0	0.00
401	CUSIP # 201723103 COMMERCIAL METALS COMPANY	12,366.84	8,315.82	0	48.12
441	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	10,491.39	11,543.92	0	0.00
63	CUSIP # 22160K105 COSTCO WHOLESALE CORP	22,206.24	18,387.24	0	0.00
184	CUSIP # 227046109 CROCS INC	14,802.80	11,406.16	0	0.00
311	CUSIP # 23331A109 D R HORTON INC	27,716.32	19,068.57	1	0.00
186	CUSIP # 237266101 DARLING INTERNATIONAL INC	13,685.88	10,589.91	0	0.00
46	CUSIP # 243537107 DECKERS OUTDOOR CORP	15,199.32	13,046.70	0	0.00
110	CUSIP # 25659T107 DOLBY LABORATORIES INC	10,859.20	10,353.70	0	0.00
114	CUSIP # 256677105 DOLLAR GENERAL CORP	23,098.68	17,168.51	0	0.00
429	CUSIP # 26875P101 EOG RESOURCES INC	31,115.37	15,592.69	1	0.00

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75	CUSIP # 29355A107 ENPHASE ENERGY INC	12,162.00	3,217.84	0	0.00
158	CUSIP # 29358P101 ENSIGN GROUP	14,826.72	11,984.73	0	8.30
302	CUSIP # 294628102 EQUITY COMMONWEALTH	8,395.60	9,088.56	0	0.00
54	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	11,929.14	9,704.26	0	0.00
193	CUSIP # 30034W106 EVERGY INC	11,489.29	10,477.97	0	0.00
507	CUSIP # 30161N101 EXELON CORPORATION	22,176.18	20,835.17	0	0.00
139	CUSIP # 302130109 EXPEDITORS INTL WASH INC	14,968.91	10,851.83	0	0.00
87	CUSIP # 30303M102 FACEBOOK INC	25,624.11	23,347.55	0	0.00
489	CUSIP # 311900104 FASTENAL COMPANY	24,586.92	23,317.96	0	0.00
207	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,726.55	11,131.82	0	0.00
19	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	15,879.63	6,449.36	0	8.93
204	CUSIP # 344849104 FOOT LOCKER INC	11,475.00	8,085.73	0	0.00
161	CUSIP # 34959E109 FORTINET INC	29,691.62	20,773.64	1	0.00
167	CUSIP # 353514102 FRANKLIN ELECTRIC CO	13,182.98	11,452.02	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144	CUSIP # 369550108 GENERAL DYNAMICS CORP	26,144.64	21,096.72	0	0.00
15	CUSIP # 384637104 GRAHAM HOLDINGS CO	8,436.60	6,009.70	0	0.00
111	CUSIP # 405024100 HAEMONETICS CORP	12,322.11	13,040.83	0	0.00
219	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	14,627.01	10,616.12	0	76.65
206	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	22,866.52	22,352.41	0	22.48
157	CUSIP # 427866108 HERSHEY CO	24,831.12	22,344.73	0	0.00
90	CUSIP # 437076102 HOME DEPOT INC	27,472.50	23,665.05	1	0.00
459	CUSIP # 440452100 HORMEL FOODS CORP	21,931.02	21,469.10	0	0.00
171	CUSIP # 441593100 HOULIHAN LOKEY INC	11,373.21	8,991.90	0	0.00
160	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	19,048.00	22,239.90	0	0.00
144	CUSIP # 443320106 HUB GROUP INC CL A	9,688.32	6,644.17	0	0.00
52	CUSIP # 444859102 HUMANA INC	21,801.00	19,861.05	0	36.40
54	CUSIP # 44930G107 ICU MEDICAL INC	11,093.76	11,430.80	0	0.00
111	CUSIP # 451107106 IDACORP INC	11,096.67	10,313.60	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 45168D104 IDEXX LABORATORIES INC	23,486.88	23,512.17	0	0.00
430	CUSIP # 458140100 INTEL CORPORATION	27,520.00	22,647.51	1	0.00
435	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	13,093.50	10,835.85	0	0.00
139	CUSIP # 488401100 KEMPER CORPORATION	11,081.08	10,508.40	0	0.00
256	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	12,311.04	9,363.71	0	0.00
674	CUSIP # 501044101 KROGER COMPANY	24,257.26	21,657.64	0	0.00
62	CUSIP # 50187A107 LHC GROUP LLC	11,855.02	10,129.19	0	0.00
109	CUSIP # 50187T106 LGI HOMES INC	16,274.79	11,356.71	0	0.00
113	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	22,902.84	20,879.70	0	0.00
51	CUSIP # 512807108 LAM RESEARCH CORPORATION	30,357.24	24,500.93	1	66.30
72	CUSIP # 513847103 LANCASTER COLONY CORP	12,625.92	11,188.83	0	0.00
98	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,175.88	11,309.39	0	0.00
281	CUSIP # 526057104 LENNAR CORPORATION	28,445.63	19,154.53	1	0.00
67	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	24,756.50	25,727.96	0	335.00

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182	CUSIP # 552676108 MDC HOLDINGS INC	10,810.80	6,053.29	0	0.00
406	CUSIP # 552690109 MDU RESOURCES GROUP INC	12,833.66	10,486.98	0	86.28
656	CUSIP # 552848103 MGIC INVESTMENT CORP	9,085.60	7,901.45	0	0.00
93	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	8,086.35	6,357.79	0	0.00
157	CUSIP # 576323109 MASTEC INC	14,710.90	10,716.03	0	0.00
158	CUSIP # 577933104 MAXIMUS INC	14,068.32	11,118.94	0	0.00
95	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	15,584.75	12,897.20	0	0.00
292	CUSIP # 58933Y105 MERCK & CO INC	22,510.28	23,446.08	0	189.80
158	CUSIP # 589400100 MERCURY GENERAL CORPORATION	9,607.98	8,099.87	0	0.00
99	CUSIP # 59001A102 MERITAGE HOMES CORP	9,100.08	8,146.22	0	0.00
285	CUSIP # 595112103 MICRON TECHNOLOGY INC	25,139.85	13,239.33	0	0.00
36	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	12,715.56	13,160.16	0	21.60
258	CUSIP # 61174X109 MONSTER BEVERAGE CORP	23,501.22	17,502.00	0	0.00
88	CUSIP # 626755102 MURPHY USA INC	12,721.28	11,298.23	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
351	CUSIP # 629377508 NRG ENERGY INC	13,243.23	11,909.93	0	0.00
3	CUSIP # 62944T105 NVR INC	14,132.79	8,871.89	0	0.00
272	CUSIP # 635017106 NATIONAL BEVERAGE	13,303.52	6,666.84	0	0.00
300	CUSIP # 64115T104 NETSCOUT SYSTEMS	8,448.00	8,112.00	0	0.00
254	CUSIP # 650111107 NEW YORK TIMES CO CL A	12,857.48	12,778.74	0	0.00
357	CUSIP # 651639106 NEWMONT MINING CORP	21,516.39	18,517.23	0	0.00
211	CUSIP # 67018T105 NU SKIN ENTERPRISES	11,159.79	11,601.83	0	0.00
53	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	26,884.25	24,010.59	1	0.00
107	CUSIP # 68235P108 ONE GAS INC	8,229.37	8,110.46	0	0.00
87	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,448.46	11,366.55	0	0.00
444	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	14,789.64	11,649.50	0	0.00
288	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	25,557.12	23,248.68	0	345.60
134	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	10,900.90	10,663.72	0	0.00
35	CUSIP # 73278L105 POOL CORPORATION	12,083.40	12,531.79	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
161	CUSIP # 739276103 POWER INTEGRATIONS INC	13,118.28	13,127.14	0	0.00
141	CUSIP # 74144T108 T ROWE PRICE GROUP INC	24,195.60	18,031.81	0	0.00
172	CUSIP # 742718109 PROCTER & GAMBLE CO	23,293.96	23,555.40	0	0.00
217	CUSIP # 743315103 PROGRESSIVE CORP	20,747.37	20,949.17	0	0.00
154	CUSIP # 743606105 PROSPERITY BANCSHARES INC	11,533.06	10,592.12	0	75.46
367	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	22,097.07	20,614.39	0	0.00
248	CUSIP # 745867101 PULTEGROUP INC	13,005.12	7,646.98	0	34.72
95	CUSIP # 74758T303 QUALYS INC	9,954.10	11,020.79	0	0.00
149	CUSIP # 74762E102 QUANTA SERVICES INC	13,109.02	10,389.03	0	0.00
73	CUSIP # 74838J101 QUIDEL CORP	9,338.89	10,491.96	0	0.00
44	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,818.16	20,462.11	0	0.00
89	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,553.81	8,328.81	0	0.00
116	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	7,660.64	8,156.54	0	0.00
112	CUSIP # 761152107 RESMED INC	21,730.24	23,560.88	0	0.00

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199	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	9,916.17	5,452.21	0	0.00
106	CUSIP # 78463M107 SPS COMMERCE INC	10,526.86	11,822.89	0	0.00
64	CUSIP # 78709Y105 SAIA INC	14,757.12	5,546.49	0	0.00
258	CUSIP # 801056102 SANMINA CORPORATION	10,676.04	8,194.06	0	0.00
160	CUSIP # 806407102 HENRY SCHEIN INC	11,078.40	10,281.11	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	11,069.97	9,069.00	0	0.00
417	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	14,219.70	11,513.37	0	0.00
168	CUSIP # 816851109 SEMPRA ENERGY	22,273.44	21,008.40	0	184.80
32	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	23,616.32	23,155.52	0	0.00
161	CUSIP # 825690100 SHUTTERSTOCK INC	14,335.44	11,184.65	0	0.00
381	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	11,304.27	8,254.48	0	68.58
123	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	12,758.79	9,734.11	0	28.29
93	CUSIP # 832696405 JM SMUCKER CO	11,767.29	10,764.75	0	0.00
63	CUSIP # 833034101 SNAP-ON INC	14,536.62	9,072.11	0	0.00

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136	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	9,344.56	8,150.34	0	0.00
59	CUSIP # 852857200 STAMPS.COM INC	11,771.09	11,960.23	0	0.00
97	CUSIP # 858586100 STEPAN CO	12,329.67	9,975.53	0	0.00
86	CUSIP # 86272C103 STRATEGIC EDUCATION INC	7,904.26	7,990.26	0	0.00
101	CUSIP # 87162W100 SYNNEX CORPORATION	11,598.84	8,423.96	0	0.00
477	CUSIP # 87265H109 TRI POINTE HOMES INC	9,711.72	6,243.15	0	0.00
63	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,132.10	8,509.45	0	0.00
443	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	10,171.28	9,969.09	0	0.00
110	CUSIP # 880770102 TERADYNE INC	13,384.80	13,168.10	0	0.00
114	CUSIP # 88162G103 TETRA TECH INC	15,472.08	9,867.30	0	0.00
72	CUSIP # 89055F103 TOPBUILD CORP	15,078.96	13,031.54	0	0.00
139	CUSIP # 891092108 TORO COMPANY	14,336.46	13,020.76	0	0.00
94	CUSIP # 892356106 TRACTOR SUPPLY	16,645.52	13,140.26	0	0.00
163	CUSIP # 896288107 TRINET GROUP INC	12,707.48	12,977.98	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158	CUSIP # 89854H102 TTEC HOLDINGS INC	15,871.10	11,301.74	0	0.00
166	CUSIP # 902494103 TYSON FOODS INC CL A	12,333.80	10,056.61	0	0.00
39	CUSIP # 904708104 UNIFIRST CORP	8,724.69	6,625.08	0	0.00
142	CUSIP # 911312106 UNITED PARCEL SERVICE INC	24,138.58	23,210.81	0	0.00
268	CUSIP # 911684108 US CELLULAR	9,776.64	9,097.82	0	0.00
71	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	11,876.17	10,851.93	0	0.00
78	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	10,404.42	10,531.00	0	0.00
101	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	21,703.89	23,764.67	0	0.00
149	CUSIP # 931142103 WAL-MART STORES INC	20,238.67	18,759.22	0	81.95
202	CUSIP # 94106L109 WASTE MANAGEMENT INC	26,062.04	23,192.23	0	0.00
58	CUSIP # 942622200 WATSCO INC CL A	15,123.50	11,416.47	0	0.00
95	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	11,286.95	11,438.00	0	0.00
210	CUSIP # 950755108 WERNER ENTERPRISES INC	9,905.70	8,180.55	0	0.00
129	CUSIP # 969904101 WILLIAMS-SONOMA INC	23,116.80	7,116.79	0	0.00

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264	CUSIP # 981475106 WORLD FUEL SERVICES CORP	9,292.80	8,454.60	0	31.68
160	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	10,734.40	8,342.38	0	0.00
321	CUSIP # 98389B100 XCEL ENERGY INC	21,349.71	21,099.13	0	146.86
144	CUSIP # 98978V103 ZOETIS INC	22,677.12	23,442.87	0	0.00
		2,952,887.02	**2,527,528.45**	**56**	**2,286.07**
	FOREIGN STOCK				
340	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	23,592.60	22,975.02	0	0.00
593	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	22,972.82	21,937.10	0	439.53
604	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	21,556.76	22,646.98	0	374.78
787	CUSIP # 438128308 HONDA MOTORS LTD ADR	23,767.40	20,729.43	0	0.00
387	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	20,011.00	17,337.13	0	0.00
1,498	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	23,204.02	22,734.61	0	0.00
307	CUSIP # 492089107 KERING-UNSPONSORED ADR	21,192.21	21,835.03	0	0.00
292	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	22,378.88	16,427.67	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
981	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	19,776.96	22,289.52	0	0.00
189	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	21,075.39	22,345.32	0	0.00
276	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	19,540.80	15,004.08	0	0.00
865	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	22,412.15	28,688.53	0	0.00
235	CUSIP # 66987V109 NOVARTIS AF ADR	20,087.80	22,171.08	0	0.00
318	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	21,439.56	19,203.17	0	210.88
296	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	22,984.40	16,062.59	0	1,189.92
507	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	20,563.92	21,720.64	0	0.00
458	CUSIP # 80105N105 SANOFI-AVENTIS ADR	22,652.68	22,206.36	0	0.00
768	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	23,362.56	16,489.83	0	0.00
506	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	21,459.46	14,764.94	0	0.00
220	CUSIP # 835699307 SONY CORPORATION ADR	23,322.20	16,156.30	0	0.00
238	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	26,001.50	21,998.63	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	22,472.64	22,072.32	0	0.00
1,066	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	38,695.80	17,979.03	1	0.00
527	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	22,624.11	22,445.18	0	0.00
85	CUSIP # G1151C101 ACCENTURE PLC	23,481.25	17,826.20	0	0.00
84	CUSIP # G5494J103 LINDE PLC	23,531.76	18,484.43	0	0.00
144	CUSIP # H1467J104 CHUBB LIMITED	22,747.68	21,572.18	0	112.32
46	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	28,398.56	22,857.85	1	0.00
		645,306.87	**568,961.15**	**12**	**2,327.43**
	MUTUAL FUNDS - FIXED INCOME				
3,426	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	91,714.02	94,709.89	2	0.00
581	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	72,915.50	70,660.85	1	0.00
715	CUSIP # 464287242 ISHARES IBOXX$ INV GRADE CORP BD FD	92,985.75	96,754.34	2	0.00
824	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	93,054.32	98,641.17	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,999	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	118,400.77	120,211.56	2	0.00
985	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	49,437.15	49,432.45	1	0.00
3,164	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	92,198.96	91,793.13	2	0.00
		610,706.47	**622,203.39**	**12**	**0.00**
	MUTUAL FUNDS - EQUITY				
981	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	109,195.11	98,291.29	2	0.00
1,375	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	79,488.75	72,482.30	2	0.00
1,246	CUSIP # 78463V107 SPDR GOLD TRUST	199,310.16	203,741.21	4	0.00
11,338	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	590,142.90	478,817.23	11	0.00
		978,136.92	**853,332.03**	**19**	**0.00**

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
65,309.95	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	65,309.95	65,309.95	2	0.00
		65,309.95	**65,309.95**	**2**	**0.00**
	COMMON STOCK				
94	CUSIP # 000360206 AAON INC	6,580.94	6,196.10	0	0.00
311	CUSIP # 001055102 AFLAC INC	15,916.98	13,603.08	1	0.00
149	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	13,857.00	13,504.62	0	0.00
25	CUSIP # 00724F101 ADOBE SYSTEMS INC	11,884.25	12,021.37	0	0.00
69	CUSIP # 011642105 ALARM.COM HOLDINGS INC	5,960.22	6,844.32	0	0.00
23	CUSIP # 016255101 ALIGN TECHNOLOGY INC	12,455.19	12,275.86	0	0.00
72	CUSIP # 018522300 ALLETE INC	4,837.68	4,459.14	0	0.00
126	CUSIP # 020002101 ALLSTATE CORPORATION	14,477.40	13,640.67	1	98.82
8	CUSIP # 02079K107 ALPHABET INC CL C	16,549.04	14,164.37	1	0.00
4	CUSIP # 023135106 AMAZON.COM INC	12,376.32	12,714.48	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 023586100 AMERCO	7,963.80	5,948.73	0	0.00
46	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	4,962.02	4,230.54	0	0.00
43	CUSIP # 036752103 ANTHEM INC	15,434.85	12,526.72	1	0.00
145	CUSIP # 038222105 APPLIED MATERIALS INC	19,372.00	13,004.38	1	0.00
274	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	15,618.00	13,766.67	1	0.00
43	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	8,449.50	2,579.66	0	0.00
61	CUSIP # 049560105 ATMOS ENERGY CORP	6,029.85	5,775.69	0	0.00
71	CUSIP # 053015103 AUTO DATA PROCESSING INC.	13,381.37	11,012.65	0	64.17
11	CUSIP # 053332102 AUTOZONE INC	15,447.30	11,428.63	1	0.00
128	CUSIP # 05351W103 AVANGRID INC	6,375.68	5,805.07	0	54.12
46	CUSIP # 053611109 AVERY DENNISON CORP	8,447.90	7,098.81	0	0.00
66	CUSIP # 056525108 BADGER METER	6,142.62	5,979.58	0	0.00
134	CUSIP # 058498106 BALL CORPORATION	11,355.16	11,991.91	0	0.00
326	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	15,416.54	13,611.31	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	15,328.20	12,594.16	1	0.00
10	CUSIP # 090572207 BIO-RAD LABORATORIES INC	5,711.70	5,771.91	0	0.00
66	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	4,983.66	5,707.15	0	0.00
56	CUSIP # 09062X103 BIOGEN IDEC INC	15,666.00	13,534.18	1	0.00
64	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	6,222.72	6,599.26	0	0.00
7	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	8,443.96	6,702.85	0	0.00
118	CUSIP # 104674106 BRADY CORP CL A	6,307.10	5,401.88	0	0.00
66	CUSIP # 125523100 CIGNA CORP	15,954.84	12,450.75	1	0.00
356	CUSIP # 127097103 CABOT OIL & GAS CORP	6,685.68	5,997.68	0	0.00
23	CUSIP # 127190304 CACI INTERNATIONAL INC	5,673.18	5,608.12	0	0.00
92	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	12,603.08	12,461.50	0	0.00
116	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	6,535.44	6,235.24	0	0.00
101	CUSIP # 13765N107 CANNAE HOLDINGS INC	4,001.62	4,322.34	0	0.00
86	CUSIP # 14167L103 CAREDX INC	5,855.74	6,153.13	0	0.00

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230	CUSIP # 15135B101 CENTENE CORPORATION	14,699.30	13,958.35	1	0.00
13	CUSIP # 16359R103 CHEMED CORP	5,977.66	6,793.34	0	0.00
76	CUSIP # 172755100 CIRRUS LOGIC INC	6,444.04	6,351.64	0	0.00
62	CUSIP # 189054109 CLOROX COMPANY	11,958.56	12,366.40	0	0.00
217	CUSIP # 201723103 COMMERCIAL METALS COMPANY	6,692.28	4,581.19	0	26.04
239	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	5,685.81	6,231.12	0	0.00
33	CUSIP # 22160K105 COSTCO WHOLESALE CORP	11,631.84	9,741.56	0	0.00
100	CUSIP # 227046109 CROCS INC	8,045.00	6,314.50	0	0.00
201	CUSIP # 23331A109 D R HORTON INC	17,913.12	12,188.00	1	0.00
101	CUSIP # 237266101 DARLING INTERNATIONAL INC	7,431.58	5,835.78	0	0.00
25	CUSIP # 243537107 DECKERS OUTDOOR CORP	8,260.50	7,144.32	0	0.00
60	CUSIP # 25659T107 DOLBY LABORATORIES INC	5,923.20	5,649.57	0	0.00
59	CUSIP # 256677105 DOLLAR GENERAL CORP	11,954.58	9,115.35	0	0.00
277	CUSIP # 26875P101 EOG RESOURCES INC	20,090.81	10,962.37	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 29355A107 ENPHASE ENERGY INC	6,648.56	1,982.54	0	0.00
86	CUSIP # 29358P101 ENSIGN GROUP	8,070.24	6,580.43	0	4.52
164	CUSIP # 294628102 EQUITY COMMONWEALTH	4,559.20	4,938.16	0	0.00
29	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,406.39	5,307.08	0	0.00
104	CUSIP # 30034W106 EVERGY INC	6,191.12	5,658.89	0	0.00
328	CUSIP # 30161N101 EXELON CORPORATION	14,346.72	13,517.12	0	0.00
75	CUSIP # 302130109 EXPEDITORS INTL WASH INC	8,076.75	5,718.59	0	0.00
46	CUSIP # 30303M102 FACEBOOK INC	13,548.38	12,395.34	0	0.00
256	CUSIP # 311900104 FASTENAL COMPANY	12,871.68	12,206.14	0	0.00
112	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	6,344.80	6,032.26	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,357.70	4,016.82	0	4.70
110	CUSIP # 344849104 FOOT LOCKER INC	6,187.50	4,446.12	0	0.00
84	CUSIP # 34959E109 FORTINET INC	15,491.28	10,591.35	1	0.00
90	CUSIP # 353514102 FRANKLIN ELECTRIC CO	7,104.60	6,197.94	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93	CUSIP # 369550108 GENERAL DYNAMICS CORP	16,885.08	13,750.26	1	0.00
8	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,499.52	3,514.55	0	0.00
60	CUSIP # 405024100 HAEMONETICS CORP	6,660.60	7,072.33	0	0.00
118	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	7,881.22	5,783.61	0	39.90
115	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	12,765.29	12,483.49	0	12.55
82	CUSIP # 427866108 HERSHEY CO	12,969.12	11,645.48	0	0.00
47	CUSIP # 437076102 HOME DEPOT INC	14,346.75	12,444.37	0	0.00
297	CUSIP # 440452100 HORMEL FOODS CORP	14,190.66	13,591.77	0	0.00
93	CUSIP # 441593100 HOULIHAN LOKEY INC	6,185.43	4,868.47	0	0.00
90	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	10,714.50	12,604.25	0	0.00
78	CUSIP # 443320106 HUB GROUP INC CL A	5,247.84	3,500.25	0	0.00
34	CUSIP # 444859102 HUMANA INC	14,254.50	12,785.92	0	23.80
29	CUSIP # 44930G107 ICU MEDICAL INC	5,957.76	6,126.50	0	0.00
60	CUSIP # 451107106 IDACORP INC	5,998.20	5,575.48	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 45168D104 IDEXX LABORATORIES INC	12,232.75	12,300.73	0	0.00
278	CUSIP # 458140100 INTEL CORPORATION	17,792.00	14,239.22	1	0.00
236	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	7,103.60	5,959.31	0	0.00
75	CUSIP # 488401100 KEMPER CORPORATION	5,979.00	5,659.40	0	0.00
139	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	6,684.51	4,902.18	0	0.00
435	CUSIP # 501044101 KROGER COMPANY	15,655.65	14,068.80	1	0.00
33	CUSIP # 50187A107 LHC GROUP LLC	6,309.93	4,913.29	0	0.00
59	CUSIP # 50187T106 LGI HOMES INC	8,809.29	6,268.38	0	0.00
73	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	14,795.64	13,604.88	1	0.00
26	CUSIP # 512807108 LAM RESEARCH CORPORATION	15,476.24	12,580.98	1	33.80
39	CUSIP # 513847103 LANCASTER COLONY CORP	6,839.04	6,083.86	0	0.00
53	CUSIP # 515098101 LANDSTAR SYSTEMS INC	8,748.18	5,972.78	0	0.00
181	CUSIP # 526057104 LENNAR CORPORATION	18,322.63	12,198.08	1	0.00
35	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	12,932.50	13,171.41	0	170.00

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99	CUSIP # 552676108 MDC HOLDINGS INC	5,880.60	3,184.71	0	0.00
220	CUSIP # 552690109 MDU RESOURCES GROUP INC	6,954.20	5,738.54	0	45.26
355	CUSIP # 552848103 MGIC INVESTMENT CORP	4,916.75	4,281.58	0	0.00
50	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,347.50	3,482.07	0	0.00
85	CUSIP # 576323109 MASTEC INC	7,964.50	5,901.10	0	0.00
85	CUSIP # 577933104 MAXIMUS INC	7,568.40	5,940.34	0	0.00
51	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	8,366.55	6,981.10	0	0.00
153	CUSIP # 58933Y105 MERCK & CO INC	11,794.77	12,227.26	0	96.20
85	CUSIP # 589400100 MERCURY GENERAL CORPORATION	5,168.85	4,385.11	0	0.00
54	CUSIP # 59001A102 MERITAGE HOMES CORP	4,963.68	4,465.86	0	0.00
184	CUSIP # 595112103 MICRON TECHNOLOGY INC	16,230.64	8,694.85	1	0.00
19	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	6,710.99	6,956.91	0	11.40
135	CUSIP # 61174X109 MONSTER BEVERAGE CORP	12,297.15	8,931.66	0	0.00
48	CUSIP # 626755102 MURPHY USA INC	6,938.88	6,200.76	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
190	CUSIP # 629377508 NRG ENERGY INC	7,168.70	6,476.54	0	0.00
2	CUSIP # 62944T105 NVR INC	9,421.86	7,333.26	0	0.00
147	CUSIP # 635017106 NATIONAL BEVERAGE	7,189.77	3,686.68	0	0.00
163	CUSIP # 64115T104 NETSCOUT SYSTEMS	4,590.08	4,420.21	0	0.00
138	CUSIP # 650111107 NEW YORK TIMES CO CL A	6,985.56	6,934.97	0	0.00
231	CUSIP # 651639106 NEWMONT MINING CORP	13,922.37	12,432.04	0	0.00
114	CUSIP # 67018T105 NU SKIN ENTERPRISES	6,029.46	6,220.01	0	0.00
28	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,203.00	12,739.89	0	0.00
58	CUSIP # 68235P108 ONE GAS INC	4,460.78	4,391.49	0	0.00
47	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,265.26	6,204.43	0	0.00
241	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	8,027.71	6,485.28	0	0.00
151	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	13,399.74	12,247.59	0	175.20
73	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,938.55	5,802.80	0	0.00
19	CUSIP # 73278L105 POOL CORPORATION	6,559.56	6,773.86	0	0.00

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87	CUSIP # 739276103 POWER INTEGRATIONS INC	7,088.76	7,114.94	0	0.00
91	CUSIP # 74144T108 T ROWE PRICE GROUP INC	15,615.60	11,735.30	1	0.00
90	CUSIP # 742718109 PROCTER & GAMBLE CO	12,188.70	12,273.27	0	0.00
140	CUSIP # 743315103 PROGRESSIVE CORP	13,385.40	13,466.70	0	0.00
84	CUSIP # 743606105 PROSPERITY BANCSHARES INC	6,290.76	5,790.89	0	39.69
237	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	14,269.77	13,344.75	0	0.00
135	CUSIP # 745867101 PULTEGROUP INC	7,079.40	4,065.59	0	18.20
51	CUSIP # 74758T303 QUALYS INC	5,343.78	5,866.71	0	0.00
81	CUSIP # 74762E102 QUANTA SERVICES INC	7,126.38	5,708.27	0	0.00
40	CUSIP # 74838J101 QUIDEL CORP	5,117.20	5,391.00	0	0.00
29	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	13,721.06	13,572.15	0	0.00
48	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,309.92	4,574.46	0	0.00
63	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	4,160.52	4,454.72	0	0.00
59	CUSIP # 761152107 RESMED INC	11,447.18	12,348.06	0	0.00

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108	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,381.64	2,851.44	0	0.00
58	CUSIP # 78463M107 SPS COMMERCE INC	5,759.98	6,452.03	0	0.00
35	CUSIP # 78709Y105 SAIA INC	8,070.30	3,224.53	0	0.00
140	CUSIP # 801056102 SANMINA CORPORATION	5,793.20	4,493.75	0	0.00
87	CUSIP # 806407102 HENRY SCHEIN INC	6,023.88	5,409.71	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,689.99	3,023.00	0	0.00
226	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	7,706.60	6,287.52	0	0.00
109	CUSIP # 816851109 SEMPRA ENERGY	14,451.22	13,639.19	1	115.50
17	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	12,546.17	12,319.30	0	0.00
87	CUSIP # 825690100 SHUTTERSTOCK INC	7,746.48	6,152.02	0	0.00
207	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	6,141.69	4,572.18	0	36.00
67	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	6,949.91	5,252.35	0	15.41
50	CUSIP # 832696405 JM SMUCKER CO	6,326.50	5,802.14	0	0.00
34	CUSIP # 833034101 SNAP-ON INC	7,845.16	5,026.88	0	0.00

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73	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	5,015.83	4,405.62	0	0.00
32	CUSIP # 852857200 STAMPS.COM INC	6,384.32	6,519.40	0	0.00
52	CUSIP # 858586100 STEPAN CO	6,609.72	5,347.15	0	0.00
47	CUSIP # 86272C103 STRATEGIC EDUCATION INC	4,319.77	4,363.22	0	0.00
55	CUSIP # 87162W100 SYNNEX CORPORATION	6,316.20	4,588.84	0	0.00
259	CUSIP # 87265H109 TRI POINTE HOMES INC	5,273.24	3,289.78	0	0.00
34	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	6,007.80	4,292.37	0	0.00
240	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,510.40	5,812.84	0	0.00
60	CUSIP # 880770102 TERADYNE INC	7,300.80	7,224.21	0	0.00
62	CUSIP # 88162G103 TETRA TECH INC	8,414.64	5,489.42	0	0.00
39	CUSIP # 89055F103 TOPBUILD CORP	8,167.77	7,151.92	0	0.00
75	CUSIP # 891092108 TORO COMPANY	7,735.50	7,055.19	0	0.00
51	CUSIP # 892356106 TRACTOR SUPPLY	9,031.08	7,255.04	0	0.00
89	CUSIP # 896288107 TRINET GROUP INC	6,938.44	7,078.56	0	0.00

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86	CUSIP # 89854H102 TTEC HOLDINGS INC	8,638.70	6,272.37	0	0.00
90	CUSIP # 902494103 TYSON FOODS INC CL A	6,687.00	5,262.04	0	0.00
21	CUSIP # 904708104 UNIFIRST CORP	4,697.91	3,470.74	0	0.00
74	CUSIP # 911312106 UNITED PARCEL SERVICE INC	12,579.26	12,078.67	0	0.00
145	CUSIP # 911684108 US CELLULAR	5,289.60	5,202.31	0	0.00
38	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	6,356.26	5,841.72	0	0.00
42	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	5,602.38	5,644.56	0	0.00
53	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	11,389.17	11,748.13	0	0.00
96	CUSIP # 931142103 WAL-MART STORES INC	13,039.68	11,814.04	0	51.15
106	CUSIP # 94106L109 WASTE MANAGEMENT INC	13,676.12	12,207.05	0	0.00
32	CUSIP # 942622200 WATSCO INC CL A	8,344.00	6,212.89	0	0.00
51	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	6,059.31	6,129.62	0	0.00
114	CUSIP # 950755108 WERNER ENTERPRISES INC	5,377.38	4,485.92	0	0.00
70	CUSIP # 969904101 WILLIAMS-SONOMA INC	12,544.00	3,906.04	0	0.00

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143	CUSIP # 981475106 WORLD FUEL SERVICES CORP	5,033.60	4,599.71	0	16.56
87	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	5,836.83	4,590.66	0	0.00
207	CUSIP # 98389B100 XCEL ENERGY INC	13,767.57	13,551.12	0	91.96
75	CUSIP # 98978V103 ZOETIS INC	11,811.00	12,209.22	0	0.00
		1,662,013.45	**1,427,050.93**	**58**	**1,244.95**
	FOREIGN STOCK				
198	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	13,739.22	13,436.40	0	0.00
345	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	13,365.30	12,607.26	0	247.56
352	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	12,562.88	13,146.74	0	203.52
458	CUSIP # 438128308 HONDA MOTORS LTD ADR	13,831.60	11,980.21	0	0.00
216	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	11,168.93	9,089.60	0	0.00
839	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	12,996.11	12,384.20	0	0.00
172	CUSIP # 492089107 KERING-UNSPONSORED ADR	11,873.16	12,241.31	0	0.00
163	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	12,492.32	8,483.39	0	0.00

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Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
549	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	11,067.84	12,485.72	0	0.00
106	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	11,820.06	12,533.35	0	0.00
155	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	10,974.00	7,943.18	0	0.00
484	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	12,540.44	10,907.66	0	0.00
137	CUSIP # 66987V109 NOVARTIS AF ADR	11,710.76	12,863.59	0	0.00
185	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	12,472.70	10,732.22	0	118.70
172	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	13,355.80	9,323.86	0	667.32
284	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	11,519.04	11,875.15	0	0.00
266	CUSIP # 80105N105 SANOFI-AVENTIS ADR	13,156.36	12,894.69	0	0.00
430	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	13,080.60	8,811.71	0	0.00
283	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	12,002.03	7,822.82	0	0.00
128	CUSIP # 835699307 SONY CORPORATION ADR	13,569.28	8,910.24	0	0.00
133	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	14,530.25	12,297.21	1	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2021 through 03/31/2021
Account Number XXXXXX6362
FIRST TRUST TARGET DATE FUND 2050

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
84	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	13,109.04	12,873.80	0	0.00
597	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	21,671.10	9,844.01	1	0.00
295	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	12,664.35	12,568.05	0	0.00
50	CUSIP # G1151C101 ACCENTURE PLC	13,812.50	10,287.78	0	0.00
49	CUSIP # G5494J103 LINDE PLC	13,726.86	10,239.63	0	0.00
84	CUSIP # H1467J104 CHUBB LIMITED	13,269.48	12,636.50	0	63.18
27	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	16,668.72	13,631.28	1	0.00
		368,750.73	**314,851.56**	**13**	**1,300.28**
	MUTUAL FUNDS - FIXED INCOME				
1,856	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	49,685.12	51,017.53	2	0.00
210	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	26,355.00	25,011.85	1	0.00
484	CUSIP # 464287242 ISHARES IBOXX$ INV GRADE CORP BD FD	62,944.20	64,049.18	2	0.00
223	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	25,183.39	25,743.12	1	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6362
	FIRST TRUST TARGET DATE FUND 2050

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
800	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	40,152.00	40,066.45	1	0.00
1,714	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	49,945.96	49,256.49	2	0.00
		254,265.67	**255,144.62**	**9**	**0.00**
	MUTUAL FUNDS - EQUITY				
532	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	59,216.92	53,887.17	2	0.00
745	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	43,068.45	38,733.75	1	0.00
675	CUSIP # 78463V107 SPDR GOLD TRUST	107,973.00	106,034.72	4	0.00
6,143	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	319,743.15	259,907.56	11	0.00
		530,001.52	**458,563.20**	**18**	**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						
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
		0.00	1,452.35	0.00	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-6,016.08	0.00	-6,016.08		0.00
		-4,565.72	0.00	-4,582.15	0.00	-16.43
NON-BASE CURRENCY		6,016.08	0.00	6,016.08		0.00
		4,571.92	0.00	4,582.15	0.00	10.23
SUBTOTAL AUSTRALIAN DOLLAR		**0.00**	**1,906.85**	**0.00**		**0.00**
		6.20	**1,452.35**	**0.00**	**0.00**	**-6.20**
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		**0.00**	**1,906.85**	**0.00**		**0.00**
		6.20	**1,452.35**	**0.00**	**0.00**	**-6.20**
CANADIAN DOLLAR						
CANADA						
DIVIDENDS RECEIVABLE RECLAIM		0.00	34,733.59	0.00		0.00
		0.00	27,635.46	0.00	0.00	0.00
NON-BASE CURRENCY		7,097.10	0.00	7,097.10		0.00
		5,646.74	0.00	5,646.74	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-7,097.10	0.00	-7,097.10		0.00
		-5,614.27	0.00	-5,646.74	0.00	-32.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CANADIAN DOLLAR		**0.00**	**34,733.59**	**0.00**		**0.00**
		32.47	**27,635.46**	**0.00**	**0.00**	**-32.47**
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		**0.00**	**34,733.59**	**0.00**		**0.00**
		32.47	**27,635.46**	**0.00**	**0.00**	**-32.47**
DANISH KRONE						
DENMARK						
DIVIDENDS RECEIVABLE RECLAIM		0.00	213,428.57	0.00		0.00
		0.00	33,727.92	0.00	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-398,817.73	0.00	-398,817.73		0.00
		-62,826.32	0.00	-63,028.49	-0.01	-202.17
NON-BASE CURRENCY		398,817.73	0.00	398,817.73		0.00
		62,885.17	0.00	63,024.79	0.01	139.62
SUBTOTAL DANISH KRONE		**0.00**	**213,428.57**	**0.00**		**0.00**
		58.85	**33,727.92**	**-3.70**	**0.00**	**-62.55**
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		**0.00**	**213,428.57**	**0.00**		**0.00**
		58.85	**33,727.92**	**-3.70**	**0.00**	**-62.55**
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-17,946.27	0.00	-17,946.27		0.00
		-21,038.59	0.00	-21,093.99	0.00	-55.40
DIVIDENDS RECEIVABLE RECLAIM		0.00	177,171.67	0.00		0.00
		0.00	208,236.67	0.00	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
SUBTOTAL EURO CURRENCY UNIT		**-17,946.27**	**177,171.67**	**-17,946.27**		**0.00**
		-21,038.59	**208,236.67**	**-21,093.99**	**0.00**	**-55.40**
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**-17,946.27**	**177,171.67**	**-17,946.27**		**0.00**
		-21,038.59	**208,236.67**	**-21,093.99**	**0.00**	**-55.40**
JAPANESE YEN						
JAPAN						
NON-BASE CURRENCY		1,715,000.00	0.00	1,715,000.00		0.00
		15,520.36	0.00	15,520.36	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,715,000.00	0.00	-1,715,000.00		0.00
		-15,533.72	0.00	-15,520.36	0.00	13.36
SUBTOTAL JAPANESE YEN		**0.00**	**0.00**	**0.00**		**0.00**
		-13.36	**0.00**	**0.00**	**0.00**	**13.36**
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		**0.00**	**0.00**	**0.00**		**0.00**
		-13.36	**0.00**	**0.00**	**0.00**	**13.36**
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
		264,458.77	0.00	258,298.81	0.06	-6,159.96
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	106,777.32	0.00		0.00
		0.00	12,508.54	0.00	0.00	0.00
POUND STERLING						
UNITED KINGDOM						

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	2,045.66	0.00		0.00
		0.00	2,822.44	0.00	0.00	0.00
NON-BASE CURRENCY		20,772.74	0.00	20,772.74		0.00
		28,676.66	0.00	28,660.15	0.01	-16.51
SUBTOTAL POUND STERLING		**20,772.74**	**2,045.66**	**20,772.74**		**0.00**
		28,676.66	**2,822.44**	**28,660.15**	**0.01**	**-16.51**
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		**20,772.74**	**2,045.66**	**20,772.74**		**0.00**
		28,676.66	**2,822.44**	**28,660.15**	**0.01**	**-16.51**
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		354.08	0.00	354.08		0.00
		23.71	0.00	23.98	0.00	0.27
SOUTH KOREAN WON						
SOUTH KOREA						
NON-BASE CURRENCY		37,476,939.00	0.00	37,476,939.00		0.00
		34,388.39	0.00	33,114.14	0.01	-1,274.25
SWEDISH KRONA						
SWEDEN						
DIVIDENDS RECEIVABLE RECLAIM		0.00	75,320.70	0.00		0.00
		0.00	8,641.88	0.00	0.00	0.00
SWISS FRANC						
SWITZERLAND						

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	115,966.07	0.00		0.00
		0.00	123,217.41	0.00	0.00	0.00
TURKISH LIRA						
TURKEY						
NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
		5,038.49	0.00	4,855.51	0.00	-182.98
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,973.68	0.00	-2,973.68		0.00
		-2,973.68	0.00	-2,973.68	0.00	0.00
REBATE RECEIVABLE		31,234.37	0.00	31,234.37		0.00
		31,234.37	0.00	31,234.37	0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-18,255.28	0.00	-18,255.28		0.00
		-18,255.28	0.00	-18,255.28	0.00	0.00
CASH		1.80	0.00	1.80		0.00
		1.80	0.00	1.80	0.00	0.00
MSC PAYABLE - CLASS C1		-64,342.64	0.00	-64,342.64		0.00
		-64,342.64	0.00	-64,342.64	-0.02	0.00
FFX CONTRACTS RECEIVABLE		109,578.62	0.00	109,578.62		0.00
		109,578.62	0.00	109,578.62	0.03	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
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,598.75	0.00		0.00
			0.00	1,598.75	0.00	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-17,697.85	0.00	-17,697.85		0.00
			-17,697.85	0.00	-17,697.85	0.00	0.00
	MSC PAYABLE - CLASS C3		-27,012.71	0.00	-27,012.71		0.00
			-27,012.71	0.00	-27,012.71	-0.01	0.00
2,410,413.770	BLACKROCK LIQ T FUND INSTL	100.0000	2,410,413.77	68.39	2,410,413.77		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,410,413.77	68.39	2,410,413.77	0.57	0.00
SUBTOTAL UNITED STATES			**2,420,946.40**	**1,667.14**	**2,420,946.40**		**0.00**
			2,420,946.40	**1,667.14**	**2,420,946.40**	**0.58**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**2,420,946.40**	**1,667.14**	**2,420,946.40**		**0.00**
			2,420,946.40	**1,667.14**	**2,420,946.40**	**0.58**	**0.00**
TOTAL CASH & CASH EQUIVALENTS							
			2,732,577.99	**419,909.81**	**2,724,801.30**	**0.66**	**-7,776.69**
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
356,352.000	BANCO BRADESCO SA	26.6400	8,126,527.13	0.00	9,493,217.28		1,366,690.15
LBB00FM53		4.7209	1,412,179.31	0.00	1,682,299.72	0.39	270,120.41
EURO CURRENCY UNIT							
GERMANY							
64,266.000	SCHAEFFLER AG	7.5800	408,151.33	0.00	487,136.28		78,984.95
EDBZ1DNL8		8.9088	454,056.70	0.00	572,531.27	0.13	118,474.57

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 PREFERRED SECURITIES						
		1,866,236.01	**0.00**	**2,254,830.99**	**0.52**	**388,594.98**
EQUITY						
AUSTRALIAN DOLLAR						
AUSTRALIA						
214,947.000 FORTESCUE METALS GROUP LTD	19.9900	3,017,683.56	0.00	4,296,790.53		1,279,106.97
AA6086257	15.2254	2,023,554.13	0.00	3,272,650.51	0.77	1,249,096.38
100,268.000 BLUESCOPE STEEL LTD	19.3500	1,742,198.87	0.00	1,940,185.80		197,986.93
AA6533233	14.7379	1,316,771.11	0.00	1,477,742.51	0.35	160,971.40
36,490.000 WESFARMERS LTD	52.6700	1,869,380.14	0.00	1,921,928.30		52,548.16
AA6948837	40.1161	1,458,023.04	0.00	1,463,836.69	0.34	5,813.65
SUBTOTAL AUSTRALIA		**6,629,262.57**	**0.00**	**8,158,904.63**		**1,529,642.06**
		4,798,348.28	**0.00**	**6,214,229.71**	**1.46**	**1,415,881.43**
TOTAL EQUITY AUSTRALIAN DOLLAR		**6,629,262.57**	**0.00**	**8,158,904.63**		**1,529,642.06**
		4,798,348.28	**0.00**	**6,214,229.71**	**1.46**	**1,415,881.43**
BRAZIL REAL						
BRAZIL						
214,639.000 PETROLEO BRASILEIRO SA	23.9700	6,652,880.91	0.00	5,144,896.83		-1,507,984.08
LB2682360	4.2477	1,246,861.87	0.00	911,730.79	0.21	-335,131.08
105,031.000 CPFL ENERGIA SA	30.5700	3,260,563.79	0.00	3,210,797.67		-49,766.12
LBB031NN1	5.4173	607,633.96	0.00	568,987.72	0.13	-38,646.24
192,094.000 QUALICORP CONSULTORIA E CORRET	30.4200	6,081,978.30	0.00	5,843,499.48		-238,478.82
LBB4LHBQ4	5.3908	1,112,966.21	0.00	1,035,530.66	0.24	-77,435.55

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 CIA DE SANEAMENTO DO PARANA	0.0000	0.00	33,081.12	0.00		0.00
LBBF0WB71	0.0000	0.00	5,861.29	0.00	0.00	0.00
SUBTOTAL BRAZIL		**15,995,423.00**	**33,081.12**	**14,199,193.98**		**-1,796,229.02**
		2,967,462.04	**5,861.29**	**2,516,249.17**	**0.58**	**-451,212.87**
TOTAL EQUITY BRAZIL REAL		**15,995,423.00**	**33,081.12**	**14,199,193.98**		**-1,796,229.02**
		2,967,462.04	**5,861.29**	**2,516,249.17**	**0.58**	**-451,212.87**
CANADIAN DOLLAR						
CANADA						
118,088.000 ALIMENTATION COUCHE-TARD INC	40.5200	4,946,096.79	8,782.79	4,784,925.76		-161,171.03
NC2011640	32.2393	3,630,170.60	6,988.05	3,807,077.82	0.89	176,907.22
58,425.000 BANK OF MONTREAL	112.0200	4,026,586.28	0.00	6,544,768.50		2,518,182.22
NC2076007	89.1276	2,936,541.72	0.00	5,207,278.91	1.22	2,270,737.19
23,727.000 BANK OF NOVA SCOTIA	78.6200	1,246,869.81	0.00	1,865,416.74		618,546.93
NC2076288	62.5532	901,149.47	0.00	1,484,199.98	0.35	583,050.51
11,540.000 CANADIAN NATIONAL RAILWAY CO	145.8400	1,415,134.69	-1,064.57	1,682,993.60		267,858.91
NC2180635	116.0361	1,060,122.78	-847.01	1,339,056.85	0.31	278,934.07
21,649.000 MAGNA INTL INC	110.6800	1,782,968.31	0.00	2,396,111.32		613,143.01
NC2554474	88.0614	1,396,377.98	0.00	1,906,441.75	0.45	510,063.77
37,755.000 ROYAL BANK OF CANADA	115.8700	4,091,620.72	0.00	4,374,671.85		283,051.13
NC2754389	92.1908	3,224,568.73	0.00	3,480,663.44	0.82	256,094.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,168.000 TORONTO DOMINION BANK	81.9600	1,830,383.21	0.00	1,898,849.28		68,466.07
NC2897220 NEW	65.2106	1,449,693.66	0.00	1,510,800.24	0.35	61,106.58
1,441.000 CONSTELLATION SOFTWARE INC	1,755.0400	2,132,420.36	1,525.55	2,529,012.64		396,592.28
NCB15C4L4	1,396.3798	1,537,647.28	1,213.81	2,012,183.35	0.47	474,536.07
83,316.000 CI FINANCIAL INC	18.1500	1,498,087.79	14,996.88	1,512,185.40		14,097.61
NCB3KT0S5	14.4409	1,114,882.75	11,932.40	1,203,155.03	0.28	88,272.28
146,064.000 SUPERIOR PLUS CORP	14.2200	1,807,103.29	8,763.84	2,077,030.08		269,926.79
NCB3KTPS8	11.3140	1,381,177.62	6,973.03	1,652,567.99	0.39	271,390.37
135,912.000 H&R REIT	14.2600	1,781,226.57	6,642.70	1,938,105.12		156,878.55
NCBGM8DW7 UNIT NEW	11.3458	1,401,893.90	5,285.26	1,542,033.75	0.36	140,139.85
SUBTOTAL CANADA		**26,558,497.82**	**39,647.19**	**31,604,070.29**		**5,045,572.47**
		20,034,226.49	**31,545.54**	**25,145,459.11**	**5.89**	**5,111,232.62**
TOTAL EQUITY CANADIAN DOLLAR		**26,558,497.82**	**39,647.19**	**31,604,070.29**		**5,045,572.47**
		20,034,226.49	**31,545.54**	**25,145,459.11**	**5.89**	**5,111,232.62**
CHILEAN PESO						
CHILE						
20,635,142.000 ENEL AMERICAS SA	120.1000	2,276,659,179.00	0.00	2,478,280,554.20		201,621,375.20
LC2299452	0.1672	2,819,064.38	0.00	3,449,721.92	0.81	630,657.54
DANISH KRONE						
DENMARK						

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
7,281.000 DSV PANALPINA A/S	1,244.5000	7,693,594.67	0.00	9,061,204.50		1,367,609.83
SDB1WT5G0	196.6672	1,219,859.57	0.00	1,431,933.65	0.34	212,074.08
93,389.000 NOVO NORDISK A/S	429.7500	40,996,993.99	0.00	40,133,922.75		-863,071.24
SDBHC8X98	67.9130	6,127,675.90	0.00	6,342,326.17	1.49	214,650.27
SUBTOTAL DENMARK		**48,690,588.66**	**0.00**	**49,195,127.25**		**504,538.59**
		7,347,535.47	**0.00**	**7,774,259.82**	**1.83**	**426,724.35**
TOTAL EQUITY DANISH KRONE		**48,690,588.66**	**0.00**	**49,195,127.25**		**504,538.59**
		7,347,535.47	**0.00**	**7,774,259.82**	**1.83**	**426,724.35**
EURO CURRENCY UNIT						
AUSTRIA						
207,870.000 TELEKOM AUSTRIA AG	6.7200	1,320,641.39	0.00	1,396,886.40		76,245.01
EA4635085	7.8980	1,598,398.60	0.00	1,641,760.59	0.38	43,361.99
28,982.000 OMV AG	43.2600	1,239,440.50	0.00	1,253,761.32		14,320.82
EA4651454	50.8435	1,482,601.51	0.00	1,473,545.68	0.35	-9,055.83
35,153.000 VOESTALPINE AG	35.3300	1,219,221.81	0.00	1,241,955.49		22,733.68
EA4943406	41.5233	1,461,376.42	0.00	1,459,670.29	0.34	-1,706.13
SUBTOTAL AUSTRIA		**3,779,303.70**	**0.00**	**3,892,603.21**		**113,299.51**
		4,542,376.53	**0.00**	**4,574,976.56**	**1.07**	**32,600.03**
BELGIUM						
15,177.000 UCB SA	81.1200	1,266,736.68	0.00	1,231,158.24		-35,578.44
EB5596995	95.3403	1,392,354.50	0.00	1,446,980.28	0.34	54,625.78
FINLAND						

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
29,464.000	FORTUM OYJ	22.7600	466,192.21	0.00	670,600.64		204,408.43
SF5579559		26.7498	514,725.17	0.00	788,156.93	0.18	273,431.76
134,930.000	TOKMANNI GROUP CORP	20.0000	1,543,122.48	74,548.82	2,698,600.00		1,155,477.52
SFBD3CWG8		23.5060	1,713,726.67	87,629.90	3,171,664.58	0.74	1,457,937.91
SUBTOTAL FINLAND			**2,009,314.69**	**74,548.82**	**3,369,200.64**		**1,359,885.95**
			2,228,451.84	**87,629.90**	**3,959,821.51**	**0.92**	**1,731,369.67**
FRANCE							
3,488.000	LVMH MOET HENNESSY LOUIS VUITT	568.1000	1,915,056.82	0.00	1,981,532.80		66,475.98
EF4061414		667.6879	2,312,335.36	0.00	2,328,895.50	0.55	16,560.14
10,309.000	CIE GENERALE DES ETABLISSEMENT	127.6500	1,107,682.16	0.00	1,315,943.85		208,261.69
EF4588366		150.0270	1,340,176.03	0.00	1,546,628.81	0.36	206,452.78
10,717.000	SCHNEIDER ELECTRIC SE	130.2500	909,671.82	0.00	1,395,889.25		486,217.43
EF4834109		153.0828	1,007,892.70	0.00	1,640,588.64	0.38	632,695.94
29,257.000	BNP PARIBAS SA	51.8800	1,103,676.87	0.00	1,517,853.16		414,176.29
EF7309687		60.9746	1,311,172.27	0.00	1,783,932.82	0.42	472,760.55
23,326.000	IPSEN SA	73.1500	1,578,723.34	0.00	1,706,296.90		127,573.56
EFB0R7JF3		85.9732	1,731,574.00	0.00	2,005,410.75	0.47	273,836.75
36,995.000	TOTAL SE	39.7750	1,242,793.99	17,946.27	1,471,476.13		228,682.14
EFB15C551		46.7476	1,475,043.92	21,092.25	1,729,425.90	0.41	254,381.98

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 FRANCE		**7,857,605.00**	**17,946.27**	**9,388,992.09**		**1,531,387.09**
		9,178,194.28	**21,092.25**	**11,034,882.42**	**2.59**	**1,856,688.14**
GERMANY						
19,222.000 CONTINENTAL AG	112.7000	2,172,218.54	0.00	2,166,319.40		-5,899.14
ED4598584	132.4563	2,627,817.76	0.00	2,546,075.19	0.60	-81,742.57
100,276.000 DEUTSCHE POST AG	46.7200	2,884,206.63	0.00	4,684,894.72		1,800,688.09
ED4617855	54.9100	3,183,594.25	0.00	5,506,156.76	1.29	2,322,562.51
38,259.000 MERCK KGAA	145.8000	4,190,734.37	0.00	5,578,162.20		1,387,427.83
ED4741846	171.3587	4,666,210.32	0.00	6,556,014.03	1.54	1,889,803.71
13,067.000 ALLIANZ SE	217.0500	2,364,897.03	0.00	2,836,192.35		471,295.32
ED5231482	255.0989	2,685,700.46	0.00	3,333,376.87	0.78	647,676.41
4,775.000 MUENCHENER RUECKVERSICHERUNGS-	262.6000	1,216,708.87	0.00	1,253,915.00		37,206.13
ED5294126	308.6338	1,469,115.12	0.00	1,473,726.30	0.35	4,611.18
5,681.000 RHEINMETALL AG	86.4000	381,437.04	0.00	490,838.40		109,401.36
ED5334583	101.5459	420,293.33	0.00	576,882.37	0.14	156,589.04
26,740.000 DAIMLER AG	76.0100	1,334,625.10	0.00	2,032,507.40		697,882.30
ED5529026	89.3346	1,574,259.14	0.00	2,388,805.95	0.56	814,546.81
398,860.000 DEUTSCHE TELEKOM AG	17.1700	5,511,960.09	0.00	6,848,426.20		1,336,466.11
ED5842353	20.1799	6,058,144.37	0.00	8,048,955.31	1.89	1,990,810.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
127,785.000 FREENET AG	20.4100	2,056,634.49	0.00	2,608,091.85		551,457.36
EDB1SK0S8	23.9879	2,354,621.70	0.00	3,065,290.35	0.72	710,668.65
19,115.000 COVESTRO AG	57.3400	1,195,487.89	0.00	1,096,054.10		-99,433.79
EDBYTBWY7	67.3917	1,443,491.85	0.00	1,288,192.38	0.30	-155,299.47
SUBTOTAL GERMANY		**23,308,910.05**	**0.00**	**29,595,401.62**		**6,286,491.57**
		26,483,248.30	**0.00**	**34,783,475.51**	**8.17**	**8,300,227.21**
GREECE						
48,854.000 HELLENIC TELECOMMUNICATIONS OR	13.6800	618,158.69	0.00	668,322.72		50,164.03
EH5051600	16.0781	735,844.83	0.00	785,479.69	0.18	49,634.86
ITALY						
296,979.000 IREN SPA	2.3560	635,601.28	0.00	699,682.52		64,081.24
EI4783219	2.7690	695,592.34	0.00	822,336.87	0.19	126,744.53
3,940,831.000 A2A SPA	1.5520	4,808,671.85	0.00	6,116,169.71		1,307,497.86
EI5499138	1.8241	5,537,312.73	0.00	7,188,334.26	1.69	1,651,021.53
48,804.000 PRYSMIAN SPA	27.7100	1,194,613.47	0.00	1,352,358.84		157,745.37
EIB1W4V62	32.5676	1,417,831.76	0.00	1,589,427.34	0.37	171,595.58
SUBTOTAL ITALY		**6,638,886.60**	**0.00**	**8,168,211.07**		**1,529,324.47**
		7,650,736.83	**0.00**	**9,600,098.47**	**2.25**	**1,949,361.64**
LUXEMBOURG						
45,683.000 APERAM SA	38.4200	1,202,390.69	0.00	1,755,140.86		552,750.17
ENB58C6H5	45.1550	1,431,273.61	0.00	2,062,817.05	0.48	631,543.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,500.000 ARCELORMITTAL SA	24.6300	1,151,655.07	0.00	1,416,225.00		264,569.93
ENBYPBS65	28.9476	1,410,999.20	0.00	1,664,489.24	0.39	253,490.04
SUBTOTAL LUXEMBOURG		**2,354,045.76**	**0.00**	**3,171,365.86**		**817,320.10**
		2,842,272.81	**0.00**	**3,727,306.29**	**0.87**	**885,033.48**
NETHERLANDS						
449,307.000 POSTNL NV	4.1350	1,235,039.41	0.00	1,857,884.45		622,845.04
EN5481556	4.8599	1,466,262.52	0.00	2,183,571.59	0.51	717,309.07
1,289,570.000 KONINKLIJKE KPN NV	2.8940	2,939,889.23	0.00	3,732,015.58		792,126.35
EN5956078	3.4013	3,288,902.39	0.00	4,386,237.91	1.03	1,097,335.52
28,382.000 KONINKLIJKE PHILIPS NV	48.6750	1,232,361.12	0.00	1,381,493.85		149,132.73
EN5986620	57.2077	1,408,271.93	0.00	1,623,669.72	0.38	215,397.79
535,747.000 PHARMING GROUP NV	1.1045	592,938.00	0.00	591,732.56		-1,205.44
ENB8RC746	1.2981	690,639.51	0.00	695,463.28	0.16	4,823.77
2,539.000 ASML HOLDING NV	517.0000	1,200,923.45	0.00	1,312,663.00		111,739.55
ENB929F49	607.6301	1,450,055.02	0.00	1,542,772.82	0.36	92,717.80
49,940.000 SIGNIFY NV	43.9600	1,149,191.92	0.00	2,195,362.40		1,046,170.48
ENBYY7VY9	51.6662	1,295,725.11	0.00	2,580,209.43	0.60	1,284,484.32
SUBTOTAL NETHERLANDS		**8,350,343.13**	**0.00**	**11,071,151.84**		**2,720,808.71**
		9,599,856.48	**0.00**	**13,011,924.75**	**3.04**	**3,412,068.27**
PORTUGAL						

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
111,824.000 GALP ENERGIA SGPS SA	9.9200	1,161,079.83	0.00	1,109,294.08		-51,785.75
EPB1FW752	11.6590	1,323,963.81	0.00	1,303,753.33	0.31	-20,210.48
36,675.000 JERONIMO MARTINS SGPS SA	14.3500	499,372.34	0.00	526,286.25		26,913.91
EPB1Y1SQ0	16.8656	548,107.91	0.00	618,544.23	0.15	70,436.32
SUBTOTAL PORTUGAL		**1,660,452.17**	**0.00**	**1,635,580.33**		**-24,871.84**
		1,872,071.72	**0.00**	**1,922,297.56**	**0.46**	**50,225.84**
SPAIN						
51,254.000 ENDESA SA	22.5600	1,030,684.57	0.00	1,156,290.24		125,605.67
EE5271783	26.5148	1,132,401.64	0.00	1,358,987.92	0.32	226,586.28
554,133.000 MAPFRE SA	1.7760	850,458.71	0.00	984,140.21		133,681.50
EEB1G40S5	2.0873	933,410.37	0.00	1,156,659.99	0.27	223,249.62
SUBTOTAL SPAIN		**1,881,143.28**	**0.00**	**2,140,430.45**		**259,287.17**
		2,065,812.01	**0.00**	**2,515,647.91**	**0.59**	**449,835.90**
UNITED KINGDOM						
120,705.000 CNH INDUSTRIAL NV	13.1950	1,130,807.04	0.00	1,592,702.48		461,895.44
EIBDSV2V8	15.5081	1,368,003.66	0.00	1,871,903.22	0.44	503,899.56
TOTAL EQUITY EURO CURRENCY UNIT		**60,855,706.79**	**92,495.09**	**75,925,120.55**		**15,069,413.76**
		69,959,223.79	**108,722.15**	**89,234,794.17**	**20.92**	**19,275,570.38**
HONG KONG DOLLAR						
CHINA						
286,300.000 CHINA NATIONAL ACCORD MEDICINE	23.0500	6,201,410.00	0.00	6,599,215.00		397,805.00
FC6803223 CN/200028	2.9648	799,802.01	0.00	848,833.68	0.20	49,031.67

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
743,117.000 ANHUI CONCH CEMENT CO LTD	50.5500	40,679,587.27	0.00	37,564,564.35		-3,115,022.92
FH6080391 HK/00914	6.5021	5,247,864.18	0.00	4,831,797.01	1.13	-416,067.17
4,112,000.000 PETROCHINA CO LTD	2.8100	11,182,417.01	0.00	11,554,720.00		372,302.99
FH6226572 HK/00857	0.3614	1,442,352.80	0.00	1,486,242.75	0.35	43,889.95
2,606,000.000 CHINA PETROLEUM & CHEMICAL COR	4.1400	11,354,200.28	0.00	10,788,840.00		-565,360.28
FH6291816 HK/00386	0.5325	1,464,510.09	0.00	1,387,730.32	0.33	-76,779.77
113,389.000 ENN ENERGY HOLDINGS LTD	124.7000	10,903,040.49	0.00	14,139,608.30		3,236,567.81
FH6333931 HK/02688	16.0397	1,406,521.44	0.00	1,818,727.79	0.43	412,206.35
5,761,613.000 PICC PROPERTY & CASUALTY CO LT	6.7400	37,611,170.96	0.00	38,833,271.62		1,222,100.66
FH6706250 HK/02328	0.8669	4,852,309.52	0.00	4,994,986.34	1.17	142,676.82
86,563.000 PING AN INSURANCE GROUP CO OF	92.5500	6,811,850.15	0.00	8,011,405.65		1,199,555.50
FHB01FLR9 HK/02318	11.9044	878,776.81	0.00	1,030,478.76	0.24	151,701.95
1,498,424.000 COSCO SHIPPING HOLDINGS CO LTD	10.0000	10,622,381.10	0.00	14,984,240.00		4,361,858.90
FHB0B8Z16 HK/01919	1.2863	1,370,427.66	0.00	1,927,369.78	0.45	556,942.12
1,778,000.000 CHINA CONSTRUCTION BANK CORP	6.5400	11,134,227.54	0.00	11,628,120.00		493,892.46
FHB0LMTQ6 HK/00939	0.8412	1,436,137.13	0.00	1,495,683.94	0.35	59,546.81
1,572,154.000 CHINA COMMUNICATIONS SERVICES	3.4900	7,861,342.89	0.00	5,486,817.46		-2,374,525.43
FHB1HVJ15 HK/00552	0.4489	1,014,143.59	0.00	705,749.92	0.17	-308,393.67

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
962,476.000 COUNTRY GARDEN HOLDINGS CO LTD	9.9800	9,409,005.24	0.00	9,605,510.48		196,505.24
FHB1VKYN8 HK/02007	1.2837	1,213,814.91	0.00	1,235,522.83	0.29	21,707.92
793,652.000 SHANGHAI PHARMACEUTICALS HOLDI	15.2600	11,571,614.69	0.00	12,111,129.52		539,514.83
FHB4Q4CJ7 HK/02607	1.9628	1,491,707.77	0.00	1,557,811.74	0.37	66,103.97
288,952.000 SUNAC CHINA HOLDINGS LTD	33.3500	9,415,264.11	0.00	9,636,549.20		221,285.09
FHB4XRPN5 HK/01918	4.2897	1,214,603.75	0.00	1,239,515.23	0.29	24,911.48
1,694,172.000 LOGAN GROUP CO LTD	13.1000	20,258,170.39	0.00	22,193,653.20		1,935,482.81
FHBH6X935 HK/03380	1.6850	2,613,396.42	0.00	2,854,691.09	0.67	241,294.67
1,168,210.000 CHINA VANKE CO LTD	30.4500	31,416,022.26	0.00	35,571,994.50		4,155,972.24
FHBN320P3 HK/02202	3.9167	4,053,203.92	0.00	4,575,499.80	1.07	522,295.88
SUBTOTAL CHINA		**236,431,704.38**	**0.00**	**248,709,639.28**		**12,277,934.90**
		30,499,572.00	**0.00**	**31,990,640.98**	**7.51**	**1,491,068.98**
HONG KONG						
519,079.000 CHINA OVERSEAS LAND & INVESTME	20.2000	11,335,180.29	0.00	10,485,395.80		-849,784.49
FH6192154 HK/00688	2.5983	1,462,304.07	0.00	1,348,699.36	0.32	-113,604.71
1,826,619.000 KUNLUN ENERGY CO LTD	8.1700	9,412,410.27	0.00	14,923,477.23		5,511,066.96
FH6340076 HK/00135	1.0509	1,214,227.54	0.00	1,919,554.08	0.45	705,326.54
448,660.000 SHIMAO GROUP HOLDINGS LTD	24.4500	13,550,286.58	0.00	10,969,737.00		-2,580,549.58
FHB16YNS7 HK/00813	3.1449	1,748,043.01	0.00	1,410,998.46	0.33	-337,044.55

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
805,525.000 KINGBOARD LAMINATES HOLDINGS L	16.8200	6,782,321.17	0.00	13,548,930.50		6,766,609.33
FHB1HHFV4 HK/01888	2.1635	874,936.11	0.00	1,742,750.99	0.41	867,814.88
1,196,375.000 WH GROUP LTD	6.3000	7,653,856.56	0.00	7,537,162.50		-116,694.06
FHBLLHKZ0 HK/00288	0.8103	987,305.48	0.00	969,478.55	0.23	-17,826.93
SUBTOTAL HONG KONG		**48,734,054.87**	**0.00**	**57,464,703.03**		**8,730,648.16**
		6,286,816.21	**0.00**	**7,391,481.44**	**1.74**	**1,104,665.23**
TOTAL EQUITY HONG KONG DOLLAR		**285,165,759.25**	**0.00**	**306,174,342.31**		**21,008,583.06**
		36,786,388.21	**0.00**	**39,382,122.42**	**9.25**	**2,595,734.21**
HUNGARIAN FORINT						
HUNGARY						
73,698.000 RICHTER GEDEON NYRT	9,105.0000	519,960,985.52	0.00	671,020,290.00		151,059,304.48
EMBC9ZH88	29.5411	1,607,781.78	0.00	2,177,117.95	0.51	569,336.17
332,510.000 MOL HUNGARIAN OIL & GAS PLC	2,236.0000	746,485,826.60	0.00	743,492,360.00		-2,993,466.60
EMBD5ZXH2	7.2547	2,552,356.45	0.00	2,412,252.78	0.57	-140,103.67
SUBTOTAL HUNGARY		**1,266,446,812.12**	**0.00**	**1,414,512,650.00**		**148,065,837.88**
		4,160,138.23	**0.00**	**4,589,370.73**	**1.08**	**429,232.50**
TOTAL EQUITY HUNGARIAN FORINT		**1,266,446,812.12**	**0.00**	**1,414,512,650.00**		**148,065,837.88**
		4,160,138.23	**0.00**	**4,589,370.73**	**1.08**	**429,232.50**
INDIAN RUPEE						
INDIA						
138,680.000 TATA STEEL LTD	811.8500	86,291,985.42	0.00	112,587,358.00		26,295,372.58
FI6101153	11.1039	1,171,669.38	0.00	1,539,893.10	0.36	368,223.72

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
37,876.000 INFOSYS LTD	1,368.0500	49,020,021.68	0.00	51,816,261.80		2,796,240.12
FI6205129	18.7113	674,730.60	0.00	708,707.49	0.17	33,976.89
117,549.000 TATA ELXSI LTD	2,692.9000	235,190,955.23	0.00	316,547,702.10		81,356,746.87
FI6211200	36.8317	3,216,891.56	0.00	4,329,523.58	1.02	1,112,632.02
90,044.000 HCL TECHNOLOGIES LTD	982.6500	85,444,168.56	0.00	88,481,736.60		3,037,568.04
FI6294891	13.4400	1,176,086.69	0.00	1,210,192.85	0.28	34,106.16
SUBTOTAL INDIA		**455,947,130.89**	**0.00**	**569,433,058.50**		**113,485,927.61**
		6,239,378.23	**0.00**	**7,788,317.02**	**1.83**	**1,548,938.79**
TOTAL EQUITY INDIAN RUPEE		**455,947,130.89**	**0.00**	**569,433,058.50**		**113,485,927.61**
		6,239,378.23	**0.00**	**7,788,317.02**	**1.83**	**1,548,938.79**
ISRAELI SHEKEL						
ISRAEL						
20,808.000 IDI INSURANCE CO LTD	126.5000	2,358,814.80	0.00	2,632,212.00		273,397.20
FZBD04HH4	37.9344	720,138.85	0.00	789,339.97	0.19	69,201.12
JAPANESE YEN						
JAPAN						
29,000.000 BENESSE HOLDINGS INC	2,328.0000	82,184,738.00	725,000.00	67,512,000.00		-14,672,738.00
FJ6121928	21.0679	763,960.38	6,566.59	610,968.34	0.14	-152,992.04
42,400.000 BROTHER INDUSTRIES LTD	2,449.0000	89,330,935.00	1,399,200.00	103,837,600.00		14,506,665.00
FJ6146503	22.1629	831,586.30	12,673.06	939,706.81	0.22	108,120.51

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
46,200.000 CAPCOM CO LTD	3,595.0000	91,504,000.00	808,500.00	166,089,000.00		74,585,000.00
FJ6173697	32.5339	856,710.38	7,322.88	1,503,067.91	0.35	646,357.53
151,600.000 KDDI CORP	3,395.0000	483,354,369.00	9,096,000.00	514,682,000.00		31,327,631.00
FJ6248994	30.7240	4,491,159.29	82,385.77	4,657,755.78	1.09	166,596.49
54,000.000 KINTETSU WORLD EXPRESS INC	2,873.0000	88,815,302.00	1,080,000.00	155,142,000.00		66,326,698.00
FJ6282217	26.0000	830,279.44	9,781.95	1,404,000.04	0.33	573,720.60
73,900.000 SUBARU CORP	2,204.0000	150,861,863.00	2,069,200.00	162,875,600.00		12,013,737.00
FJ6356409	19.9457	1,426,117.71	18,741.50	1,473,987.37	0.35	47,869.66
115,700.000 FUJIFILM HOLDINGS CORP	6,571.0000	607,745,635.00	6,074,250.00	760,264,700.00		152,519,065.00
FJ6356524	59.4661	5,711,947.58	55,016.69	6,880,223.72	1.61	1,168,276.14
96,500.000 CYBERNET SYSTEMS CO LTD	876.0000	70,297,402.00	0.00	84,534,000.00		14,236,598.00
FJ6397429	7.9276	657,842.65	0.00	765,013.60	0.18	107,170.95
180,600.000 HITACHI ZOSEN CORP	895.0000	73,068,707.00	2,167,200.00	161,637,000.00		88,568,293.00
FJ6429305	8.0995	684,368.78	19,629.12	1,462,778.32	0.34	778,409.54
15,100.000 HOYA CORP	13,005.0000	153,250,502.00	679,500.00	196,375,500.00		43,124,998.00
FJ6441508	117.6923	1,433,305.24	6,154.48	1,777,153.89	0.42	343,848.65
210,800.000 MARUBENI CORP	920.8000	143,650,027.00	3,583,600.00	194,104,640.00		50,454,613.00
FJ6569464	8.3330	1,379,651.27	32,457.97	1,756,603.12	0.41	376,951.85

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
8,400.000 NINTENDO CO LTD	61,810.0000	419,289,801.00	8,988,000.00	519,204,000.00		99,914,199.00
FJ6639556	559.3665	3,917,346.74	81,407.58	4,698,678.86	1.10	781,332.12
52,000.000 NIPPON TELEGRAPH & TELEPHONE C	2,842.0000	149,218,829.00	2,860,000.00	147,784,000.00		-1,434,829.00
FJ6641370	25.7195	1,410,585.88	25,904.06	1,337,411.80	0.31	-73,174.08
67,100.000 OLYMPUS CORP	2,291.0000	157,960,053.00	671,000.00	153,726,100.00		-4,233,953.00
FJ6658804	20.7330	1,476,814.18	6,077.49	1,391,186.46	0.33	-85,627.72
33,000.000 ONO PHARMACEUTICAL CO LTD	2,890.0000	107,567,156.00	742,500.00	95,370,000.00		-12,197,156.00
FJ6660107	26.1538	1,014,565.09	6,725.09	863,076.95	0.20	-151,488.14
35,300.000 SEKISUI HOUSE LTD	2,374.0000	65,670,651.00	1,123,200.00	83,802,200.00		18,131,549.00
FJ6793908	21.4842	614,569.05	10,167.07	758,390.97	0.18	143,821.92
150,700.000 TAKEDA PHARMACEUTICAL CO LTD	3,985.0000	565,494,828.00	13,563,000.00	600,539,500.00		35,044,672.00
FJ6870441	36.0633	5,416,973.33	122,845.01	5,434,746.75	1.27	17,773.42
335,500.000 ASTELLAS PHARMA INC	1,702.0000	586,045,102.00	7,045,500.00	571,021,000.00		-15,024,102.00
FJ6985389	15.4027	5,475,310.10	63,813.65	5,167,611.00	1.21	-307,699.10
27,800.000 SHIP HEALTHCARE HOLDINGS INC	3,110.0000	77,256,533.00	1,070,300.00	86,458,000.00		9,201,467.00
FJB05MTR8	28.1448	728,045.44	9,694.10	782,425.36	0.18	54,379.92
65,300.000 NOMURA REAL ESTATE HOLDINGS IN	2,665.0000	131,778,519.00	2,612,000.00	174,024,500.00		42,245,981.00
FJB1CWJM8	24.1176	1,237,852.23	23,657.83	1,574,882.40	0.37	337,030.17

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
119,800.000 MS&AD INSURANCE GROUP HOLDINGS	3,249.0000	362,165,254.00	8,985,000.00	389,230,200.00		27,064,946.00
FJB2Q4CS7	29.4027	3,374,022.96	81,380.41	3,522,445.34	0.83	148,422.38
39,100.000 OTSUKA HOLDINGS CO LTD	4,687.0000	168,610,000.00	0.00	183,261,700.00		14,651,700.00
FJB5LTM91	42.4163	1,575,570.98	0.00	1,658,476.97	0.39	82,905.99
9,200.000 MEIJI HOLDINGS CO LTD	7,120.0000	71,420,140.00	690,000.00	65,504,000.00		-5,916,140.00
FJB60DQV4	64.4344	664,373.28	6,249.58	592,796.40	0.14	-71,576.88
419,000.000 ENEOS HOLDINGS INC	501.6000	162,013,877.00	4,609,000.00	210,170,400.00		48,156,523.00
FJB627LW8	4.5394	1,533,894.88	41,745.39	1,901,994.62	0.45	368,099.74
25,000.000 TECHNOPRO HOLDINGS INC	9,220.0000	159,452,000.00	0.00	230,500,000.00		71,048,000.00
FJBSM8SQ2	83.4389	1,490,755.14	0.00	2,085,972.91	0.49	595,217.77
40,800.000 MACNICA FUJI ELECTRONICS HOLDI	2,209.0000	84,718,131.00	1,020,000.00	90,127,200.00		5,409,069.00
FJBVVQ8X2	19.9910	810,036.59	9,238.51	815,630.79	0.19	5,594.20
SUBTOTAL JAPAN		**5,302,724,354.00**	**81,661,950.00**	**6,167,776,840.00**		**865,052,486.00**
		49,807,644.89	**739,635.78**	**55,816,986.48**	**13.08**	**6,009,341.59**
TOTAL EQUITY JAPANESE YEN		**5,302,724,354.00**	**81,661,950.00**	**6,167,776,840.00**		**865,052,486.00**
		49,807,644.89	**739,635.78**	**55,816,986.48**	**13.08**	**6,009,341.59**
MEXICAN PESO						
MEXICO						
147,066.000 GRUPO FINANCIERO BANORTE SAB D	115.2500	11,147,242.14	0.00	16,949,356.50		5,802,114.36
LM2421047	5.6328	491,509.75	0.00	828,394.05	0.19	336,884.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
622,542.000 KIMBERLY-CLARK DE MEXICO SAB D	34.9900	21,948,629.31	0.00	21,782,744.58		-165,884.73
LM2491917	1.7101	935,624.89	0.00	1,064,624.26	0.25	128,999.37
226,984.000 COCA-COLA FEMSA SAB DE CV	94.0000	21,268,417.70	0.00	21,336,496.00		68,078.30
LMBHHP0S6	4.5942	961,579.65	0.00	1,042,814.01	0.24	81,234.36
502,880.000 QUALITAS CONTROLADORA SAB DE C	112.4000	47,559,339.22	0.00	56,523,712.00		8,964,372.78
LMBYMXF68	5.4935	2,049,799.18	0.00	2,762,577.26	0.65	712,778.08
SUBTOTAL MEXICO		**101,923,628.37**	**0.00**	**116,592,309.08**		**14,668,680.71**
		4,438,513.47	**0.00**	**5,698,409.58**	**1.33**	**1,259,896.11**
TOTAL EQUITY MEXICAN PESO		**101,923,628.37**	**0.00**	**116,592,309.08**		**14,668,680.71**
		4,438,513.47	**0.00**	**5,698,409.58**	**1.33**	**1,259,896.11**
NEW TAIWAN DOLLAR						
TAIWAN						
179,000.000 REALTEK SEMICONDUCTOR CORP	494.0000	59,429,509.00	0.00	88,426,000.00		28,996,491.00
FA6051421	17.3133	2,015,093.41	0.00	3,099,078.22	0.73	1,083,984.81
1,236,000.000 QISDA CORP	34.2500	20,631,556.00	0.00	42,333,000.00		21,701,444.00
FA6054466	1.2004	687,323.47	0.00	1,483,650.49	0.35	796,327.02
1,477,000.000 CHENG LOONG CORP	34.9000	36,732,028.00	0.00	51,547,300.00		14,815,272.00
FA6190237	1.2231	1,249,176.27	0.00	1,806,585.34	0.42	557,409.07
3,549,000.000 CHINA MAN-MADE FIBER CORP	9.8800	32,584,011.00	0.00	35,064,120.00		2,480,109.00
FA6191003	0.3463	1,166,756.57	0.00	1,228,897.05	0.29	62,140.48

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
188,000.000 NOVATEK MICROELECTRONICS CORP	575.0000	45,047,965.00	0.00	108,100,000.00		63,052,035.00
FA6346334	20.1521	1,515,890.94	0.00	3,788,595.62	0.89	2,272,704.68
45,000.000 MEDIATEK INC	969.0000	41,334,090.00	0.00	43,605,000.00		2,270,910.00
FA6372488	33.9607	1,488,417.18	0.00	1,528,230.45	0.36	39,813.27
417,000.000 FUBON FINANCIAL HOLDING CO LTD	56.8000	18,124,989.00	0.00	23,685,600.00		5,560,611.00
FA6411674	1.9907	615,271.96	0.00	830,112.49	0.19	214,840.53
462,000.000 CATHAY FINANCIAL HOLDING CO LT	47.9500	18,936,359.00	0.00	22,152,900.00		3,216,541.00
FA6425666	1.6805	642,814.78	0.00	776,395.74	0.18	133,580.96
4,471,000.000 CHINA DEVELOPMENT FINANCIAL HO	10.5000	41,347,946.00	0.00	46,945,500.00		5,597,554.00
FA6431755	0.3680	1,480,572.41	0.00	1,645,305.42	0.39	164,733.01
217,000.000 HON HAI PRECISION INDUSTRY CO	124.0000	18,883,673.00	0.00	26,908,000.00		8,024,327.00
FA6438560	4.3458	641,026.30	0.00	943,048.39	0.22	302,022.09
1,211,000.000 KINDOM DEVELOPMENT CO LTD	39.5500	49,521,398.00	0.00	47,895,050.00		-1,626,348.00
FA6491320	1.3861	1,690,421.58	0.00	1,678,584.43	0.39	-11,837.15
1,705,000.000 CTBC FINANCIAL HOLDING CO LTD	22.1000	33,261,854.00	0.00	37,680,500.00		4,418,646.00
FA6527669	0.7745	1,180,775.46	0.00	1,320,593.68	0.31	139,818.22
487,000.000 ITE TECHNOLOGY INC	97.3000	29,073,175.92	0.00	47,385,100.00		18,311,924.08
FA6548756	3.4101	968,702.23	0.00	1,660,712.14	0.39	692,009.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,542,000.000 WISTRON CORP	33.5000	43,907,135.00	0.00	51,657,000.00		7,749,865.00
FA6672481	1.1741	1,462,961.59	0.00	1,810,430.01	0.42	347,468.42
176,000.000 PIXART IMAGING INC	204.5000	29,372,492.00	0.00	35,992,000.00		6,619,508.00
FA6673364	7.1671	978,675.28	0.00	1,261,416.59	0.30	282,741.31
282,000.000 SITRONIX TECHNOLOGY CORP	239.0000	42,433,547.00	0.00	67,398,000.00		24,964,453.00
FA6718771	8.3763	1,413,862.45	0.00	2,362,107.01	0.55	948,244.56
94,000.000 PHISON ELECTRONICS CORP	488.5000	31,953,336.00	0.00	45,919,000.00		13,965,664.00
FA6728465	17.1205	1,134,550.97	0.00	1,609,329.53	0.38	474,778.56
88,000.000 TAIWAN SEMICONDUCTOR MANUFACTU	587.0000	29,799,967.00	173,800.00	51,656,000.00		21,856,033.00
FA6889101	20.5727	1,011,591.46	6,114.07	1,810,394.96	0.42	798,803.50
SUBTOTAL TAIWAN		**622,375,030.92**	**173,800.00**	**874,350,070.00**		**251,975,039.08**
		21,343,884.31	**6,114.07**	**30,643,467.56**	**7.18**	**9,299,583.25**
TOTAL EQUITY NEW TAIWAN DOLLAR		**622,375,030.92**	**173,800.00**	**874,350,070.00**		**251,975,039.08**
		21,343,884.31	**6,114.07**	**30,643,467.56**	**7.18**	**9,299,583.25**
NORWEGIAN KRONE						
NORWAY						
44,254.000 TELENOR ASA	150.5000	6,467,031.96	0.00	6,660,227.00		193,195.04
SN4732491	17.6305	645,396.55	0.00	780,219.53	0.18	134,822.98
83,534.000 EQUINOR ASA	167.3000	11,513,097.76	0.00	13,975,238.20		2,462,140.44
SN7133606	19.5985	1,253,973.52	0.00	1,637,144.47	0.38	383,170.95

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
33,175.000 YARA INTERNATIONAL ASA	444.8000	11,513,779.14	0.00	14,756,240.00		3,242,460.86
SN7751258	52.1066	1,246,176.43	0.00	1,728,635.77	0.41	482,459.34
301,102.000 NORSK HYDRO ASA	54.7600	12,110,027.59	0.00	16,488,345.52		4,378,317.93
SNB11HK30	6.4149	1,379,143.72	0.00	1,931,545.16	0.45	552,401.44
54,335.000 AKER BP ASA	242.8000	11,870,067.10	0.00	13,192,538.00		1,322,470.90
SNB1L95G4	28.4431	1,351,646.71	0.00	1,545,454.20	0.36	193,807.49
98,088.000 ORKLA ASA	83.8400	8,332,505.58	0.00	8,223,697.92		-108,807.66
SNB1VQF41	9.8215	833,179.97	0.00	963,374.03	0.23	130,194.06
SUBTOTAL NORWAY		**61,806,509.13**	**0.00**	**73,296,286.64**		**11,489,777.51**
		6,709,516.90	**0.00**	**8,586,373.16**	**2.01**	**1,876,856.26**
TOTAL EQUITY NORWEGIAN KRONE		**61,806,509.13**	**0.00**	**73,296,286.64**		**11,489,777.51**
		6,709,516.90	**0.00**	**8,586,373.16**	**2.01**	**1,876,856.26**
POUND STERLING						
AUSTRALIA						
79,871.000 BHP GROUP PLC	20.9450	1,201,053.98	0.00	1,672,898.10		471,844.12
EXBH0P3Z9	28.8978	1,492,292.12	0.00	2,308,097.51	0.54	815,805.39
GIBRALTAR						
493,283.000 888 HOLDINGS PLC	3.9500	1,353,737.45	42,903.50	1,948,467.85		594,730.40
EXB0L4LM9	5.4498	1,775,280.43	59,193.96	2,688,301.09	0.63	913,020.66
NETHERLANDS						

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
74,117.000	ROYAL DUTCH SHELL PLC	14.1380	898,372.70	0.00	1,047,866.15		149,493.45
EXB03MLX5	A SHS	19.5062	1,188,991.31	0.00	1,445,740.93	0.34	256,749.62
UNITED KINGDOM							
136,095.000	ASHTEAD GROUP PLC	43.2700	3,307,396.03	0.00	5,888,830.65		2,581,434.62
EX0053671		59.6996	4,121,967.48	0.00	8,124,819.65	1.90	4,002,852.17
360,977.000	AVIVA PLC	4.0820	1,057,532.81	0.00	1,473,508.11		415,975.30
EX0216237		5.6319	1,352,594.89	0.00	2,032,999.14	0.48	680,404.25
835,463.000	BAE SYSTEMS PLC	5.0500	4,135,170.05	0.00	4,219,088.15		83,918.10
EX0263494		6.9675	5,102,245.15	0.00	5,821,075.92	1.36	718,830.77
594,712.000	SPIRENT COMMUNICATIONS PLC	2.3850	1,475,028.33	48,647.44	1,418,388.12		-56,640.21
EX0472608		3.2906	1,841,106.41	67,125.01	1,956,950.09	0.46	115,843.68
27,641.000	RIO TINTO PLC	55.5000	1,138,264.18	79,780.22	1,534,075.50		395,811.32
EX0718877		76.5734	1,407,611.23	110,077.36	2,116,563.97	0.50	708,952.74
184,248.000	TATE & LYLE PLC	7.6720	1,211,304.63	0.00	1,413,550.66		202,246.03
EX0875412		10.5851	1,493,406.13	0.00	1,950,275.85	0.46	456,869.72
93,613.000	GLAXOSMITHKLINE PLC	12.8800	1,495,280.82	21,530.99	1,205,735.44		-289,545.38
EX0925282		17.7705	1,838,732.50	29,706.86	1,663,553.19	0.39	-175,179.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,115,218.000 BT GROUP PLC	1.5480	1,166,803.36	0.00	1,726,357.46		559,554.10
EX3091355	2.1358	1,537,087.15	0.00	2,381,855.39	0.56	844,768.24
431,285.000 KINGFISHER PLC	3.1830	1,167,141.74	0.00	1,372,780.16		205,638.42
EX3319525	4.3916	1,535,335.56	0.00	1,894,024.79	0.44	358,689.23
61,161.000 SAFESTORE HOLDINGS PLC	7.9550	421,064.74	6,213.96	486,535.76		65,471.02
EXB1N7Z01	10.9755	536,010.78	8,573.56	671,273.39	0.16	135,262.61
194,724.000 DRAX GROUP PLC	4.2000	608,808.08	0.00	817,840.80		209,032.72
EXB1VNSX3	5.7947	802,251.59	0.00	1,128,374.95	0.26	326,123.36
91,627.000 3I GROUP PLC	11.5350	1,047,518.42	0.00	1,056,917.45		9,399.03
EXB1YW440	15.9148	1,399,290.65	0.00	1,458,229.01	0.34	58,938.36
156,364.000 INCHCAPE PLC	7.5300	1,039,268.39	0.00	1,177,420.92		138,152.53
EXB61TVQ3	10.3891	1,380,453.91	0.00	1,624,487.64	0.38	244,033.73
170,510.000 EVRAZ PLC	5.7800	924,046.34	37,075.45	985,547.80		61,501.46
EXB71N6K5	7.9747	1,288,859.84	51,153.00	1,359,760.30	0.32	70,900.46
680,394.000 ROYAL MAIL PLC	5.0460	2,375,082.95	0.00	3,433,268.12		1,058,185.17
EXBDVZYZ8	6.9620	3,181,281.66	0.00	4,736,880.03	1.11	1,555,598.37
388,435.000 MAN GROUP PLC/JERSEY	1.6105	447,609.22	0.00	625,574.57		177,965.35
EXBJ1DLW8	2.2220	590,110.53	0.00	863,105.23	0.20	272,994.70

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
19,354.000 FERGUSON PLC	86.6800	1,172,968.21	35,476.02	1,677,604.72		504,636.51
EXBJVNSS5	119.5924	1,456,517.64	48,946.27	2,314,591.23	0.54	858,073.59
316,548.000 DIRECT LINE INSURANCE GROUP PL	3.1330	898,008.14	0.00	991,744.88		93,736.74
EXBY9D0Y6	4.3226	1,168,839.95	0.00	1,368,310.41	0.32	199,470.46
97,663.000 GAMESYS GROUP PLC	19.3200	1,138,590.57	0.00	1,886,849.16		748,258.59
EXBZ14BX1	26.6558	1,519,251.84	0.00	2,603,285.79	0.61	1,084,033.95
SUBTOTAL UNITED KINGDOM		**26,226,887.01**	**228,724.08**	**33,391,618.43**		**7,164,731.42**
		33,552,954.89	**315,582.06**	**46,070,415.97**	**10.79**	**12,517,461.08**
TOTAL EQUITY POUND STERLING		**29,680,051.14**	**271,627.58**	**38,060,850.53**		**8,380,799.39**
		38,009,518.75	**374,776.02**	**52,512,555.50**	**12.30**	**14,503,036.75**
SINGAPORE DOLLAR						
SINGAPORE						
725,400.000 AEM HOLDINGS LTD	4.1400	2,391,746.66	0.00	3,003,156.00		611,409.34
FMBXC7XC2	3.0813	1,698,209.28	0.00	2,235,156.30	0.52	536,947.02
SOUTH AFRICAN RAND						
SOUTH AFRICA						
9,607.000 ANGLO AMERICAN PLATINUM LTD	2,152.1500	10,476,354.81	0.00	20,675,705.05		10,199,350.24
KS6761008	145.7479	591,086.24	0.00	1,400,200.12	0.33	809,113.88
208,284.000 VODACOM GROUP LTD	126.2600	26,587,300.78	0.00	26,297,937.84		-289,362.94
KSB65B4D1	8.5506	1,511,030.64	0.00	1,780,948.97	0.42	269,918.33
SUBTOTAL SOUTH AFRICA		**37,063,655.59**	**0.00**	**46,973,642.89**		**9,909,987.30**
		2,102,116.88	**0.00**	**3,181,149.09**	**0.75**	**1,079,032.21**

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 EQUITY SOUTH AFRICAN RAND		**37,063,655.59**	**0.00**	**46,973,642.89**		**9,909,987.30**
		2,102,116.88	**0.00**	**3,181,149.09**	**0.75**	**1,079,032.21**
SOUTH KOREAN WON						
SOUTH KOREA						
30,125.000 SAMSUNG SECURITIES CO LTD	39,450.0000	1,279,838,292.00	51,694,500.00	1,188,431,250.00		-91,407,042.00
FK6408447	34.8575	1,173,733.30	45,839.27	1,050,082.40	0.25	-123,650.90
45,642.000 LG ELECTRONICS INC	150,000.0000	3,312,863,603.39	51,251,382.00	6,846,300,000.00		3,533,436,396.61
FK6520738	132.5381	2,779,278.01	45,445.22	6,049,301.68	1.42	3,270,023.67
170,006.000 NH INVESTMENT & SECURITIES CO	11,650.0000	1,610,840,513.00	66,302,340.00	1,980,569,900.00		369,729,387.00
FK6537088	10.2938	1,371,265.04	58,793.47	1,750,005.82	0.41	378,740.78
4,563.000 POSCO	320,000.0000	1,281,564,570.00	21,354,840.00	1,460,160,000.00		178,595,430.00
FK6693238	282.7478	1,175,316.46	18,935.45	1,290,178.39	0.30	114,861.93
81,985.000 SAMSUNG ELECTRONICS CO LTD	81,400.0000	4,205,590,733.04	147,190,614.48	6,673,579,000.00		2,467,988,266.96
FK6771729	71.9240	3,457,076.78	130,518.23	5,896,687.65	1.38	2,439,610.87
7,682.000 HYUNDAI GLOVIS CO LTD	187,500.0000	856,665,070.00	20,971,860.00	1,440,375,000.00		583,709,930.00
FKB0V3XR3	165.6726	694,021.21	18,596.46	1,272,696.63	0.30	578,675.42
35,073.000 KB FINANCIAL GROUP INC	56,200.0000	1,494,121,372.00	48,421,783.80	1,971,102,600.00		476,981,228.00
FKB3DF0Y1	49.6576	1,317,393.71	42,784.86	1,741,640.63	0.41	424,246.92
34,878.000 SILICON WORKS CO LTD	75,600.0000	1,801,557,793.00	36,726,534.00	2,636,776,800.00		835,219,007.00
FKB53YZC6	66.7992	1,651,696.58	32,565.86	2,329,821.70	0.55	678,125.12

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 SOUTH KOREA		**15,843,041,946.43**	**443,913,854.28**	**24,197,294,550.00**		**8,354,252,603.57**
		13,619,781.09	**393,478.82**	**21,380,414.90**	**5.02**	**7,760,633.81**
TOTAL EQUITY SOUTH KOREAN WON		**15,843,041,946.43**	**443,913,854.28**	**24,197,294,550.00**		**8,354,252,603.57**
		13,619,781.09	**393,478.82**	**21,380,414.90**	**5.02**	**7,760,633.81**
SWEDISH KRONA						
SWEDEN						
251,069.000 TELEFONAKTIEBOLAGET LM ERICSSO	115.5500	22,094,270.31	175,748.30	29,011,022.95		6,916,752.64
SS5959373	13.2568	2,345,265.41	20,164.39	3,328,364.43	0.78	983,099.02
54,687.000 VOLVO AB	220.9000	12,315,523.03	0.00	12,080,358.30		-235,164.73
SSB1QH836	25.3433	1,465,819.59	0.00	1,385,950.26	0.32	-79,869.33
90,666.000 SANDVIK AB	238.6000	13,481,872.70	0.00	21,632,907.60		8,151,034.90
SSB1VQ251	27.3740	1,403,454.04	0.00	2,481,891.12	0.58	1,078,437.08
100,979.000 ATLAS COPCO AB	454.5000	36,847,427.70	0.00	45,894,955.50		9,047,527.80
SSBD97BS2	52.1437	4,243,257.66	0.00	5,265,417.13	1.23	1,022,159.47
22,888.000 EVOLUTION GAMING GROUP AB	1,286.0000	14,814,376.98	0.00	29,433,968.00		14,619,591.02
SSBJXSCH9	147.5397	1,607,574.83	0.00	3,376,887.89	0.79	1,769,313.06
SUBTOTAL SWEDEN		**99,553,470.72**	**175,748.30**	**138,053,212.35**		**38,499,741.63**
		11,065,371.53	**20,164.39**	**15,838,510.83**	**3.70**	**4,773,139.30**
TOTAL EQUITY SWEDISH KRONA		**99,553,470.72**	**175,748.30**	**138,053,212.35**		**38,499,741.63**
		11,065,371.53	**20,164.39**	**15,838,510.83**	**3.70**	**4,773,139.30**
SWISS FRANC						
SWITZERLAND						

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
31,229.000 NOVARTIS AG	80.7700	2,530,623.81	0.00	2,522,366.33		-8,257.48
ES7103066	85.8205	2,653,034.37	0.00	2,680,089.60	0.63	27,055.23
16,577.000 ROCHE HOLDING AG	323.0000	5,765,969.41	0.00	5,354,371.00		-411,598.41
ES7108917	343.1972	5,982,867.44	0.00	5,689,179.20	1.33	-293,688.24
16,020.000 ADECCO GROUP AG	63.6400	660,417.71	0.00	1,019,512.80		359,095.09
ES7110723	67.6194	687,311.22	0.00	1,083,262.82	0.25	395,951.60
113,666.000 CREDIT SUISSE GROUP AG	9.9020	1,191,734.61	0.00	1,125,520.73		-66,213.88
ES7171584	10.5212	1,316,688.27	0.00	1,195,899.41	0.28	-120,788.86
4,224.000 SCHINDLER HOLDING AG	277.6000	970,656.56	0.00	1,172,582.40		201,925.84
ESB11TCY9	294.9583	1,020,114.04	0.00	1,245,903.84	0.29	225,789.80
28,204.000 JULIUS BAER GROUP LTD	60.4400	1,213,776.19	0.00	1,704,649.76		490,873.57
ESB4R2R51	64.2193	1,303,826.07	0.00	1,811,241.31	0.42	507,415.24
18,994.000 DKSH HOLDING AG	72.5500	1,005,918.29	0.00	1,378,014.70		372,096.41
ESB71QPM4	77.0865	1,049,318.50	0.00	1,464,181.80	0.34	414,863.30
21,133.000 GALENICA AG	59.0000	1,371,494.01	0.00	1,246,847.00		-124,647.01
ESBYQCQ30	62.6893	1,504,083.85	0.00	1,324,812.20	0.31	-179,271.65
SUBTOTAL SWITZERLAND		**14,710,590.59**	**0.00**	**15,523,864.72**		**813,274.13**
		15,517,243.76	**0.00**	**16,494,570.18**	**3.85**	**977,326.42**
TOTAL EQUITY SWISS FRANC		**14,710,590.59**	**0.00**	**15,523,864.72**		**813,274.13**
		15,517,243.76	**0.00**	**16,494,570.18**	**3.85**	**977,326.42**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
THAILAND BAHT						
THAILAND						
2,082,800.000 SUPALAI PCL	21.4000	40,453,724.04	0.00	44,571,920.00		4,118,195.96
FB6554695	0.6848	1,345,570.26	0.00	1,426,301.44	0.33	80,731.18
387,200.000 PTT EXPLORATION & PRODUCTION P	114.0000	44,281,935.49	958,320.00	44,140,800.00		-141,135.49
FBB1359K9	3.6480	1,475,326.86	30,663.10	1,412,505.60	0.33	-62,821.26
SUBTOTAL THAILAND		**84,735,659.53**	**958,320.00**	**88,712,720.00**		**3,977,060.47**
		2,820,897.12	**30,663.10**	**2,838,807.04**	**0.66**	**17,909.92**
TOTAL EQUITY THAILAND BAHT		**84,735,659.53**	**958,320.00**	**88,712,720.00**		**3,977,060.47**
		2,820,897.12	**30,663.10**	**2,838,807.04**	**0.66**	**17,909.92**
TURKISH LIRA						
TURKEY						
882,664.000 AKSIGORTA AS	8.0700	5,639,837.40	0.00	7,123,098.48		1,483,261.08
ETB03MND6	0.9751	811,054.45	0.00	860,667.39	0.20	49,612.94
87,654.000 FORD OTOMOTIV SANAYI AS	193.3000	6,256,743.89	0.00	16,943,518.20		10,686,774.31
ETB03MSR0	23.3560	897,620.59	0.00	2,047,245.83	0.48	1,149,625.24
486,529.000 TOFAS TURK OTOMOBIL FABRIKASI	33.1000	11,676,733.73	0.00	16,104,109.90		4,427,376.17
ETB03MY36	3.9994	1,682,039.59	0.00	1,945,822.08	0.46	263,782.49
1,374,508.000 TURKCELL ILETISIM HIZMETLERI A	14.9700	20,865,477.96	0.00	20,576,384.76		-289,093.20
ETB03MYN2	1.8088	2,741,150.79	0.00	2,486,196.63	0.58	-254,954.16

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
492,194.000 VESTEL ELEKTRONIK SANAYI VE TI	37.5000	11,145,217.42	0.00	18,457,275.00		7,312,057.58
ETB03MZB7	4.5310	1,532,899.43	0.00	2,230,149.53	0.52	697,250.10
93,407.000 COCA-COLA ICECEK AS	68.8000	4,680,442.98	0.00	6,426,401.60		1,745,958.62
ETB058ZV2	8.3129	600,794.69	0.00	776,487.13	0.18	175,692.44
SUBTOTAL TURKEY		**60,264,453.38**	**0.00**	**85,630,787.94**		**25,366,334.56**
		8,265,559.54	**0.00**	**10,346,568.59**	**2.42**	**2,081,009.05**
TOTAL EQUITY TURKISH LIRA		**60,264,453.38**	**0.00**	**85,630,787.94**		**25,366,334.56**
		8,265,559.54	**0.00**	**10,346,568.59**	**2.42**	**2,081,009.05**
U.S. DOLLAR						
CHINA						
2,188,300.000 HUAXIN CEMENT CO LTD	2.1590	4,859,232.37	0.00	4,724,539.70		-134,692.67
FC6802688 CN/900933	2.1590	4,859,232.37	0.00	4,724,539.70	1.11	-134,692.67
IRELAND						
8,960.000 ICON PLC	196.3700	1,725,270.22	0.00	1,759,475.20		34,204.98
G4705A100	196.3700	1,725,270.22	0.00	1,759,475.20	0.41	34,204.98
5,787.000 ICON PLC	196.3700	908,732.61	0.00	1,136,393.19		227,660.58
NAB94G474	196.3700	908,732.61	0.00	1,136,393.19	0.27	227,660.58
SUBTOTAL IRELAND		**2,634,002.83**	**0.00**	**2,895,868.39**		**261,865.56**
		2,634,002.83	**0.00**	**2,895,868.39**	**0.68**	**261,865.56**
TOTAL EQUITY U.S. DOLLAR		**7,493,235.20**	**0.00**	**7,620,408.09**		**127,172.89**
		7,493,235.20	**0.00**	**7,620,408.09**	**1.79**	**127,172.89**
UAE DIRHAM						
UNITED ARAB EMIRATES						

Shares/Par Security ID Description Link Ref		Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,454,427.000	ALDAR PROPERTIES PJSC	3.7600	5,236,018.72	0.00	5,468,645.52		232,626.80
FUB0LX3Y4		1.0236	1,425,484.58	0.00	1,488,816.28	0.35	63,331.70
TOTAL EQUITY			**340,148,881.27**	**1,710,961.16**	**421,566,057.62**	**98.80**	**81,417,176.35**
	TOTAL ASSETS - BASE:		**344,747,695.27**	**2,130,870.97**	**426,545,689.91**	**99.98**	**81,797,994.64**
	NET ASSETS - BASE:				**428,676,560.88**		

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9145
	HAMILTON CAPITAL BALANCED GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
4,381,861.87	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	4,381,861.87	4,381,861.87	8	0.00
		4,381,861.87	**4,381,861.87**	**8**	**0.00**
	U S TREASURY BILLS				
16,623,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	16,613,706.21	16,613,706.21	29	8,795.10
3,252,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	3,250,171.73	3,250,171.73	6	1,470.55
		19,863,877.94	**19,863,877.94**	**35**	**10,265.65**
	MUTUAL FUNDS - FIXED INCOME				
31,810	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,607,041.20	1,607,848.83	3	0.00
119,048.09	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	2,665,486.74	2,687,043.97	5	3,726.21
223,955.701	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	4,776,975.10	4,864,854.65	8	3,740.06
		9,049,503.04	**9,159,747.45**	**16**	**7,466.27**
	MUTUAL FUNDS - EQUITY				
50,153.307	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	6,931,688.56	5,927,489.01	12	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9145
	HAMILTON CAPITAL BALANCED GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,815	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,983,253.40	1,671,014.81	3	0.00
19,163	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	1,571,174.37	1,372,645.69	3	0.00
218,737	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	8,290,132.30	7,439,707.50	15	0.00
44,284	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,407,345.52	1,221,097.05	2	0.00
49,273	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,417,333.38	2,167,272.91	4	0.00
		22,600,927.53	**19,799,226.97**	**40**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,094,476.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,094,476.68	1,094,476.68	2	0.00
		1,094,476.68	**1,094,476.68**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9172
	HAMILTON CAPITAL BALANCED INCOME
	CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
82,331.16	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	82,331.16	82,331.16	3	0.00
		82,331.16	**82,331.16**	**3**	**0.00**
	U S TREASURY BILLS				
579,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	578,680.13	578,680.13	22	302.50
101,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	100,943.22	100,943.22	4	45.67
		679,623.35	**679,623.35**	**26**	**348.17**
	MUTUAL FUNDS - FIXED INCOME				
8,866	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	447,910.32	448,149.17	17	0.00
17,972.321	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	368,792.03	372,241.36	14	120.41
23,241.041	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	495,731.40	503,216.09	19	388.13
		1,312,433.75	**1,323,606.62**	**50**	**508.54**
	MUTUAL FUNDS - EQUITY				
1,244.628	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	172,020.04	147,386.38	7	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9172
	HAMILTON CAPITAL BALANCED INCOME
	CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 78464A300				
721	SPDR S&P 600 SMALL CAP VALUE ETF	59,114.79	51,645.23	2	0.00
	CUSIP # 78464A508				
5,880	SPDR PORT S&P 500 VALUE	222,852.00	200,022.81	8	0.00
	CUSIP # 81369Y506				
1,153	SPDR ENERGY SELECT SECTOR TRUST	56,566.18	50,714.71	2	0.00
		510,553.01	**449,769.13**	**19**	**0.00**
COMMON TRUST FUNDS - FIXED INCOME					
	CUSIP # 41023R578				
57,708.6	HB&T SHORT TERM INCOME FUND	57,708.60	57,708.60	2	0.00
		57,708.60	**57,708.60**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9083
	HAMILTON CAPITAL DYNAMIC BOND CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
22,826.29	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	22,826.29	22,826.29	2	0.00
		22,826.29	**22,826.29**	**2**	**0.00**
	U S TREASURY BILLS				
58,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	57,967.39	57,967.39	5	26.23
443,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	442,822.80	442,880.39	38	0.00
		500,790.19	**500,847.78**	**43**	**26.23**
	MUTUAL FUNDS - FIXED INCOME				
2,656	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	134,181.12	134,219.91	11	0.00
2,970.696	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	60,958.68	61,496.77	5	19.90
5,964.536	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	133,545.96	134,673.52	11	186.69
14,168.686	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	302,218.07	306,936.07	26	236.62
		630,903.83	**637,326.27**	**54**	**443.21**
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9083
	HAMILTON CAPITAL DYNAMIC BOND CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,412.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19,412.83	19,412.83	2	0.00
		19,412.83	**19,412.83**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX4042
	HAMILTON CAPITAL DYNAMIC EQUITY FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
884,432.54	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	884,432.54	884,432.54	1	0.00
		884,432.54	**884,432.54**	**1**	**0.00**
	U S TREASURY BILLS				
37,710,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	37,688,747.57	37,688,747.57	27	20,121.13
14,538,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	14,529,826.74	14,529,826.74	10	6,574.08
3,561,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	3,559,575.60	3,560,038.53	3	0.00
		55,778,149.91	**55,778,612.84**	**39**	**26,695.21**
	MUTUAL FUNDS - EQUITY				
209,832.064	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	29,000,889.57	24,717,944.26	20	0.00
88,448	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,692,513.28	4,769,199.30	4	0.00
48,224	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	3,953,885.76	3,454,285.12	3	0.00
786,360	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	29,803,044.00	26,588,316.38	21	0.00
133,462	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,241,422.36	3,655,573.95	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX4042
	HAMILTON CAPITAL DYNAMIC EQUITY FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 81369Y506				
236,393	SPDR ENERGY SELECT SECTOR TRUST	11,597,440.58	9,188,764.06	8	0.00
		84,289,195.55	**72,374,083.07**	**59**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
997,989.22	HB&T SHORT TERM INCOME FUND	997,989.22	997,989.22	1	0.00
		997,989.22	**997,989.22**	**1**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9118
	HAMILTON CAPITAL TARGETED EQUITY
	CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
40,500.61	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	40,500.61	40,500.61	1	0.00
		40,500.61	**40,500.61**	**1**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
48,561.321	CUSIP # 922031760 VANGUARD HI YIELD CORPORATE FUND ADM	286,997.41	287,333.48	6	24.48
		286,997.41	**287,333.48**	**6**	**24.48**
	MUTUAL FUNDS - EQUITY				
18,637.789	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,575,928.82	2,484,730.04	53	0.00
6,718	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	432,370.48	419,828.29	9	0.00
6,015.712	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	144,136.46	147,099.55	3	0.00
5,141	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	194,843.90	187,779.82	4	0.00
9,031	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	287,005.18	279,544.06	6	0.00
5,978	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	293,280.68	274,322.99	6	0.00
885.445	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	242,638.49	233,588.75	5	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX9118
	HAMILTON CAPITAL TARGETED EQUITY CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,397.632	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	245,685.35	231,220.94	5	0.00
784	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	48,090.56	45,902.51	1	0.00
		4,463,979.92	**4,304,016.95**	**92**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
79,150.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,150.88	79,150.88	2	0.00
		79,150.88	**79,150.88**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8397
	HB&T BLACKROCK LARGE CAP EQUITY INDEX

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
272,793.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	272,793.42	272,793.42	0	0.00
		272,793.42	**272,793.42**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
2,495,599.905	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	85,188,051.44	56,707,297.46	100	0.00
		85,188,051.44	**56,707,297.46**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8315
	HB&T BLACKROCK MID CAP EQUITY INDEX

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
131,828.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	131,828.38	131,828.38	0	0.00
		131,828.38	**131,828.38**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
212,183.953	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	27,231,842.79	19,148,085.59	100	0.00
		27,231,842.79	**19,148,085.59**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8351
	HB&T BLACKROCK MSCI ACWI EX-US INDEX

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
70,882.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	70,882.09	70,882.09	1	0.00
		70,882.09	**70,882.09**	**1**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
782,775.591	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	11,346,567.02	9,162,056.63	99	0.00
		11,346,567.02	**9,162,056.63**	**99**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8379
	HB&T BLACKROCK SMALL CAP EQUITY INDEX

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
80,049.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	80,049.88	80,049.88	0	0.00
		80,049.88	**80,049.88**	**0**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
247,433.37	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	17,400,009.45	11,312,101.49	100	0.00
		17,400,009.45	**11,312,101.49**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8333
	HB&T BLACKROCK SHORT TERM BOND INDEX

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
259,571.347	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,038,594.10	2,864,724.42	99	0.00
16,528.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,528.95	16,528.95	1	0.00
		3,055,123.05	**2,881,253.37**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8299
	HB&T BLACKROCK U.S. AGGREGATE BOND INDEX

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 09257F750				
1,660,032.224	BLACKROCK US DEBT INDEX FUND M	21,014,369.50	19,777,297.63	99	0.00
	CUSIP # 41023R578				
153,427.93	HB&T SHORT TERM INCOME FUND	153,427.93	153,427.93	1	0.00
		21,167,797.43	**19,930,725.56**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8896
	HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
104,809.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	104,809.85	104,809.85	0	0.00
		104,809.85	**104,809.85**	**0**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
202,807,125.867	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	238,194,941.26	234,209,137.07	100	0.00
		238,194,941.26	**234,209,137.07**	**100**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5149
	METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
1,169,371.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,169,371.15	1,169,371.15	5	0.00
		1,169,371.15	**1,169,371.15**	**5**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
205,324.044	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	23,893,559.00	23,151,325.31	95	0.00
		23,893,559.00	**23,151,325.31**	**95**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX1232
	HB&T METLIFE STABLE VALUE FUND
	#29551

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
1,641,368.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,641,368.98	1,641,368.98	3	0.00
		1,641,368.98	**1,641,368.98**	**3**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
4,368,090.612	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	58,003,875.24	54,501,325.29	97	0.00
		58,003,875.24	**54,501,325.29**	**97**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0046
	HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
4,005,379.09	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,005,379.09	4,005,379.09	14	0.00
11,327,726.02	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	11,327,726.02	11,327,726.02	40	0.00
		15,333,105.11	**15,333,105.11**	**54**	**0.00**
	COMMERCIAL PAPER/REPO AGREEMENTS				
2,000,000	CUSIP # 30229ARV3 EXXON MOBIL CORP A1/P1 04/29/2021	1,999,335.83	1,999,335.83	7	504.17
2,000,000	CUSIP # 62479LRV9 MUFG BANK LTD 04/29/2021	1,999,069.17	1,999,069.17	7	706.83
2,000,000	CUSIP # PPEE1YVV6 BARCLAYS BANK PLC A1/P1 06/23/2021	1,999,359.72	1,999,359.72	7	34.28
		5,997,764.72	**5,997,764.72**	**21**	**1,245.28**
	GUARANTEED CONTRACTS				
3,833,884.4	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,833,884.40	3,833,884.40	13	0.00
		3,833,884.40	**3,833,884.40**	**13**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
3,304,081.41	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,304,081.41	3,304,081.41	12	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0046
	HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,304,081.41	3,304,081.41	12	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8486
	JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
976,651.73	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	976,651.73	976,651.73	2	5.39
		976,651.73	**976,651.73**	**2**	**5.39**
	COMMON STOCK				
1,480	CUSIP # 02079K305 ALPHABET INC	3,052,529.60	1,839,943.81	6	0.00
16,410	CUSIP # 037833100 APPLE INC	2,004,481.50	917,251.50	4	0.00
7,640	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,439,910.80	1,184,503.98	3	7,105.20
10,370	CUSIP # 075887109 BECTON DICKINSON AND CO	2,521,465.50	2,634,100.24	5	0.00
7,380	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,129,878.00	964,220.56	2	4,243.50
20,070	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,567,868.40	1,318,307.75	3	0.00
5,610	CUSIP # 294429105 EQUIFAX INC	1,016,139.30	750,110.66	2	0.00
25,790	CUSIP # 370334104 GENERAL MILLS INC	1,581,442.80	1,414,190.16	3	0.00
3,860	CUSIP # 437076102 HOME DEPOT INC	1,178,265.00	1,062,283.16	2	0.00
4,230	CUSIP # 461202103 INTUIT INC	1,620,343.80	1,165,708.62	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8486
	JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,140	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,816,959.00	2,259,460.52	6	0.00
3,230	CUSIP # 57636Q104 MASTERCARD INC	1,150,041.50	916,984.27	2	0.00
13,050	CUSIP # 594918104 MICROSOFT CORPORATION	3,076,798.50	1,878,820.90	6	0.00
13,990	CUSIP # 654106103 NIKE INC CLASS B	1,859,131.10	1,267,986.33	4	3,971.00
20,320	CUSIP # 713448108 PEPSICO INC	2,874,264.00	2,676,606.37	6	0.00
44,530	CUSIP # 717081103 PFIZER INC	1,613,321.90	1,537,148.55	3	0.00
8,180	CUSIP # 742718109 PROCTER & GAMBLE CO	1,107,817.40	980,659.05	2	0.00
11,870	CUSIP # 855244109 STARBUCKS CORP	1,297,034.90	948,562.15	3	0.00
9,260	CUSIP # 863667101 STRYKER CORP	2,255,550.80	1,884,289.92	5	5,833.80
13,270	CUSIP # 872540109 TJX COMPANIES INC	877,810.50	705,617.39	2	0.00
6,140	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,160,398.60	761,859.42	2	0.00
13,190	CUSIP # 88579Y101 3M COMPANY	2,541,449.20	2,277,128.24	5	0.00
5,420	CUSIP # 911312106 UNITED PARCEL SERVICE INC	921,345.80	602,251.51	2	0.00
5,590	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,079,871.30	1,478,178.86	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8486
	JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 92345Y106				
2,740	VERISK ANALYTICS INC CL A	484,130.60	471,797.42	1	0.00
	CUSIP # 94106L109				
6,960	WASTE MANAGEMENT INC	897,979.20	817,376.21	2	0.00
		44,126,229.00	**34,715,347.55**	**93**	**21,153.50**
	FOREIGN STOCK				
	CUSIP # G1151C101				
8,090	ACCENTURE PLC	2,234,862.50	1,570,498.35	5	0.00
		2,234,862.50	**1,570,498.35**	**5**	**0.00**

HAND Benefits & Trust
A BPAS COMPANY

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8734
	NOTTINGHAM ESG GLBL ALL ASSET CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
48,848.4	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	48,848.40	48,848.40	2	0.00
		48,848.40	**48,848.40**	**2**	**0.00**
	U S GOVERNMENT OBLIGATIONS				
35,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	28,475.65	33,036.50	1	149.02
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	27,021.50	25,306.25	1	83.85
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	47,193.75	43,735.95	1	340.00
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	47,222.10	44,395.20	1	375.00
30,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	30,753.60	29,773.50	1	100.00
		180,666.60	**176,247.40**	**6**	**1,047.87**
	MUTUAL FUNDS - FIXED INCOME				
11,765.612	CUSIP # 13161X873 CALVERT FLOATING RATE ADV I	111,420.35	111,668.25	4	10.86
3,525	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	91,561.88	88,711.36	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8734 **NOTTINGHAM ESG GLBL ALL ASSET CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,845	CUSIP # 46435G441 ISHARES ESG ADV HIGH YIELD ETF	95,940.00	96,502.50	3	0.00
10,484.241	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	109,874.85	108,059.19	3	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	130,846.63	125,007.39	4	0.00
		539,643.71	**529,948.69**	**17**	**10.86**
MUTUAL FUNDS - EQUITY					
13,447.09	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	486,246.77	336,685.24	15	0.00
1,860.085	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	65,921.41	50,776.91	2	0.00
6,054.808	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	138,049.62	101,277.21	4	0.00
6,330.245	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	128,377.37	101,711.61	4	0.00
15,490.634	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	136,937.20	122,948.37	4	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	230,993.20	194,677.60	7	0.00
3,625	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	156,998.75	130,866.25	5	0.00
5,730	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	520,685.10	366,984.54	16	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8734 **NOTTINGHAM ESG GLBL ALL ASSET CIF**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,175	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	316,882.50	271,570.25	10	0.00
825	CUSIP # 46435U663 ISHARES ESG AWARE MSCI USA SC ETF	31,795.50	30,460.40	1	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	96,631.81	78,896.88	3	0.00
		2,309,519.23	**1,786,855.26**	**73**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
101,483.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,483.75	101,483.75	3	0.00
		101,483.75	**101,483.75**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8770
	NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
13,469.4	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	13,469.40	13,469.40	0	0.00
		13,469.40	**13,469.40**	**0**	**0.00**
	U S GOVERNMENT OBLIGATIONS				
70,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	56,951.30	66,073.00	2	298.03
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	59,447.30	55,673.75	2	184.48
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	99,631.25	92,331.45	3	717.78
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	99,691.10	93,723.20	3	791.67
35,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	35,879.20	34,735.75	1	116.67
		351,600.15	**342,537.15**	**12**	**2,108.63**
	MUTUAL FUNDS - FIXED INCOME				
19,442.664	CUSIP # 13161X873 CALVERT FLOATING RATE ADV I	184,122.03	184,507.98	6	16.16
6,700	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	174,032.50	168,107.49	6	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8770
	NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,900	CUSIP # 46435G441 ISHARES ESG ADV HIGH YIELD ETF	150,800.00	151,591.00	5	0.00
20,474.43	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	214,572.03	211,999.11	7	0.00
9,070	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	245,709.93	234,731.60	8	0.00
		969,236.49	**950,937.18**	**32**	**16.16**
	MUTUAL FUNDS - EQUITY				
9,344.718	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	337,905.00	233,936.33	11	0.00
1,860.085	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	65,921.41	50,776.91	2	0.00
3,026.466	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	69,003.42	50,638.41	2	0.00
3,075.095	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	62,362.93	49,432.70	2	0.00
7,986.617	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	70,601.69	63,400.51	2	0.00
2,800	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	161,695.24	136,274.32	5	0.00
2,795	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	121,051.45	95,405.34	4	0.00
4,050	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	368,023.50	259,274.20	12	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX8770
	NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,250	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	246,675.00	210,840.00	8	0.00
775	CUSIP # 46435U663 ISHARES ESG AWARE MSCI USA SC ETF	29,868.50	28,614.32	1	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	96,631.81	78,896.88	3	0.00
		1,629,739.95	**1,257,489.92**	**54**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
76,465.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	76,465.98	76,465.98	3	0.00
		76,465.98	**76,465.98**	**3**	**0.00**

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
CASH									
AUSTRALIAN DOLLAR								Exchange Rate:	1.316569
AUD	AUSTRALIAN DOLLAR								
		60,275.350	Local	1.000000	60,275.35	1.000000	60,275.35	0.00	2.69
			Base	0.745060	44,908.78	0.759550	45,782.14	873.36	0.04
AUSTRALIAN DOLLAR Total									
		60,275.350	Local		60,275.35		60,275.35	0.00	2.69
			Base		44,908.78		45,782.14	873.36	0.04
BRAZILIAN REAL								Exchange Rate:	5.628650
BRL	BRAZILIAN REAL								
		123,947.730	Local	1.000000	123,947.73	1.000000	123,947.73	0.00	2.52
			Base	0.179133	22,203.09	0.177662	22,020.86	-182.23	0.02
BRAZILIAN REAL Total									
		123,947.730	Local		123,947.73		123,947.73	0.00	2.52
			Base		22,203.09		22,020.86	-182.23	0.02
CANADIAN DOLLAR								Exchange Rate:	1.256700
CAD	CANADIAN DOLLAR								
		3,267.690	Local	1.000000	3,267.69	1.000000	3,267.69	0.00	0.12
			Base	0.794932	2,597.59	0.795735	2,600.21	2.62	0.00
CANADIAN DOLLAR Total									
		3,267.690	Local		3,267.69		3,267.69	0.00	0.12
			Base		2,597.59		2,600.21	2.62	0.00
CHILEAN PESO								Exchange Rate:	720.435000
CLP	CHILEAN PESO								
		205,252.000	Local	1.000000	205,252.00	1.000000	205,252.00	0.00	0.21
			Base	0.001324	271.76	0.001388	284.90	13.14	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
CHILEAN PESO Total									
		205,252.000	Local		205,252.00		205,252.00	0.00	0.21
			Base		271.76		284.90	13.14	0.00
COLOMBIAN PESO								Exchange Rate:	3,661.700000
COP	COLOMBIAN PESO								
		4,166,046.000	Local	1.000000	4,166,046.00	1.000000	4,166,046.00	0.00	2.61
			Base	0.000283	1,177.08	0.000273	1,137.74	-39.34	0.00
COLOMBIAN PESO Total									
		4,166,046.000	Local		4,166,046.00		4,166,046.00	0.00	2.61
			Base		1,177.08		1,137.74	-39.34	0.00
CZECH KORUNA								Exchange Rate:	22.256350
CZK	CZECH KORUNA								
		5,618.340	Local	1.000000	5,618.34	1.000000	5,618.34	0.00	0.39
			Base	0.043933	246.83	0.044931	252.44	5.61	0.00
CZECH KORUNA Total									
		5,618.340	Local		5,618.34		5,618.34	0.00	0.39
			Base		246.83		252.44	5.61	0.00
DANISH KRONE								Exchange Rate:	6.343250
DKK	DANISH KRONE								
		40,623.390	Local	1.000000	40,623.39	1.000000	40,623.39	0.00	0.40
			Base	0.159416	6,476.00	0.157648	6,404.19	-71.81	0.01
DANISH KRONE Total									
		40,623.390	Local		40,623.39		40,623.39	0.00	0.40
			Base		6,476.00		6,404.19	-71.81	0.01
EURO CURRENCY								Exchange Rate:	0.852733

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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
INTERNATIONAL									
EUR	EURO CURRENCY								
		64,724.450	Local	1.000000	64,724.45	1.000000	64,724.45	0.00	0.51
			Base	1.198005	77,540.23	1.172700	75,902.36	-1,637.87	0.07
INTERNATIONAL Total									
		64,724.450	Local		64,724.45		64,724.45	0.00	0.51
			Base		77,540.23		75,902.36	-1,637.87	0.07
EURO CURRENCY Total									
		64,724.450	Local		64,724.45		64,724.45	0.00	0.51
			Base		77,540.23		75,902.36	-1,637.87	0.07
HONG KONG DOLLAR								Exchange Rate:	7.774100
HKD	HONG KONG DOLLAR								
		105,279.170	Local	1.000000	105,279.17	1.000000	105,279.17	0.00	0.23
			Base	0.128778	13,557.69	0.128632	13,542.30	-15.39	0.01
HONG KONG DOLLAR Total									
		105,279.170	Local		105,279.17		105,279.17	0.00	0.23
			Base		13,557.69		13,542.30	-15.39	0.01
HUNGARIAN FORINT								Exchange Rate:	308.817300
HUF	HUNGARIAN FORINT								
		0.870	Local	1.000000	0.87	1.000000	0.87	0.00	0.00
			Base	0.000000	0.00	0.003238	0.00	0.00	0.00
HUNGARIAN FORINT Total									
		0.870	Local		0.87		0.87	0.00	0.00
			Base		0.00		0.00	0.00	0.00
INDIAN RUPEE								Exchange Rate:	73.113750
INR	INDIAN RUPEE								
		990,754.250	Local	1.000000	990,754.25	1.000000	990,754.25	0.00	0.95

& 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	0.013610	13,484.32	0.013677	13,550.86	66.54	0.01
INDIAN RUPEE Total									
		990,754.250	Local		990,754.25		990,754.25	0.00	0.95
			Base		13,484.32		13,550.86	66.54	0.01
INDONESIAN RUPIAH								Exchange Rate:	14,525.000000
IDR	INDONESIAN RUPIAH								
		46,398,276.400	Local	1.000000	46,398,276.40	1.000000	46,398,276.40	0.00	5.76
			Base	0.000069	3,190.63	0.000069	3,194.37	3.74	0.00
INDONESIAN RUPIAH Total									
		46,398,276.400	Local		46,398,276.40		46,398,276.40	0.00	5.76
			Base		3,190.63		3,194.37	3.74	0.00
JAPANESE YEN								Exchange Rate:	110.725000
JPY	JAPANESE YEN								
		1,599,033.000	Local	1.000000	1,599,033.00	1.000000	1,599,033.00	0.00	0.14
			Base	0.009147	14,625.75	0.009031	14,441.48	-184.27	0.01
JAPANESE YEN Total									
		1,599,033.000	Local		1,599,033.00		1,599,033.00	0.00	0.14
			Base		14,625.75		14,441.48	-184.27	0.01
MALAYSIAN RINGGIT								Exchange Rate:	4.146500
MYR	MALAYSIAN RINGGIT								
		39,090.840	Local	1.000000	39,090.84	1.000000	39,090.84	0.00	6.08
			Base	0.242284	9,471.07	0.241167	9,427.43	-43.64	0.01
MALAYSIAN RINGGIT Total									
		39,090.840	Local		39,090.84		39,090.84	0.00	6.08
			Base		9,471.07		9,427.43	-43.64	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
MEXICAN PESO								Exchange Rate:	20.439500
MXN	MEXICAN PESO (NEW)								
		5,275.320	Local	1.000000	5,275.32	1.000000	5,275.32	0.00	0.07
			Base	0.048238	254.47	0.048925	258.09	3.62	0.00
MEXICAN PESO Total									
		5,275.320	Local		5,275.32		5,275.32	0.00	0.07
			Base		254.47		258.09	3.62	0.00
NEW ISRAELI SHEQEL								Exchange Rate:	3.343100
ILS	NEW ISRAELI SHEQEL								
		867.770	Local	1.000000	867.77	1.000000	867.77	0.00	0.20
			Base	0.291160	252.66	0.299124	259.57	6.91	0.00
NEW ISRAELI SHEQEL Total									
		867.770	Local		867.77		867.77	0.00	0.20
			Base		252.66		259.57	6.91	0.00
NEW TAIWAN DOLLAR								Exchange Rate:	28.533000
TWD	NEW TAIWAN DOLLAR								
		66,550.000	Local	1.000000	66,550.00	1.000000	66,550.00	0.00	0.19
			Base	0.035413	2,356.72	0.035047	2,332.39	-24.33	0.00
NEW TAIWAN DOLLAR Total									
		66,550.000	Local		66,550.00		66,550.00	0.00	0.19
			Base		2,356.72		2,332.39	-24.33	0.00
NEW ZEALAND DOLLAR								Exchange Rate:	1.431844
NZD	NEW ZEALAND DOLLAR								
		356.350	Local	1.000000	356.35	1.000000	356.35	0.00	0.45
			Base	0.718058	255.88	0.698400	248.87	-7.01	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
NEW ZEALAND DOLLAR Total									
		356.350	Local		356.35		356.35	0.00	0.45
			Base		255.88		248.87	-7.01	0.00
NORWEGIAN KRONE								Exchange Rate:	8.553150
NOK	NORWEGIAN KRONE								
		4,879.770	Local	1.000000	4,879.77	1.000000	4,879.77	0.00	0.10
			Base	0.116151	566.79	0.116916	570.52	3.73	0.00
NORWEGIAN KRONE Total									
		4,879.770	Local		4,879.77		4,879.77	0.00	0.10
			Base		566.79		570.52	3.73	0.00
PHILIPPINE PISO								Exchange Rate:	48.537500
PHP	PHILIPPINE PESO								
		209,215.690	Local	1.000000	209,215.69	1.000000	209,215.69	0.00	100.00
			Base	0.019772	4,136.63	0.020603	4,310.39	173.76	0.00
PHILIPPINE PISO Total									
		209,215.690	Local		209,215.69		209,215.69	0.00	100.00
			Base		4,136.63		4,310.39	173.76	0.00
POLISH ZLOTY								Exchange Rate:	3.951900
PLN	POLISH ZLOTY								
		968.100	Local	1.000000	968.10	1.000000	968.10	0.00	100.00
			Base	0.261120	252.79	0.253043	244.97	-7.82	0.00
POLISH ZLOTY Total									
		968.100	Local		968.10		968.10	0.00	100.00
			Base		252.79		244.97	-7.82	0.00
POUND STERLING								Exchange Rate:	0.725374
GBP	POUND STERLING								

& 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
		18,514.140	Local	1.000000	18,514.14	1.000000	18,514.14	0.00	0.30
			Base	1.421826	26,323.89	1.378599	25,523.58	-800.31	0.03
POUND STERLING Total									
		18,514.140	Local		18,514.14		18,514.14	0.00	0.30
			Base		26,323.89		25,523.58	-800.31	0.03
QATARI RIAL								Exchange Rate:	3.641750
QAR	QATARI RIAL								
		8,562.270	Local	1.000000	8,562.27	1.000000	8,562.27	0.00	2.78
			Base	0.274649	2,351.62	0.274593	2,351.14	-0.48	0.00
QATARI RIAL Total									
		8,562.270	Local		8,562.27		8,562.27	0.00	2.78
			Base		2,351.62		2,351.14	-0.48	0.00
SAUDI RIYAL								Exchange Rate:	3.750300
SAR	SAUDI RIYAL								
		4,537.200	Local	1.000000	4,537.20	1.000000	4,537.20	0.00	0.37
			Base	0.266625	1,209.73	0.266645	1,209.82	0.09	0.00
SAUDI RIYAL Total									
		4,537.200	Local		4,537.20		4,537.20	0.00	0.37
			Base		1,209.73		1,209.82	0.09	0.00
SINGAPORE DOLLAR								Exchange Rate:	1.345200
SGD	SINGAPORE DOLLAR								
		343.140	Local	1.000000	343.14	1.000000	343.14	0.00	0.04
			Base	0.741155	254.32	0.743384	255.08	0.76	0.00
SINGAPORE DOLLAR Total									
		343.140	Local		343.14		343.14	0.00	0.04
			Base		254.32		255.08	0.76	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
SOUTH AFRICAN RAND								Exchange Rate:	14.760000
ZAR	SOUTH AFRICAN RAND								
		55,506.950	Local	1.000000	55,506.95	1.000000	55,506.95	0.00	1.15
			Base	0.067579	3,751.13	0.067751	3,760.63	9.50	0.00
SOUTH AFRICAN RAND Total									
		55,506.950	Local		55,506.95		55,506.95	0.00	1.15
			Base		3,751.13		3,760.63	9.50	0.00
SOUTH KOREAN WON								Exchange Rate:	1,131.750000
KRW	SOUTH KOREAN WON								
		3,798,715.000	Local	1.000000	3,798,715.00	1.000000	3,798,715.00	0.00	0.23
			Base	0.000882	3,350.88	0.000884	3,356.50	5.62	0.00
SOUTH KOREAN WON Total									
		3,798,715.000	Local		3,798,715.00		3,798,715.00	0.00	0.23
			Base		3,350.88		3,356.50	5.62	0.00
SWEDISH KRONA								Exchange Rate:	8.733450
SEK	SWEDISH KRONA								
		2,101.710	Local	1.000000	2,101.71	1.000000	2,101.71	0.00	0.02
			Base	0.119693	251.56	0.114502	240.65	-10.91	0.00
SWEDISH KRONA Total									
		2,101.710	Local		2,101.71		2,101.71	0.00	0.02
			Base		251.56		240.65	-10.91	0.00
SWISS FRANC								Exchange Rate:	0.945150
CHF	SWISS FRANC								
		14,362.890	Local	1.000000	14,362.89	1.000000	14,362.89	0.00	0.37
			Base	1.071512	15,390.01	1.058033	15,196.41	-193.60	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
SWISS FRANC Total									
		Local	14,362.890		14,362.89		14,362.89	0.00	0.37
		Base			15,390.01		15,196.41	-193.60	0.01
THAILAND BAHT								Exchange Rate:	31.250000
THB	THAILAND BAHT								
		Local	17,840.200	1.000000	17,840.20	1.000000	17,840.20	0.00	0.13
		Base		0.032478	579.42	0.032000	570.89	-8.53	0.00
THAILAND BAHT Total									
		Local	17,840.200		17,840.20		17,840.20	0.00	0.13
		Base			579.42		570.89	-8.53	0.00
TURKISH LIRA								Exchange Rate:	8.257250
TRY	TURKISH LIRA								
		Local	1,895.950	1.000000	1,895.95	1.000000	1,895.95	0.00	0.95
		Base		0.132261	250.76	0.121106	229.61	-21.15	0.00
TURKISH LIRA Total									
		Local	1,895.950		1,895.95		1,895.95	0.00	0.95
		Base			250.76		229.61	-21.15	0.00
UAE DIRHAM								Exchange Rate:	3.673150
AED	UAE DIRHAM								
		Local	1,001.390	1.000000	1,001.39	1.000000	1,001.39	0.00	0.14
		Base		0.272242	272.62	0.272246	272.62	0.00	0.00
UAE DIRHAM Total									
		Local	1,001.390		1,001.39		1,001.39	0.00	0.14
		Base			272.62		272.62	0.00	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								

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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
		247.510	Local	1.000000	247.51	1.000000	247.51	0.00	0.00
			Base	1.000000	247.51	1.000000	247.51	0.00	0.00
US DOLLAR Total									
		247.510	Local		247.51		247.51	0.00	0.00
			Base		247.51		247.51	0.00	0.00
YUAN RENMINBI								Exchange Rate:	6.555000
CNY	YUAN RENMINBI								
		86,530.540	Local	1.000000	86,530.54	1.000000	86,530.54	0.00	1.77
			Base	0.154029	13,328.18	0.152555	13,200.69	-127.49	0.01
YUAN RENMINBI Total									
		86,530.540	Local		86,530.54		86,530.54	0.00	1.77
			Base		13,328.18		13,200.69	-127.49	0.01
CASH Total									
		58,100,461.370	Base		285,388.39		283,181.21	-2,207.18	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.005986	31 Dec 2030		
		1,271,620.050	Local	100.000000	1,271,620.05	100.000000	1,271,620.05	0.00	3.02
			Base	100.000000	1,271,620.05	100.000000	1,271,620.05	0.00	1.25
US DOLLAR Total									
		1,271,620.050	Local		1,271,620.05		1,271,620.05	0.00	3.02
			Base		1,271,620.05		1,271,620.05	0.00	1.25
CASH EQUIVALENT Total									
		1,271,620.050	Base		1,271,620.05		1,271,620.05	0.00	1.25
EQUITY									

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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
AUSTRALIAN DOLLAR								Exchange Rate:	1.316569
606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
			4,084.000	Local	30.915451	126,258.70	28.180000	115,087.12	-11,171.58	5.13
				Base	22.923800	93,620.80	21.404119	87,414.42	-6,206.38	0.09
607614005	WESTPAC BANKING CORP COMMON STOCK								
			3,765.000	Local	33.986985	127,961.00	24.410000	91,903.65	-36,057.35	4.10
				Base	25.201344	94,883.06	18.540616	69,805.42	-25,077.64	0.07
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK								
			2,290.000	Local	13.876934	31,778.18	19.990000	45,777.10	13,998.92	2.04
				Base	9.536231	21,837.97	15.183405	34,770.00	12,932.03	0.03
614469005	BHP GROUP LTD COMMON STOCK								
			4,974.000	Local	22.841415	113,613.20	45.300000	225,322.20	111,709.00	10.05
				Base	16.936906	84,244.17	34.407616	171,143.48	86,899.31	0.17
616197901	MIRVAC GROUP REIT								
			30,723.000	Local	3.191595	98,055.37	2.500000	76,807.50	-21,247.87	3.42
				Base	2.207467	67,820.00	1.898875	58,339.14	-9,480.86	0.06
618549901	CSL LTD COMMON STOCK								
			476.000	Local	134.397164	63,973.05	264.650000	125,973.40	62,000.35	5.62
				Base	99.655462	47,436.00	201.014911	95,683.10	48,247.10	0.09
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
			1,545.000	Local	85.042498	131,390.66	86.100000	133,024.50	1,633.84	5.93
				Base	63.058997	97,426.15	65.397256	101,038.76	3,612.61	0.10
622010007	RIO TINTO LTD COMMON STOCK								
			884.000	Local	57.588778	50,908.48	110.750000	97,903.00	46,994.52	4.37
				Base	42.702070	37,748.63	84.120164	74,362.22	36,613.59	0.07
624730909	APA GROUP STAPLED SECURITY								
			4,062.000	Local	11.335665	46,045.47	10.020000	40,701.24	-5,344.23	1.81
				Base	7.789872	31,642.46	7.610691	30,914.63	-727.83	0.03
651200008	LENDLEASE GROUP STAPLED SECURITY								
			3,561.000	Local	12.156074	43,287.78	12.920000	46,008.12	2,720.34	2.05

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			Base	8.353656	29,747.37	9.813386	34,945.47	5,198.10	0.03
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
		3,873.000	Local	32.906445	127,446.66	26.000000	100,698.00	-26,748.66	4.49
			Base	24.400124	94,501.68	19.748300	76,485.17	-18,016.51	0.07
663710002	NEWCREST MINING LTD COMMON STOCK								
		1,791.000	Local	21.180586	37,934.43	24.420000	43,736.22	5,801.79	1.95
			Base	15.625974	27,986.12	18.548211	33,219.85	5,233.73	0.03
685085003	STOCKLAND REIT NPV								
		14,105.000	Local	3.451725	48,686.58	4.400000	62,062.00	13,375.42	2.77
			Base	2.372026	33,457.43	3.342020	47,139.19	13,681.76	0.05
694883000	WESFARMERS LTD COMMON STOCK								
		1,180.000	Local	31.491449	37,159.91	52.670000	62,150.60	24,990.69	2.77
			Base	23.350898	27,554.06	40.005499	47,206.49	19,652.43	0.05
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
		8,380.000	Local	28.925129	242,392.58	40.870000	342,490.60	100,098.02	15.27
			Base	20.771795	174,067.64	31.042809	260,138.74	86,071.10	0.25
B033YN903	DEXUS REIT								
		5,823.000	Local	13.616806	79,290.66	9.750000	56,774.25	-22,516.41	2.53
			Base	9.418063	54,841.38	7.405613	43,122.88	-11,718.50	0.04
B03FYZ909	GOODMAN GROUP REIT								
		7,591.000	Local	14.837662	112,632.69	18.120000	137,548.92	24,916.23	6.13
			Base	9.833524	74,646.28	13.763046	104,475.28	29,829.00	0.10
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
		569.000	Local	95.627786	54,412.21	152.830000	86,960.27	32,548.06	3.88
			Base	70.907979	40,346.64	116.082028	66,050.67	25,704.03	0.06
BLZH0Z901	SCENTRE GROUP REIT								
		29,919.000	Local	2.121060	63,459.99	2.820000	84,371.58	20,911.59	3.76
			Base	1.457593	43,609.72	2.141931	64,084.43	20,474.71	0.06
BSS7GP901	AGL ENERGY LTD COMMON STOCK								
		4,825.000	Local	27.643816	133,381.41	9.650000	46,561.25	-86,820.16	2.08

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			Base	20.497884	98,902.29	7.329658	35,365.60	-63,536.69	0.03
BYWR0T908	COLES GROUP LTD COMMON STOCK								
		9,933.000	Local	13.806663	137,141.58	16.010000	159,027.33	21,885.75	7.09
			Base	9.383925	93,210.53	12.160396	120,789.21	27,578.68	0.12
AUSTRALIAN DOLLAR Total									
		144,353.000	Local		1,907,210.59		2,180,888.85	273,678.26	97.25
			Base		1,369,530.38		1,656,494.15	286,963.77	1.62
BRAZILIAN REAL								Exchange Rate:	5.628650
219628005	VALE SA COMMON STOCK								
		8,627.000	Local	26.581203	229,316.04	97.970000	845,187.19	615,871.15	17.21
			Base	8.191877	70,671.32	17.405595	150,158.06	79,486.74	0.15
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
		18,400.000	Local	28.777399	529,504.15	23.940000	440,496.00	-89,008.15	8.97
			Base	7.005268	128,896.93	4.253240	78,259.62	-50,637.31	0.08
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
		17,200.000	Local	23.756439	408,610.75	24.100000	414,520.00	5,909.25	8.44
			Base	6.361719	109,421.56	4.281666	73,644.66	-35,776.90	0.07
294542907	WEG SA COMMON STOCK								
		3,300.000	Local	46.151073	152,298.54	74.560000	246,048.00	93,749.46	5.01
			Base	8.659306	28,575.71	13.246516	43,713.50	15,137.79	0.04
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								
		5,000.000	Local	28.318410	141,592.05	41.830000	209,150.00	67,557.95	4.26
			Base	8.545600	42,728.00	7.431622	37,158.11	-5,569.89	0.04
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
		12,600.000	Local	26.040851	328,114.72	27.970000	352,422.00	24,307.28	7.18
			Base	8.183929	103,117.50	4.969220	62,612.17	-40,505.33	0.06
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
		4,500.000	Local	41.437636	186,469.36	59.730000	268,785.00	82,315.64	5.47
			Base	7.774927	34,987.17	10.611781	47,753.01	12,765.84	0.05

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B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
		Local	14,000.000	11.220271	157,083.79	24.800000	347,200.00	190,116.21	7.07
		Base		3.526225	49,367.15	4.406030	61,684.42	12,317.27	0.06
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE								
		Local	33,700.000	11.482380	386,956.19	13.030000	439,111.00	52,154.81	8.94
		Base		2.025379	68,255.27	2.314942	78,013.56	9,758.29	0.08
B2QY96901	HYPERA SA COMMON STOCK								
		Local	5,100.000	30.071706	153,365.70	32.030000	163,353.00	9,987.30	3.33
		Base		9.450718	48,198.66	5.690530	29,021.70	-19,176.96	0.03
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK								
		Local	3,600.000	58.555103	210,798.37	82.800000	298,080.00	87,281.63	6.07
		Base		14.285564	51,428.03	14.710455	52,957.64	1,529.61	0.05
BG36ZK906	B3 SA BRASIL BOLSA BALCAO COMMON STOCK								
		Local	4,400.000	52.858498	232,577.39	54.620000	240,328.00	7,750.61	4.90
		Base		9.917818	43,638.40	9.703925	42,697.27	-941.13	0.04
BG7ZWY901	AMBEV SA COMMON STOCK								
		Local	15,500.000	18.977567	294,152.29	15.290000	236,995.00	-57,157.29	4.83
		Base		5.964131	92,444.03	2.716460	42,105.12	-50,338.91	0.04
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK								
		Local	5,900.000	48.431556	285,746.18	48.140000	284,026.00	-1,720.18	5.79
		Base		8.542851	50,402.82	8.552672	50,460.77	57.95	0.05
BRAZILIAN REAL Total									
		Local	151,827.000		3,696,585.52		4,785,701.19	1,089,115.67	97.48
		Base			922,132.55		850,239.61	-71,892.94	0.83
CANADIAN DOLLAR								Exchange Rate:	1.256700
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
		Local	628.000	59.569761	37,409.81	72.650000	45,624.20	8,214.39	1.70
		Base		44.846624	28,163.68	57.810138	36,304.77	8,141.09	0.04
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK								

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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	2,580.000	18.888132	48,731.38	19.910000	51,367.80	2,636.42	1.91
		Base		14.321124	36,948.50	15.843081	40,875.15	3,926.65	0.04
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK								
		Local	5,662.000	38.466210	217,795.68	40.520000	229,424.24	11,628.56	8.54
		Base		28.626383	162,082.58	32.243177	182,560.87	20,478.29	0.18
067901959	BARRICK GOLD CORP COMMON STOCK								
		Local	3,573.000	19.529244	69,777.99	24.930000	89,074.89	19,296.90	3.32
		Base		14.412592	51,496.19	19.837670	70,880.00	19,383.81	0.07
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK								
		Local	1,704.000	44.022001	75,013.49	55.900000	95,253.60	20,240.11	3.55
		Base		32.268281	54,985.15	44.481579	75,796.61	20,811.46	0.07
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK								
		Local	1,377.000	109.817153	151,218.22	145.840000	200,821.68	49,603.46	7.48
		Base		81.465338	112,177.77	116.049972	159,800.81	47,623.04	0.16
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
		Local	1,851.000	41.501756	76,819.75	38.850000	71,911.35	-4,908.40	2.68
		Base		30.158974	55,824.26	30.914299	57,222.37	1,398.11	0.06
290876952	EMERA INC COMMON STOCK								
		Local	888.000	55.075135	48,906.72	55.930000	49,665.84	759.12	1.85
		Base		41.758390	37,081.45	44.505451	39,520.84	2,439.39	0.04
291843951	EMPIRE CO LTD A COMMON STOCK								
		Local	2,233.000	34.410031	76,837.60	39.180000	87,488.94	10,651.34	3.26
		Base		26.089946	58,258.85	31.176892	69,618.00	11,359.15	0.07
29250N956	ENBRIDGE INC COMMON STOCK								
		Local	4,438.000	44.108531	195,753.66	45.780000	203,171.64	7,417.98	7.56
		Base		31.912114	141,625.96	36.428742	161,670.76	20,044.80	0.16
33767E970	FIRSTSERVICE CORP COMMON STOCK								
		Local	533.000	167.573752	89,316.81	186.540000	99,425.82	10,109.01	3.70
		Base		131.574859	70,129.40	148.436381	79,116.59	8,987.19	0.08
349553958	FORTIS INC COMMON STOCK								

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		5,669.000	Local	52.350272	296,773.69	54.530000	309,130.57	12,356.88	11.51
			Base	40.875207	231,721.55	43.391422	245,985.97	14,264.42	0.24
351858956	FRANCO NEVADA CORP COMMON STOCK								
		416.000	Local	89.882356	37,391.06	157.490000	65,515.84	28,124.78	2.44
			Base	65.316707	27,171.75	125.320283	52,133.24	24,961.49	0.05
448811950	HYDRO ONE LTD COMMON STOCK								
		1,884.000	Local	26.088089	49,149.96	29.270000	55,144.68	5,994.72	2.05
			Base	19.780186	37,265.87	23.291159	43,880.54	6,614.67	0.04
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
		1,926.000	Local	68.979548	132,854.61	68.330000	131,603.58	-1,251.03	4.90
			Base	52.300820	100,731.38	54.372563	104,721.56	3,990.18	0.10
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
		1,306.000	Local	78.479564	102,494.31	70.200000	91,681.20	-10,813.11	3.41
			Base	57.030421	74,481.73	55.860587	72,953.93	-1,527.80	0.07
59162N950	METRO INC/CN COMMON STOCK								
		2,900.000	Local	46.565514	135,039.99	57.330000	166,257.00	31,217.01	6.19
			Base	33.838759	98,132.40	45.619480	132,296.49	34,164.09	0.13
67077M959	NUTRIEN LTD COMMON STOCK								
		1,612.000	Local	55.090738	88,806.27	67.700000	109,132.40	20,326.13	4.06
			Base	40.884429	65,905.70	53.871250	86,840.46	20,934.76	0.09
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
		2,245.000	Local	31.515751	70,752.86	36.300000	81,493.50	10,740.64	3.03
			Base	23.913612	53,686.06	28.885175	64,847.22	11,161.16	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK								
		54.000	Local	1,212.385926	65,468.84	1,387.430000	74,921.22	9,452.38	2.79
			Base	888.683148	47,988.89	1,104.026418	59,617.43	11,628.54	0.06
867224958	SUNCOR ENERGY INC COMMON STOCK								
		3,759.000	Local	42.210782	158,670.33	26.270000	98,748.93	-59,921.40	3.68
			Base	31.892703	119,884.67	20.903955	78,577.97	-41,306.70	0.08
87807B909	TC 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	2,100.000	63.521605	133,395.37	57.610000	120,981.00	-12,414.37	4.50
		Base		46.160600	96,937.26	45.842285	96,268.80	-668.46	0.09
961148954	WESTON (GEORGE) LTD COMMON STOCK								
		Local	830.000	102.621386	85,175.75	111.280000	92,362.40	7,186.65	3.44
		Base		76.961241	63,877.83	88.549375	73,495.98	9,618.15	0.07
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
		Local	1,305.000	36.748858	47,957.26	48.000000	62,640.00	14,682.74	2.33
		Base		27.863264	36,361.56	38.195273	49,844.83	13,483.27	0.05
CANADIAN DOLLAR Total									
		Local	51,473.000		2,491,511.41		2,682,842.32	191,330.91	99.88
		Base			1,862,920.44		2,134,831.19	271,910.75	2.09
CHILEAN PESO								Exchange Rate:	720.435000
229945902	ENEL AMERICAS SA COMMON STOCK								
		Local	340,097.000	134.929120	45,888,989.00	120.100000	40,845,649.70	-5,043,339.30	42.59
		Base		0.199857	67,970.60	0.166705	56,695.82	-11,274.78	0.06
BYMLZD909	ENEL CHILE SA COMMON STOCK								
		Local	978,198.000	62.482988	61,120,734.00	56.080000	54,857,343.84	-6,263,390.16	57.20
		Base		0.077263	75,579.00	0.077842	76,144.75	565.75	0.07
CHILEAN PESO Total									
		Local	1,318,295.000		107,009,723.00		95,702,993.54	-11,306,729.46	99.79
		Base			143,549.60		132,840.57	-10,709.03	0.13
COLOMBIAN PESO								Exchange Rate:	3,661.700000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8								
		Local	6,896.000	18,816.988963	129,761,955.89	22,500.000000	155,160,000.00	25,398,044.11	97.39
		Base		5.042741	34,774.74	6.144687	42,373.76	7,599.02	0.04
COLOMBIAN PESO Total									
		Local	6,896.000		129,761,955.89		155,160,000.00	25,398,044.11	97.39

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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
		Base			34,774.74		42,373.76	7,599.02	0.04
CZECH KORUNA								Exchange Rate: 22.256350	
562403907	CEZ AS COMMON STOCK CZK100.								
		Local	2,593.000	429.157721	1,112,805.97	550.000000	1,426,150.00	313,344.03	99.61
		Base		17.550023	45,507.21	24.712048	64,078.34	18,571.13	0.06
CZECH KORUNA Total									
		Local	2,593.000		1,112,805.97		1,426,150.00	313,344.03	99.61
		Base			45,507.21		64,078.34	18,571.13	0.06
DANISH KRONE								Exchange Rate: 6.343250	
416921005	CARLSBERG AS B COMMON STOCK DKK20.								
		Local	431.000	872.283712	375,954.28	974.600000	420,052.60	44,098.32	4.12
		Base		131.298817	56,589.79	153.643637	66,220.41	9,630.62	0.06
450109905	GN STORE NORD A/S COMMON STOCK DKK4.								
		Local	745.000	357.439168	266,292.18	499.400000	372,053.00	105,760.82	3.65
		Base		53.802846	40,083.12	78.729358	58,653.37	18,570.25	0.06
458882909	DANSKE BANK A/S COMMON STOCK DKK10.								
		Local	2,697.000	253.267023	683,061.16	118.700000	320,133.90	-362,927.26	3.14
		Base		37.358324	100,755.40	18.712805	50,468.43	-50,286.97	0.05
459573903	GENMAB A/S COMMON STOCK DKK1.0								
		Local	222.000	2,238.406937	496,926.34	2,087.000000	463,314.00	-33,612.34	4.54
		Base		347.720315	77,193.91	329.011154	73,040.48	-4,153.43	0.07
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
		Local	4,860.000	346.472150	1,683,854.65	429.750000	2,088,585.00	404,730.35	20.47
		Base		53.705870	261,010.53	67.749182	329,261.03	68,250.50	0.32
B1WT5G909	DSV PANALPINA A/S COMMON STOCK DKK1.0								
		Local	179.000	795.597598	142,411.97	1,244.500000	222,765.50	80,353.53	2.18
		Base		119.755810	21,436.29	196.192803	35,118.51	13,682.22	0.03
B44XTX902	PANDORA A/S COMMON STOCK DKK.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
		Local	338.000	635.717692	214,872.58	679.600000	229,704.80	14,832.22	2.25
		Base		103.557337	35,002.38	107.137508	36,212.48	1,210.10	0.04
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
		Local	628.000	456.697675	286,806.14	576.400000	361,979.20	75,173.06	3.55
		Base		67.365494	42,305.53	90.868246	57,065.26	14,759.73	0.06
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0								
		Local	1,599.000	294.871807	471,500.02	406.300000	649,673.70	178,173.68	6.37
		Base		43.495266	69,548.93	64.052339	102,419.69	32,870.76	0.10
BD9G33908	AMBU A/S B COMMON STOCK DKK.5								
		Local	970.000	275.137505	266,883.38	297.900000	288,963.00	22,079.62	2.83
		Base		44.079124	42,756.75	46.963307	45,554.41	2,797.66	0.04
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0								
		Local	4,634.000	689.978371	3,197,359.77	1,024.500000	4,747,533.00	1,550,173.23	46.52
		Base		107.929922	500,147.26	161.510267	748,438.58	248,291.32	0.73
DANISH KRONE Total									
		Local	17,303.000		8,085,922.47		10,164,757.70	2,078,835.23	99.60
		Base			1,246,829.89		1,602,452.65	355,622.76	1.57
EURO CURRENCY								Exchange Rate:	0.852733
AUSTRIA									
466160009	VERBUND AG COMMON STOCK								
		Local	956.000	59.517950	56,899.16	62.000000	59,272.00	2,372.84	0.46
		Base		72.174467	68,998.79	72.707401	69,508.28	509.49	0.07
AUSTRIA Total									
		Local	956.000		56,899.16		59,272.00	2,372.84	0.46
		Base			68,998.79		69,508.28	509.49	0.07
BELGIUM									
559699905	UCB SA COMMON STOCK								
		Local	1,447.000	78.242108	113,216.33	81.120000	117,380.64	4,164.31	0.92
		Base		91.014914	131,698.58	95.129425	137,652.28	5,953.70	0.13

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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
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
		Local	5,487.000	59.544975	326,723.28	53.750000	294,926.25	-31,797.03	2.31
		Base		67.852798	372,308.30	63.032626	345,860.02	-26,448.28	0.34
BNHKYX908	ARGENX SE COMMON STOCK								
		Local	259.000	225.112510	58,304.14	234.400000	60,709.60	2,405.46	0.48
		Base		272.982780	70,702.54	274.880883	71,194.15	491.61	0.07
BELGIUM Total									
		Local	7,193.000		498,243.75		473,016.49	-25,227.26	3.71
		Base			574,709.42		554,706.45	-20,002.97	0.54
FINLAND									
449000900	KESKO OYJ B SHS COMMON STOCK								
		Local	2,367.000	20.350870	48,170.51	26.080000	61,731.36	13,560.85	0.48
		Base		24.678492	58,413.99	30.584016	72,392.37	13,978.38	0.07
505125906	UPM KYMMENE OYJ COMMON STOCK								
		Local	2,776.000	22.935054	63,667.71	30.630000	85,028.88	21,361.17	0.67
		Base		25.871873	71,820.32	35.919801	99,713.37	27,893.05	0.10
557955903	FORTUM OYJ COMMON STOCK EUR3.4								
		Local	3,278.000	16.540009	54,218.15	22.760000	74,607.28	20,389.13	0.58
		Base		18.560381	60,840.93	26.690652	87,491.96	26,651.03	0.09
570151902	ELISA OYJ COMMON STOCK								
		Local	1,562.000	53.560262	83,661.13	51.140000	79,880.68	-3,780.45	0.63
		Base		58.712330	91,708.66	59.971879	93,676.07	1,967.41	0.09
590294906	NOKIA OYJ COMMON STOCK								
		Local	10,593.000	4.467859	47,328.03	3.404500	36,063.87	-11,264.16	0.28
		Base		5.039966	53,388.36	3.992457	42,292.10	-11,096.26	0.04
B06YV4907	NESTE OYJ COMMON STOCK								
		Local	1,495.000	12.693993	18,977.52	45.260000	67,663.70	48,686.18	0.53
		Base		13.922783	20,814.56	53.076403	79,349.22	58,534.66	0.08
FINLAND Total									
		Local	22,071.000		316,023.05		404,975.77	88,952.72	3.17
		Base			356,986.82		474,915.09	117,928.27	0.47

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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
FRANCE									
401225909	AIRBUS SE COMMON STOCK EUR1.0								
		706.000	Local	122.450397	86,449.98	96.540000	68,157.24	-18,292.74	0.53
			Base	138.130099	97,519.85	113.212459	79,928.00	-17,591.85	0.08
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0								
		4,498.000	Local	20.622370	92,759.42	21.860000	98,326.28	5,566.86	0.77
			Base	23.196574	104,338.19	25.635222	115,307.23	10,969.04	0.11
405780909	L OREAL COMMON STOCK EUR.2								
		1,495.000	Local	263.197231	393,479.86	326.800000	488,566.00	95,086.14	3.83
			Base	301.110662	450,160.44	383.238364	572,941.35	122,780.91	0.56
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
		242.000	Local	249.219215	60,311.05	568.100000	137,480.20	77,169.15	1.08
			Base	282.078843	68,263.08	666.210877	161,223.03	92,959.95	0.16
416343002	CAPGEMINI SE COMMON STOCK EUR8.0								
		576.000	Local	99.948594	57,570.39	145.100000	83,577.60	26,007.21	0.66
			Base	112.746962	64,942.25	170.158772	98,011.45	33,069.20	0.10
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
		4,360.000	Local	47.042803	205,106.62	52.040000	226,894.40	21,787.78	1.78
			Base	55.002578	239,811.24	61.027309	266,079.07	26,267.83	0.26
457270007	BOLLORE COMMON STOCK EUR.16								
		18,314.000	Local	2.842861	52,064.16	4.118000	75,417.05	23,352.89	0.59
			Base	3.190118	58,423.83	4.829179	88,441.58	30,017.75	0.09
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
		1,357.000	Local	137.259344	186,260.93	160.050000	217,187.85	30,926.92	1.70
			Base	156.556603	212,447.31	187.690637	254,696.19	42,248.88	0.25
474171006	REMY COINTREAU COMMON STOCK EUR1.6								
		176.000	Local	120.995284	21,295.17	157.500000	27,720.00	6,424.83	0.22
			Base	135.774943	23,896.39	184.700252	32,507.24	8,610.85	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0								

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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
		780.000	Local	74.271218	57,931.55	130.250000	101,595.00	43,663.45	0.80
			Base	83.781615	65,349.66	152.744177	119,140.46	53,790.80	0.12
483477907	VIVENDI COMMON STOCK EUR5.5								
		10,093.000	Local	24.121189	243,455.16	28.000000	282,604.00	39,148.84	2.21
			Base	27.438096	276,932.70	32.835600	331,409.71	54,477.01	0.32
517617908	ORANGE COMMON STOCK EUR4.0								
		27,964.000	Local	11.378749	318,195.33	10.505000	293,761.82	-24,433.51	2.30
			Base	12.867980	359,840.20	12.319214	344,494.49	-15,345.71	0.34
533004909	DASSAULT SYSTEMES SE COMMON STOCK EUR.5								
		332.000	Local	84.025482	27,896.46	182.400000	60,556.80	32,660.34	0.47
			Base	92.159187	30,596.85	213.900482	71,014.96	40,418.11	0.07
550507909	KERING COMMON STOCK EUR4.0								
		92.000	Local	288.408152	26,533.55	588.600000	54,151.20	27,617.65	0.42
			Base	316.326087	29,102.00	690.251228	63,503.11	34,401.11	0.06
564156909	CARREFOUR SA COMMON STOCK EUR2.5								
		4,195.000	Local	21.655528	90,844.94	15.445000	64,791.78	-26,053.16	0.51
			Base	23.751790	99,638.76	18.112352	75,981.32	-23,657.44	0.07
567173901	SANOFI COMMON STOCK EUR2.0								
		2,918.000	Local	82.891008	241,875.96	84.250000	245,841.50	3,965.54	1.93
			Base	92.153074	268,902.67	98.799976	288,298.33	19,395.66	0.28
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04								
		1,175.000	Local	23.641813	27,779.13	32.490000	38,175.75	10,396.62	0.30
			Base	26.529677	31,172.37	38.101023	44,768.70	13,596.33	0.04
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18								
		286.000	Local	119.910594	34,294.43	138.850000	39,711.10	5,416.67	0.31
			Base	131.518007	37,614.15	162.829397	46,569.21	8,955.06	0.05
730968906	BNP PARIBAS COMMON STOCK EUR2.0								
		1,575.000	Local	66.153663	104,192.02	51.880000	81,711.00	-22,481.02	0.64
			Base	72.557359	114,277.84	60.839677	95,822.49	-18,455.35	0.09
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0								

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		1,165.000	Local	51.125897	59,561.67	50.320000	58,622.80	-938.87	0.46
			Base	56.074901	65,327.26	59.010265	68,746.96	3,419.70	0.07
775943905	ILIAD SA COMMON STOCK								
		259.000	Local	176.994131	45,841.48	162.100000	41,983.90	-3,857.58	0.33
			Base	214.632008	55,589.69	190.094672	49,234.52	-6,355.17	0.05
B00ZQQ907	SES RECEIPT								
		11,664.000	Local	7.633815	89,040.82	6.774000	79,011.94	-10,028.88	0.62
			Base	9.222034	107,565.80	7.943870	92,657.30	-14,908.50	0.09
B058TZ909	SAFRAN SA COMMON STOCK EUR.2								
		490.000	Local	124.570531	61,039.56	116.050000	56,864.50	-4,175.06	0.45
			Base	140.521714	68,855.64	136.091836	66,685.00	-2,170.64	0.07
B0C2CQ902	ENGIE COMMON STOCK EUR1.0								
		12,766.000	Local	11.729516	149,739.00	12.105000	154,532.43	4,793.43	1.21
			Base	13.113722	167,409.78	14.195534	181,220.18	13,810.40	0.18
B0NJJ1901	EDF COMMON STOCK EUR.5								
		4,846.000	Local	11.266597	54,597.93	11.440000	55,438.24	840.31	0.43
			Base	13.282198	64,365.53	13.415688	65,012.42	646.89	0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0								
		809.000	Local	60.779716	49,170.79	79.320000	64,169.88	14,999.09	0.50
			Base	66.663214	53,930.54	93.018565	75,252.02	21,321.48	0.07
B15C55900	TOTAL SE COMMON STOCK EUR2.5								
		7,348.000	Local	45.013779	330,761.25	39.775000	292,266.70	-38,494.55	2.29
			Base	49.843532	366,250.27	46.644143	342,741.16	-23,509.11	0.34
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775								
		1,036.000	Local	68.586766	71,055.89	64.880000	67,215.68	-3,840.21	0.53
			Base	75.370473	78,083.81	76.084777	78,823.83	740.02	0.08
B1XH02900	VINCI SA COMMON STOCK EUR2.5								
		883.000	Local	90.234723	79,677.26	87.360000	77,138.88	-2,538.38	0.60
			Base	101.789219	89,879.88	102.447073	90,460.77	580.89	0.09
B1Y9TB906	DANONE COMMON STOCK EUR.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
		Local	4,753.000	60.282411	286,522.30	58.500000	278,050.50	-8,471.80	2.18
		Base		69.045020	328,170.98	68.602951	326,069.82	-2,101.16	0.32
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5								
		Local	878.000	104.776674	91,993.92	139.300000	122,305.40	30,311.48	0.96
		Base		117.635843	103,284.27	163.357112	143,427.54	40,143.27	0.14
B3B8D0900	SUEZ COMMON STOCK EUR4.0								
		Local	6,084.000	15.324384	93,233.55	18.060000	109,877.04	16,643.49	0.86
		Base		18.177788	110,593.66	21.178962	128,852.81	18,259.15	0.13
BNDPYV905	EUROFINS SCIENTIFIC COMMON STOCK EUR.1								
		Local	340.000	55.847912	18,988.29	81.510000	27,713.40	8,725.11	0.22
		Base		62.669765	21,307.72	95.586778	32,499.50	11,191.78	0.03
BNFWR4906	WORLDLINE SA COMMON STOCK EUR.68								
		Local	363.000	70.184766	25,477.07	71.440000	25,932.72	455.65	0.20
		Base		78.757879	28,589.11	83.777689	30,411.30	1,822.19	0.03
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2								
		Local	108.000	293.259815	31,672.06	351.200000	37,929.60	6,257.54	0.30
		Base		355.621667	38,407.14	411.852244	44,480.04	6,072.90	0.04
FRANCE Total									
		Local	134,926.000		3,866,668.95		4,235,280.18	368,611.23	33.19
		Base			4,380,840.86		4,966,713.09	585,872.23	4.87
GERMANY									
403197908	ADIDAS AG COMMON STOCK								
		Local	268.000	252.276082	67,609.99	266.200000	71,341.60	3,731.61	0.56
		Base		283.161306	75,887.23	312.172743	83,662.30	7,775.07	0.08
435209903	FRESENIUS SE + CO KGAA COMMON STOCK								
		Local	1,664.000	78.318858	130,322.58	37.980000	63,198.72	-67,123.86	0.50
		Base		85.900150	142,937.85	44.539146	74,113.14	-68,824.71	0.07
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK								
		Local	1,166.000	36.855429	42,973.43	34.200000	39,877.20	-3,096.23	0.31
		Base		41.357341	48,222.66	40.106340	46,763.99	-1,458.67	0.05

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474184900	MERCK KGAA COMMON STOCK								
		Local	664.000	91.059864	60,463.75	145.800000	96,811.20	36,347.45	0.76
		Base		102.720030	68,206.10	170.979662	113,530.50	45,324.40	0.11
476896907	RWE AG COMMON STOCK								
		Local	6,263.000	31.270637	195,848.00	33.420000	209,309.46	13,461.46	1.64
		Base		36.266855	227,139.31	39.191634	245,457.21	18,317.90	0.24
484628904	SAP SE COMMON STOCK								
		Local	1,999.000	100.780255	201,459.73	104.420000	208,735.58	7,275.85	1.64
		Base		111.873722	223,635.57	122.453335	244,784.22	21,148.65	0.24
494290901	E.ON SE COMMON STOCK								
		Local	14,556.000	8.632681	125,657.30	9.924000	144,453.74	18,796.44	1.13
		Base		9.614231	139,944.75	11.637875	169,400.90	29,456.15	0.17
500246905	HENKEL AG + CO KGAA COMMON STOCK								
		Local	911.000	75.848595	69,098.07	84.450000	76,933.95	7,835.88	0.60
		Base		89.614325	81,638.65	99.034516	90,220.44	8,581.79	0.09
506921907	BAYER AG REG COMMON STOCK								
		Local	2,728.000	78.346727	213,729.87	53.960000	147,202.88	-66,526.99	1.15
		Base		86.898526	237,059.18	63.278893	172,624.82	-64,434.36	0.17
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE								
		Local	1,340.000	109.515724	146,751.07	95.860000	128,452.40	-18,298.67	1.01
		Base		124.765075	167,185.20	112.415023	150,636.13	-16,549.07	0.15
510740905	BEIERSDORF AG COMMON STOCK								
		Local	1,255.000	94.654239	118,791.07	90.100000	113,075.50	-5,715.57	0.89
		Base		111.695594	140,177.97	105.660271	132,603.64	-7,574.33	0.13
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
		Local	643.000	88.348134	56,807.85	77.460000	49,806.78	-7,001.07	0.39
		Base		96.900264	62,306.87	90.837343	58,408.41	-3,898.46	0.06
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
		Local	506.000	83.999506	42,503.75	62.720000	31,736.32	-10,767.43	0.25
		Base		92.130692	46,618.13	73.551745	37,217.18	-9,400.95	0.04

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523148906	ALLIANZ SE REG COMMON STOCK								
		516.000	Local	172.400019	88,958.41	217.050000	111,997.80	23,039.39	0.88
			Base	189.088391	97,569.61	254.534538	131,339.82	33,770.21	0.13
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
		309.000	Local	179.374628	55,426.76	262.600000	81,143.40	25,716.64	0.64
			Base	196.738155	60,792.09	307.951023	95,156.87	34,364.78	0.09
549716900	VOLKSWAGEN AG PREF PREFERENCE								
		390.000	Local	141.352667	55,127.54	238.600000	93,054.00	37,926.46	0.73
			Base	159.452795	62,186.59	279.806223	109,124.43	46,937.84	0.11
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV								
		1,011.000	Local	67.782245	68,527.85	76.010000	76,846.11	8,318.26	0.60
			Base	74.343591	75,161.37	89.136928	90,117.43	14,956.06	0.09
572797900	SIEMENS AG REG COMMON STOCK NPV								
		960.000	Local	110.676719	106,249.65	140.000000	134,400.00	28,150.35	1.05
			Base	123.943188	118,985.46	164.178002	157,610.88	38,625.42	0.15
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
		42,994.000	Local	14.771540	635,087.60	17.170000	738,206.98	103,119.38	5.79
			Base	17.060005	733,477.85	20.135259	865,695.33	132,217.48	0.85
584332902	SARTORIUS AG VORZUG PREFERENCE								
		93.000	Local	296.530968	27,577.38	425.200000	39,543.60	11,966.22	0.31
			Base	332.752366	30,945.97	498.632045	46,372.78	15,426.81	0.05
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
		2,049.000	Local	18.664080	38,242.70	36.155000	74,081.60	35,838.90	0.58
			Base	20.470766	41,944.60	42.398969	86,875.49	44,930.89	0.09
ACI0054Q2	BASF SE COMMON STOCK NPV								
		1,444.000	Local	72.727812	105,018.96	70.840000	102,292.96	-2,726.00	0.80
			Base	80.938463	116,875.14	83.074069	119,958.96	3,083.82	0.12
ACI0PJNK7	UNIPER SE COMMON STOCK								
		1,422.000	Local	28.431322	40,429.34	30.880000	43,911.36	3,482.02	0.34
			Base	31.904226	45,367.81	36.212976	51,494.85	6,127.04	0.05

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B1JB4K905	SYMRISE AG COMMON STOCK								
		369.000	Local	89.210434	32,918.65	103.400000	38,154.60	5,235.95	0.30
			Base	100.633767	37,133.86	121.257181	44,743.90	7,610.04	0.04
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
		15,081.000	Local	2.605238	39,289.59	2.500000	37,702.50	-1,587.09	0.30
			Base	2.923469	44,088.84	2.931750	44,213.72	124.88	0.04
BYT934904	SCOUT24 AG COMMON STOCK								
		1,510.000	Local	69.373808	104,754.45	64.700000	97,697.00	-7,057.45	0.77
			Base	77.847861	117,550.27	75.873691	114,569.27	-2,981.00	0.11
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
		1,226.000	Local	28.887153	35,415.65	41.270000	50,597.02	15,181.37	0.40
			Base	31.683434	38,843.89	48.397330	59,335.13	20,491.24	0.06
GERMANY Total									
		103,337.000	Local		2,905,040.99		3,100,564.26	195,523.27	24.30
			Base		3,281,882.82		3,636,031.74	354,148.92	3.56
ITALY									
714456902	ENEL SPA COMMON STOCK EUR1.								
		64,821.000	Local	6.682302	433,153.53	8.493000	550,524.75	117,371.22	4.31
			Base	7.588799	491,913.56	9.959741	645,600.38	153,686.82	0.63
714505906	ENI SPA COMMON STOCK								
		10,957.000	Local	12.878114	141,105.49	10.494000	114,982.76	-26,122.73	0.90
			Base	14.098119	154,473.09	12.306314	134,840.28	-19,632.81	0.13
725147904	SNAM SPA COMMON STOCK								
		25,251.000	Local	4.145096	104,667.81	4.728000	119,386.73	14,718.92	0.94
			Base	4.546342	114,799.68	5.544526	140,004.82	25,205.14	0.14
763439908	TELECOM ITALIA SPA COMMON STOCK								
		118,763.000	Local	0.862855	102,475.29	0.461200	54,773.50	-47,701.79	0.43
			Base	0.946380	112,394.93	0.540849	64,232.88	-48,162.05	0.06
763440906	TELECOM ITALIA RSP COMMON STOCK								
		211,249.000	Local	0.411591	86,948.10	0.490400	103,596.51	16,648.41	0.81

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			Base	0.497431	105,081.77	0.575092	121,487.63	16,405.86	0.12
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV								
		5,167.000	Local	9.370910	48,419.49	9.500000	49,086.50	667.01	0.38
			Base	10.831982	55,968.85	11.140650	57,563.74	1,594.89	0.06
ACI1WCVP2	SNAM SPA NPV RIGHT								
		25,251.000	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
B01BN5908	TERNA SPA COMMON STOCK EUR.22								
		11,656.000	Local	5.100220	59,448.16	6.438000	75,041.33	15,593.17	0.59
			Base	5.635758	65,690.40	7.549843	88,000.97	22,310.57	0.09
B07DRZ908	RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125								
		593.000	Local	44.146121	26,178.65	45.870000	27,200.91	1,022.26	0.21
			Base	53.533811	31,745.55	53.791750	31,898.51	152.96	0.03
B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02								
		2,362.000	Local	31.639788	74,733.18	31.740000	74,969.88	236.70	0.59
			Base	37.697244	89,040.89	37.221498	87,917.18	-1,123.71	0.09
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01								
		3,891.000	Local	7.630224	29,689.20	9.552000	37,166.83	7,477.63	0.29
			Base	8.562259	33,315.75	11.201631	43,585.54	10,269.79	0.04
ITALY Total									
		479,961.000	Local		1,106,818.90		1,206,729.70	99,910.80	9.46
			Base		1,254,424.47		1,415,131.93	160,707.46	1.39
NETHERLANDS (THE)									
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04								
		68,380.000	Local	2.685717	183,649.33	2.894000	197,891.72	14,242.39	1.55
			Base	3.082244	210,763.84	3.393794	232,067.62	21,303.78	0.23
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2								
		2,901.000	Local	32.006873	92,851.94	48.675000	141,206.18	48,354.24	1.11
			Base	35.105147	101,840.03	57.081173	165,592.49	63,752.46	0.16
779255900	HEINEKEN NV COMMON STOCK EUR1.6								

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		Local	1,973.000	85.860811	169,403.38	87.620000	172,874.26	3,470.88	1.35
		Base		99.175220	195,672.71	102.751975	202,729.65	7,056.94	0.20
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09								
		Local	842.000	138.819252	116,885.81	517.000000	435,314.00	318,428.19	3.41
		Base		153.947078	129,623.44	606.285907	510,492.73	380,869.29	0.50
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6								
		Local	695.000	73.256676	50,913.39	75.900000	52,750.50	1,837.11	0.41
		Base		82.205022	57,132.49	89.007931	61,860.51	4,728.02	0.06
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5								
		Local	422.000	106.137512	44,790.03	144.300000	60,894.60	16,104.57	0.48
		Base		119.728341	50,525.36	169.220612	71,411.10	20,885.74	0.07
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01								
		Local	8,383.000	23.097117	193,623.13	23.750000	199,096.25	5,473.12	1.56
		Base		26.798063	224,648.16	27.851625	233,480.17	8,832.01	0.23
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5								
		Local	672.000	81.758557	54,941.75	95.280000	64,028.16	9,086.41	0.50
		Base		92.227693	61,977.01	111.734857	75,085.82	13,108.81	0.07
BLRB26905	UNILEVER PLC COMMON STOCK GBP.0311								
		Local	1,393.000	49.379684	68,785.90	47.580000	66,278.94	-2,506.96	0.52
		Base		59.653151	83,096.84	55.797067	77,725.31	-5,371.53	0.08
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01								
		Local	67.000	1,640.313731	109,901.02	1,903.500000	127,534.50	17,633.48	1.00
		Base		1,951.018507	130,718.24	2,232.234474	149,559.71	18,841.47	0.15
BZ5739900	ING GROEP NV COMMON STOCK EUR.01								
		Local	4,893.000	9.938907	48,631.07	10.432000	51,043.78	2,412.71	0.40
		Base		11.211580	54,858.26	12.233607	59,859.04	5,000.78	0.06
NETHERLANDS (THE) Total									
		Local	90,621.000		1,134,376.75		1,568,912.89	434,536.14	12.30
		Base			1,300,856.38		1,839,864.15	539,007.77	1.80

PORTUGAL

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410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.								
		20,270.000	Local	4.389272	88,970.54	4.870000	98,714.90	9,744.36	0.77
			Base	5.110915	103,598.25	5.711049	115,762.96	12,164.71	0.11
PORTUGAL Total									
		20,270.000	Local		88,970.54		98,714.90	9,744.36	0.77
			Base		103,598.25		115,762.96	12,164.71	0.11
SPAIN									
527178909	ENDESA SA COMMON STOCK EUR1.2								
		1,818.000	Local	22.321342	40,580.20	22.560000	41,014.08	433.88	0.32
			Base	24.482057	44,508.38	26.456112	48,097.21	3,588.83	0.05
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0								
		1,193.000	Local	20.100126	23,979.45	20.900000	24,933.70	954.25	0.20
			Base	24.277946	28,963.59	24.509430	29,239.75	276.16	0.03
566935904	REPSOL SA COMMON STOCK EUR1.								
		8,325.000	Local	13.111957	109,157.04	10.560000	87,912.00	-21,245.04	0.69
			Base	14.445407	120,258.01	12.383712	103,094.40	-17,163.61	0.10
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5								
		26,853.000	Local	3.796511	101,947.70	2.897000	77,793.14	-24,154.56	0.61
			Base	4.282652	115,002.05	3.397312	91,228.02	-23,774.03	0.09
573252905	TELEFONICA SA COMMON STOCK EUR1.								
		72,417.000	Local	5.334751	386,326.65	3.817000	276,415.69	-109,910.96	2.17
			Base	6.022288	436,116.05	4.476196	324,152.68	-111,963.37	0.32
738307909	ENAGAS SA COMMON STOCK EUR1.5								
		1,856.000	Local	24.866616	46,152.44	18.520000	34,373.12	-11,779.32	0.27
			Base	27.273707	50,620.00	21.718404	40,309.36	-10,310.64	0.04
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
		2,578.000	Local	25.056835	64,596.52	28.100000	72,441.80	7,845.28	0.57
			Base	28.265345	72,868.06	32.952870	84,952.50	12,084.44	0.08
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
		40,659.000	Local	9.006267	366,185.83	10.985000	446,639.12	80,453.29	3.50

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			Base	10.168523	413,441.96	12.882110	523,773.70	110,331.74	0.51
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
		1,290.000	Local	63.499659	81,914.56	60.380000	77,890.20	-4,024.36	0.61
			Base	71.139078	91,769.41	70.807627	91,341.84	-427.57	0.09
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5								
		3,168.000	Local	17.901907	56,713.24	15.100000	47,836.80	-8,876.44	0.37
			Base	19.858551	62,911.89	17.707770	56,098.22	-6,813.67	0.05
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25								
		4,277.000	Local	46.240175	197,769.23	49.100000	210,000.70	12,231.47	1.65
			Base	53.503881	228,836.10	57.579571	246,267.82	17,431.72	0.24
SPAIN Total									
		164,434.000	Local		1,475,322.86		1,397,250.35	-78,072.51	10.95
			Base		1,665,295.50		1,638,555.50	-26,740.00	1.61
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
		1,396.000	Local	101.003660	141,001.11	107.300000	149,790.80	8,789.69	1.17
			Base	117.221834	163,641.68	125.830711	175,659.67	12,017.99	0.17
UNITED KINGDOM Total									
		1,396.000	Local		141,001.11		149,790.80	8,789.69	1.17
			Base		163,641.68		175,659.67	12,017.99	0.17
EURO CURRENCY Total									
		1,025,165.000	Local		11,589,366.06		12,694,507.34	1,105,141.28	99.49
			Base		13,151,234.99		14,886,848.86	1,735,613.87	14.59
HONG KONG DOLLAR								Exchange Rate:	7.774100
609701909	CLP HOLDINGS LTD COMMON STOCK								
		60,500.000	Local	75.090364	4,542,967.04	75.500000	4,567,750.00	24,782.96	9.96
			Base	9.665423	584,758.07	9.711735	587,559.97	2,801.90	0.58
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
		6,500.000	Local	81.929046	532,538.80	51.100000	332,150.00	-200,388.80	0.72

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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	10.496995	68,230.47	6.573108	42,725.20	-25,505.27	0.04
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
		53,760.000	Local	5.809778	312,333.69	9.400000	505,344.00	193,010.31	1.10
			Base	0.746360	40,124.32	1.209143	65,003.54	24,879.22	0.06
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								
		34,000.000	Local	22.435325	762,801.04	20.200000	686,800.00	-76,001.04	1.50
			Base	2.882181	97,994.14	2.598372	88,344.63	-9,649.51	0.09
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
		24,000.000	Local	20.532329	492,775.89	37.650000	903,600.00	410,824.11	1.97
			Base	2.637710	63,305.03	4.843004	116,232.10	52,927.07	0.11
619615008	CITIC LTD COMMON STOCK								
		56,000.000	Local	11.316810	633,741.37	7.360000	412,160.00	-221,581.37	0.90
			Base	1.453827	81,414.33	0.946733	53,017.07	-28,397.26	0.05
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
		1,700.000	Local	219.195153	372,631.76	457.400000	777,580.00	404,948.24	1.69
			Base	27.990206	47,583.35	58.836393	100,021.87	52,438.52	0.10
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
		98,000.000	Local	6.159699	603,650.46	4.140000	405,720.00	-197,930.46	0.88
			Base	0.791313	77,548.67	0.532538	52,188.68	-25,359.99	0.05
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
		5,100.000	Local	41.858061	213,476.11	124.700000	635,970.00	422,493.89	1.39
			Base	5.377345	27,424.46	16.040442	81,806.25	54,381.79	0.08
640837001	HANG SENG BANK LTD COMMON STOCK								
		3,200.000	Local	195.307581	624,984.26	150.500000	481,600.00	-143,384.26	1.05
			Base	24.882166	79,622.93	19.359154	61,949.29	-17,673.64	0.06
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK								
		28,000.000	Local	53.105094	1,486,942.62	45.900000	1,285,200.00	-201,742.62	2.80
			Base	6.812188	190,741.26	5.904220	165,318.17	-25,423.09	0.16
643655004	HONG KONG + CHINA GAS COMMON STOCK								
		321,537.000	Local	11.819910	3,800,538.45	12.300000	3,954,905.10	154,366.65	8.62

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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	1.521561	489,238.15	1.582177	508,728.35	19,490.20	0.50
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								
		17,200.000	Local	20.882905	359,185.97	31.850000	547,820.00	188,634.03	1.19
			Base	2.673388	45,982.28	4.096937	70,467.32	24,485.04	0.07
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK								
		6,000.000	Local	62.197957	373,187.74	70.000000	420,000.00	46,812.26	0.92
			Base	7.924013	47,544.08	9.004258	54,025.55	6,481.47	0.05
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
		10,000.000	Local	29.145902	291,459.02	43.100000	431,000.00	139,540.98	0.94
			Base	3.734261	37,342.61	5.544050	55,440.50	18,097.89	0.05
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK								
		17,000.000	Local	32.401041	550,817.69	27.150000	461,550.00	-89,267.69	1.01
			Base	4.162438	70,761.44	3.492366	59,370.22	-11,391.22	0.06
653665901	BYD CO LTD H COMMON STOCK CNY1.0								
		2,500.000	Local	185.993148	464,982.87	164.900000	412,250.00	-52,732.87	0.90
			Base	23.966336	59,915.84	21.211459	53,028.65	-6,887.19	0.05
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								
		48,000.000	Local	13.862859	665,417.21	10.320000	495,360.00	-170,057.21	1.08
			Base	1.780909	85,483.61	1.327485	63,719.27	-21,764.34	0.06
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1								
		16,000.000	Local	16.205523	259,288.37	15.340000	245,440.00	-13,848.37	0.53
			Base	2.090954	33,455.27	1.973219	31,571.50	-1,883.77	0.03
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK								
		7,000.000	Local	118.987404	832,911.83	117.800000	824,600.00	-8,311.83	1.80
			Base	15.285857	107,001.00	15.152879	106,070.16	-930.84	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK								
		38,000.000	Local	11.478082	436,167.12	12.660000	481,080.00	44,912.88	1.05
			Base	1.474545	56,032.72	1.628484	61,882.40	5,849.68	0.06
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								
		10,000.000	Local	25.239763	252,397.63	60.950000	609,500.00	357,102.37	1.33

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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
			Base	3.233794	32,337.94	7.840136	78,401.36	46,063.42	0.08
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001								
		16,000.000	Local	23.336751	373,388.01	97.350000	1,557,600.00	1,184,211.99	3.40
			Base	2.973441	47,575.05	12.522350	200,357.60	152,782.55	0.20
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001								
		9,000.000	Local	37.258687	335,328.18	78.800000	709,200.00	373,871.82	1.55
			Base	4.807387	43,266.48	10.136222	91,225.99	47,959.51	0.09
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001								
		3,500.000	Local	178.280706	623,982.47	298.200000	1,043,700.00	419,717.53	2.28
			Base	23.003071	80,510.75	38.358138	134,253.48	53,742.73	0.13
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								
		64,500.000	Local	2.785773	179,682.33	7.780000	501,810.00	322,127.67	1.09
			Base	0.357878	23,083.10	1.000759	64,548.95	41,465.85	0.06
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1								
		24,000.000	Local	21.483835	515,612.04	44.500000	1,068,000.00	552,387.96	2.33
			Base	2.752573	66,061.76	5.724135	137,379.25	71,317.49	0.13
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0								
		8,500.000	Local	43.218098	367,353.83	92.550000	786,675.00	419,321.17	1.71
			Base	5.552064	47,192.54	11.904915	101,191.78	53,999.24	0.10
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
		130,000.000	Local	5.869243	763,001.56	2.950000	383,500.00	-379,501.56	0.84
			Base	0.753999	98,019.89	0.379465	49,330.47	-48,689.42	0.05
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								
		122,000.000	Local	6.259860	763,702.97	6.540000	797,880.00	34,177.03	1.74
			Base	0.804180	98,110.00	0.841255	102,633.10	4,523.10	0.10
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1								
		5,500.000	Local	156.847087	862,658.98	161.100000	886,050.00	23,391.02	1.93
			Base	20.210691	111,158.80	20.722656	113,974.61	2,815.81	0.11
B0PB4M906	LINK REIT REIT								
		8,500.000	Local	56.211412	477,797.00	70.800000	601,800.00	124,003.00	1.31

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			Base	7.221265	61,380.75	9.107164	77,410.89	16,030.14	0.08
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								
		205,000.000	Local	3.705837	759,696.66	2.960000	606,800.00	-152,896.66	1.32
			Base	0.476075	97,595.33	0.380751	78,054.05	-19,541.28	0.08
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1								
		15,500.000	Local	32.401053	502,216.32	24.450000	378,975.00	-123,241.32	0.83
			Base	4.180619	64,799.60	3.145059	48,748.41	-16,051.19	0.05
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								
		127,000.000	Local	5.007885	636,001.40	5.580000	708,660.00	72,658.60	1.54
			Base	0.643344	81,704.66	0.717768	91,156.53	9,451.87	0.09
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
		53,000.000	Local	6.843738	362,718.13	9.980000	528,940.00	166,221.87	1.15
			Base	0.879189	46,597.01	1.283750	68,038.74	21,441.73	0.07
B4Q2TX906	CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0								
		61,000.000	Local	8.994165	548,644.07	10.560000	644,160.00	95,515.93	1.40
			Base	1.158952	70,696.09	1.358357	82,859.75	12,163.66	0.08
B4TX8S909	AIA GROUP LTD COMMON STOCK								
		14,400.000	Local	62.579869	901,150.11	94.300000	1,357,920.00	456,769.89	2.96
			Base	7.995969	115,141.95	12.130021	174,672.31	59,530.36	0.17
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
		22,000.000	Local	27.793785	611,463.26	33.350000	733,700.00	122,236.74	1.60
			Base	3.558105	78,278.32	4.289886	94,377.48	16,099.16	0.09
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								
		19,000.000	Local	30.447946	578,510.97	51.500000	978,500.00	399,989.03	2.13
			Base	3.889322	73,897.12	6.624561	125,866.66	51,969.54	0.12
B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001								
		9,000.000	Local	40.513896	364,625.06	43.750000	393,750.00	29,124.94	0.86
			Base	5.220459	46,984.13	5.627661	50,648.95	3,664.82	0.05
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01								
		15,000.000	Local	14.202361	213,035.42	14.800000	222,000.00	8,964.58	0.48

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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	1.821539	27,323.09	1.903757	28,556.36	1,233.27	0.03
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001								
		5,000.000	Local	99.356438	496,782.19	80.500000	402,500.00	-94,282.19	0.88
			Base	12.802674	64,013.37	10.354896	51,774.48	-12,238.89	0.05
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005								
		6,100.000	Local	102.159346	623,172.01	97.500000	594,750.00	-28,422.01	1.30
			Base	13.171023	80,343.24	12.541645	76,504.03	-3,839.21	0.07
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
		11,000.000	Local	40.983414	450,817.55	43.550000	479,050.00	28,232.45	1.04
			Base	5.264983	57,914.81	5.601935	61,621.28	3,706.47	0.06
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001								
		5,000.000	Local	57.490520	287,452.60	78.850000	394,250.00	106,797.40	0.86
			Base	7.417844	37,089.22	10.142653	50,713.27	13,624.05	0.05
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								
		42,500.000	Local	8.192908	348,198.60	7.720000	328,100.00	-20,098.60	0.72
			Base	1.057108	44,927.11	0.993041	42,204.24	-2,722.87	0.04
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001								
		14,500.000	Local	22.936179	332,574.60	23.200000	336,400.00	3,825.40	0.73
			Base	2.959392	42,911.19	2.984268	43,271.89	360.70	0.04
BLD4QD905	HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0								
		17,700.000	Local	30.046745	531,827.39	31.100000	550,470.00	18,642.61	1.20
			Base	3.871704	68,529.16	4.000463	70,808.20	2,279.04	0.07
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
		64,500.000	Local	6.860807	442,522.05	6.300000	406,350.00	-36,172.05	0.89
			Base	0.881382	56,849.12	0.810383	52,269.72	-4,579.40	0.05
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
		8,200.000	Local	312.476065	2,562,303.73	610.000000	5,002,000.00	2,439,696.27	10.90
			Base	39.958055	327,656.05	78.465674	643,418.53	315,762.48	0.63
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0								
		22,800.000	Local	29.997238	683,937.03	30.450000	694,260.00	10,322.97	1.51

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			Base	3.831750	87,363.90	3.916852	89,304.23	1,940.33	0.09
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01								
		20,000.000	Local	8.653635	173,072.69	22.000000	440,000.00	266,927.31	0.96
			Base	1.108694	22,173.88	2.829910	56,598.19	34,424.31	0.06
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0								
		16,000.000	Local	41.077227	657,235.63	46.200000	739,200.00	81,964.37	1.61
			Base	5.300082	84,801.31	5.942810	95,084.96	10,283.65	0.09
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
		13,500.000	Local	56.088312	757,192.21	47.200000	637,200.00	-119,992.21	1.39
			Base	7.205451	97,273.59	6.071442	81,964.47	-15,309.12	0.08
HONG KONG DOLLAR Total									
		2,043,197.000	Local		37,952,853.99		45,771,529.10	7,818,675.11	99.77
			Base		4,875,064.34		5,887,694.90	1,012,630.56	5.77
HUNGARIAN FORINT								Exchange Rate:	308.817300
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.								
		1,933.000	Local	7,551.975753	14,597,969.13	9,105.000000	17,599,965.00	3,001,995.87	100.00
			Base	25.865028	49,997.10	29.483452	56,991.51	6,994.41	0.06
HUNGARIAN FORINT Total									
		1,933.000	Local		14,597,969.13		17,599,965.00	3,001,995.87	100.00
			Base		49,997.10		56,991.51	6,994.41	0.06
INDIAN RUPEE								Exchange Rate:	73.113750
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
		8,727.000	Local	1,380.956519	12,051,607.54	2,005.650000	17,503,307.55	5,451,700.01	16.82
			Base	19.664088	171,608.50	27.431913	239,398.30	67,789.80	0.23
614376903	LUPIN LTD COMMON STOCK INR2.0								
		2,719.000	Local	769.528293	2,092,347.43	1,020.000000	2,773,380.00	681,032.57	2.67
			Base	11.100802	30,183.08	13.950864	37,932.40	7,749.32	0.04

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617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
		Local	3,378.000	1,613.608499	5,450,769.51	2,504.050000	8,458,680.90	3,007,911.39	8.13
		Base		21.138517	71,405.91	34.248688	115,692.07	44,286.16	0.11
620512905	INFOSYS LTD COMMON STOCK INR5.								
		Local	4,435.000	744.099145	3,300,079.71	1,367.300000	6,063,975.50	2,763,895.79	5.83
		Base		10.704922	47,476.33	18.700997	82,938.92	35,462.59	0.08
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
		Local	2,435.000	1,849.324780	4,503,105.84	2,420.000000	5,892,700.00	1,389,594.16	5.66
		Base		26.495097	64,515.56	33.099109	80,596.33	16,080.77	0.08
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.								
		Local	1,039.000	2,772.017324	2,880,126.00	4,510.000000	4,685,890.00	1,805,764.00	4.50
		Base		40.040693	41,602.28	61.684704	64,090.41	22,488.13	0.06
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0								
		Local	5,077.000	560.018665	2,843,214.76	516.600000	2,622,778.20	-220,436.56	2.52
		Base		7.401534	37,577.59	7.065702	35,872.57	-1,705.02	0.04
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.								
		Local	9,222.000	469.486599	4,329,605.42	597.650000	5,511,528.30	1,181,922.88	5.30
		Base		6.781548	62,539.44	8.174249	75,382.92	12,843.48	0.07
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.								
		Local	2,533.000	1,524.685882	3,862,029.34	2,537.000000	6,426,221.00	2,564,191.66	6.18
		Base		22.023486	55,785.49	34.699355	87,893.47	32,107.98	0.09
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0								
		Local	3,984.000	1,038.975389	4,139,277.95	1,099.800000	4,381,603.20	242,325.25	4.21
		Base		14.105254	56,195.33	15.042314	59,928.58	3,733.25	0.06
B01110905	CIPLA LTD COMMON STOCK INR2.								
		Local	9,339.000	764.285808	7,137,665.16	813.950000	7,601,479.05	463,813.89	7.31
		Base		10.376036	96,901.80	11.132653	103,967.85	7,066.05	0.10
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.								
		Local	4,500.000	1,520.517416	6,842,328.37	1,418.000000	6,381,000.00	-461,328.37	6.13
		Base		21.874802	98,436.61	19.394437	87,274.97	-11,161.64	0.09

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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
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.								
		Local	1,836.000	2,263.302026	4,155,422.52	3,175.300000	5,829,850.80	1,674,428.28	5.60
		Base		32.426111	59,534.34	43.429587	79,736.72	20,202.38	0.08
B037HF900	NTPC LTD COMMON STOCK INR10.0								
		Local	37,821.000	136.042748	5,145,272.79	106.600000	4,031,718.60	-1,113,554.19	3.88
		Base		1.965084	74,321.43	1.458002	55,143.10	-19,178.33	0.05
B0JGGP902	ITC LTD COMMON STOCK INR1.								
		Local	17,755.000	202.432917	3,594,196.45	217.800000	3,867,039.00	272,842.55	3.72
		Base		2.675472	47,503.01	2.978920	52,890.72	5,387.71	0.05
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0								
		Local	19,171.000	196.463564	3,766,402.99	215.600000	4,133,267.60	366,864.61	3.97
		Base		2.814715	53,960.90	2.948830	56,532.01	2,571.11	0.06
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0								
		Local	11,803.000	351.746278	4,151,661.32	582.750000	6,878,198.25	2,726,536.93	6.61
		Base		4.648885	54,870.79	7.970457	94,075.30	39,204.51	0.09
INDIAN RUPEE Total									
		Local	145,774.000		80,245,113.10		103,042,617.95	22,797,504.85	99.05
		Base			1,124,418.39		1,409,346.64	284,928.25	1.38
INDONESIAN RUPIAH								Exchange Rate:	14,525.000000
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0								
		Local	221,800.000	4,357.364424	966,463,429.20	3,420.000000	758,556,000.00	-207,907,429.20	94.24
		Base		0.326884	72,502.88	0.235456	52,224.17	-20,278.71	0.05
INDONESIAN RUPIAH Total									
		Local	221,800.000		966,463,429.20		758,556,000.00	-207,907,429.20	94.24
		Base			72,502.88		52,224.17	-20,278.71	0.05
JAPANESE YEN								Exchange Rate:	110.725000
601090004	AJINOMOTO CO INC COMMON STOCK								
		Local	6,000.000	2,103.150833	12,618,905.00	2,265.500000	13,593,000.00	974,095.00	1.22

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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	19.951153	119,706.92	20.460601	122,763.60	3,056.68	0.12
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		5,100.000	Local	4,354.259412	22,206,723.00	4,665.000000	23,791,500.00	1,584,777.00	2.14
			Base	40.209308	205,067.47	42.131407	214,870.17	9,802.70	0.21
605460005	ASAHI KASEI CORP COMMON STOCK								
		9,300.000	Local	988.104946	9,189,376.00	1,274.500000	11,852,850.00	2,663,474.00	1.07
			Base	9.048361	84,149.76	11.510499	107,047.64	22,897.88	0.10
608484903	Z HOLDINGS CORP COMMON STOCK								
		12,400.000	Local	660.330000	8,188,092.00	550.600000	6,827,440.00	-1,360,652.00	0.61
			Base	6.247209	77,465.39	4.972680	61,661.23	-15,804.16	0.06
613210004	BRIDGESTONE CORP COMMON STOCK								
		1,700.000	Local	4,786.392353	8,136,867.00	4,475.000000	7,607,500.00	-529,367.00	0.68
			Base	42.321871	71,947.18	40.415444	68,706.25	-3,240.93	0.07
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK								
		400.000	Local	9,824.910000	3,929,964.00	10,330.000000	4,132,000.00	202,036.00	0.37
			Base	91.641725	36,656.69	93.294197	37,317.68	660.99	0.04
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK								
		2,000.000	Local	2,017.008000	4,034,016.00	1,929.000000	3,858,000.00	-176,016.00	0.35
			Base	18.813620	37,627.24	17.421540	34,843.08	-2,784.16	0.03
617232004	CANON INC COMMON STOCK								
		2,100.000	Local	3,795.897143	7,971,384.00	2,502.500000	5,255,250.00	-2,716,134.00	0.47
			Base	33.563790	70,483.96	22.601039	47,462.18	-23,021.78	0.05
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
		300.000	Local	19,019.503333	5,705,851.00	16,550.000000	4,965,000.00	-740,851.00	0.45
			Base	168.172833	50,451.85	149.469406	44,840.82	-5,611.03	0.04
619446909	KOSE CORP COMMON STOCK								
		300.000	Local	17,058.523333	5,117,557.00	15,660.000000	4,698,000.00	-419,557.00	0.42
			Base	151.167733	45,350.32	141.431474	42,429.44	-2,920.88	0.04
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK								
		13,600.000	Local	1,439.375515	19,575,507.00	1,425.000000	19,380,000.00	-195,507.00	1.74

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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	13.245147	180,134.00	12.869722	175,028.22	-5,105.78	0.17
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
		5,700.000	Local	1,305.863158	7,443,420.00	1,359.000000	7,746,300.00	302,880.00	0.70
			Base	11.804409	67,285.13	12.273651	69,959.81	2,674.68	0.07
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
		1,800.000	Local	1,370.685000	2,467,233.00	4,489.000000	8,080,200.00	5,612,967.00	0.73
			Base	12.119767	21,815.58	40.541883	72,975.39	51,159.81	0.07
624899902	KDDI CORP COMMON STOCK								
		6,200.000	Local	3,151.834516	19,541,374.00	3,395.000000	21,049,000.00	1,507,626.00	1.89
			Base	29.380727	182,160.51	30.661549	190,101.60	7,941.09	0.19
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK								
		900.000	Local	11,555.774444	10,400,197.00	12,830.000000	11,547,000.00	1,146,803.00	1.04
			Base	106.534289	95,880.86	115.872657	104,285.39	8,404.53	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
		400.000	Local	11,230.612500	4,492,245.00	22,320.000000	8,928,000.00	4,435,755.00	0.80
			Base	99.302475	39,720.99	201.580492	80,632.20	40,911.21	0.08
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
		3,300.000	Local	3,528.763636	11,644,920.00	3,241.000000	10,695,300.00	-949,620.00	0.96
			Base	31.201767	102,965.83	29.270716	96,593.36	-6,372.47	0.09
626691901	LAWSON INC COMMON STOCK								
		600.000	Local	5,532.765000	3,319,659.00	5,430.000000	3,258,000.00	-61,659.00	0.29
			Base	51.606800	30,964.08	49.040415	29,424.25	-1,539.83	0.03
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
		600.000	Local	10,315.155000	6,189,093.00	7,839.000000	4,703,400.00	-1,485,693.00	0.42
			Base	91.207883	54,724.73	70.797020	42,478.21	-12,246.52	0.04
630720001	EISAI CO LTD COMMON STOCK								
		700.000	Local	6,762.115714	4,733,481.00	7,419.000000	5,193,300.00	459,819.00	0.47
			Base	60.569514	42,398.66	67.003838	46,902.69	4,504.03	0.05
633243902	FAST RETAILING CO LTD COMMON STOCK								
		100.000	Local	50,075.020000	5,007,502.00	88,130.000000	8,813,000.00	3,805,498.00	0.79

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			Base	455.124000	45,512.40	795.935877	79,593.59	34,081.19	0.08
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
		16,300.000	Local	680.470552	11,091,670.00	591.700000	9,644,710.00	-1,446,960.00	0.87
			Base	6.107887	99,558.55	5.343870	87,105.08	-12,453.47	0.09
635640006	SUBARU CORP COMMON STOCK								
		1,600.000	Local	4,258.128125	6,813,005.00	2,204.000000	3,526,400.00	-3,286,605.00	0.32
			Base	37.650894	60,241.43	19.905170	31,848.27	-28,393.16	0.03
635693005	FANUC CORP COMMON STOCK								
		200.000	Local	22,588.790000	4,517,758.00	26,185.000000	5,237,000.00	719,242.00	0.47
			Base	202.435200	40,487.04	236.486792	47,297.36	6,810.32	0.05
635694003	FUJITSU LTD COMMON STOCK								
		400.000	Local	7,927.962500	3,171,185.00	16,000.000000	6,400,000.00	3,228,815.00	0.58
			Base	70.100025	28,040.01	144.502145	57,800.86	29,760.85	0.06
639680909	NIPPON BUILDING FUND INC REIT								
		11.000	Local	661,798.818182	7,279,787.00	651,000.000000	7,161,000.00	-118,787.00	0.64
			Base	6,086.905455	66,955.96	5,879.431023	64,673.74	-2,282.22	0.06
639758903	JAPAN REAL ESTATE INVESTMENT REIT								
		9.000	Local	551,275.444444	4,961,479.00	653,000.000000	5,877,000.00	915,521.00	0.53
			Base	5,142.015556	46,278.14	5,897.493791	53,077.44	6,799.30	0.05
642910004	HITACHI LTD COMMON STOCK								
		1,900.000	Local	3,500.892105	6,651,695.00	5,004.000000	9,507,600.00	2,855,905.00	0.86
			Base	31.370868	59,604.65	45.193046	85,866.79	26,262.14	0.08
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
		3,000.000	Local	3,767.955333	11,303,866.00	3,859.000000	11,577,000.00	273,134.00	1.04
			Base	34.511463	103,534.39	34.852111	104,556.33	1,021.94	0.10
643514003	HONDA MOTOR CO LTD COMMON STOCK								
		3,200.000	Local	3,349.920625	10,719,746.00	3,319.000000	10,620,800.00	-98,946.00	0.96
			Base	30.050259	96,160.83	29.975164	95,920.52	-240.31	0.09
644150005	HOYA CORP COMMON STOCK								
		1,000.000	Local	5,877.826000	5,877,826.00	13,005.000000	13,005,000.00	7,127,174.00	1.17

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			Base	52.542040	52,542.04	117.453150	117,453.15	64,911.11	0.12
647453901	JAPAN TOBACCO INC COMMON STOCK								
		9,100.000	Local	2,766.953516	25,179,277.00	2,125.000000	19,337,500.00	-5,841,777.00	1.74
			Base	25.244862	229,728.24	19.191691	174,644.39	-55,083.85	0.17
648004000	AEON CO LTD COMMON STOCK								
		6,900.000	Local	2,644.712899	18,248,519.00	3,299.000000	22,763,100.00	4,514,581.00	2.05
			Base	24.888693	171,731.98	29.794536	205,582.30	33,850.32	0.20
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
		16,200.000	Local	1,153.772160	18,691,109.00	1,198.000000	19,407,600.00	716,491.00	1.75
			Base	10.628243	172,177.54	10.819598	175,277.49	3,099.95	0.17
648380004	KAO CORP COMMON STOCK								
		3,700.000	Local	7,890.780811	29,195,889.00	7,313.000000	27,058,100.00	-2,137,789.00	2.44
			Base	72.783211	269,297.88	66.046512	244,372.09	-24,925.79	0.24
649080009	KIKKOMAN CORP COMMON STOCK								
		1,200.000	Local	5,242.620000	6,291,144.00	6,590.000000	7,908,000.00	1,616,856.00	0.71
			Base	48.900475	58,680.57	59.516821	71,420.19	12,739.62	0.07
649099009	KEYENCE CORP COMMON STOCK								
		200.000	Local	28,252.450000	5,650,490.00	50,270.000000	10,054,000.00	4,403,510.00	0.90
			Base	252.374600	50,474.92	454.007677	90,801.54	40,326.62	0.09
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
		5,900.000	Local	2,388.928305	14,094,677.00	2,120.500000	12,510,950.00	-1,583,727.00	1.13
			Base	21.580085	127,322.50	19.151050	112,991.19	-14,331.31	0.11
649926003	KYOCERA CORP COMMON STOCK								
		1,300.000	Local	6,602.299231	8,582,989.00	7,025.000000	9,132,500.00	549,511.00	0.82
			Base	58.378346	75,891.85	63.445473	82,479.11	6,587.26	0.08
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK								
		10,100.000	Local	878.438911	8,872,233.00	1,092.000000	11,029,200.00	2,156,967.00	0.99
			Base	8.193629	82,755.65	9.862271	99,608.94	16,853.29	0.10
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
		1,300.000	Local	4,872.434615	6,334,165.00	5,265.000000	6,844,500.00	510,335.00	0.62

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			Base	43.082669	56,007.47	47.550237	61,815.31	5,807.84	0.06
651880007	LION CORP COMMON STOCK								
		1,600.000	Local	2,570.284375	4,112,455.00	2,159.000000	3,454,400.00	-658,055.00	0.31
			Base	23.974300	38,358.88	19.498758	31,198.01	-7,160.87	0.03
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
		1,700.000	Local	4,370.200000	7,429,340.00	4,007.000000	6,811,900.00	-617,440.00	0.61
			Base	39.264171	66,749.09	36.188756	61,520.89	-5,228.20	0.06
657270005	PANASONIC CORP COMMON STOCK								
		5,900.000	Local	1,377.188136	8,125,410.00	1,423.500000	8,398,650.00	273,240.00	0.76
			Base	12.177269	71,845.89	12.856175	75,851.43	4,005.54	0.07
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
		5,370.000	Local	2,100.049534	11,277,266.00	1,599.000000	8,586,630.00	-2,690,636.00	0.77
			Base	18.568898	99,714.98	14.441183	77,549.15	-22,165.83	0.08
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
		5,300.000	Local	2,279.639245	12,082,088.00	1,932.500000	10,242,250.00	-1,839,838.00	0.92
			Base	20.156853	106,831.32	17.453150	92,501.69	-14,329.63	0.09
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
		5,000.000	Local	1,665.332400	8,326,662.00	1,686.500000	8,432,500.00	105,838.00	0.76
			Base	14.725074	73,625.37	15.231429	76,157.15	2,531.78	0.07
659730006	MITSUI + CO LTD COMMON STOCK								
		4,000.000	Local	1,641.161250	6,564,645.00	2,302.000000	9,208,000.00	2,643,355.00	0.83
			Base	14.638178	58,552.71	20.790246	83,160.98	24,608.27	0.08
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
		4,400.000	Local	2,605.302045	11,463,329.00	2,513.500000	11,059,400.00	-403,929.00	1.00
			Base	23.036405	101,360.18	22.700384	99,881.69	-1,478.49	0.10
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
		1,200.000	Local	5,816.046667	6,979,256.00	8,842.000000	10,610,400.00	3,631,144.00	0.95
			Base	53.423983	64,108.78	79.855498	95,826.60	31,717.82	0.09
663955003	NINTENDO CO LTD COMMON STOCK								
		300.000	Local	33,357.923333	10,007,377.00	61,810.000000	18,543,000.00	8,535,623.00	1.67

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			Base	300.518067	90,155.42	558.229849	167,468.95	77,313.53	0.16
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
		2,500.000	Local	886.442800	2,216,107.00	1,595.000000	3,987,500.00	1,771,393.00	0.36
			Base	7.838040	19,595.10	14.405058	36,012.64	16,417.54	0.04
664068004	NIDEC CORP COMMON STOCK								
		900.000	Local	5,292.644444	4,763,380.00	13,435.000000	12,091,500.00	7,328,120.00	1.09
			Base	46.798222	42,118.40	121.336645	109,202.98	67,084.58	0.11
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
		2,900.000	Local	2,327.163103	6,748,773.00	1,850.000000	5,365,000.00	-1,383,773.00	0.48
			Base	21.151221	61,338.54	16.708061	48,453.38	-12,885.16	0.05
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
		2,500.000	Local	2,502.829600	6,257,074.00	2,842.000000	7,105,000.00	847,926.00	0.64
			Base	22.817856	57,044.64	25.667193	64,167.98	7,123.34	0.06
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK								
		900.000	Local	9,304.650000	8,374,185.00	8,210.000000	7,389,000.00	-985,185.00	0.67
			Base	88.650956	79,785.86	74.147663	66,732.90	-13,052.96	0.07
664180007	NITTO DENKO CORP COMMON STOCK								
		1,100.000	Local	8,879.937273	9,767,931.00	9,460.000000	10,406,000.00	638,069.00	0.94
			Base	79.568200	87,525.02	85.436893	93,980.58	6,455.56	0.09
664310000	NOMURA HOLDINGS INC COMMON STOCK								
		9,200.000	Local	709.054348	6,523,300.00	581.400000	5,348,880.00	-1,174,420.00	0.48
			Base	6.269547	57,679.83	5.250847	48,307.79	-9,372.04	0.05
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
		400.000	Local	12,689.675000	5,075,870.00	16,625.000000	6,650,000.00	1,574,130.00	0.60
			Base	117.093875	46,837.55	150.146760	60,058.70	13,221.15	0.06
665880001	OLYMPUS CORP COMMON STOCK								
		3,800.000	Local	1,063.031316	4,039,519.00	2,291.000000	8,705,800.00	4,666,281.00	0.78
			Base	9.399453	35,717.92	20.690901	78,625.42	42,907.50	0.08
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
		2,000.000	Local	2,246.622500	4,493,245.00	2,890.000000	5,780,000.00	1,286,755.00	0.52

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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	20.117040	40,234.08	26.100700	52,201.40	11,967.32	0.05
666114004	ORIX CORP COMMON STOCK								
		3,300.000	Local	1,757.878485	5,800,999.00	1,868.000000	6,164,400.00	363,401.00	0.55
			Base	15.543379	51,293.15	16.870625	55,673.06	4,379.91	0.05
666176003	OSAKA GAS CO LTD COMMON STOCK								
		9,200.000	Local	2,118.887174	19,493,762.00	2,157.000000	19,844,400.00	350,638.00	1.79
			Base	19.630889	180,604.18	19.480695	179,222.40	-1,381.78	0.18
668808900	PIGEON CORP COMMON STOCK								
		1,100.000	Local	4,212.104545	4,633,315.00	4,200.000000	4,620,000.00	-13,315.00	0.42
			Base	39.288355	43,217.19	37.931813	41,724.99	-1,492.20	0.04
677062903	SOFTBANK GROUP CORP COMMON STOCK								
		5,100.000	Local	5,272.681176	26,890,674.00	9,330.000000	47,583,000.00	20,692,326.00	4.28
			Base	48.745335	248,601.21	84.262813	429,740.35	181,139.14	0.42
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK								
		6,000.000	Local	1,446.723000	8,680,338.00	1,523.000000	9,138,000.00	457,662.00	0.82
			Base	13.337540	80,025.24	13.754798	82,528.79	2,503.55	0.08
679390005	SEKISUI HOUSE LTD COMMON STOCK								
		3,800.000	Local	1,902.951053	7,231,214.00	2,374.000000	9,021,200.00	1,789,986.00	0.81
			Base	17.295624	65,723.37	21.440506	81,473.92	15,750.55	0.08
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
		1,300.000	Local	9,852.603077	12,808,384.00	18,610.000000	24,193,000.00	11,384,616.00	2.18
			Base	88.390592	114,907.77	168.074057	218,496.27	103,588.50	0.21
680468006	SHIONOGI + CO LTD COMMON STOCK								
		1,000.000	Local	5,907.952000	5,907,952.00	5,952.000000	5,952,000.00	44,048.00	0.54
			Base	52.838990	52,838.99	53.754798	53,754.80	915.81	0.05
680526001	SHISEIDO CO LTD COMMON STOCK								
		3,600.000	Local	6,448.937778	23,216,176.00	7,422.000000	26,719,200.00	3,503,024.00	2.40
			Base	59.842836	215,434.21	67.030932	241,311.36	25,877.15	0.24
681789905	SUNDRUG CO LTD COMMON STOCK								
		700.000	Local	3,511.754286	2,458,228.00	4,050.000000	2,835,000.00	376,772.00	0.26

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			Base	32.755843	22,929.09	36.577105	25,603.97	2,674.88	0.03
682150008	SONY GROUP CORP COMMON STOCK								
		1,400.000	Local	4,573.805000	6,403,327.00	11,595.000000	16,233,000.00	9,829,673.00	1.46
			Base	41.021457	57,430.04	104.718898	146,606.46	89,176.42	0.14
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
		900.000	Local	4,535.265556	4,081,739.00	4,779.000000	4,301,100.00	219,361.00	0.39
			Base	41.811244	37,630.12	43.160984	38,844.89	1,214.77	0.04
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
		2,600.000	Local	3,172.585385	8,248,722.00	3,906.000000	10,155,600.00	1,906,878.00	0.91
			Base	28.052396	72,936.23	35.276586	91,719.12	18,782.89	0.09
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
		4,298.000	Local	4,754.413448	20,434,469.00	3,985.000000	17,127,530.00	-3,306,939.00	1.54
			Base	42.646394	183,294.20	35.990065	154,685.30	-28,608.90	0.15
688380906	SYSMEX CORP COMMON STOCK								
		700.000	Local	8,617.162857	6,032,014.00	11,925.000000	8,347,500.00	2,315,486.00	0.75
			Base	77.293186	54,105.23	107.699255	75,389.48	21,284.25	0.07
688507003	TERUMO CORP COMMON STOCK								
		2,300.000	Local	2,081.040000	4,786,392.00	3,999.000000	9,197,700.00	4,411,308.00	0.83
			Base	18.400813	42,321.87	36.116505	83,067.96	40,746.09	0.08
689522001	TOHO GAS CO LTD COMMON STOCK								
		1,600.000	Local	5,382.690000	8,612,304.00	6,830.000000	10,928,000.00	2,315,696.00	0.98
			Base	50.206975	80,331.16	61.684353	98,694.97	18,363.81	0.10
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
		17,200.000	Local	1,134.942849	19,521,017.00	1,045.000000	17,974,000.00	-1,547,017.00	1.62
			Base	10.502433	180,641.84	9.437796	162,330.10	-18,311.74	0.16
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
		41,700.000	Local	357.577674	14,910,989.00	369.000000	15,387,300.00	476,311.00	1.38
			Base	3.307489	137,922.29	3.332581	138,968.62	1,046.33	0.14
689544005	TOKYO GAS CO LTD COMMON STOCK								
		9,900.000	Local	2,561.016162	25,354,060.00	2,462.500000	24,378,750.00	-975,310.00	2.19

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			Base	23.696666	234,596.99	22.239783	220,173.85	-14,423.14	0.22
689567006	TOKYO ELECTRON LTD COMMON STOCK								
		300.000	Local	16,990.763333	5,097,229.00	46,790.000000	14,037,000.00	8,939,771.00	1.26
			Base	152.732700	45,819.81	422.578460	126,773.54	80,953.73	0.12
689714004	TORAY INDUSTRIES INC COMMON STOCK								
		6,800.000	Local	928.584118	6,314,372.00	712.500000	4,845,000.00	-1,469,372.00	0.44
			Base	8.323479	56,599.66	6.434861	43,757.06	-12,842.60	0.04
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
		600.000	Local	5,942.970000	3,565,782.00	4,650.000000	2,790,000.00	-775,782.00	0.25
			Base	55.432983	33,259.79	41.995936	25,197.56	-8,062.23	0.02
690064001	TOYOTA MOTOR CORP COMMON STOCK								
		2,300.000	Local	7,071.503043	16,264,457.00	8,616.000000	19,816,800.00	3,552,343.00	1.78
			Base	64.268070	147,816.56	77.814405	178,973.13	31,156.57	0.18
691148001	UNICHARM CORP COMMON STOCK								
		3,600.000	Local	4,293.561944	15,456,823.00	4,645.000000	16,722,000.00	1,265,177.00	1.50
			Base	40.241122	144,868.04	41.950779	151,022.80	6,154.76	0.15
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
		900.000	Local	6,842.466667	6,158,220.00	5,600.000000	5,040,000.00	-1,118,220.00	0.45
			Base	62.771478	56,494.33	50.575751	45,518.18	-10,976.15	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK								
		4,700.000	Local	1,551.720213	7,293,085.00	1,702.000000	7,999,400.00	706,315.00	0.72
			Base	13.878791	65,230.32	15.371416	72,245.65	7,015.33	0.07
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
		1,200.000	Local	4,252.125000	5,102,550.00	4,115.000000	4,938,000.00	-164,550.00	0.44
			Base	39.661642	47,593.97	37.164145	44,596.97	-2,997.00	0.04
B02K2M903	M3 INC COMMON STOCK								
		1,300.000	Local	1,878.439231	2,441,971.00	7,571.000000	9,842,300.00	7,400,329.00	0.89
			Base	16.646185	21,640.04	68.376609	88,889.59	67,249.55	0.09
B036QP900	COSMOS PHARMACEUTICAL CORP COMMON STOCK								
		300.000	Local	17,028.510000	5,108,553.00	17,270.000000	5,181,000.00	72,447.00	0.47

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			Base	163.280367	48,984.11	155.972003	46,791.60	-2,192.51	0.05
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
		7,700.000	Local	4,055.796753	31,229,635.00	4,463.000000	34,365,100.00	3,135,465.00	3.09
			Base	37.629275	289,745.42	40.307067	310,364.42	20,619.00	0.30
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
		4,500.000	Local	1,032.233556	4,645,051.00	3,225.000000	14,512,500.00	9,867,449.00	1.31
			Base	9.247862	41,615.38	29.126214	131,067.96	89,452.58	0.13
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
		7,500.000	Local	948.014133	7,110,106.00	829.900000	6,224,250.00	-885,856.00	0.56
			Base	8.431841	63,238.81	7.495146	56,213.59	-7,025.22	0.06
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK								
		1,600.000	Local	3,441.720000	5,506,752.00	2,965.000000	4,744,000.00	-762,752.00	0.43
			Base	33.001438	52,802.30	26.778054	42,844.89	-9,957.41	0.04
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
		1,700.000	Local	3,779.888824	6,425,811.00	3,249.000000	5,523,300.00	-902,511.00	0.50
			Base	33.422247	56,817.82	29.342967	49,883.04	-6,934.78	0.05
B3CF1G901	WELCIA HOLDINGS CO LTD COMMON STOCK								
		1,800.000	Local	3,591.795000	6,465,231.00	3,800.000000	6,840,000.00	374,769.00	0.62
			Base	33.113256	59,603.86	34.319259	61,774.67	2,170.81	0.06
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
		1,500.000	Local	5,215.764667	7,823,647.00	4,687.000000	7,030,500.00	-793,147.00	0.63
			Base	46.678433	70,017.65	42.330097	63,495.15	-6,522.50	0.06
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
		1,000.000	Local	7,955.976000	7,955,976.00	7,120.000000	7,120,000.00	-835,976.00	0.64
			Base	75.092130	75,092.13	64.303455	64,303.45	-10,788.68	0.06
B63QM7907	NEXON CO LTD COMMON STOCK								
		1,800.000	Local	2,950.474444	5,310,854.00	3,590.000000	6,462,000.00	1,151,146.00	0.58
			Base	28.291056	50,923.90	32.422669	58,360.80	7,436.90	0.06
B8RBZV903	GLP J REIT REIT								
		35.000	Local	155,477.685714	5,441,719.00	181,800.000000	6,363,000.00	921,281.00	0.57

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			Base	1,490.820571	52,178.72	1,641.905622	57,466.70	5,287.98	0.06
B97SH9905	PEPTIDREAM INC COMMON STOCK								
		1,700.000	Local	4,912.454706	8,351,173.00	5,060.000000	8,602,000.00	250,827.00	0.77
			Base	45.288600	76,990.62	45.698803	77,687.97	697.35	0.08
B98BC6902	NIPPON PROLOGIS REIT INC REIT								
		12.000	Local	313,656.750000	3,763,881.00	355,500.000000	4,266,000.00	502,119.00	0.38
			Base	2,925.630000	35,107.56	3,210.657033	38,527.88	3,420.32	0.04
BF5M0K909	SOFTBANK CORP COMMON STOCK								
		9,500.000	Local	1,370.058211	13,015,553.00	1,438.500000	13,665,750.00	650,197.00	1.23
			Base	13.030087	123,785.83	12.991646	123,420.64	-365.19	0.12
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
		1,800.000	Local	3,089.543889	5,561,179.00	5,401.000000	9,721,800.00	4,160,621.00	0.87
			Base	28.080378	50,544.68	48.778505	87,801.31	37,256.63	0.09
JAPANESE YEN Total									
		399,835.000	Local		966,984,772.00		1,109,504,190.00	142,519,418.00	99.86
			Base		8,832,676.43		10,020,358.41	1,187,681.98	9.82
MALAYSIAN RINGGIT								Exchange Rate:	4.146500
670397900	PETRONAS GAS BHD COMMON STOCK								
		17,200.000	Local	19.056263	327,767.72	16.000000	275,200.00	-52,567.72	42.82
			Base	4.393374	75,566.04	3.858676	66,369.23	-9,196.81	0.07
690461009	TENAGA NASIONAL BHD COMMON STOCK								
		22,800.000	Local	13.937821	317,782.31	10.120000	230,736.00	-87,046.31	35.90
			Base	3.213331	73,263.94	2.440613	55,645.97	-17,617.97	0.05
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5								
		21,600.000	Local	5.177628	111,836.77	4.520000	97,632.00	-14,204.77	15.19
			Base	1.210292	26,142.30	1.090076	23,545.64	-2,596.66	0.02
MALAYSIAN RINGGIT Total									
		61,600.000	Local		757,386.80		603,568.00	-153,818.80	93.92

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			Base		174,972.28		145,560.84	-29,411.44	0.14
MEXICAN PESO								Exchange Rate: 20.439500	
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT								
		10,400.000	Local	175.432383	1,824,496.78	154.000000	1,601,600.00	-222,896.78	20.70
			Base	9.189210	95,567.78	7.534431	78,358.08	-17,209.70	0.08
240645903	CEMEX SAB CPO UNIT								
		106,800.000	Local	16.577831	1,770,512.32	14.370000	1,534,716.00	-235,796.32	19.83
			Base	0.870620	92,982.26	0.703050	75,085.79	-17,896.47	0.07
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK								
		69,400.000	Local	35.697295	2,477,392.27	34.990000	2,428,306.00	-49,086.27	31.38
			Base	1.708965	118,602.19	1.711881	118,804.57	202.38	0.12
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
		33,600.000	Local	55.155165	1,853,213.55	64.550000	2,168,880.00	315,666.45	28.03
			Base	2.884781	96,928.65	3.158101	106,112.18	9,183.53	0.10
MEXICAN PESO Total									
		220,200.000	Local		7,925,614.92		7,733,502.00	-192,112.92	99.93
			Base		404,080.88		378,360.62	-25,720.26	0.37
NEW ISRAELI SHEQEL								Exchange Rate: 3.343100	
664713906	NICE LTD COMMON STOCK ILS1.0								
		591.000	Local	388.789746	229,774.74	722.000000	426,702.00	196,927.26	99.80
			Base	108.011912	63,835.04	215.967216	127,636.62	63,801.58	0.13
NEW ISRAELI SHEQEL Total									
		591.000	Local		229,774.74		426,702.00	196,927.26	99.80
			Base		63,835.04		127,636.62	63,801.58	0.13
NEW TAIWAN DOLLAR								Exchange Rate: 28.533000	
619095904	CHINA STEEL CORP COMMON STOCK TWD10.								
		77,000.000	Local	23.919122	1,841,772.40	25.900000	1,994,300.00	152,527.60	5.68

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			Base	0.790793	60,891.08	0.907721	69,894.51	9,003.43	0.07
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
		23,000.000	Local	105.084000	2,416,932.00	111.500000	2,564,500.00	147,568.00	7.31
			Base	3.474196	79,906.50	3.907756	89,878.39	9,971.89	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
		27,000.000	Local	112.590000	3,039,930.00	98.200000	2,651,400.00	-388,530.00	7.55
			Base	3.722353	100,503.52	3.441629	92,923.98	-7,579.54	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
		32,000.000	Local	88.570813	2,834,266.00	101.000000	3,232,000.00	397,734.00	9.21
			Base	2.928251	93,704.04	3.539761	113,272.35	19,568.31	0.11
637248907	MEDIATEK INC COMMON STOCK TWD10.								
		2,000.000	Local	566.453000	1,132,906.00	969.000000	1,938,000.00	805,094.00	5.52
			Base	19.207330	38,414.66	33.960677	67,921.35	29,506.69	0.07
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
		24,000.000	Local	130.104000	3,122,496.00	124.000000	2,976,000.00	-146,496.00	8.48
			Base	4.301385	103,233.25	4.345845	104,300.28	1,067.03	0.10
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
		31,000.000	Local	70.456317	2,184,145.83	79.800000	2,473,800.00	289,654.17	7.05
			Base	2.329365	72,210.33	2.796762	86,699.61	14,489.28	0.08
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
		29,000.000	Local	56.144887	1,628,201.72	73.000000	2,117,000.00	488,798.28	6.03
			Base	1.856213	53,830.19	2.558441	74,194.79	20,364.60	0.07
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
		21,000.000	Local	232.756849	4,887,893.83	587.000000	12,327,000.00	7,439,106.17	35.11
			Base	7.439576	156,231.09	20.572670	432,026.08	275,794.99	0.42
698438900	YAGEO CORPORATION COMMON STOCK TWD10.								
		5,000.000	Local	534.427200	2,672,136.00	553.000000	2,765,000.00	92,864.00	7.88
			Base	18.879684	94,398.42	19.381068	96,905.34	2,506.92	0.09

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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
NEW TAIWAN DOLLAR Total									
		Local	271,000.000		25,760,679.78		35,039,000.00	9,278,320.22	99.81
		Base			853,323.08		1,228,016.68	374,693.60	1.20
NEW ZEALAND DOLLAR								Exchange Rate:	1.431844
BWFD05904	MERIDIAN ENERGY LTD COMMON STOCK								
		Local	14,670.000	5.492745	80,578.57	5.390000	79,071.30	-1,507.27	99.55
		Base		3.948184	57,919.86	3.764377	55,223.40	-2,696.46	0.05
NEW ZEALAND DOLLAR Total									
		Local	14,670.000		80,578.57		79,071.30	-1,507.27	99.55
		Base			57,919.86		55,223.40	-2,696.46	0.05
NORWEGIAN KRONE								Exchange Rate:	8.553150
473249902	TELENOR ASA COMMON STOCK NOK6.								
		Local	12,004.000	141.276768	1,695,886.32	150.500000	1,806,602.00	110,715.68	37.04
		Base		15.104933	181,319.62	17.595856	211,220.66	29,901.04	0.21
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5								
		Local	1,219.000	356.554479	434,639.91	359.000000	437,621.00	2,981.09	8.97
		Base		40.634840	49,533.87	41.972840	51,164.89	1,631.02	0.05
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
		Local	3,828.000	143.879509	550,770.76	167.300000	640,424.40	89,653.64	13.13
		Base		15.845583	60,656.89	19.560045	74,875.85	14,218.96	0.07
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
		Local	1,069.000	321.236024	343,401.31	444.800000	475,491.20	132,089.89	9.75
		Base		36.999804	39,552.79	52.004232	55,592.52	16,039.73	0.05
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5								
		Local	2,692.000	224.264528	603,720.11	306.000000	823,752.00	220,031.89	16.89
		Base		23.166029	62,362.95	35.776293	96,309.78	33,946.83	0.09
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2								
		Local	5,467.000	152.957479	836,218.54	125.900000	688,295.30	-147,923.24	14.11

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			Base	16.919327	92,497.96	14.719723	80,472.73	-12,025.23	0.08
NORWEGIAN KRONE Total									
		26,279.000	Local		4,464,636.95		4,872,185.90	407,548.95	99.90
			Base		485,924.08		569,636.43	83,712.35	0.56
PHILIPPINE PESO								Exchange Rate:	48.537500
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
		87,200.000	Local	36.174187	3,154,389.10	34.350000	2,995,320.00	-159,069.10	42.58
			Base	0.724643	63,188.88	0.707700	61,711.46	-1,477.42	0.06
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
		115,400.000	Local	31.466405	3,631,223.18	35.000000	4,039,000.00	407,776.82	57.42
			Base	0.630337	72,740.85	0.721092	83,214.01	10,473.16	0.08
PHILIPPINE PESO Total									
		202,600.000	Local		6,785,612.28		7,034,320.00	248,707.72	100.00
			Base		135,929.73		144,925.47	8,995.74	0.14
POUND STERLING								Exchange Rate:	0.725374
018270009	CRH PLC COMMON STOCK EUR.32								
		2,856.000	Local	25.217090	72,020.01	33.910000	96,846.96	24,826.95	1.55
			Base	31.987871	91,357.36	46.748298	133,513.14	42,155.78	0.13
023740905	DIAGEO PLC COMMON STOCK GBP.2893518								
		5,725.000	Local	25.717413	147,232.19	29.895000	171,148.88	23,916.69	2.73
			Base	32.953736	188,660.14	41.213222	235,945.71	47,285.57	0.23
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025								
		8,682.000	Local	5.273053	45,780.65	5.050000	43,844.10	-1,936.55	0.70
			Base	6.537269	56,756.57	6.961926	60,443.44	3,686.87	0.06
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
		6,845.000	Local	34.235917	234,344.85	27.740000	189,880.30	-44,464.55	3.03
			Base	44.398362	303,906.79	38.242341	261,768.83	-42,137.96	0.26

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040520009	HALMA PLC COMMON STOCK GBP.1								
		4,540.000	Local	20.139407	91,432.91	23.740000	107,779.60	16,346.69	1.72
			Base	25.546828	115,982.60	32.727944	148,584.87	32,602.27	0.15
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
		2,036.000	Local	36.322534	73,952.68	14.920000	30,377.12	-43,575.56	0.49
			Base	46.885147	95,458.16	20.568700	41,877.87	-53,580.29	0.04
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
		20,003.000	Local	6.557970	131,179.08	4.232000	84,652.70	-46,526.38	1.35
			Base	8.374049	167,506.11	5.834232	116,702.14	-50,803.97	0.11
067760009	PEARSON PLC COMMON STOCK GBP.25								
		14,589.000	Local	6.714023	97,950.88	7.716000	112,568.72	14,617.84	1.80
			Base	8.430194	122,988.10	10.637271	155,187.14	32,199.04	0.15
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
		2,086.000	Local	23.957886	49,976.15	29.400000	61,328.40	11,352.25	0.98
			Base	30.924856	64,509.25	40.530816	84,547.28	20,038.03	0.08
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05								
		3,384.000	Local	13.911469	47,076.41	15.405000	52,130.52	5,054.11	0.83
			Base	17.646690	59,716.40	21.237320	71,867.09	12,150.69	0.07
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
		3,677.000	Local	31.393935	115,435.50	55.500000	204,073.50	88,638.00	3.26
			Base	40.062412	147,309.49	76.512254	281,335.56	134,026.07	0.28
079087003	SSE PLC COMMON STOCK GBP.5								
		25,380.000	Local	13.519572	343,126.73	14.550000	369,279.00	26,152.27	5.90
			Base	17.662652	448,278.12	20.058618	509,087.73	60,809.61	0.50
079805909	BP PLC COMMON STOCK USD.25								
		46,997.000	Local	4.229527	198,775.06	2.946500	138,476.66	-60,298.40	2.21
			Base	5.423940	254,908.90	4.062042	190,903.81	-64,005.09	0.19
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK								
		112,431.000	Local	0.579116	65,110.62	0.425350	47,822.53	-17,288.09	0.76
			Base	0.734609	82,592.78	0.586387	65,928.10	-16,664.68	0.06

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087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01								
		26,254.000	Local	1.979515	51,970.18	1.804500	47,375.34	-4,594.84	0.76
			Base	2.555159	67,083.14	2.487682	65,311.60	-1,771.54	0.06
092232909	SMITH + NEPHEW PLC COMMON STOCK USD.2								
		1,677.000	Local	14.957448	25,083.64	13.780000	23,109.06	-1,974.58	0.37
			Base	18.561449	31,127.55	18.997097	31,858.13	730.58	0.03
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25								
		10,607.000	Local	15.563778	165,084.99	12.880000	136,618.16	-28,466.83	2.18
			Base	20.243173	214,719.34	17.756357	188,341.68	-26,377.66	0.18
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
		3,240.000	Local	69.981938	226,741.48	72.470000	234,802.80	8,061.32	3.75
			Base	92.064046	298,287.51	99.907082	323,698.95	25,411.44	0.32
309135903	BT GROUP PLC COMMON STOCK GBP.05								
		187,659.000	Local	1.690952	317,322.34	1.548000	290,496.13	-26,826.21	4.64
			Base	2.189852	410,945.48	2.134072	400,477.73	-10,467.75	0.39
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005								
		2,044.000	Local	17.760660	36,302.79	18.985000	38,805.34	2,502.55	0.62
			Base	22.529388	46,050.07	26.172705	53,497.01	7,446.94	0.05
320898901	NEXT PLC COMMON STOCK GBP.1								
		513.000	Local	56.470975	28,969.61	78.660000	40,352.58	11,382.97	0.64
			Base	71.633411	36,747.94	108.440611	55,630.03	18,882.09	0.05
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095								
		542,005.000	Local	1.445563	783,502.29	1.318800	714,796.19	-68,706.10	11.42
			Base	1.856066	1,005,996.99	1.818097	985,417.44	-20,579.55	0.97
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07								
		9,561.000	Local	18.936333	181,050.28	14.138000	135,173.42	-45,876.86	2.16
			Base	24.281870	232,158.96	19.490635	186,349.97	-45,808.99	0.18
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07								
		8,776.000	Local	18.943029	166,244.02	13.350000	117,159.60	-49,084.42	1.87
			Base	24.272670	213,016.95	18.404299	161,516.13	-51,500.82	0.16

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B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311								
		5,385.000	Local	45.634932	245,744.11	40.560000	218,415.60	-27,328.51	3.49
			Base	59.194035	318,759.88	55.915983	301,107.57	-17,652.31	0.30
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
		1,776.000	Local	24.001588	42,626.82	24.970000	44,346.72	1,719.90	0.71
			Base	30.446002	54,072.10	34.423621	61,136.35	7,064.25	0.06
B1CRLC906	MONDI PLC COMMON STOCK EUR.2								
		4,416.000	Local	20.698933	91,406.49	18.500000	81,696.00	-9,710.49	1.31
			Base	26.969042	119,095.29	25.504085	112,626.04	-6,469.25	0.11
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789								
		4,068.000	Local	23.939430	97,385.60	23.060000	93,808.08	-3,577.52	1.50
			Base	30.683441	124,820.24	31.790497	129,323.74	4,503.50	0.13
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
		4,999.000	Local	10.056553	50,272.71	28.425000	142,096.58	91,823.87	2.27
			Base	12.981006	64,892.05	39.186682	195,894.23	131,002.18	0.19
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
		1,643.000	Local	69.552575	114,274.88	64.980000	106,762.14	-7,512.74	1.71
			Base	87.873159	144,375.60	89.581375	147,182.20	2,806.60	0.14
B2B0DG904	RELX PLC COMMON STOCK GBP.144397								
		3,578.000	Local	19.089053	68,300.63	18.190000	65,083.82	-3,216.81	1.04
			Base	24.214452	86,639.31	25.076719	89,724.50	3,085.19	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05								
		11,961.000	Local	8.079223	96,635.59	9.258000	110,734.94	14,099.35	1.77
			Base	10.816557	129,376.84	12.763071	152,659.10	23,282.26	0.15
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02								
		1,743.000	Local	12.260138	21,369.42	20.350000	35,470.05	14,100.63	0.57
			Base	16.044842	27,966.16	28.054493	48,898.98	20,932.82	0.05
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
		40,885.000	Local	2.816529	115,153.77	2.842500	116,215.61	1,061.84	1.86
			Base	3.648440	149,166.45	3.918668	160,214.74	11,048.29	0.16

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B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01								
		1,999.000	Local	14.641606	29,268.57	15.180000	30,344.82	1,076.25	0.48
			Base	20.378189	40,736.00	20.927136	41,833.34	1,097.34	0.04
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
		12,706.000	Local	7.393045	93,936.03	6.128000	77,862.37	-16,073.66	1.24
			Base	9.455098	120,136.48	8.448056	107,341.00	-12,795.48	0.11
B8KF9B904	WPP PLC COMMON STOCK GBP.1								
		24,533.000	Local	8.285963	203,279.52	9.206000	225,850.80	22,571.28	3.61
			Base	10.446313	256,279.39	12.691384	311,357.73	55,078.34	0.31
BBG9VN905	AVEVA GROUP PLC COMMON STOCK GBP.0355556								
		665.000	Local	33.002421	21,946.61	34.220000	22,756.30	809.69	0.36
			Base	40.954361	27,234.65	47.175664	31,371.82	4,137.17	0.03
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
		6,001.000	Local	17.660807	105,982.50	14.615000	87,704.62	-18,277.88	1.40
			Base	22.578644	135,494.44	20.148227	120,909.52	-14,584.92	0.12
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
		76,448.000	Local	9.525311	728,190.98	8.640000	660,510.72	-67,680.26	10.55
			Base	12.140535	928,119.62	11.911097	910,579.54	-17,540.08	0.89
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
		7,745.000	Local	11.167371	86,491.29	20.945000	162,219.03	75,727.74	2.59
			Base	14.414850	111,643.01	28.874760	223,635.02	111,992.01	0.22
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
		1,132.000	Local	48.074373	54,420.19	49.750000	56,317.00	1,896.81	0.90
			Base	62.635071	70,902.90	68.585309	77,638.57	6,735.67	0.08
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
		716.000	Local	38.984441	27,912.86	63.480000	45,451.68	17,538.82	0.73
			Base	50.321145	36,029.94	87.513476	62,659.65	26,629.71	0.06
BLGZ98903	TESCO PLC COMMON STOCK GBP.0633333								
		23,075.000	Local	3.077149	71,005.21	2.288500	52,807.14	-18,198.07	0.84
			Base	4.181386	96,485.48	3.154924	72,799.88	-23,685.60	0.07

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BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
		Local	28,659.000	6.254192	179,238.89	5.598000	160,433.08	-18,805.81	2.56
		Base		7.901755	226,456.41	7.717398	221,172.91	-5,283.50	0.22
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
		Local	19,144.000	4.566346	87,418.13	5.544000	106,134.34	18,716.21	1.70
		Base		5.864294	112,266.05	7.642954	146,316.71	34,050.66	0.14
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
		Local	1,543.000	31.003027	47,837.67	30.130000	46,490.59	-1,347.08	0.74
		Base		40.018730	61,748.90	41.537193	64,091.89	2,342.99	0.06
POUND STERLING Total									
		Local	1,336,387.000		6,375,763.81		6,238,409.64	-137,354.17	99.69
		Base			8,198,761.89		8,600,266.41	401,504.52	8.43
QATARI RIAL								Exchange Rate:	3.641750
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
		Local	25,069.000	9.501325	238,188.72	11.950000	299,574.55	61,385.83	97.22
		Base		2.609537	65,418.49	3.281389	82,261.15	16,842.66	0.08
QATARI RIAL Total									
		Local	25,069.000		238,188.72		299,574.55	61,385.83	97.22
		Base			65,418.49		82,261.15	16,842.66	0.08
SAUDI RIYAL								Exchange Rate:	3.750300
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.								
		Local	5,175.000	22.097229	114,353.16	35.200000	182,160.00	67,806.84	15.06
		Base		5.890866	30,485.23	9.385916	48,572.11	18,086.88	0.05
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.								
		Local	20,763.000	11.160229	231,719.84	15.660000	325,148.58	93,428.74	26.87
		Base		2.975189	61,773.84	4.175666	86,699.35	24,925.51	0.08
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.								
		Local	3,184.000	87.113882	277,370.60	117.400000	373,801.60	96,431.00	30.89

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			Base	23.223555	73,943.80	31.304162	99,672.45	25,728.65	0.10
B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.								
		5,198.000	Local	15.965481	82,988.57	23.500000	122,153.00	39,164.43	10.10
			Base	4.256214	22,123.80	6.266165	32,571.53	10,447.73	0.03
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0								
		10,987.000	Local	14.518981	159,520.04	18.400000	202,160.80	42,640.76	16.71
			Base	3.870593	42,526.20	4.906274	53,905.23	11,379.03	0.05
SAUDI RIYAL Total									
		45,307.000	Local		865,952.21		1,205,423.98	339,471.77	99.63
			Base		230,852.87		321,420.67	90,567.80	0.31
SINGAPORE DOLLAR								Exchange Rate:	1.345200
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
		4,300.000	Local	23.281705	100,111.33	28.790000	123,797.00	23,685.67	15.99
			Base	16.850098	72,455.42	21.402022	92,028.69	19,573.27	0.09
630930907	CAPITALAND LTD COMMON STOCK								
		40,200.000	Local	3.637102	146,211.49	3.760000	151,152.00	4,940.51	19.52
			Base	2.589237	104,087.34	2.795123	112,363.96	8,276.62	0.11
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
		5,600.000	Local	25.114852	140,643.17	25.830000	144,648.00	4,004.83	18.68
			Base	18.178407	101,799.08	19.201606	107,528.99	5,729.91	0.11
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
		37,400.000	Local	3.454286	129,190.31	2.440000	91,256.00	-37,934.31	11.79
			Base	2.501454	93,554.38	1.813857	67,838.24	-25,716.14	0.07
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
		13,300.000	Local	10.189162	135,515.85	11.750000	156,275.00	20,759.15	20.18
			Base	7.253621	96,473.16	8.734761	116,172.32	19,699.16	0.11
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
		19,700.000	Local	4.083672	80,448.34	5.420000	106,774.00	26,325.66	13.79
			Base	2.934516	57,809.96	4.029141	79,374.07	21,564.11	0.08

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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
SINGAPORE DOLLAR Total									
		Local	120,500.000		732,120.49		773,902.00	41,781.51	99.96
		Base			526,179.34		575,306.27	49,126.93	0.56
SOUTH AFRICAN RAND								Exchange Rate:	14.760000
656565900	ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25								
		Local	1,409.000	354.287438	499,191.00	321.840000	453,472.56	-45,718.44	9.41
		Base		19.418864	27,361.18	21.804878	30,723.07	3,361.89	0.03
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
		Local	615.000	2,463.706211	1,515,179.32	3,531.710000	2,172,001.65	656,822.33	45.06
		Base		176.997772	108,853.63	239.275745	147,154.58	38,300.95	0.14
ACI1HBHB8	SIBANYE STILLWATER LTD COMMON STOCK								
		Local	14,336.000	71.336743	1,022,683.55	65.000000	931,840.00	-90,843.55	19.33
		Base		4.730553	67,817.21	4.403794	63,132.79	-4,684.42	0.06
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								
		Local	4,062.000	146.500928	595,086.77	144.360000	586,390.32	-8,696.45	12.17
		Base		8.505133	34,547.85	9.780488	39,728.34	5,180.49	0.04
BZBFKT902	BID CORP LTD COMMON STOCK								
		Local	2,170.000	298.838221	648,478.94	286.010000	620,641.70	-27,837.24	12.88
		Base		22.166949	48,102.28	19.377371	42,048.90	-6,053.38	0.04
SOUTH AFRICAN RAND Total									
		Local	22,592.000		4,280,619.58		4,764,346.23	483,726.65	98.85
		Base			286,682.15		322,787.68	36,105.53	0.32
SOUTH KOREAN WON								Exchange Rate:	1,131.750000
617507900	KT+G CORP COMMON STOCK KRW5000.								
		Local	520.000	103,582.798077	53,863,055.00	81,400.000000	42,328,000.00	-11,535,055.00	2.53
		Base		91.544673	47,603.23	71.924011	37,400.49	-10,202.74	0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0								
		Local	47.000	1,183,946.404255	55,645,481.00	1,570,000.00000	73,790,000.00	18,144,519.00	4.41

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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	1,085.492340	51,018.14	1,387.232163	65,199.91	14,181.77	0.06
634691901	LG CHEM LTD COMMON STOCK KRW5000.								
		129.000	Local	276,220.790698	35,632,482.00	805,000.000000	103,845,000.00	68,212,518.00	6.21
			Base	244.119147	31,491.37	711.287829	91,756.13	60,264.76	0.09
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.								
		1,418.000	Local	48,839.035966	69,253,753.00	37,450.000000	53,104,100.00	-16,149,653.00	3.18
			Base	43.163089	61,205.26	33.090347	46,922.11	-14,283.15	0.05
645026907	SK HYNIX INC COMMON STOCK KRW5000.								
		761.000	Local	63,550.797635	48,362,157.00	132,500.000000	100,832,500.00	52,470,343.00	6.03
			Base	53.717766	40,879.22	117.075326	89,094.32	48,215.10	0.09
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
		342.000	Local	227,682.000000	77,867,244.00	218,000.000000	74,556,000.00	-3,311,244.00	4.46
			Base	199.231725	68,137.25	192.622046	65,876.74	-2,260.51	0.06
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0								
		808.000	Local	80,764.559406	65,257,764.00	82,900.000000	66,983,200.00	1,725,436.00	4.01
			Base	70.672525	57,103.40	73.249393	59,185.51	2,082.11	0.06
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
		3,143.000	Local	44,685.717467	140,447,210.00	23,150.000000	72,760,450.00	-67,686,760.00	4.35
			Base	39.492459	124,124.80	20.455047	64,290.21	-59,834.59	0.06
653703009	LG CORP COMMON STOCK KRW5000.								
		794.000	Local	69,455.515113	55,147,679.00	90,400.000000	71,777,600.00	16,629,921.00	4.29
			Base	61.383577	48,738.56	79.876298	63,421.78	14,683.22	0.06
656039906	NAVER CORP COMMON STOCK KRW100.0								
		365.000	Local	175,640.391781	64,108,743.00	377,000.000000	137,605,000.00	73,496,257.00	8.23
			Base	147.988712	54,015.88	333.112436	121,586.04	67,570.16	0.12
669323008	POSCO COMMON STOCK KRW5000.								
		242.000	Local	255,704.388430	61,880,462.00	320,000.000000	77,440,000.00	15,559,538.00	4.63
			Base	225.987107	54,688.88	282.747957	68,425.01	13,736.13	0.07
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
		4,411.000	Local	44,193.909318	194,939,334.00	81,400.000000	359,055,400.00	164,116,066.00	21.48

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			Base	37.760886	166,563.27	71.924011	317,256.81	150,693.54	0.31
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
		539.000	Local	132,105.601113	71,204,919.00	124,500.000000	67,105,500.00	-4,099,419.00	4.01
			Base	121.120019	65,283.69	110.006627	59,293.57	-5,990.12	0.06
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
		81.000	Local	243,694.790123	19,739,278.00	748,000.000000	60,588,000.00	40,848,722.00	3.62
			Base	216.829630	17,563.20	660.923349	53,534.79	35,971.59	0.05
ACI0W8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0								
		410.000	Local	112,551.902439	46,146,280.00	136,000.000000	55,760,000.00	9,613,720.00	3.34
			Base	93.427317	38,305.20	120.167882	49,268.83	10,963.63	0.05
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
		432.000	Local	172,004.615741	74,305,994.00	324,500.000000	140,184,000.00	65,878,006.00	8.38
			Base	153.374167	66,257.64	286.724100	123,864.81	57,607.17	0.12
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.								
		297.000	Local	157,125.599327	46,666,303.00	219,000.000000	65,043,000.00	18,376,697.00	3.89
			Base	132.752290	39,427.43	193.505633	57,471.17	18,043.74	0.06
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
		161.000	Local	249,839.372671	40,224,139.00	282,000.000000	45,402,000.00	5,177,861.00	2.72
			Base	220.803665	35,549.39	249.171637	40,116.63	4,567.24	0.04
SOUTH KOREAN WON Total									
		14,900.000	Local		1,220,692,277.00		1,668,159,750.00	447,467,473.00	99.77
			Base		1,067,955.81		1,473,964.86	406,009.05	1.44
SWEDISH KRONA								Exchange Rate:	8.733450
504856907	SWEDISH MATCH AB COMMON STOCK SEK1.9823								
		497.000	Local	635.449960	315,818.63	681.800000	338,854.60	23,035.97	2.95
			Base	68.129054	33,860.14	78.067659	38,799.63	4,939.49	0.04
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
		3,718.000	Local	152.244866	566,046.41	196.750000	731,516.50	165,470.09	6.36
			Base	16.062466	59,720.25	22.528325	83,760.31	24,040.06	0.08

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595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
		24,699.000	Local	79.513742	1,963,909.91	115.550000	2,853,969.45	890,059.54	24.81
			Base	8.555853	211,321.02	13.230739	326,786.03	115,465.01	0.32
597838903	TELIA CO AB COMMON STOCK SEK3.2								
		44,318.000	Local	34.875987	1,545,633.97	37.830000	1,676,549.94	130,915.97	14.57
			Base	3.778520	167,456.47	4.331622	191,968.80	24,512.33	0.19
ACI0V9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35								
		3,709.000	Local	271.165093	1,005,751.33	275.900000	1,023,313.10	17,561.77	8.89
			Base	31.580563	117,132.31	31.591181	117,171.69	39.38	0.11
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11								
		2,504.000	Local	237.668231	595,121.25	324.000000	811,296.00	216,174.75	7.05
			Base	26.888894	67,329.79	37.098741	92,895.25	25,565.46	0.09
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
		1,778.000	Local	142.301800	253,012.60	238.600000	424,230.80	171,218.20	3.69
			Base	16.099494	28,624.90	27.320246	48,575.40	19,950.50	0.05
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22								
		2,686.000	Local	439.998042	1,181,834.74	805.600000	2,163,841.60	982,006.86	18.81
			Base	47.883485	128,615.04	92.243043	247,764.81	119,149.77	0.24
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
		8,530.000	Local	99.573240	849,359.74	117.800000	1,004,834.00	155,474.26	8.73
			Base	11.089516	94,593.57	13.488369	115,055.79	20,462.22	0.11
BJXSCH901	EVOLUTION GAMING GROUP COMMON STOCK SEK.003								
		369.000	Local	576.287995	212,650.27	1,286.000000	474,534.00	261,883.73	4.12
			Base	61.786070	22,799.06	147.249941	54,335.23	31,536.17	0.05
SWEDISH KRONA Total									
		92,808.000	Local		8,489,138.85		11,502,939.99	3,013,801.14	99.98
			Base		931,452.55		1,317,112.94	385,660.39	1.29
SWISS FRANC								Exchange Rate:	0.945150
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0								

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		Local	395.000	477.454785	188,594.64	507.000000	200,265.00	11,670.36	5.16
		Base		497.377190	196,463.99	536.422790	211,887.00	15,423.01	0.21
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
		Local	46.000	1,957.463913	90,043.34	3,642.000000	167,532.00	77,488.66	4.32
		Base		1,980.436957	91,100.10	3,853.356610	177,254.40	86,154.30	0.17
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
		Local	293.000	276.125734	80,904.84	403.400000	118,196.20	37,291.36	3.05
		Base		279.366382	81,854.35	426.810559	125,055.49	43,201.14	0.12
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
		Local	4,721.000	81.855978	386,442.07	80.770000	381,315.17	-5,126.90	9.83
		Base		86.386376	407,830.08	85.457335	403,444.08	-4,386.00	0.40
710889908	ABB LTD REG COMMON STOCK CHF.12								
		Local	4,842.000	19.252458	93,220.40	28.560000	138,287.52	45,067.12	3.56
		Base		19.372567	93,801.97	30.217426	146,312.78	52,510.81	0.14
711038901	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK								
		Local	1,639.000	301.423752	494,033.53	305.450000	500,632.55	6,599.02	12.90
		Base		319.708920	524,002.92	323.176215	529,685.82	5,682.90	0.52
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
		Local	1,312.000	74.552157	97,812.43	63.640000	83,495.68	-14,316.75	2.15
		Base		75.427111	98,960.37	67.333228	88,341.19	-10,619.18	0.09
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0								
		Local	3,436.000	53.930137	185,303.95	55.540000	190,835.44	5,531.49	4.92
		Base		54.514144	187,310.60	58.763159	201,910.22	14,599.62	0.20
712387901	NESTLE SA REG COMMON STOCK CHF.1								
		Local	6,636.000	96.311293	639,121.74	105.340000	699,036.24	59,914.50	18.01
		Base		100.208476	664,983.45	111.453208	739,603.49	74,620.04	0.72
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
		Local	821.000	139.162412	114,252.34	136.050000	111,697.05	-2,555.29	2.88
		Base		140.081462	115,006.88	143.945405	118,179.18	3,172.30	0.12
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								

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		Local	244.000	406.068115	99,080.62	271.900000	66,343.60	-32,737.02	1.71
		Base		410.833770	100,243.44	287.679204	70,193.73	-30,049.71	0.07
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0								
		Local	175.000	522.680629	91,469.11	528.400000	92,470.00	1,000.89	2.38
		Base		572.864571	100,251.30	559.064699	97,836.32	-2,414.98	0.10
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01								
		Local	275.000	808.240291	222,266.08	844.000000	232,100.00	9,833.92	5.98
		Base		868.748618	238,905.87	892.979950	245,569.49	6,663.62	0.24
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
		Local	851.000	89.129506	75,849.21	92.960000	79,108.96	3,259.75	2.04
		Base		90.175546	76,739.39	98.354759	83,699.90	6,960.51	0.08
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0								
		Local	1,904.000	83.923167	159,789.71	90.740000	172,768.96	12,979.25	4.45
		Base		84.670399	161,212.44	96.005925	182,795.28	21,582.84	0.18
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
		Local	770.000	106.835792	82,263.56	270.000000	207,900.00	125,636.44	5.36
		Base		108.089636	83,229.02	285.668941	219,965.08	136,736.06	0.22
ACI198PY5	ALCON INC COMMON STOCK CHF.04								
		Local	2,783.000	62.371171	173,578.97	66.180000	184,178.94	10,599.97	4.75
		Base		70.005243	194,824.59	70.020632	194,867.42	42.83	0.19
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25								
		Local	1,294.000	58.965371	76,301.19	99.140000	128,287.16	51,985.97	3.31
		Base		62.147311	80,418.62	104.893403	135,732.06	55,313.44	0.13
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
		Local	186.000	475.883871	88,514.40	601.600000	111,897.60	23,383.20	2.88
		Base		491.622097	91,441.71	636.512723	118,391.37	26,949.66	0.12
SWISS FRANC Total									
		Local	32,623.000		3,438,842.13		3,866,348.07	427,505.94	99.63
		Base			3,588,581.09		4,090,724.30	502,143.21	4.01

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THAILAND BAHT								Exchange Rate:	31.250000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
		Local	36,800.000	65.264419	2,401,730.61	69.000000	2,539,200.00	137,469.39	17.90
		Base		2.014662	74,139.57	2.208000	81,254.40	7,114.83	0.08
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A								
		Local	39,600.000	82.817938	3,279,590.34	69.250000	2,742,300.00	-537,290.34	19.33
		Base		2.651659	105,005.69	2.216000	87,753.60	-17,252.09	0.09
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L								
		Local	36,600.000	75.311780	2,756,411.16	58.250000	2,131,950.00	-624,461.16	15.03
		Base		2.411327	88,254.58	1.864000	68,222.40	-20,032.18	0.07
B9L4K8900	ENERGY ABSOLUTE PCL FOREIGN FOREIGN SH. A								
		Local	39,900.000	59.799055	2,385,982.28	62.000000	2,473,800.00	87,817.72	17.44
		Base		1.945634	77,630.79	1.984000	79,161.60	1,530.81	0.08
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
		Local	39,100.000	38.931937	1,522,238.73	41.000000	1,603,100.00	80,861.27	11.30
		Base		1.122767	43,900.18	1.312000	51,299.20	7,399.02	0.05
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
		Local	123,900.000	19.215763	2,380,833.06	21.600000	2,676,240.00	295,406.94	18.87
		Base		0.566519	70,191.73	0.691200	85,639.68	15,447.95	0.08
THAILAND BAHT Total									
		Local	315,900.000		14,726,786.18		14,166,590.00	-560,196.18	99.87
		Base			459,122.54		453,330.88	-5,791.66	0.44
TURKISH LIRA								Exchange Rate:	8.257250
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.								
		Local	2,188.000	87.897262	192,319.21	90.000000	196,920.00	4,600.79	99.05
		Base		24.712802	54,071.61	10.899513	23,848.13	-30,223.48	0.02
TURKISH LIRA Total									
		Local	2,188.000		192,319.21		196,920.00	4,600.79	99.05

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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
			Base		54,071.61		23,848.13	-30,223.48	0.02
UAE DIRHAM								Exchange Rate: 3.673150	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0								
		13,822.000	Local	17.714160	244,845.12	21.640000	299,108.08	54,262.96	42.28
			Base	4.822804	66,660.80	5.891401	81,430.95	14,770.15	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0								
		59,423.000	Local	8.676936	515,609.57	3.540000	210,357.42	-305,252.15	29.74
			Base	2.362357	140,378.32	0.963750	57,268.94	-83,109.38	0.06
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0								
		52,371.000	Local	3.235959	169,470.43	3.760000	196,914.96	27,444.53	27.84
			Base	0.880977	46,137.63	1.023645	53,609.29	7,471.66	0.05
UAE DIRHAM Total									
		125,616.000	Local		929,925.12		706,380.46	-223,544.66	99.86
			Base		253,176.75		192,309.18	-60,867.57	0.19
US DOLLAR								Exchange Rate: 1.000000	
00130H105	AES CORP COMMON STOCK USD.01								
		2,500.000	Local	16.849512	42,123.78	26.810000	67,025.00	24,901.22	0.16
			Base	16.849512	42,123.78	26.810000	67,025.00	24,901.22	0.07
00206R102	AT+T INC COMMON STOCK USD1.0								
		5,298.000	Local	37.631270	199,370.47	30.270000	160,370.46	-39,000.01	0.38
			Base	37.631270	199,370.47	30.270000	160,370.46	-39,000.01	0.16
002824100	ABBOTT LABORATORIES COMMON STOCK								
		1,900.000	Local	43.980300	83,562.57	119.840000	227,696.00	144,133.43	0.54
			Base	43.980300	83,562.57	119.840000	227,696.00	144,133.43	0.22
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		1,446.000	Local	70.776107	102,342.25	108.220000	156,486.12	54,143.87	0.37
			Base	70.776107	102,342.25	108.220000	156,486.12	54,143.87	0.15
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								

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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
		500.000	Local	76.620000	38,310.00	93.000000	46,500.00	8,190.00	0.11
			Base	76.620000	38,310.00	93.000000	46,500.00	8,190.00	0.05
00724F101	ADOBE INC COMMON STOCK USD.0001								
		400.000	Local	135.075000	54,030.00	475.370000	190,148.00	136,118.00	0.45
			Base	135.075000	54,030.00	475.370000	190,148.00	136,118.00	0.19
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		800.000	Local	52.550000	42,040.00	78.500000	62,800.00	20,760.00	0.15
			Base	52.550000	42,040.00	78.500000	62,800.00	20,760.00	0.06
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		400.000	Local	144.660000	57,864.00	281.340000	112,536.00	54,672.00	0.27
			Base	144.660000	57,864.00	281.340000	112,536.00	54,672.00	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		600.000	Local	160.236867	96,142.12	164.300000	98,580.00	2,437.88	0.23
			Base	160.236867	96,142.12	164.300000	98,580.00	2,437.88	0.10
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		300.000	Local	111.630000	33,489.00	152.910000	45,873.00	12,384.00	0.11
			Base	111.630000	33,489.00	152.910000	45,873.00	12,384.00	0.04
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		1,700.000	Local	150.368935	255,627.19	226.730000	385,441.00	129,813.81	0.91
			Base	150.368935	255,627.19	226.730000	385,441.00	129,813.81	0.38
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		100.000	Local	255.450000	25,545.00	541.530000	54,153.00	28,608.00	0.13
			Base	255.450000	25,545.00	541.530000	54,153.00	28,608.00	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		1,400.000	Local	49.224321	68,914.05	54.160000	75,824.00	6,909.95	0.18
			Base	49.224321	68,914.05	54.160000	75,824.00	6,909.95	0.07
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
		200.000	Local	151.260000	30,252.00	141.190000	28,238.00	-2,014.00	0.07
			Base	151.260000	30,252.00	141.190000	28,238.00	-2,014.00	0.03
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								

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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
		200.000	Local	1,157.966250	231,593.25	2,068.630000	413,726.00	182,132.75	0.98
			Base	1,157.966250	231,593.25	2,068.630000	413,726.00	182,132.75	0.41
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		200.000	Local	1,188.616250	237,723.25	2,062.520000	412,504.00	174,780.75	0.98
			Base	1,188.616250	237,723.25	2,062.520000	412,504.00	174,780.75	0.40
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		3,900.000	Local	59.911979	233,656.72	51.160000	199,524.00	-34,132.72	0.47
			Base	59.911979	233,656.72	51.160000	199,524.00	-34,132.72	0.20
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		300.000	Local	1,783.248333	534,974.50	3,094.080000	928,224.00	393,249.50	2.20
			Base	1,783.248333	534,974.50	3,094.080000	928,224.00	393,249.50	0.91
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		700.000	Local	76.363743	53,454.62	81.360000	56,952.00	3,497.38	0.14
			Base	76.363743	53,454.62	81.360000	56,952.00	3,497.38	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		1,700.000	Local	75.693924	128,679.67	84.700000	143,990.00	15,310.33	0.34
			Base	75.693924	128,679.67	84.700000	143,990.00	15,310.33	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		900.000	Local	78.831300	70,948.17	141.440000	127,296.00	56,347.83	0.30
			Base	78.831300	70,948.17	141.440000	127,296.00	56,347.83	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01								
		1,800.000	Local	169.253367	304,656.06	239.060000	430,308.00	125,651.94	1.02
			Base	169.253367	304,656.06	239.060000	430,308.00	125,651.94	0.42
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		500.000	Local	124.410000	62,205.00	149.920000	74,960.00	12,755.00	0.18
			Base	124.410000	62,205.00	149.920000	74,960.00	12,755.00	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		300.000	Local	128.828800	38,648.64	232.450000	69,735.00	31,086.36	0.17
			Base	128.828800	38,648.64	232.450000	69,735.00	31,086.36	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								

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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
		500.000	Local	163.750600	81,875.30	248.810000	124,405.00	42,529.70	0.30
			Base	163.750600	81,875.30	248.810000	124,405.00	42,529.70	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		300.000	Local	119.830000	35,949.00	155.080000	46,524.00	10,575.00	0.11
			Base	119.830000	35,949.00	155.080000	46,524.00	10,575.00	0.05
036752103	ANTHEM INC COMMON STOCK USD.01								
		300.000	Local	206.172000	61,851.60	358.950000	107,685.00	45,833.40	0.26
			Base	206.172000	61,851.60	358.950000	107,685.00	45,833.40	0.11
037833100	APPLE INC COMMON STOCK USD.00001								
		10,300.000	Local	52.013038	535,734.29	122.150000	1,258,145.00	722,410.71	2.99
			Base	52.013038	535,734.29	122.150000	1,258,145.00	722,410.71	1.23
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		600.000	Local	41.554800	24,932.88	133.600000	80,160.00	55,227.12	0.19
			Base	41.554800	24,932.88	133.600000	80,160.00	55,227.12	0.08
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		1,300.000	Local	41.996700	54,595.71	57.000000	74,100.00	19,504.29	0.18
			Base	41.996700	54,595.71	57.000000	74,100.00	19,504.29	0.07
049560105	ATMOS ENERGY CORP COMMON STOCK								
		500.000	Local	104.684620	52,342.31	98.850000	49,425.00	-2,917.31	0.12
			Base	104.684620	52,342.31	98.850000	49,425.00	-2,917.31	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		500.000	Local	98.701700	49,350.85	188.470000	94,235.00	44,884.15	0.22
			Base	98.701700	49,350.85	188.470000	94,235.00	44,884.15	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		800.000	Local	171.446013	137,156.81	184.510000	147,608.00	10,451.19	0.35
			Base	171.446013	137,156.81	184.510000	147,608.00	10,451.19	0.14
05352A100	AVANTOR INC COMMON STOCK USD.01								
		2,600.000	Local	28.290000	73,554.00	28.930000	75,218.00	1,664.00	0.18
			Base	28.290000	73,554.00	28.930000	75,218.00	1,664.00	0.07
056752108	BAIDU INC SPON ADR ADR USD.00005								

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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
		500.000	Local	127.933560	63,966.78	217.550000	108,775.00	44,808.22	0.26
			Base	127.933560	63,966.78	217.550000	108,775.00	44,808.22	0.11
058498106	BALL CORP COMMON STOCK								
		800.000	Local	40.169600	32,135.68	84.740000	67,792.00	35,656.32	0.16
			Base	40.169600	32,135.68	84.740000	67,792.00	35,656.32	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		4,500.000	Local	23.949200	107,771.40	38.690000	174,105.00	66,333.60	0.41
			Base	23.949200	107,771.40	38.690000	174,105.00	66,333.60	0.17
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		1,200.000	Local	37.100000	44,520.00	47.290000	56,748.00	12,228.00	0.13
			Base	37.100000	44,520.00	47.290000	56,748.00	12,228.00	0.06
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		800.000	Local	55.691900	44,553.52	84.340000	67,472.00	22,918.48	0.16
			Base	55.691900	44,553.52	84.340000	67,472.00	22,918.48	0.07
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		300.000	Local	199.764000	59,929.20	243.150000	72,945.00	13,015.80	0.17
			Base	199.764000	59,929.20	243.150000	72,945.00	13,015.80	0.07
07725L102	BEIGENE LTD ADR ADR USD.0001								
		300.000	Local	222.283100	66,684.93	348.080000	104,424.00	37,739.07	0.25
			Base	222.283100	66,684.93	348.080000	104,424.00	37,739.07	0.10
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		1,900.000	Local	217.237316	412,750.90	255.470000	485,393.00	72,642.10	1.15
			Base	217.237316	412,750.90	255.470000	485,393.00	72,642.10	0.48
090040106	BILIBILI INC SPONSORED ADR ADR USD.0001								
		468.000	Local	110.470000	51,699.96	107.060000	50,104.08	-1,595.88	0.12
			Base	110.470000	51,699.96	107.060000	50,104.08	-1,595.88	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		200.000	Local	270.438200	54,087.64	279.750000	55,950.00	1,862.36	0.13
			Base	270.438200	54,087.64	279.750000	55,950.00	1,862.36	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.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
		200.000	Local	461.221650	92,244.33	753.960000	150,792.00	58,547.67	0.36
			Base	461.221650	92,244.33	753.960000	150,792.00	58,547.67	0.15
09260D107	BLACKSTONE GROUP INC/THE COMMON STOCK USD.00001								
		1,400.000	Local	54.980000	76,972.00	74.530000	104,342.00	27,370.00	0.25
			Base	54.980000	76,972.00	74.530000	104,342.00	27,370.00	0.10
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		300.000	Local	183.370000	55,011.00	254.720000	76,416.00	21,405.00	0.18
			Base	183.370000	55,011.00	254.720000	76,416.00	21,405.00	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
		1,000.000	Local	103.345110	103,345.11	101.260000	101,260.00	-2,085.11	0.24
			Base	103.345110	103,345.11	101.260000	101,260.00	-2,085.11	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		1,900.000	Local	26.437400	50,231.06	38.650000	73,435.00	23,203.94	0.17
			Base	26.437400	50,231.06	38.650000	73,435.00	23,203.94	0.07
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		4,000.000	Local	62.186575	248,746.30	63.130000	252,520.00	3,773.70	0.60
			Base	62.186575	248,746.30	63.130000	252,520.00	3,773.70	0.25
11135F101	BROADCOM INC COMMON STOCK								
		200.000	Local	224.073300	44,814.66	463.660000	92,732.00	47,917.34	0.22
			Base	224.073300	44,814.66	463.660000	92,732.00	47,917.34	0.09
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		500.000	Local	57.815380	28,907.69	68.970000	34,485.00	5,577.31	0.08
			Base	57.815380	28,907.69	68.970000	34,485.00	5,577.31	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		2,300.000	Local	52.605587	120,992.85	79.110000	181,953.00	60,960.15	0.43
			Base	52.605587	120,992.85	79.110000	181,953.00	60,960.15	0.18
125523100	CIGNA CORP COMMON STOCK USD.01								
		389.000	Local	166.071285	64,601.73	241.740000	94,036.86	29,435.13	0.22
			Base	166.071285	64,601.73	241.740000	94,036.86	29,435.13	0.09
12572Q105	CME GROUP INC COMMON STOCK USD.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
		500.000	Local	118.230400	59,115.20	204.230000	102,115.00	42,999.80	0.24
			Base	118.230400	59,115.20	204.230000	102,115.00	42,999.80	0.10
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		1,300.000	Local	58.130915	75,570.19	61.220000	79,586.00	4,015.81	0.19
			Base	58.130915	75,570.19	61.220000	79,586.00	4,015.81	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		1,370.000	Local	73.603453	100,836.73	75.230000	103,065.10	2,228.37	0.24
			Base	73.603453	100,836.73	75.230000	103,065.10	2,228.37	0.10
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		700.000	Local	106.486171	74,540.32	109.910000	76,937.00	2,396.68	0.18
			Base	106.486171	74,540.32	109.910000	76,937.00	2,396.68	0.08
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		700.000	Local	88.398257	61,878.78	127.230000	89,061.00	27,182.22	0.21
			Base	88.398257	61,878.78	127.230000	89,061.00	27,182.22	0.09
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		600.000	Local	51.670000	31,002.00	60.750000	36,450.00	5,448.00	0.09
			Base	51.670000	31,002.00	60.750000	36,450.00	5,448.00	0.04
148806102	CATALENT INC COMMON STOCK USD.01								
		500.000	Local	72.410000	36,205.00	105.310000	52,655.00	16,450.00	0.12
			Base	72.410000	36,205.00	105.310000	52,655.00	16,450.00	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		500.000	Local	120.697120	60,348.56	231.870000	115,935.00	55,586.44	0.28
			Base	120.697120	60,348.56	231.870000	115,935.00	55,586.44	0.11
150870103	CELANESE CORP COMMON STOCK USD.0001								
		500.000	Local	84.938200	42,469.10	149.810000	74,905.00	32,435.90	0.18
			Base	84.938200	42,469.10	149.810000	74,905.00	32,435.90	0.07
15135B101	CENTENE CORP COMMON STOCK USD.001								
		800.000	Local	61.410000	49,128.00	63.910000	51,128.00	2,000.00	0.12
			Base	61.410000	49,128.00	63.910000	51,128.00	2,000.00	0.05
15189T107	CENTERPOINT ENERGY 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
		2,000.000	Local	19.580000	39,160.00	22.650000	45,300.00	6,140.00	0.11
			Base	19.580000	39,160.00	22.650000	45,300.00	6,140.00	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		400.000	Local	64.399700	25,759.88	71.880000	28,752.00	2,992.12	0.07
			Base	64.399700	25,759.88	71.880000	28,752.00	2,992.12	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		100.000	Local	343.477800	34,347.78	617.020000	61,702.00	27,354.22	0.15
			Base	343.477800	34,347.78	617.020000	61,702.00	27,354.22	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75								
		3,300.000	Local	102.910252	339,603.83	104.790000	345,807.00	6,203.17	0.82
			Base	102.910252	339,603.83	104.790000	345,807.00	6,203.17	0.34
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		800.000	Local	48.430000	38,744.00	87.350000	69,880.00	31,136.00	0.17
			Base	48.430000	38,744.00	87.350000	69,880.00	31,136.00	0.07
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		2,000.000	Local	34.254800	68,509.60	51.710000	103,420.00	34,910.40	0.25
			Base	34.254800	68,509.60	51.710000	103,420.00	34,910.40	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01								
		1,100.000	Local	60.737400	66,811.14	72.750000	80,025.00	13,213.86	0.19
			Base	60.737400	66,811.14	72.750000	80,025.00	13,213.86	0.08
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		300.000	Local	145.330000	43,599.00	192.880000	57,864.00	14,265.00	0.14
			Base	145.330000	43,599.00	192.880000	57,864.00	14,265.00	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		8,500.000	Local	47.724749	405,660.37	52.710000	448,035.00	42,374.63	1.06
			Base	47.724749	405,660.37	52.710000	448,035.00	42,374.63	0.44
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		2,100.000	Local	73.197629	153,715.02	78.830000	165,543.00	11,827.98	0.39
			Base	73.197629	153,715.02	78.830000	165,543.00	11,827.98	0.16
20030N101	COMCAST CORP CLASS A 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
		5,000.000	Local	44.448914	222,244.57	54.110000	270,550.00	48,305.43	0.64
			Base	44.448914	222,244.57	54.110000	270,550.00	48,305.43	0.27
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		1,100.000	Local	29.650000	32,615.00	37.600000	41,360.00	8,745.00	0.10
			Base	29.650000	32,615.00	37.600000	41,360.00	8,745.00	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		2,500.000	Local	47.828752	119,571.88	52.970000	132,425.00	12,853.12	0.31
			Base	47.828752	119,571.88	52.970000	132,425.00	12,853.12	0.13
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		1,200.000	Local	74.483792	89,380.55	74.800000	89,760.00	379.45	0.21
			Base	74.483792	89,380.55	74.800000	89,760.00	379.45	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		400.000	Local	183.046425	73,218.57	228.000000	91,200.00	17,981.43	0.22
			Base	183.046425	73,218.57	228.000000	91,200.00	17,981.43	0.09
219350105	CORNING INC COMMON STOCK USD.5								
		1,900.000	Local	28.144863	53,475.24	43.510000	82,669.00	29,193.76	0.20
			Base	28.144863	53,475.24	43.510000	82,669.00	29,193.76	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		3,000.000	Local	240.099263	720,297.79	352.480000	1,057,440.00	337,142.21	2.51
			Base	240.099263	720,297.79	352.480000	1,057,440.00	337,142.21	1.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		1,800.000	Local	117.522933	211,541.28	172.130000	309,834.00	98,292.72	0.74
			Base	117.522933	211,541.28	172.130000	309,834.00	98,292.72	0.30
231021106	CUMMINS INC COMMON STOCK USD2.5								
		300.000	Local	158.768300	47,630.49	259.110000	77,733.00	30,102.51	0.18
			Base	158.768300	47,630.49	259.110000	77,733.00	30,102.51	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK								
		700.000	Local	109.655229	76,758.66	133.140000	93,198.00	16,439.34	0.22
			Base	109.655229	76,758.66	133.140000	93,198.00	16,439.34	0.09
235851102	DANAHER CORP COMMON STOCK USD.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
			800.000	82.960800	66,368.64	225.080000	180,064.00	113,695.36	0.43
		Base		82.960800	66,368.64	225.080000	180,064.00	113,695.36	0.18
252131107	DEXCOM INC COMMON STOCK USD.001								
			100.000	395.220000	39,522.00	359.390000	35,939.00	-3,583.00	0.09
		Base		395.220000	39,522.00	359.390000	35,939.00	-3,583.00	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
			1,200.000	117.668525	141,202.23	140.840000	169,008.00	27,805.77	0.40
		Base		117.668525	141,202.23	140.840000	169,008.00	27,805.77	0.17
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
			1,362.000	99.625859	135,690.42	184.520000	251,316.24	115,625.82	0.60
		Base		99.625859	135,690.42	184.520000	251,316.24	115,625.82	0.25
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
			700.000	61.321900	42,925.33	94.990000	66,493.00	23,567.67	0.16
		Base		61.321900	42,925.33	94.990000	66,493.00	23,567.67	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
			200.000	190.760000	38,152.00	202.620000	40,524.00	2,372.00	0.10
		Base		190.760000	38,152.00	202.620000	40,524.00	2,372.00	0.04
25746U109	DOMINION ENERGY INC COMMON STOCK								
			2,900.000	77.523103	224,817.00	75.960000	220,284.00	-4,533.00	0.52
		Base		77.523103	224,817.00	75.960000	220,284.00	-4,533.00	0.22
260557103	DOW INC COMMON STOCK USD.01								
			1,696.000	48.395295	82,078.42	63.940000	108,442.24	26,363.82	0.26
		Base		48.395295	82,078.42	63.940000	108,442.24	26,363.82	0.11
264411505	DUKE REALTY CORP REIT USD.01								
			1,400.000	31.734943	44,428.92	41.930000	58,702.00	14,273.08	0.14
		Base		31.734943	44,428.92	41.930000	58,702.00	14,273.08	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
			2,700.000	85.650763	231,257.06	96.530000	260,631.00	29,373.94	0.62
		Base		85.650763	231,257.06	96.530000	260,631.00	29,373.94	0.26
26614N102	DUPONT DE NEMOURS 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
		1,496.000	Local	91.360802	136,675.76	77.280000	115,610.88	-21,064.88	0.27
			Base	91.360802	136,675.76	77.280000	115,610.88	-21,064.88	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		1,300.000	Local	89.855400	116,812.02	72.530000	94,289.00	-22,523.02	0.22
			Base	89.855400	116,812.02	72.530000	94,289.00	-22,523.02	0.09
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		900.000	Local	78.295400	70,465.86	110.120000	99,108.00	28,642.14	0.24
			Base	78.295400	70,465.86	110.120000	99,108.00	28,642.14	0.10
278642103	EBAY INC COMMON STOCK USD.001								
		700.000	Local	48.650000	34,055.00	61.240000	42,868.00	8,813.00	0.10
			Base	48.650000	34,055.00	61.240000	42,868.00	8,813.00	0.04
278865100	ECOLAB INC COMMON STOCK USD1.0								
		500.000	Local	125.691300	62,845.65	214.070000	107,035.00	44,189.35	0.25
			Base	125.691300	62,845.65	214.070000	107,035.00	44,189.35	0.10
281020107	EDISON INTERNATIONAL COMMON STOCK								
		1,300.000	Local	78.862900	102,521.77	58.600000	76,180.00	-26,341.77	0.18
			Base	78.862900	102,521.77	58.600000	76,180.00	-26,341.77	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		700.000	Local	67.460000	47,222.00	83.640000	58,548.00	11,326.00	0.14
			Base	67.460000	47,222.00	83.640000	58,548.00	11,326.00	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		700.000	Local	76.571500	53,600.05	99.470000	69,629.00	16,028.95	0.17
			Base	76.571500	53,600.05	99.470000	69,629.00	16,028.95	0.07
29444U700	EQUINIX INC REIT USD.001								
		400.000	Local	509.198100	203,679.24	679.590000	271,836.00	68,156.76	0.65
			Base	509.198100	203,679.24	679.590000	271,836.00	68,156.76	0.27
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
		1,000.000	Local	61.592850	61,592.85	63.640000	63,640.00	2,047.15	0.15
			Base	61.592850	61,592.85	63.640000	63,640.00	2,047.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.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
		1,800.000	Local	59.813450	107,664.21	71.630000	128,934.00	21,269.79	0.31
			Base	59.813450	107,664.21	71.630000	128,934.00	21,269.79	0.13
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		200.000	Local	248.155000	49,631.00	271.840000	54,368.00	4,737.00	0.13
			Base	248.155000	49,631.00	271.840000	54,368.00	4,737.00	0.05
30034W106	EVERGY INC COMMON STOCK								
		600.000	Local	60.455883	36,273.53	59.530000	35,718.00	-555.53	0.08
			Base	60.455883	36,273.53	59.530000	35,718.00	-555.53	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		1,100.000	Local	65.665200	72,231.72	86.590000	95,249.00	23,017.28	0.23
			Base	65.665200	72,231.72	86.590000	95,249.00	23,017.28	0.09
30063P105	EXACT SCIENCES CORP COMMON STOCK USD.01								
		300.000	Local	124.680000	37,404.00	131.780000	39,534.00	2,130.00	0.09
			Base	124.680000	37,404.00	131.780000	39,534.00	2,130.00	0.04
30161N101	EXELON CORP COMMON STOCK								
		3,300.000	Local	42.721327	140,980.38	43.740000	144,342.00	3,361.62	0.34
			Base	42.721327	140,980.38	43.740000	144,342.00	3,361.62	0.14
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		400.000	Local	110.900000	44,360.00	132.550000	53,020.00	8,660.00	0.13
			Base	110.900000	44,360.00	132.550000	53,020.00	8,660.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		7,000.000	Local	64.207641	449,453.49	55.830000	390,810.00	-58,643.49	0.93
			Base	64.207641	449,453.49	55.830000	390,810.00	-58,643.49	0.38
302491303	FMC CORP COMMON STOCK USD.1								
		500.000	Local	75.470060	37,735.03	110.610000	55,305.00	17,569.97	0.13
			Base	75.470060	37,735.03	110.610000	55,305.00	17,569.97	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		1,800.000	Local	190.475650	342,856.17	294.530000	530,154.00	187,297.83	1.26
			Base	190.475650	342,856.17	294.530000	530,154.00	187,297.83	0.52
31428X106	FEDEX CORP COMMON STOCK USD.1								

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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	190.131500	57,039.45	284.040000	85,212.00	28,172.55	0.20
		Base		190.131500	57,039.45	284.040000	85,212.00	28,172.55	0.08
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	200.000	133.010000	26,602.00	140.610000	28,122.00	1,520.00	0.07
		Base		133.010000	26,602.00	140.610000	28,122.00	1,520.00	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	400.000	96.640000	38,656.00	119.040000	47,616.00	8,960.00	0.11
		Base		96.640000	38,656.00	119.040000	47,616.00	8,960.00	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	2,500.000	43.570112	108,925.28	34.690000	86,725.00	-22,200.28	0.21
		Base		43.570112	108,925.28	34.690000	86,725.00	-22,200.28	0.08
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	3,100.000	10.570000	32,767.00	32.930000	102,083.00	69,316.00	0.24
		Base		10.570000	32,767.00	32.930000	102,083.00	69,316.00	0.10
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	7,800.000	29.160900	227,455.02	13.130000	102,414.00	-125,041.02	0.24
		Base		29.160900	227,455.02	13.130000	102,414.00	-125,041.02	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	1,300.000	56.612200	73,595.86	61.320000	79,716.00	6,120.14	0.19
		Base		56.612200	73,595.86	61.320000	79,716.00	6,120.14	0.08
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	1,300.000	25.010000	32,513.00	57.460000	74,698.00	42,185.00	0.18
		Base		25.010000	32,513.00	57.460000	74,698.00	42,185.00	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	1,200.000	67.515900	81,019.08	64.630000	77,556.00	-3,463.08	0.18
		Base		67.515900	81,019.08	64.630000	77,556.00	-3,463.08	0.08
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	200.000	166.590000	33,318.00	201.580000	40,316.00	6,998.00	0.10
		Base		166.590000	33,318.00	201.580000	40,316.00	6,998.00	0.04
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.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
		400.000	Local	227.222500	90,889.00	327.000000	130,800.00	39,911.00	0.31
			Base	227.222500	90,889.00	327.000000	130,800.00	39,911.00	0.13
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		700.000	Local	168.780000	118,146.00	188.340000	131,838.00	13,692.00	0.31
			Base	168.780000	118,146.00	188.340000	131,838.00	13,692.00	0.13
40434L105	HP INC COMMON STOCK USD.01								
		2,900.000	Local	18.764300	54,416.47	31.750000	92,075.00	37,658.53	0.22
			Base	18.764300	54,416.47	31.750000	92,075.00	37,658.53	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		3,500.000	Local	14.350000	50,225.00	21.460000	75,110.00	24,885.00	0.18
			Base	14.350000	50,225.00	21.460000	75,110.00	24,885.00	0.07
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		4,400.000	Local	29.930989	131,696.35	31.740000	139,656.00	7,959.65	0.33
			Base	29.930989	131,696.35	31.740000	139,656.00	7,959.65	0.14
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		600.000	Local	138.560000	83,136.00	158.160000	94,896.00	11,760.00	0.23
			Base	138.560000	83,136.00	158.160000	94,896.00	11,760.00	0.09
42809H107	HESS CORP COMMON STOCK USD1.0								
		1,000.000	Local	43.983320	43,983.32	70.760000	70,760.00	26,776.68	0.17
			Base	43.983320	43,983.32	70.760000	70,760.00	26,776.68	0.07
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
		44,520.000	Local	3.088803	137,513.52	3.007010	133,872.09	-3,641.43	0.32
			Base	3.088803	137,513.52	3.007010	133,872.09	-3,641.43	0.13
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		600.000	Local	154.987100	92,992.26	305.250000	183,150.00	90,157.74	0.43
			Base	154.987100	92,992.26	305.250000	183,150.00	90,157.74	0.18
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		300.000	Local	125.566900	37,670.07	217.070000	65,121.00	27,450.93	0.15
			Base	125.566900	37,670.07	217.070000	65,121.00	27,450.93	0.06
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								

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		3,400.000	Local	18.068600	61,433.24	16.850000	57,290.00	-4,143.24	0.14
			Base	18.068600	61,433.24	16.850000	57,290.00	-4,143.24	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		100.000	Local	226.327500	22,632.75	419.250000	41,925.00	19,292.25	0.10
			Base	226.327500	22,632.75	419.250000	41,925.00	19,292.25	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		200.000	Local	489.470000	97,894.00	489.310000	97,862.00	-32.00	0.23
			Base	489.470000	97,894.00	489.310000	97,862.00	-32.00	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		500.000	Local	161.483800	80,741.90	221.520000	110,760.00	30,018.10	0.26
			Base	161.483800	80,741.90	221.520000	110,760.00	30,018.10	0.11
452327109	ILLUMINA INC COMMON STOCK USD.01								
		200.000	Local	320.900000	64,180.00	384.060000	76,812.00	12,632.00	0.18
			Base	320.900000	64,180.00	384.060000	76,812.00	12,632.00	0.08
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
		1,534.000	Local	61.146701	93,799.04	80.835868	124,002.22	30,203.18	0.29
			Base	61.146701	93,799.04	80.835868	124,002.22	30,203.18	0.12
458140100	INTEL CORP COMMON STOCK USD.001								
		2,100.000	Local	36.874600	77,436.66	64.000000	134,400.00	56,963.34	0.32
			Base	36.874600	77,436.66	64.000000	134,400.00	56,963.34	0.13
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		800.000	Local	60.624400	48,499.52	111.680000	89,344.00	40,844.48	0.21
			Base	60.624400	48,499.52	111.680000	89,344.00	40,844.48	0.09
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		600.000	Local	158.695000	95,217.00	133.260000	79,956.00	-15,261.00	0.19
			Base	158.695000	95,217.00	133.260000	79,956.00	-15,261.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		300.000	Local	139.655700	41,896.71	139.610000	41,883.00	-13.71	0.10
			Base	139.655700	41,896.71	139.610000	41,883.00	-13.71	0.04
460146103	INTERNATIONAL PAPER 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
		1,800.000	Local	53.164400	95,695.92	54.070000	97,326.00	1,630.08	0.23
			Base	53.164400	95,695.92	54.070000	97,326.00	1,630.08	0.10
461202103	INTUIT INC COMMON STOCK USD.01								
		100.000	Local	286.260000	28,626.00	383.060000	38,306.00	9,680.00	0.09
			Base	286.260000	28,626.00	383.060000	38,306.00	9,680.00	0.04
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		200.000	Local	281.949200	56,389.84	738.940000	147,788.00	91,398.16	0.35
			Base	281.949200	56,389.84	738.940000	147,788.00	91,398.16	0.14
46187W107	INVITATION HOMES INC REIT USD.01								
		2,600.000	Local	27.034615	70,290.00	31.990000	83,174.00	12,884.00	0.20
			Base	27.034615	70,290.00	31.990000	83,174.00	12,884.00	0.08
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		300.000	Local	136.040000	40,812.00	193.140000	57,942.00	17,130.00	0.14
			Base	136.040000	40,812.00	193.140000	57,942.00	17,130.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01								
		1,400.000	Local	31.740000	44,436.00	37.010000	51,814.00	7,378.00	0.12
			Base	31.740000	44,436.00	37.010000	51,814.00	7,378.00	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		2,100.000	Local	89.405357	187,751.25	152.230000	319,683.00	131,931.75	0.76
			Base	89.405357	187,751.25	152.230000	319,683.00	131,931.75	0.31
47215P106	JD.COM INC ADR ADR USD.00002								
		1,400.000	Local	35.027700	49,038.78	84.330000	118,062.00	69,023.22	0.28
			Base	35.027700	49,038.78	84.330000	118,062.00	69,023.22	0.12
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		2,300.000	Local	131.284617	301,954.62	164.350000	378,005.00	76,050.38	0.90
			Base	131.284617	301,954.62	164.350000	378,005.00	76,050.38	0.37
482497104	KE HOLDINGS INC ADR USD.00002								
		720.000	Local	65.840000	47,404.80	56.980000	41,025.60	-6,379.20	0.10
			Base	65.840000	47,404.80	56.980000	41,025.60	-6,379.20	0.04
487836108	KELLOGG CO 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
		800.000	Local	66.610000	53,288.00	63.300000	50,640.00	-2,648.00	0.12
			Base	66.610000	53,288.00	63.300000	50,640.00	-2,648.00	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		800.000	Local	128.208950	102,567.16	139.050000	111,240.00	8,672.84	0.26
			Base	128.208950	102,567.16	139.050000	111,240.00	8,672.84	0.11
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		4,800.000	Local	20.133100	96,638.88	16.650000	79,920.00	-16,718.88	0.19
			Base	20.133100	96,638.88	16.650000	79,920.00	-16,718.88	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		1,600.000	Local	31.586188	50,537.90	40.000000	64,000.00	13,462.10	0.15
			Base	31.586188	50,537.90	40.000000	64,000.00	13,462.10	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
		5,300.000	Local	27.292896	144,652.35	35.990000	190,747.00	46,094.65	0.45
			Base	27.292896	144,652.35	35.990000	190,747.00	46,094.65	0.19
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		200.000	Local	166.770000	33,354.00	202.680000	40,536.00	7,182.00	0.10
			Base	166.770000	33,354.00	202.680000	40,536.00	7,182.00	0.04
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		100.000	Local	308.180000	30,818.00	595.240000	59,524.00	28,706.00	0.14
			Base	308.180000	30,818.00	595.240000	59,524.00	28,706.00	0.06
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		600.000	Local	62.340000	37,404.00	77.480000	46,488.00	9,084.00	0.11
			Base	62.340000	37,404.00	77.480000	46,488.00	9,084.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		500.000	Local	158.210000	79,105.00	290.850000	145,425.00	66,320.00	0.35
			Base	158.210000	79,105.00	290.850000	145,425.00	66,320.00	0.14
532457108	ELI LILLY + CO COMMON STOCK								
		1,100.000	Local	132.230600	145,453.66	186.820000	205,502.00	60,048.34	0.49
			Base	132.230600	145,453.66	186.820000	205,502.00	60,048.34	0.20
539830109	LOCKHEED MARTIN CORP 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	200.000	269.462500	53,892.50	369.500000	73,900.00	20,007.50	0.18
		Base		269.462500	53,892.50	369.500000	73,900.00	20,007.50	0.07
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
		Local	8,140.000	10.999237	89,533.79	7.915360	64,431.03	-25,102.76	0.15
		Base		10.999237	89,533.79	7.915360	64,431.03	-25,102.76	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	700.000	85.340400	59,738.28	190.180000	133,126.00	73,387.72	0.32
		Base		85.340400	59,738.28	190.180000	133,126.00	73,387.72	0.13
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	100.000	294.310000	29,431.00	306.710000	30,671.00	1,240.00	0.07
		Base		294.310000	29,431.00	306.710000	30,671.00	1,240.00	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	1,201.000	63.203614	75,907.54	53.490000	64,241.49	-11,666.05	0.15
		Base		63.203614	75,907.54	53.490000	64,241.49	-11,666.05	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	300.000	103.980000	31,194.00	121.800000	36,540.00	5,346.00	0.09
		Base		103.980000	31,194.00	121.800000	36,540.00	5,346.00	0.04
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	500.000	97.114000	48,557.00	148.110000	74,055.00	25,498.00	0.18
		Base		97.114000	48,557.00	148.110000	74,055.00	25,498.00	0.07
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	500.000	117.237500	58,618.75	356.050000	178,025.00	119,406.25	0.42
		Base		117.237500	58,618.75	356.050000	178,025.00	119,406.25	0.17
57667L107	MATCH GROUP INC COMMON STOCK								
		Local	215.000	96.381860	20,722.10	137.380000	29,536.70	8,814.60	0.07
		Base		96.381860	20,722.10	137.380000	29,536.70	8,814.60	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	600.000	78.560000	47,136.00	89.160000	53,496.00	6,360.00	0.13
		Base		78.560000	47,136.00	89.160000	53,496.00	6,360.00	0.05
580135101	MCDONALD S CORP 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
		600.000	Local	182.574167	109,544.50	224.140000	134,484.00	24,939.50	0.32
			Base	182.574167	109,544.50	224.140000	134,484.00	24,939.50	0.13
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		2,500.000	Local	20.680000	51,700.00	21.280000	53,200.00	1,500.00	0.13
			Base	20.680000	51,700.00	21.280000	53,200.00	1,500.00	0.05
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		2,200.000	Local	64.724077	142,392.97	77.090000	169,598.00	27,205.03	0.40
			Base	64.724077	142,392.97	77.090000	169,598.00	27,205.03	0.17
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		4,000.000	Local	129.036323	516,145.29	235.770000	943,080.00	426,934.71	2.24
			Base	129.036323	516,145.29	235.770000	943,080.00	426,934.71	0.92
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		400.000	Local	99.980000	39,992.00	155.220000	62,088.00	22,096.00	0.15
			Base	99.980000	39,992.00	155.220000	62,088.00	22,096.00	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		1,200.000	Local	42.270000	50,724.00	88.210000	105,852.00	55,128.00	0.25
			Base	42.270000	50,724.00	88.210000	105,852.00	55,128.00	0.10
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		700.000	Local	117.670000	82,369.00	144.360000	101,052.00	18,683.00	0.24
			Base	117.670000	82,369.00	144.360000	101,052.00	18,683.00	0.10
60770K107	MODERNA INC COMMON STOCK USD.0001								
		300.000	Local	150.310000	45,093.00	130.950000	39,285.00	-5,808.00	0.09
			Base	150.310000	45,093.00	130.950000	39,285.00	-5,808.00	0.04
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		1,000.000	Local	91.382000	91,382.00	51.150000	51,150.00	-40,232.00	0.12
			Base	91.382000	91,382.00	51.150000	51,150.00	-40,232.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		3,200.000	Local	49.310344	157,793.10	58.530000	187,296.00	29,502.90	0.44
			Base	49.310344	157,793.10	58.530000	187,296.00	29,502.90	0.18
61174X109	MONSTER BEVERAGE 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
		1,800.000	Local	64.550000	116,190.00	91.090000	163,962.00	47,772.00	0.39
			Base	64.550000	116,190.00	91.090000	163,962.00	47,772.00	0.16
615369105	MOODY S CORP COMMON STOCK USD.01								
		300.000	Local	118.807500	35,642.25	298.610000	89,583.00	53,940.75	0.21
			Base	118.807500	35,642.25	298.610000	89,583.00	53,940.75	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		1,500.000	Local	43.636900	65,455.35	77.660000	116,490.00	51,034.65	0.28
			Base	43.636900	65,455.35	77.660000	116,490.00	51,034.65	0.11
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		300.000	Local	138.130000	41,439.00	188.050000	56,415.00	14,976.00	0.13
			Base	138.130000	41,439.00	188.050000	56,415.00	14,976.00	0.06
62914V106	NIO INC ADR ADR USD.00025								
		1,000.000	Local	42.010000	42,010.00	38.980000	38,980.00	-3,030.00	0.09
			Base	42.010000	42,010.00	38.980000	38,980.00	-3,030.00	0.04
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		1,500.000	Local	34.689413	52,034.12	37.730000	56,595.00	4,560.88	0.13
			Base	34.689413	52,034.12	37.730000	56,595.00	4,560.88	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		300.000	Local	155.855700	46,756.71	521.660000	156,498.00	109,741.29	0.37
			Base	155.855700	46,756.71	521.660000	156,498.00	109,741.29	0.15
64110W102	NETEASE INC ADR ADR USD.0001								
		1,100.000	Local	85.657273	94,223.00	103.260000	113,586.00	19,363.00	0.27
			Base	85.657273	94,223.00	103.260000	113,586.00	19,363.00	0.11
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		300.000	Local	126.010000	37,803.00	97.250000	29,175.00	-8,628.00	0.07
			Base	126.010000	37,803.00	97.250000	29,175.00	-8,628.00	0.03
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
		12,900.000	Local	7.716474	99,542.51	4.910000	63,339.00	-36,203.51	0.15
			Base	7.716474	99,542.51	4.910000	63,339.00	-36,203.51	0.06
651639106	NEWMONT CORP COMMON STOCK USD1.6								

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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
		1,500.000	Local	40.413380	60,620.07	60.270000	90,405.00	29,784.93	0.21
			Base	40.413380	60,620.07	60.270000	90,405.00	29,784.93	0.09
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		7,500.000	Local	48.130527	360,978.95	75.610000	567,075.00	206,096.05	1.35
			Base	48.130527	360,978.95	75.610000	567,075.00	206,096.05	0.56
654106103	NIKE INC CL B COMMON STOCK								
		900.000	Local	54.341100	48,906.99	132.890000	119,601.00	70,694.01	0.28
			Base	54.341100	48,906.99	132.890000	119,601.00	70,694.01	0.12
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		200.000	Local	245.477500	49,095.50	323.640000	64,728.00	15,632.50	0.15
			Base	245.477500	49,095.50	323.640000	64,728.00	15,632.50	0.06
670346105	NUCOR CORP COMMON STOCK USD.4								
		1,300.000	Local	47.177877	61,331.24	80.270000	104,351.00	43,019.76	0.25
			Base	47.177877	61,331.24	80.270000	104,351.00	43,019.76	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		300.000	Local	193.930667	58,179.20	533.930000	160,179.00	101,999.80	0.38
			Base	193.930667	58,179.20	533.930000	160,179.00	101,999.80	0.16
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		1,900.000	Local	30.280000	57,532.00	32.360000	61,484.00	3,952.00	0.15
			Base	30.280000	57,532.00	32.360000	61,484.00	3,952.00	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		100.000	Local	248.430000	24,843.00	507.250000	50,725.00	25,882.00	0.12
			Base	248.430000	24,843.00	507.250000	50,725.00	25,882.00	0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		2,500.000	Local	10.210000	25,525.00	26.620000	66,550.00	41,025.00	0.16
			Base	10.210000	25,525.00	26.620000	66,550.00	41,025.00	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		700.000	Local	83.176300	58,223.41	74.150000	51,905.00	-6,318.41	0.12
			Base	83.176300	58,223.41	74.150000	51,905.00	-6,318.41	0.05
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								

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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
		1,000.000	Local	42.130000	42,130.00	36.630000	36,630.00	-5,500.00	0.09
			Base	42.130000	42,130.00	36.630000	36,630.00	-5,500.00	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
		1,500.000	Local	26.590000	39,885.00	50.660000	75,990.00	36,105.00	0.18
			Base	26.590000	39,885.00	50.660000	75,990.00	36,105.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01								
		1,000.000	Local	45.426100	45,426.10	70.170000	70,170.00	24,743.90	0.17
			Base	45.426100	45,426.10	70.170000	70,170.00	24,743.90	0.07
69331C108	P G + E CORP COMMON STOCK								
		4,300.000	Local	9.110000	39,173.00	11.710000	50,353.00	11,180.00	0.12
			Base	9.110000	39,173.00	11.710000	50,353.00	11,180.00	0.05
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		700.000	Local	130.605686	91,423.98	175.410000	122,787.00	31,363.02	0.29
			Base	130.605686	91,423.98	175.410000	122,787.00	31,363.02	0.12
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		500.000	Local	109.580900	54,790.45	150.260000	75,130.00	20,339.55	0.18
			Base	109.580900	54,790.45	150.260000	75,130.00	20,339.55	0.07
69351T106	PPL CORP COMMON STOCK USD.01								
		2,600.000	Local	38.120800	99,114.08	28.840000	74,984.00	-24,130.08	0.18
			Base	38.120800	99,114.08	28.840000	74,984.00	-24,130.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0								
		1,100.000	Local	67.054300	73,759.73	92.920000	102,212.00	28,452.27	0.24
			Base	67.054300	73,759.73	92.920000	102,212.00	28,452.27	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		500.000	Local	49.238000	24,619.00	242.840000	121,420.00	96,801.00	0.29
			Base	49.238000	24,619.00	242.840000	121,420.00	96,801.00	0.12
70614W100	PELOTON INTERACTIVE INC A COMMON STOCK USD.000025								
		500.000	Local	117.630000	58,815.00	112.440000	56,220.00	-2,595.00	0.13
			Base	117.630000	58,815.00	112.440000	56,220.00	-2,595.00	0.06
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
		236.000	Local	296.563220	69,988.92	314.946260	74,327.32	4,338.40	0.18
			Base	296.563220	69,988.92	314.946260	74,327.32	4,338.40	0.07
713448108	PEPSICO INC COMMON STOCK USD.017								
		2,900.000	Local	117.298114	340,164.53	141.450000	410,205.00	70,040.47	0.97
			Base	117.298114	340,164.53	141.450000	410,205.00	70,040.47	0.40
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		500.000	Local	127.010000	63,505.00	128.290000	64,145.00	640.00	0.15
			Base	127.010000	63,505.00	128.290000	64,145.00	640.00	0.06
717081103	PFIZER INC COMMON STOCK USD.05								
		5,100.000	Local	31.548353	160,896.60	36.230000	184,773.00	23,876.40	0.44
			Base	31.548353	160,896.60	36.230000	184,773.00	23,876.40	0.18
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		5,000.000	Local	87.506062	437,530.31	88.740000	443,700.00	6,169.69	1.05
			Base	87.506062	437,530.31	88.740000	443,700.00	6,169.69	0.43
718546104	PHILLIPS 66 COMMON STOCK								
		1,100.000	Local	76.424136	84,066.55	81.540000	89,694.00	5,627.45	0.21
			Base	76.424136	84,066.55	81.540000	89,694.00	5,627.45	0.09
722304102	PINDUODUO INC ADR ADR USD.00002								
		300.000	Local	84.400000	25,320.00	133.880000	40,164.00	14,844.00	0.10
			Base	84.400000	25,320.00	133.880000	40,164.00	14,844.00	0.04
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		900.000	Local	96.460000	86,814.00	81.350000	73,215.00	-13,599.00	0.17
			Base	96.460000	86,814.00	81.350000	73,215.00	-13,599.00	0.07
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		400.000	Local	165.576700	66,230.68	158.820000	63,528.00	-2,702.68	0.15
			Base	165.576700	66,230.68	158.820000	63,528.00	-2,702.68	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		500.000	Local	104.212080	52,106.04	171.600000	85,800.00	33,693.96	0.20
			Base	104.212080	52,106.04	171.600000	85,800.00	33,693.96	0.08
742718109	PROCTER + GAMBLE CO/THE 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
		4,900.000	Local	97.126063	475,917.71	135.430000	663,607.00	187,689.29	1.58
			Base	97.126063	475,917.71	135.430000	663,607.00	187,689.29	0.65
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		300.000	Local	77.420000	23,226.00	95.610000	28,683.00	5,457.00	0.07
			Base	77.420000	23,226.00	95.610000	28,683.00	5,457.00	0.03
74340W103	PROLOGIS INC REIT USD.01								
		2,880.000	Local	64.906861	186,931.76	106.000000	305,280.00	118,348.24	0.72
			Base	64.906861	186,931.76	106.000000	305,280.00	118,348.24	0.30
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		1,900.000	Local	47.808537	90,836.22	60.210000	114,399.00	23,562.78	0.27
			Base	47.808537	90,836.22	60.210000	114,399.00	23,562.78	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		600.000	Local	214.921850	128,953.11	246.760000	148,056.00	19,102.89	0.35
			Base	214.921850	128,953.11	246.760000	148,056.00	19,102.89	0.15
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		1,100.000	Local	127.899173	140,689.09	132.590000	145,849.00	5,159.91	0.35
			Base	127.899173	140,689.09	132.590000	145,849.00	5,159.91	0.14
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		766.000	Local	68.694373	52,619.89	77.270000	59,188.82	6,568.93	0.14
			Base	68.694373	52,619.89	77.270000	59,188.82	6,568.93	0.06
756109104	REALTY INCOME CORP REIT USD1.0								
		2,700.000	Local	57.740267	155,898.72	63.500000	171,450.00	15,551.28	0.41
			Base	57.740267	155,898.72	63.500000	171,450.00	15,551.28	0.17
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		100.000	Local	604.680000	60,468.00	473.140000	47,314.00	-13,154.00	0.11
			Base	604.680000	60,468.00	473.140000	47,314.00	-13,154.00	0.05
77543R102	ROKU INC COMMON STOCK USD.0001								
		100.000	Local	368.520000	36,852.00	325.770000	32,577.00	-4,275.00	0.08
			Base	368.520000	36,852.00	325.770000	32,577.00	-4,275.00	0.03
78409V104	S+P GLOBAL 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
			400.000	136.534300	54,613.72	352.870000	141,148.00	86,534.28	0.34
		Base		136.534300	54,613.72	352.870000	141,148.00	86,534.28	0.14
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
			600.000	175.176667	105,106.00	277.550000	166,530.00	61,424.00	0.40
		Base		175.176667	105,106.00	277.550000	166,530.00	61,424.00	0.16
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
			700.000	158.897143	111,228.00	211.870000	148,309.00	37,081.00	0.35
		Base		158.897143	111,228.00	211.870000	148,309.00	37,081.00	0.15
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
			3,300.000	29.577330	97,605.19	27.190000	89,727.00	-7,878.19	0.21
		Base		29.577330	97,605.19	27.190000	89,727.00	-7,878.19	0.09
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
			2,400.000	56.170425	134,809.02	65.180000	156,432.00	21,622.98	0.37
		Base		56.170425	134,809.02	65.180000	156,432.00	21,622.98	0.15
816851109	SEMPRA ENERGY COMMON STOCK								
			1,000.000	119.695560	119,695.56	132.580000	132,580.00	12,884.44	0.31
		Base		119.695560	119,695.56	132.580000	132,580.00	12,884.44	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001								
			100.000	393.010000	39,301.00	500.110000	50,011.00	10,710.00	0.12
		Base		393.010000	39,301.00	500.110000	50,011.00	10,710.00	0.05
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
			200.000	378.777450	75,755.49	738.010000	147,602.00	71,846.51	0.35
		Base		378.777450	75,755.49	738.010000	147,602.00	71,846.51	0.14
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
			1,300.000	125.514985	163,169.48	113.770000	147,901.00	-15,268.48	0.35
		Base		125.514985	163,169.48	113.770000	147,901.00	-15,268.48	0.14
832696405	JM SMUCKER CO/THE COMMON STOCK								
			300.000	106.390000	31,917.00	126.530000	37,959.00	6,042.00	0.09
		Base		106.390000	31,917.00	126.530000	37,959.00	6,042.00	0.04
83304A106	SNAP INC A COMMON STOCK USD.00001								

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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	48.860000	39,088.00	52.290000	41,832.00	2,744.00	0.10
		Base		48.860000	39,088.00	52.290000	41,832.00	2,744.00	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	3,600.000	51.598911	185,756.08	62.160000	223,776.00	38,019.92	0.53
		Base		51.598911	185,756.08	62.160000	223,776.00	38,019.92	0.22
848637104	SPLUNK INC COMMON STOCK USD.001								
		Local	200.000	191.820000	38,364.00	135.480000	27,096.00	-11,268.00	0.06
		Base		191.820000	38,364.00	135.480000	27,096.00	-11,268.00	0.03
852234103	SQUARE INC A COMMON STOCK USD.0000001								
		Local	300.000	102.470000	30,741.00	227.050000	68,115.00	37,374.00	0.16
		Base		102.470000	30,741.00	227.050000	68,115.00	37,374.00	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	1,000.000	60.520900	60,520.90	109.270000	109,270.00	48,749.10	0.26
		Base		60.520900	60,520.90	109.270000	109,270.00	48,749.10	0.11
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	900.000	84.229200	75,806.28	84.010000	75,609.00	-197.28	0.18
		Base		84.229200	75,806.28	84.010000	75,609.00	-197.28	0.07
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	400.000	135.409100	54,163.64	243.580000	97,432.00	43,268.36	0.23
		Base		135.409100	54,163.64	243.580000	97,432.00	43,268.36	0.10
866674104	SUN COMMUNITIES INC REIT USD.01								
		Local	500.000	129.036000	64,518.00	150.040000	75,020.00	10,502.00	0.18
		Base		129.036000	64,518.00	150.040000	75,020.00	10,502.00	0.07
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	2,000.000	28.799200	57,598.40	40.660000	81,320.00	23,721.60	0.19
		Base		28.799200	57,598.40	40.660000	81,320.00	23,721.60	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	3,200.000	62.881763	201,221.64	78.740000	251,968.00	50,746.36	0.60
		Base		62.881763	201,221.64	78.740000	251,968.00	50,746.36	0.25
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								

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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
		1,300.000	Local	39.357700	51,165.01	66.150000	85,995.00	34,829.99	0.20
			Base	39.357700	51,165.01	66.150000	85,995.00	34,829.99	0.08
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		800.000	Local	122.915000	98,332.00	125.290000	100,232.00	1,900.00	0.24
			Base	122.915000	98,332.00	125.290000	100,232.00	1,900.00	0.10
874080104	TAL EDUCATION GROUP ADR ADR								
		900.000	Local	25.550000	22,995.00	53.850000	48,465.00	25,470.00	0.12
			Base	25.550000	22,995.00	53.850000	48,465.00	25,470.00	0.05
87612E106	TARGET CORP COMMON STOCK USD.0833								
		400.000	Local	125.670000	50,268.00	198.070000	79,228.00	28,960.00	0.19
			Base	125.670000	50,268.00	198.070000	79,228.00	28,960.00	0.08
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		100.000	Local	356.080000	35,608.00	415.460000	41,546.00	5,938.00	0.10
			Base	356.080000	35,608.00	415.460000	41,546.00	5,938.00	0.04
88160R101	TESLA INC COMMON STOCK USD.001								
		500.000	Local	57.642000	28,821.00	667.930000	333,965.00	305,144.00	0.79
			Base	57.642000	28,821.00	667.930000	333,965.00	305,144.00	0.33
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
		4,100.000	Local	8.890000	36,449.00	11.540000	47,314.00	10,865.00	0.11
			Base	8.890000	36,449.00	11.540000	47,314.00	10,865.00	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		700.000	Local	79.762700	55,833.89	188.990000	132,293.00	76,459.11	0.31
			Base	79.762700	55,833.89	188.990000	132,293.00	76,459.11	0.13
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		400.000	Local	270.824650	108,329.86	456.380000	182,552.00	74,222.14	0.43
			Base	270.824650	108,329.86	456.380000	182,552.00	74,222.14	0.18
88579Y101	3M CO COMMON STOCK USD.01								
		700.000	Local	165.560000	115,892.00	192.680000	134,876.00	18,984.00	0.32
			Base	165.560000	115,892.00	192.680000	134,876.00	18,984.00	0.13
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.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
		100.000	Local	428.020000	42,802.00	587.920000	58,792.00	15,990.00	0.14
			Base	428.020000	42,802.00	587.920000	58,792.00	15,990.00	0.06
90184L102	TWITTER INC COMMON STOCK USD.000005								
		600.000	Local	31.580000	18,948.00	63.630000	38,178.00	19,230.00	0.09
			Base	31.580000	18,948.00	63.630000	38,178.00	19,230.00	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		700.000	Local	83.240000	58,268.00	74.300000	52,010.00	-6,258.00	0.12
			Base	83.240000	58,268.00	74.300000	52,010.00	-6,258.00	0.05
902653104	UDR INC REIT USD.01								
		2,100.000	Local	46.156314	96,928.26	43.860000	92,106.00	-4,822.26	0.22
			Base	46.156314	96,928.26	43.860000	92,106.00	-4,822.26	0.09
902681105	UGI CORP COMMON STOCK								
		1,400.000	Local	43.420000	60,788.00	41.010000	57,414.00	-3,374.00	0.14
			Base	43.420000	60,788.00	41.010000	57,414.00	-3,374.00	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		1,200.000	Local	52.557100	63,068.52	55.310000	66,372.00	3,303.48	0.16
			Base	52.557100	63,068.52	55.310000	66,372.00	3,303.48	0.07
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		700.000	Local	30.010000	21,007.00	54.510000	38,157.00	17,150.00	0.09
			Base	30.010000	21,007.00	54.510000	38,157.00	17,150.00	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		500.000	Local	111.116700	55,558.35	220.410000	110,205.00	54,646.65	0.26
			Base	111.116700	55,558.35	220.410000	110,205.00	54,646.65	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		800.000	Local	95.844325	76,675.46	169.990000	135,992.00	59,316.54	0.32
			Base	95.844325	76,675.46	169.990000	135,992.00	59,316.54	0.13
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		1,000.000	Local	196.455040	196,455.04	372.070000	372,070.00	175,614.96	0.88
			Base	196.455040	196,455.04	372.070000	372,070.00	175,614.96	0.36
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.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
		900.000	Local	56.206000	50,585.40	71.600000	64,440.00	13,854.60	0.15
			Base	56.206000	50,585.40	71.600000	64,440.00	13,854.60	0.06
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
		200.000	Local	234.510000	46,902.00	261.240000	52,248.00	5,346.00	0.12
			Base	234.510000	46,902.00	261.240000	52,248.00	5,346.00	0.05
92276F100	VENTAS INC REIT USD.25								
		2,700.000	Local	52.419556	141,532.80	53.340000	144,018.00	2,485.20	0.34
			Base	52.419556	141,532.80	53.340000	144,018.00	2,485.20	0.14
92339V308	VEREIT INC REIT USD.01								
		1,820.000	Local	32.400000	58,968.00	38.620000	70,288.40	11,320.40	0.17
			Base	32.400000	58,968.00	38.620000	70,288.40	11,320.40	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		2,400.000	Local	49.739021	119,373.65	58.150000	139,560.00	20,186.35	0.33
			Base	49.739021	119,373.65	58.150000	139,560.00	20,186.35	0.14
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		400.000	Local	219.720000	87,888.00	214.890000	85,956.00	-1,932.00	0.20
			Base	219.720000	87,888.00	214.890000	85,956.00	-1,932.00	0.08
925652109	VICI PROPERTIES INC REIT USD.01								
		4,500.000	Local	25.073389	112,830.25	28.240000	127,080.00	14,249.75	0.30
			Base	25.073389	112,830.25	28.240000	127,080.00	14,249.75	0.12
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		700.000	Local	92.633200	64,843.24	211.730000	148,211.00	83,367.76	0.35
			Base	92.633200	64,843.24	211.730000	148,211.00	83,367.76	0.15
92840M102	VISTRA CORP COMMON STOCK USD.01								
		2,900.000	Local	24.010000	69,629.00	17.680000	51,272.00	-18,357.00	0.12
			Base	24.010000	69,629.00	17.680000	51,272.00	-18,357.00	0.05
929042109	VORNADO REALTY TRUST REIT USD.04								
		1,100.000	Local	75.654118	83,219.53	45.390000	49,929.00	-33,290.53	0.12
			Base	75.654118	83,219.53	45.390000	49,929.00	-33,290.53	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								

& 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	300.000	128.427500	38,528.25	168.750000	50,625.00	12,096.75	0.12
		Base		128.427500	38,528.25	168.750000	50,625.00	12,096.75	0.05
92936U109	WP CAREY INC REIT USD.001								
		Local	2,000.000	70.810665	141,621.33	70.760000	141,520.00	-101.33	0.34
		Base		70.810665	141,621.33	70.760000	141,520.00	-101.33	0.14
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	1,100.000	62.003318	68,203.65	93.590000	102,949.00	34,745.35	0.24
		Base		62.003318	68,203.65	93.590000	102,949.00	34,745.35	0.10
931142103	WALMART INC COMMON STOCK USD.1								
		Local	9,300.000	99.031576	920,993.66	135.830000	1,263,219.00	342,225.34	3.00
		Base		99.031576	920,993.66	135.830000	1,263,219.00	342,225.34	1.24
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	4,800.000	68.049681	326,638.47	54.900000	263,520.00	-63,118.47	0.63
		Base		68.049681	326,638.47	54.900000	263,520.00	-63,118.47	0.26
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	2,100.000	55.405100	116,350.71	39.070000	82,047.00	-34,303.71	0.19
		Base		55.405100	116,350.71	39.070000	82,047.00	-34,303.71	0.08
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	1,900.000	55.029863	104,556.74	71.630000	136,097.00	31,540.26	0.32
		Base		55.029863	104,556.74	71.630000	136,097.00	31,540.26	0.13
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	3,700.000	32.993500	122,075.95	35.600000	131,720.00	9,644.05	0.31
		Base		32.993500	122,075.95	35.600000	131,720.00	9,644.05	0.13
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	2,100.000	30.396200	63,832.02	23.690000	49,749.00	-14,083.02	0.12
		Base		30.396200	63,832.02	23.690000	49,749.00	-14,083.02	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	2,200.000	44.825500	98,616.10	66.510000	146,322.00	47,705.90	0.35
		Base		44.825500	98,616.10	66.510000	146,322.00	47,705.90	0.14
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								

& 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
		900.000	Local	39.610000	35,649.00	59.210000	53,289.00	17,640.00	0.13
			Base	39.610000	35,649.00	59.210000	53,289.00	17,640.00	0.05
98887Q104	ZAI LAB LTD ADR ADR USD.00006								
		484.000	Local	107.084298	51,828.80	133.430000	64,580.12	12,751.32	0.15
			Base	107.084298	51,828.80	133.430000	64,580.12	12,751.32	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		300.000	Local	118.268900	35,480.67	160.080000	48,024.00	12,543.33	0.11
			Base	118.268900	35,480.67	160.080000	48,024.00	12,543.33	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
		500.000	Local	134.180000	67,090.00	157.480000	78,740.00	11,650.00	0.19
			Base	134.180000	67,090.00	157.480000	78,740.00	11,650.00	0.08
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001								
		1,800.000	Local	37.240000	67,032.00	29.150000	52,470.00	-14,562.00	0.12
			Base	37.240000	67,032.00	29.150000	52,470.00	-14,562.00	0.05
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
		100.000	Local	391.500000	39,150.00	321.290000	32,129.00	-7,021.00	0.08
			Base	391.500000	39,150.00	321.290000	32,129.00	-7,021.00	0.03
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								
		393.000	Local	159.262875	62,590.31	197.500000	77,617.50	15,027.19	0.18
			Base	159.262875	62,590.31	197.500000	77,617.50	15,027.19	0.08
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
		19,680.000	Local	2.858485	56,254.99	3.848697	75,742.36	19,487.37	0.18
			Base	2.858485	56,254.99	3.848697	75,742.36	19,487.37	0.07
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		3,700.000	Local	8.197643	30,331.28	11.680000	43,216.00	12,884.72	0.10
			Base	8.197643	30,331.28	11.680000	43,216.00	12,884.72	0.04
G0403H108	AON PLC CLASS A COMMON STOCK								
		200.000	Local	187.680000	37,536.00	230.110000	46,022.00	8,486.00	0.11
			Base	187.680000	37,536.00	230.110000	46,022.00	8,486.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								

& 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
		400.000	Local	120.705000	48,282.00	276.250000	110,500.00	62,218.00	0.26
			Base	120.705000	48,282.00	276.250000	110,500.00	62,218.00	0.11
G25839104	COCA COLA EUROPEAN PARTNERS COMMON STOCK EUR.01								
		1,000.000	Local	54.210560	54,210.56	52.160000	52,160.00	-2,050.56	0.12
			Base	54.210560	54,210.56	52.160000	52,160.00	-2,050.56	0.05
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		400.000	Local	75.926200	30,370.48	138.280000	55,312.00	24,941.52	0.13
			Base	75.926200	30,370.48	138.280000	55,312.00	24,941.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		1,000.000	Local	161.740000	161,740.00	280.140000	280,140.00	118,400.00	0.66
			Base	161.740000	161,740.00	280.140000	280,140.00	118,400.00	0.27
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		2,000.000	Local	97.203360	194,406.72	118.130000	236,260.00	41,853.28	0.56
			Base	97.203360	194,406.72	118.130000	236,260.00	41,853.28	0.23
H1467J104	CHUBB LTD COMMON STOCK								
		300.000	Local	137.678600	41,303.58	157.970000	47,391.00	6,087.42	0.11
			Base	137.678600	41,303.58	157.970000	47,391.00	6,087.42	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
		1,000.000	Local	109.942710	109,942.71	111.970000	111,970.00	2,027.29	0.27
			Base	109.942710	109,942.71	111.970000	111,970.00	2,027.29	0.11
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
		700.000	Local	133.272400	93,290.68	129.340000	90,538.00	-2,752.68	0.21
			Base	133.272400	93,290.68	129.340000	90,538.00	-2,752.68	0.09
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
		400.000	Local	143.892000	57,556.80	279.220000	111,688.00	54,131.20	0.27
			Base	143.892000	57,556.80	279.220000	111,688.00	54,131.20	0.11
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		800.000	Local	106.585000	85,268.00	201.340000	161,072.00	75,804.00	0.38
			Base	106.585000	85,268.00	201.340000	161,072.00	75,804.00	0.16

& 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 Total									
		Local	507,414.000		30,376,233.45		40,852,722.63	10,476,489.18	96.98
		Base			30,376,233.45		40,852,722.63	10,476,489.18	40.03
YUAN RENMINBI								Exchange Rate:	6.555000
BD5CFF901	HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0								
		Local	138,600.000	5.282796	732,195.54	4.130000	572,418.00	-159,777.54	11.70
		Base		0.746400	103,451.06	0.630053	87,325.40	-16,125.66	0.09
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0								
		Local	3,100.000	252.829539	783,771.57	267.980000	830,738.00	46,966.43	16.99
		Base		38.827561	120,365.44	40.881770	126,733.49	6,368.05	0.12
BF2DZL902	NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0								
		Local	7,930.000	45.884658	363,865.34	40.000000	317,200.00	-46,665.34	6.49
		Base		6.482990	51,410.11	6.102212	48,390.54	-3,019.57	0.05
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0								
		Local	1,600.000	314.785788	503,657.26	322.170000	515,472.00	11,814.74	10.54
		Base		48.342313	77,347.70	49.148741	78,637.99	1,290.29	0.08
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
		Local	600.000	1,138.033183	682,819.91	2,009.000000	1,205,400.00	522,580.09	24.65
		Base		161.813333	97,088.00	306.483600	183,890.16	86,802.16	0.18
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0								
		Local	34,200.000	23.711527	810,934.23	23.890000	817,038.00	6,103.77	16.70
		Base		3.641429	124,536.86	3.644546	124,643.48	106.62	0.12
BP3R94905	CHINA NATIONAL SOFTWARE A COMMON STOCK CNY1.0								
		Local	10,200.000	76.308878	778,350.56	53.550000	546,210.00	-232,140.56	11.17
		Base		11.784974	120,206.73	8.169336	83,327.23	-36,879.50	0.08
YUAN RENMINBI Total									
		Local	196,230.000		4,655,594.41		4,804,476.00	148,881.59	98.23
		Base			694,405.90		732,948.29	38,542.39	0.72

& 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
EQUITY Total								
		9,164,918.000	Base	82,640,018.33		100,485,138.21	17,845,119.88	98.47

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

Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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								
		68,536,999.420	Base	84,197,026.77		102,039,939.47	17,842,912.70	100.00

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

Books Open

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 LONG									
AUSTRALIAN DOLLAR							Exchange Rate:	1.316569	
ADI1HQR30	SPI 200 FUTURES JUN21 XSFE 20210617						17 Jun 2021		
1.000	25.000	Local	169,150.00	169,429.80	6,766.000000	-279.80	-1,679.80	1,400.00	
		Base	128,477.88		5,139.115382	-212.52	-1,275.89	1,063.37	0.00
AUSTRALIAN DOLLAR Total									
1.000	25.000	Local	169,150.00	169,429.80		-279.80	-1,679.80	1,400.00	
		Base				-212.52	-1,275.89	1,063.37	0.00
EURO CURRENCY							Exchange Rate:	0.852733	
GERMANY									
ADI1PQTW5	EURO STOXX 50 JUN21 XEUR 20210618						18 Jun 2021		
7.000	70.000	Local	270,620.00	264,585.51	3,866.000000	6,034.49	6,454.49	-420.00	
		Base	317,356.08		4,533.658249	7,076.65	7,569.18	-492.53	0.00
GERMANY Total									
7.000	70.000	Local	270,620.00	264,585.51		6,034.49	6,454.49	-420.00	
		Base				7,076.65	7,569.18	-492.53	0.00
EURO CURRENCY Total									
7.000	70.000	Local	270,620.00	264,585.51		6,034.49	6,454.49	-420.00	
		Base				7,076.65	7,569.18	-492.53	0.00
POUND STERLING							Exchange Rate:	0.725374	
ADI1P2QH4	FTSE 100 IDX FUT JUN21 IFLL 20210618						18 Jun 2021		
2.000	20.000	Local	133,590.00	133,745.30	6,679.500000	-155.30	884.70	-1,040.00	
		Base	184,167.06		9,208.353208	-214.10	1,219.65	-1,433.75	0.00
POUND STERLING Total									
2.000	20.000	Local	133,590.00	133,745.30		-155.30	884.70	-1,040.00	
		Base				-214.10	1,219.65	-1,433.75	0.00

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

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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									Exchange Rate:	1.000000	
ADI1PPS40	S+P500 EMINI FUT JUN21 XCME 20210618								18 Jun 2021		
		1.000	50.000	Local	198,370.00	196,653.75	3,967.400000	1,716.25	731.25	985.00	
				Base	198,370.00		3,967.400000	1,716.25	731.25	985.00	0.00
ADI1T99J0	MSCI EMGMKT JUN21 XNLI 20210618								18 Jun 2021		
		2.000	100.000	Local	132,250.00	133,767.44	1,322.500000	-1,517.44	-2,367.44	850.00	
				Base	132,250.00		1,322.500000	-1,517.44	-2,367.44	850.00	0.00
ADI1WBRG7	NIKKEI 225 (CME) JUN21 XCME 20210610								10 Jun 2021		
		1.000	5.000	Local	146,850.00	145,155.02	29,370.000000	1,694.98	1,869.98	-175.00	
				Base	146,850.00		29,370.000000	1,694.98	1,869.98	-175.00	0.00
US DOLLAR Total											
		4.000	155.000	Local	477,470.00	475,576.21		1,893.79	233.79	1,660.00	
				Base				1,893.79	233.79	1,660.00	0.00
FUTURES LONG Total											
		14.000	270.000	Base				8,543.82	7,746.73	797.09	0.00

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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											
		14.000	270.000	Base			8,543.82		7,746.73	797.09	0.00

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

Books Open

Prepared by 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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		4,354.880	Local	1.000000	4,354.88	1.000000	4,354.88	0.00	100.00
			Base	1.000000	4,354.88	1.000000	4,354.88	0.00	100.00
US DOLLAR Total									
		4,354.880	Local		4,354.88		4,354.88	0.00	100.00
			Base		4,354.88		4,354.88	0.00	100.00
CASH Total									
		4,354.880	Base		4,354.88		4,354.88	0.00	100.00

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

Holdings

QS US SMLL CAP EQUITY CIF
RUSSELL
FUND: HBQ3

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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									
		4,354.880	Base		4,354.88		4,354.88	0.00	100.00

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

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						
FFX CONTRACTS RECEIVABLE		342,000.00	0.00	342,000.00		0.00
HB5F20000402: RIVER MERC LC SMA2		266,237.32	0.00	260,538.11	0.08	-5,699.21
BRAZIL REAL						
BRAZIL						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,331,967.00	0.00	-1,331,967.00		0.00
HB5F20000402: RIVER MERC LC SMA2		-240,774.95	0.00	-235,996.69	-0.07	4,778.26
FFX CONTRACTS RECEIVABLE		2,663,934.00	0.00	2,663,934.00		0.00
HB5F20000402: RIVER MERC LC SMA2		483,249.05	0.00	471,597.95	0.14	-11,651.10
SUBTOTAL BRAZIL REAL		**1,331,967.00**	**0.00**	**1,331,967.00**		**0.00**
		242,474.10	**0.00**	**235,601.26**	**0.07**	**-6,872.84**
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		**1,331,967.00**	**0.00**	**1,331,967.00**		**0.00**
		242,474.10	**0.00**	**235,601.26**	**0.07**	**-6,872.84**
CHINESE YUAN RENMINBI						
CHINA						
VAR MARGIN ON SWAPS		4,110.88	0.00	4,110.88		0.00
HB5F20000402: RIVER MERC LC SMA2		632.39	0.00	632.39	0.00	0.00
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
NON-BASE CURRENCY		2,476.75	0.00	2,476.75		0.00
HB5F20000402: RIVER MERC LC SMA2		2,972.61	0.00	2,910.92	0.00	-61.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDIAN RUPEE						
INDIA						
FFX CONTRACTS RECEIVABLE		36,438,455.00	0.00	36,438,455.00		0.00
HB5F20000402: RIVER MERC LC SMA2		488,565.75	0.00	492,145.53	0.14	3,579.78
POUND STERLING						
UNITED KINGDOM						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-194,000.00	0.00	-194,000.00		0.00
HB5F20000402: RIVER MERC LC SMA2		-270,466.36	0.00	-267,682.54	-0.08	2,783.82
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		519,732.94	0.00	519,732.94		0.00
HB5F20000402: RIVER MERC LC SMA2		519,732.94	0.00	519,732.94	0.15	0.00
FFX CONTRACTS RECEIVABLE		511,241.31	0.00	511,241.31		0.00
HB5F20000402: RIVER MERC LC SMA2		511,241.31	0.00	511,241.31	0.15	0.00
CASH		-80.50	0.00	-80.50		0.00
HB5F20000402: RIVER MERC LC SMA2		-80.50	0.00	-80.50	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,238,052.12	0.00	-1,238,052.12		0.00
HB5F20000402: RIVER MERC LC SMA2		-1,238,052.12	0.00	-1,238,052.12	-0.36	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-63,404.18	0.00	-63,404.18		0.00
HB5F20000402: RIVER MERC LC SMA2		-63,404.18	0.00	-63,404.18	-0.02	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 INVESTMENTS PURCHASED		-5,812,154.78	0.00	-5,812,154.78		0.00
	HB5F20000402: RIVER MERC LC SMA2		-5,812,154.78	0.00	-5,812,154.78	-1.70	0.00
	PAYABLE FOR CUSTODIAN FEES		3,796.70	0.00	3,796.70		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,796.70	0.00	3,796.70	0.00	0.00
	CASH - BROKER		-111,509.94	0.00	-111,509.94		0.00
	HB5F20000402: RIVER MERC LC SMA2		-111,509.94	0.00	-111,509.94	-0.03	0.00
	VAR MARGIN ON SWAPS		-171,572.50	0.00	-171,572.50		0.00
	HB5F20000402: RIVER MERC LC SMA2		-171,572.50	0.00	-171,572.50	-0.05	0.00
556,839.790	BLACKROCK LIQ TREAS TR INSTL	100.0000	556,839.79	4.34	556,839.79		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	556,839.79	4.34	556,839.79	0.16	0.00
	HB5F20000402: RIVER MERC LC SMA2						
703,000.000	MS ICE CCP COLLAT	100.0000	703,000.00	5.51	703,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	703,000.00	5.51	703,000.00	0.21	0.00
	HB5F20000402: RIVER MERC LC SMA2						
7,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	7,000.00	0.00	7,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	7,000.00	0.00	7,000.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
11,000.000	MORG CCP COLLATERAL	100.0000	11,000.00	0.00	11,000.00		0.00
999MSCC30	VAR RT 01/01/2049 DD 07/01/08	100.0000	11,000.00	0.00	11,000.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
30,990.877	PIMCO FDS	10.0130	310,322.66	8.18	310,311.65		-11.01
72201P613	SHORT TERM FLTG NAV PORT II	10.0130	310,322.66	8.18	310,311.65	0.09	-11.01
	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
90,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	90,000.00	0.00	90,000.00		0.00
999782683	STANLEY	1.0000	90,000.00	0.00	90,000.00	0.03	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			**-4,683,840.62**	**18.03**	**-4,683,851.63**		**-11.01**
			-4,683,840.62	**18.03**	**-4,683,851.63**	**-1.37**	**-11.01**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**-4,683,840.62**	**18.03**	**-4,683,851.63**		**-11.01**
			-4,683,840.62	**18.03**	**-4,683,851.63**	**-1.37**	**-11.01**
TOTAL CASH & CASH EQUIVALENTS							
			-3,953,424.81	**18.03**	**-3,959,705.96**	**-1.16**	**-6,281.15**
FIXED INCOME SECURITIES							
BRAZIL REAL							
BRAZIL							
2,500,000.000	CCP_ZCS. P BRL-CDI 1D CME	-0.4301	0.06	0.00	-10,751.55		-10,751.61
LB9QKGEA3	REC 3.3% 2022 JAN 03	-0.0762	0.01	0.00	-1,905.29	0.00	-1,905.30
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016H54						
-2,500,000.000	CCP_ZCS._P BRL-CDI 1D CME	0.0000	-415.38	0.00	0.00		415.38
LB9QKGEB1	REC 3.3% 2022 JAN 03	0.0000	-75.27	0.00	0.00	0.00	75.27
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016H54						
-2,500,000.000	CCP_ZCS._R BRL-CDI 1D CME	0.0000	-0.01	0.00	0.00		0.01
LB9QKK1T7	PAY 2.89% 2022 JAN 03	0.0000	0.00	0.00	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU017D49						
2,500,000.000	CCP_ZCS. R BRL-CDI 1D CME	0.4371	0.01	0.00	10,928.73		10,928.72
LB9QKK1S9	PAY 2.89% 2022 JAN 03	0.0775	0.00	0.00	1,936.69	0.00	1,936.69
	HB5F20000402: RIVER MERC LC SMA2						
	SWU017D49						
SUBTOTAL BRAZIL			**-415.32**	**0.00**	**177.18**		**592.50**
			-75.26	**0.00**	**31.40**	**0.00**	**106.66**
TOTAL FIXED INCOME SECURITIES BRAZIL REAL			**-415.32**	**0.00**	**177.18**		**592.50**
			-75.26	**0.00**	**31.40**	**0.00**	**106.66**
CHINESE YUAN RENMINBI							

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
CHINA							
210,000.000	CCP_IRS. P CNY-7D FIXING REPO	-1.0269	0.01	245.90	-2,156.46		-2,156.47
FC9QKFB54	REC 2.67% 2025 DEC 16	-0.1567	0.00	37.51	-328.98	0.00	-328.98
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016185						
-210,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-0.92	0.00		0.01
FC9QKFB62	REC 2.67% 2025 DEC 16	0.0000	0.00	-0.14	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016185						
430,000.000	CCP_IRS. P CNY-7D FIXING REPO	-1.4595	0.01	487.73	-6,276.00		-6,276.01
FC9QKFE69	REC 2.59% 2025 DEC 16	-0.2227	0.00	74.41	-957.44	0.00	-957.44
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016276						
-430,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.88	0.00		0.01
FC9QKFE77	REC 2.59% 2025 DEC 16	0.0000	0.00	-0.29	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016276						
600,000.000	CCP_IRS. P CNY-7D FIXING REPO	-0.2180	0.01	711.17	-1,308.05		-1,308.06
FC9QKJTX6	REC 2.88% 2026 MAR 17	-0.0333	0.00	108.49	-199.55	0.00	-199.55
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016YW6						
-600,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-2.47	0.00		0.01
FC9QKJTY4	REC 2.88% 2026 MAR 17	0.0000	0.00	-0.38	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016YW6						
400,000.000	CCP_IRS. P CNY-7D FIXING REPO	-0.6016	0.01	460.68	-2,406.54		-2,406.55
FC9QKKE92	REC 2.8% 2026 MAR 17	-0.0918	0.00	70.28	-367.13	0.00	-367.13
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0171X8						
-400,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.64	0.00		0.01
FC9QKKFA8	REC 2.8% 2026 MAR 17	0.0000	0.00	-0.25	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0171X8						

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	CCP_IRS. P CNY-7D FIXING REPO	-0.5664	0.01	346.44	-1,699.25		-1,699.26
FC9QKKFN0	REC 2.81% 2026 MAR 17	-0.0864	0.00	52.85	-259.23	0.00	-259.23
	HB5F20000402: RIVER MERC LC SMA2						
	SWU017522						
-300,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.23	0.00		0.01
FC9QKKFP5	REC 2.81% 2026 MAR 17	0.0000	0.00	-0.19	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU017522						
SUBTOTAL CHINA			**0.00**	**2,243.78**	**-13,846.30**		**-13,846.30**
			0.00	**342.29**	**-2,112.33**	**0.00**	**-2,112.33**
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI			**0.00**	**2,243.78**	**-13,846.30**		**-13,846.30**
			0.00	**342.29**	**-2,112.33**	**0.00**	**-2,112.33**
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-100,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0680	-87.00	0.00	-68.00		19.00
XX9QKB9RL	PUT JUN 21 000.800 ED 061621	0.0799	-105.05	0.00	-79.92	0.00	25.13
	HB5F20000402: RIVER MERC LC SMA2						
	3175119L9						
-200,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0312	-200.00	0.00	-62.40		137.60
XX9QKB9QE	PUT MAY 21 000.900 ED 05/19/21	0.0367	-242.98	0.00	-73.34	0.00	169.64
	HB5F20000402: RIVER MERC LC SMA2						
	317522PM6						
-100,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0610	-90.00	0.00	-61.00		29.00
XX9QKB9QH	PUT MAY 21 000.700 ED 051921	0.0717	-109.19	0.00	-71.69	0.00	37.50
	HB5F20000402: RIVER MERC LC SMA2						
	3175329T8						
-100,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0240	-35.00	0.00	-24.04		10.96
XX9QKB9EL	CALL MAY 21 000.400 ED 051921	0.0283	-42.46	0.00	-28.25	0.00	14.21
	HB5F20000402: RIVER MERC LC SMA2						
	3175425A2						
-300,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0610	-255.00	0.00	-183.00		72.00
XX9QKB9QF	PUT MAY 21 000.700 ED 051921	0.0717	-307.85	0.00	-215.08	0.00	92.77
	HB5F20000402: RIVER MERC LC SMA2						
	317546646						

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
-400,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0610	-368.75	0.00	-244.00		124.75
XX9QKB9QJ	PUT MAY 21 000.700 ED 051921	0.0717	-444.44	0.00	-286.77	0.00	157.67
	HB5F20000402: RIVER MERC LC SMA2						
	317546D48						
-300,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0240	-115.00	0.00	-72.11		42.89
XX9QKB9EA	CALL MAY 21 000.400 ED 051921	0.0283	-138.84	0.00	-84.75	0.00	54.09
	HB5F20000402: RIVER MERC LC SMA2						
	317547834						
-400,000.000	CDX SP ITRX.EUR.34.1 5YR	0.1110	-441.00	0.00	-444.00		-3.00
XX9QKB9SA	PUT JUL 21 000.750 ED 072121	0.1305	-525.56	0.00	-521.83	0.00	3.73
	HB5F20000402: RIVER MERC LC SMA2						
	31754F6A2						
-400,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0460	-187.00	0.00	-184.00		3.00
XX9QKB9GA	CALL JUL 21 000.400 ED 072121	0.0541	-222.85	0.00	-216.26	0.00	6.59
	HB5F20000402: RIVER MERC LC SMA2						
	31754OPA2						
-200,000.000	CDX SP ITRX.EUR.34.1 5YR	0.1110	-222.00	0.00	-222.00		0.00
XX9QKB9SB	PUT JUL 21 000.750 ED 072121	0.1305	-264.39	0.00	-260.92	0.00	3.47
	HB5F20000402: RIVER MERC LC SMA2						
	31754TD22						
-300,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0312	-300.00	0.00	-93.60		206.40
XX9QKB9QD	PUT MAY 21 000.900 ED 05/19/21	0.0367	-364.47	0.00	-110.01	0.00	254.46
	HB5F20000402: RIVER MERC LC SMA2						
	3175609T9						
-200,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0502	-176.00	0.00	-100.35		75.65
XX9QKB9QP	PUT MAY 21 000.750 ED 051921	0.0590	-215.14	0.00	-117.94	0.00	97.20
	HB5F20000402: RIVER MERC LC SMA2						
	3175930X0						
SUBTOTAL EURO CURRENCY GEOGRAPHIC			**-2,476.75**	**0.00**	**-1,758.50**		**718.25**
			-2,983.22	**0.00**	**-2,066.76**	**0.00**	**916.46**
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			**-2,476.75**	**0.00**	**-1,758.50**		**718.25**
			-2,983.22	**0.00**	**-2,066.76**	**0.00**	**916.46**

POUND STERLING

UNITED KINGDOM

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	BELLIS ACQUISITION CO PLC 144A	100.3800	100,000.00	319.29	100,380.00		380.00
EXBMVMF88	3.250% 02/16/2026	138.4943	138,450.00	440.52	138,494.29	0.04	44.29
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
AUSTRIA							
200,000.000	KLABIN AUSTRIA GMBH 144A	94.8310	200,000.00	1,410.60	189,662.00		-10,338.00
49836AAC8	3.200% 01/12/2031 DD 01/12/21	94.8310	200,000.00	1,410.60	189,662.00	0.06	-10,338.00
	HB5F20000402: RIVER MERC LC SMA2						
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	92.6314	198,252.95	29.56	185,262.71		-12,990.24
872882AG0	1.375% 09/28/2030 DD 09/28/20	92.6314	198,252.95	29.56	185,262.71	0.05	-12,990.24
	HB5F20000402: RIVER MERC LC SMA2						
CANADA							
300,000.000	TECK RESOURCES LTD	122.8180	349,222.16	3,981.60	368,454.10		19,231.94
878742AW5	6.250% 07/15/2041 DD 07/05/11	122.8180	349,222.16	3,981.60	368,454.10	0.11	19,231.94
	HB5F20000402: RIVER MERC LC SMA2						
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	92.7255	198,843.43	897.64	185,451.01		-13,392.42
01609WAZ5	3.150% 02/09/2051 DD 02/09/21	92.7255	198,843.43	897.64	185,451.01	0.05	-13,392.42
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MELCO RESORTS FINANCE LTD 144A	106.2290	206,483.20	3,512.99	212,458.00		5,974.80
58547DAD1	5.375% 12/04/2029 DD 12/04/19	106.2290	206,483.20	3,512.99	212,458.00	0.06	5,974.80
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	SEAGATE HDD CAYMAN 144A	96.1450	100,000.00	1,061.14	96,145.00		-3,855.00
81180WBB6	3.375% 07/15/2031 DD 12/08/20	96.1450	100,000.00	1,061.14	96,145.00	0.03	-3,855.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CAYMAN ISLANDS			**505,326.63**	**5,471.77**	**494,054.01**		**-11,272.62**
			505,326.63	**5,471.77**	**494,054.01**	**0.14**	**-11,272.62**

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
FRANCE							
200,000.000	SOCIETE GENERALE SA 144A	95.9917	199,886.31	604.19	191,983.39		-7,902.92
83368RBB7	3.625% 03/01/2041 DD 03/01/21	95.9917	199,886.31	604.19	191,983.39	0.06	-7,902.92
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BNP PARIBAS SA 144A	99.5000	200,000.00	881.09	199,000.00		-1,000.00
05565ASK0	VAR RT 12/31/2049 DD 02/25/21	99.5000	200,000.00	881.09	199,000.00	0.06	-1,000.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL FRANCE			**399,886.31**	**1,485.28**	**390,983.39**		**-8,902.92**
			399,886.31	**1,485.28**	**390,983.39**	**0.12**	**-8,902.92**
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	91.0555	182,643.68	978.30	182,111.04		-532.64
30216JAF2	2.250% 01/13/2031 DD 01/13/21	91.0555	182,643.68	978.30	182,111.04	0.05	-532.64
	HB5F20000402: RIVER MERC LC SMA2						
JAPAN							
200,000.000	MIZUHO FINANCIAL GROUP INC	94.2428	200,000.00	255.36	188,485.54		-11,514.46
60687YBL2	VAR RT 09/08/2031 DD 09/08/20	94.2428	200,000.00	255.36	188,485.54	0.06	-11,514.46
	HB5F20000402: RIVER MERC LC SMA2						
NETHERLANDS							
200,000.000	PROSUS NV 144A	87.5708	199,993.70	2,410.28	175,141.55		-24,852.15
74365PAE8	3.832% 02/08/2051 DD 12/08/20	87.5708	199,993.70	2,410.28	175,141.55	0.05	-24,852.15
	HB5F20000402: RIVER MERC LC SMA2						
250,000.000	SIEMENS FINANCIERINGSMAAT 144A	96.6727	249,433.76	405.72	241,681.82		-7,751.94
82620KBF9	2.875% 03/11/2041 DD 03/11/21	96.6727	249,433.76	405.72	241,681.82	0.07	-7,751.94
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL NETHERLANDS			**449,427.46**	**2,816.00**	**416,823.37**		**-32,604.09**
			449,427.46	**2,816.00**	**416,823.37**	**0.12**	**-32,604.09**
SAUDI ARABIA							

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	SAUDI ARABIAN OIL CO 144A	90.2069	198,119.50	2,292.93	180,413.75		-17,705.75
80414L2L8	3.250% 11/24/2050 DD 11/24/20	90.2069	198,119.50	2,292.93	180,413.75	0.05	-17,705.75
	HB5F20000402: RIVER MERC LC SMA2						
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	84.5000	100,000.00	217.80	84,500.00		-15,500.00
29135LAN0	2.700% 09/02/2070 DD 09/02/20	84.5000	100,000.00	217.80	84,500.00	0.02	-15,500.00
	HB5F20000402: RIVER MERC LC SMA2						
UNITED KINGDOM							
200,000.000	ANGLO AMERICAN CAPITAL PL 144A	99.1656	199,501.80	231.90	198,331.20		-1,170.60
034863BA7	2.875% 03/17/2031 DD 03/17/21	99.1656	199,501.80	231.90	198,331.20	0.06	-1,170.60
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VODAFONE GROUP PLC	109.8349	238,285.02	342.75	219,669.71		-18,615.31
92857WBU3	4.250% 09/17/2050 DD 09/17/19	109.8349	238,285.02	342.75	219,669.71	0.06	-18,615.31
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	STANDARD CHARTERED PLC 144A	99.6500	200,000.00	2,043.02	199,300.00		-700.00
853254BX7	VAR RT 12/31/2049 DD 01/14/21	99.6500	200,000.00	2,043.02	199,300.00	0.06	-700.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED KINGDOM			**637,786.82**	**2,617.67**	**617,300.91**		**-20,485.91**
			637,786.82	**2,617.67**	**617,300.91**	**0.18**	**-20,485.91**
UNITED STATES							
-100,000.000	CDX.NA.IG.35.1 5YR	0.0429	-115.00	0.00	-42.89		72.11
99QAFP9QD	PUT MAY 21 000.900 ED 051921	0.0429	-115.00	0.00	-42.89	0.00	72.11
	HB5F20000402: RIVER MERC LC SMA2						
	3175DB017						
-300,000.000	CDX SP CDX.NA.IG.35.1 5YR	0.0752	-279.00	0.00	-225.57		53.43
99QAFP9QP	PUT MAY 21 000.750 ED 051921	0.0752	-279.00	0.00	-225.57	0.00	53.43
	HB5F20000402: RIVER MERC LC SMA2						
	3175DB249						

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	CDX SP CDX.NA.IG.36.1 5YR	0.0930	-186.00	0.00	-186.00		0.00
99QAF39RB	PUT JUN 21 000.850 ED 061621	0.0930	-186.00	0.00	-186.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	3175DB561						
-100,000.000	CDX.NA.IG.35.1 5YR	0.0429	-108.75	0.00	-42.90		65.85
99QAFP9QL	PUT MAY 21 000.900 ED 051921	0.0429	-108.75	0.00	-42.90	0.00	65.85
	HB5F20000402: RIVER MERC LC SMA2						
	3175EN036						
-100,000.000	CDX SP CDX.NA.IG.35.1 5YR	0.0369	-121.00	0.00	-36.86		84.14
99QAFP9QH	PUT MAY 21 000.950 ED 051921	0.0369	-121.00	0.00	-36.86	0.00	84.14
	HB5F20000402: RIVER MERC LC SMA2						
	3175SQ687						
-100,000.000	CDX SP CDX.NA.IG.35.1 5YR	0.0507	-120.00	0.00	-50.73		69.27
99QAFP9QG	PUT MAY 21 000.850 ED 051921	0.0507	-120.00	0.00	-50.73	0.00	69.27
	HB5F20000402: RIVER MERC LC SMA2						
	3175ZP137						
-100,000.000	CDX SP CDX.NA.IG.35.1 5YR	0.0140	-45.00	0.00	-13.96		31.04
99QAFP9DF	CALL APR 21 000.450 ED 042121	0.0140	-45.00	0.00	-13.96	0.00	31.04
	HB5F20000402: RIVER MERC LC SMA2						
	3175ZP145						
0.000	CCP_CDX. SP UL CDX.NA.IG.34 CM	0.0000	0.00	-16.67	0.00		0.00
NA9QJVM70	1.000% 00BPS 2025 JUN 20	0.0000	0.00	-16.67	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0J5G6						
2,200,000.000	CCP_CDX. SP UL CDX.NA.IG.35_V1	2.3911	48,719.44	611.09	52,604.20		3,884.76
NA9QKBYV6	1.000% 00BPS 2025 DEC 20	2.3911	48,719.44	611.09	52,604.20	0.02	3,884.76
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JJ30						
-2,200,000.000	CCP_CDX._SP UL CDX.NA.IG.35_V1	0.0000	-0.02	0.00	0.00		0.02
NA9QKBYW4	REC 100BPS 2025 DEC 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JJ30						
400,000.000	CCP_CDS. SP UL THE AES CORPORA	20.0458	79,392.84	555.56	80,183.20		790.36
NA9QKMUV6	REC 500BPS 2025 DEC 20	20.0458	79,392.84	555.56	80,183.20	0.02	790.36
	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
-400,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.02	0.00	0.00		0.02
NA9QKMUW4	REC 500BPS 2025 DEC 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JTH801212021738						
400,000.000	CCP_CDS. SP UL GE CME	0.7444	2,606.37	111.11	2,977.60		371.23
NA9QKT6N6	REC 100BPS 2026 JUN 20	0.7444	2,606.37	111.11	2,977.60	0.00	371.23
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
-400,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.01	0.00	0.00		0.01
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
1,600,000.000	CCP_CDX. SP UL CDX.NA.IG.36 CM	2.3378	35,111.32	444.44	37,404.80		2,293.48
NA9QKUCR7	REC 100BPS 2026 JUN 20	2.3378	35,111.32	444.44	37,404.80	0.01	2,293.48
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JZ9903222021971						
-1,600,000.000	CCP_CDX._SP UL CDX.NA.IG.36 CM	0.0000	-0.05	0.00	0.00		0.05
NA9QKUCS5	REC 100BPS 2026 JUN 20	0.0000	-0.05	0.00	0.00	0.00	0.05
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JZ9903222021971						
100,000.000	AMC NETWORKS INC	97.2500	100,000.00	619.67	97,250.00		-2,750.00
00164VAF0	4.250% 02/15/2029 DD 02/08/21	97.2500	100,000.00	619.67	97,250.00	0.03	-2,750.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	90.7389	99,587.58	348.09	90,738.86		-8,848.72
015271AX7	3.000% 05/18/2051 DD 02/18/21	90.7389	99,587.58	348.09	90,738.86	0.03	-8,848.72
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMFAM HOLDINGS INC 144A	99.1356	100,000.00	158.34	99,135.65		-864.35
03115AAA1	2.805% 03/11/2031 DD 03/11/21	99.1356	100,000.00	158.34	99,135.65	0.03	-864.35
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARCHES BUYER INC 144A	99.8200	100,000.00	1,382.00	99,820.00		-180.00
039524AA1	4.250% 06/01/2028 DD 12/04/20	99.8200	100,000.00	1,382.00	99,820.00	0.03	-180.00
	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
100,000.000	BAT CAPITAL CORP	97.0511	100,000.00	51.31	97,051.07		-2,948.93
05526DBS3	2.726% 03/25/2031 DD 09/25/20	97.0511	100,000.00	51.31	97,051.07	0.03	-2,948.93
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BERKSHIRE HATHAWAY FINANCE COR	85.5853	98,857.32	530.88	85,585.29		-13,272.03
084664CX7	2.500% 01/15/2051 DD 01/15/21	85.5853	98,857.32	530.88	85,585.29	0.02	-13,272.03
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BOEING CO/THE	104.5450	199,868.31	1,208.43	209,090.01		9,221.70
097023DC6	3.625% 02/01/2031 DD 11/02/20	104.5450	199,868.31	1,208.43	209,090.01	0.06	9,221.70
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BP CAPITAL MARKETS AMERICA INC	88.9738	100,000.00	956.00	88,973.81		-11,026.19
10373QBP4	2.939% 06/04/2051 DD 12/04/20	88.9738	100,000.00	956.00	88,973.81	0.03	-11,026.19
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CIGNA CORP	98.1576	99,458.87	265.06	98,157.57		-1,301.30
125523CQ1	3.400% 03/15/2051 DD 03/03/21	98.1576	99,458.87	265.06	98,157.57	0.03	-1,301.30
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CENTERPOINT ENERGY HOUSTON ELE	100.2849	99,603.63	189.21	100,284.91		681.28
15189XAW8	3.350% 04/01/2051 DD 03/11/21	100.2849	99,603.63	189.21	100,284.91	0.03	681.28
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CHURCHILL DOWNS INC 144A	103.4235	206,446.60	2,019.21	206,847.00		400.40
171484AE8	4.750% 01/15/2028 DD 12/27/17	103.4235	206,446.60	2,019.21	206,847.00	0.06	400.40
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DTE ELECTRIC CO	99.3810	99,165.15	26.22	99,381.01		215.86
23338VAP1	3.250% 04/01/2051 DD 03/29/21	99.3810	99,165.15	26.22	99,381.01	0.03	215.86
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DELTA AIR LINES INC	97.4404	99,631.46	1,578.10	97,440.38		-2,191.08
247361ZT8	3.750% 10/28/2029 DD 10/28/19	97.4404	99,631.46	1,578.10	97,440.38	0.03	-2,191.08
	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	DIAMONDBACK ENERGY INC	101.9018	99,669.08	94.64	101,901.76		2,232.68
25278XAQ2	4.400% 03/24/2051 DD 03/24/21	101.9018	99,669.08	94.64	101,901.76	0.03	2,232.68
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQT CORP	107.0000	100,000.00	1,874.91	107,000.00		7,000.00
26884LAL3	5.000% 01/15/2029 DD 11/16/20	107.0000	100,000.00	1,874.91	107,000.00	0.03	7,000.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQM MIDSTREAM PARTNERS LP 144A	97.0000	100,000.00	1,098.27	97,000.00		-3,000.00
26885BAL4	4.750% 01/15/2031 DD 01/08/21	97.0000	100,000.00	1,098.27	97,000.00	0.03	-3,000.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ELECTRONIC ARTS INC	92.2049	99,467.47	403.87	92,204.94		-7,262.53
285512AF6	2.950% 02/15/2051 DD 02/11/21	92.2049	99,467.47	403.87	92,204.94	0.03	-7,262.53
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY LOUISIANA LLC	91.4683	104,377.91	132.60	91,468.29		-12,909.62
29364WBD9	2.900% 03/15/2051 DD 03/06/20	91.4683	104,377.91	132.60	91,468.29	0.03	-12,909.62
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY ARKANSAS LLC	88.1534	99,607.14	783.40	88,153.38		-11,453.76
29366MAB4	2.650% 06/15/2051 DD 09/11/20	88.1534	99,607.14	783.40	88,153.38	0.03	-11,453.76
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FIDELITY NATIONAL INFORMATION	97.9464	99,383.50	181.50	97,946.38		-1,437.12
31620MBT2	2.250% 03/01/2031 DD 03/02/21	97.9464	99,383.50	181.50	97,946.38	0.03	-1,437.12
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FLORIDA ST BRD OF ADMIN FIN CO	99.9184	100,000.00	538.46	99,918.42		-81.58
341271AF1	2.154% 07/01/2030 DD 09/16/20	99.9184	100,000.00	538.46	99,918.42	0.03	-81.58
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GEORGIA POWER CO	95.1658	199,807.02	599.62	190,331.68		-9,475.34
373334KP5	3.250% 03/15/2051 DD 02/26/21	95.1658	199,807.02	599.62	190,331.68	0.06	-9,475.34
	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	GILEAD SCIENCES INC	93.7935	99,771.98	830.02	93,793.45		-5,978.53
375558BY8	1.650% 10/01/2030 DD 09/30/20	93.7935	99,771.98	830.02	93,793.45	0.03	-5,978.53
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HOST HOTELS & RESORTS LP	100.0539	99,616.21	159.97	100,053.90		437.69
44107TAZ9	3.500% 09/15/2030 DD 08/20/20	100.0539	99,616.21	159.97	100,053.90	0.03	437.69
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTEGRIS BAPTIST MEDICAL CENTE	105.2391	100,000.00	484.44	105,239.12		5,239.12
45834QAA7	3.875% 08/15/2050 DD 10/13/20	105.2391	100,000.00	484.44	105,239.12	0.03	5,239.12
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTERPUBLIC GROUP OF COS INC/T	96.9490	99,783.70	321.33	96,949.04		-2,834.66
460690BS8	3.375% 03/01/2041 DD 02/25/21	96.9490	99,783.70	321.33	96,949.04	0.03	-2,834.66
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	LAMAR MEDIA CORP 144A	96.0010	100,000.00	701.46	96,001.00		-3,999.00
513075BX8	3.625% 01/15/2031 DD 01/22/21	96.0010	100,000.00	701.46	96,001.00	0.03	-3,999.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MPT OPERATING PARTNERSHIP LP /	98.0662	200,000.00	319.94	196,132.32		-3,867.68
55342UAM6	3.500% 03/15/2031 DD 12/04/20	98.0662	200,000.00	319.94	196,132.32	0.06	-3,867.68
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NATIONAL FUEL GAS CO	96.2236	99,939.72	289.73	96,223.61		-3,716.11
636180BR1	2.950% 03/01/2031 DD 02/24/21	96.2236	99,939.72	289.73	96,223.61	0.03	-3,716.11
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NATIONAL HEALTH INVESTORS INC	93.3993	99,208.35	548.26	93,399.34		-5,809.01
63633DAF1	3.000% 02/01/2031 DD 01/26/21	93.3993	99,208.35	548.26	93,399.34	0.03	-5,809.01
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NUTRITION & BIOSCIENCES I 144A	97.8630	99,997.94	1,769.76	97,862.96		-2,134.98
67079BAE0	3.268% 11/15/2040 DD 09/16/20	97.8630	99,997.94	1,769.76	97,862.96	0.03	-2,134.98
	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	ORACLE CORP	102.8080	299,412.16	264.48	308,423.93		9,011.77
68389XCB9	4.100% 03/25/2061 DD 03/24/21	102.8080	299,412.16	264.48	308,423.93	0.09	9,011.77
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	99.4816	99,788.21	183.54	99,481.58		-306.63
694308JT5	3.250% 06/01/2031 DD 03/11/21	99.4816	99,788.21	183.54	99,481.58	0.03	-306.63
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PIEDMONT OPERATING PARTNERSHIP	97.2729	98,648.40	393.75	97,272.94		-1,375.46
720198AE0	3.150% 08/15/2030 DD 08/12/20	97.2729	98,648.40	393.75	97,272.94	0.03	-1,375.46
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	PUBLIC SERVICE CO OF COLORADO	95.3690	198,675.30	312.48	190,737.93		-7,937.37
744448CV1	1.875% 06/15/2031 DD 03/01/21	95.3690	198,675.30	312.48	190,737.93	0.06	-7,937.37
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	REXFORD INDUSTRIAL REALTY LP	93.3895	99,238.20	796.49	93,389.46		-5,848.74
76169XAA2	2.125% 12/01/2030 DD 11/16/20	93.3895	99,238.20	796.49	93,389.46	0.03	-5,848.74
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC 144A	93.4570	99,792.13	412.45	93,457.00		-6,335.13
87264ABM6	3.300% 02/15/2051 DD 10/06/20	93.4570	99,792.13	412.45	93,457.00	0.03	-6,335.13
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC 144A	95.2290	99,748.10	1,538.84	95,229.00		-4,519.10
87264ABQ7	3.600% 11/15/2060 DD 10/28/20	95.2290	99,748.10	1,538.84	95,229.00	0.03	-4,519.10
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	100.9050	100,000.00	84.69	100,905.00		905.00
87264ABW4	3.500% 04/15/2031 DD 03/23/21	100.9050	100,000.00	84.69	100,905.00	0.03	905.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS 144A	94.0520	100,000.00	654.55	94,052.00		-5,948.00
87612BBT8	4.000% 01/15/2032 DD 02/02/21	94.0520	100,000.00	654.55	94,052.00	0.03	-5,948.00
	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	U S TREASURY BOND	0.0000	0.00	-111.88	0.00		0.00
912810SN9	1.250% 05/15/2050 DD 05/15/20	0.0000	0.00	-111.88	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
1,310,000.000	U S TREASURY BOND	83.0000	1,095,892.36	8,318.49	1,087,300.00		-8,592.36
912810SS8	1.625% 11/15/2050 DD 11/15/20	83.0000	1,095,892.36	8,318.49	1,087,300.00	0.32	-8,592.36
	HB5F20000402: RIVER MERC LC SMA2						
1,710,000.000	U S TREASURY BOND	84.8281	1,499,054.21	9,158.18	1,450,560.94		-48,493.27
912810ST6	1.375% 11/15/2040 DD 11/15/20	84.8281	1,499,054.21	9,158.18	1,450,560.94	0.42	-48,493.27
	HB5F20000402: RIVER MERC LC SMA2						
2,800,000.000	U S TREASURY BOND	92.8750	2,635,124.60	6,609.11	2,600,500.00		-34,624.60
912810SW9	1.875% 02/15/2041 DD 02/15/21	92.8750	2,635,124.60	6,609.11	2,600,500.00	0.76	-34,624.60
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VERIZON COMMUNICATIONS INC	99.5572	99,105.50	95.40	99,557.18		451.68
92343VGB4	3.550% 03/22/2051 DD 03/22/21	99.5572	99,105.50	95.40	99,557.18	0.03	451.68
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	85.1310	196,838.26	1,448.67	170,261.92		-26,576.34
927804GD0	2.450% 12/15/2050 DD 12/15/20	85.1310	196,838.26	1,448.67	170,261.92	0.05	-26,576.34
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WASHINGTON GAS LIGHT CO	105.1997	116,488.06	166.77	105,199.71		-11,288.35
93884PDY3	3.650% 09/15/2049 DD 09/13/19	105.1997	116,488.06	166.77	105,199.71	0.03	-11,288.35
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	BANK OF AMERICA CORP	111.4492	364,469.50	395.16	334,347.46		-30,122.04
06051GJA8	VAR RT 03/20/2051 DD 03/20/20	111.4492	364,469.50	395.16	334,347.46	0.10	-30,122.04
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	101.7500	200,000.00	664.70	203,500.00		3,500.00
281020AS6	VAR RT 12/31/2049 DD 03/09/21	101.7500	200,000.00	664.70	203,500.00	0.06	3,500.00
	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
100,000.000	HYATT HOTELS CORP	100.7802	100,000.00	274.74	100,780.20		780.20
448579AK8	VAR RT 09/01/2022 DD 09/01/20	100.7802	100,000.00	274.74	100,780.20	0.03	780.20
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	92.9014	200,000.00	470.03	185,802.87		-14,197.13
6174468U6	VAR RT 02/13/2032 DD 11/13/20	92.9014	200,000.00	470.03	185,802.87	0.05	-14,197.13
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	CHARLES SCHWAB CORP/THE	98.1650	400,832.41	1,333.31	392,660.00		-8,172.41
808513BJ3	VAR RT 12/31/2049 DD 12/11/20	98.1650	400,832.41	1,333.31	392,660.00	0.11	-8,172.41
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	WELLS FARGO & CO	100.9900	300,000.00	534.65	302,970.00		2,970.00
949746TD3	VAR RT 12/31/2049 DD 01/26/21	100.9900	300,000.00	534.65	302,970.00	0.09	2,970.00
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMITMENT TO PURCHASE FNMA SI	1.4259	-265.63	0.00	-1,425.90		-1,160.27
01F0129PA	PUT APR 21 098.016 ED 040721	1.4259	-265.63	0.00	-1,425.90	0.00	-1,160.27
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG(OTC)	0.7987	-1,652.34	0.00	-2,396.16		-743.82
01F0209FA	CALL JUN21 100.046875 ED060721	0.7987	-1,652.34	0.00	-2,396.16	0.00	-743.82
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF MTG(OTC)	2.4692	-437.50	0.00	-2,469.22		-2,031.72
01F0209PD	PUT APR 21 102.250 ED 04/07/21	2.4692	-437.50	0.00	-2,469.22	0.00	-2,031.72
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF OTC	0.3906	-390.63	0.00	-390.62		0.01
01F0309RZ	PUT JUN 21 103.914062 ED060721	0.3906	-390.63	0.00	-390.62	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
6,719,029.152	PAPS LONG DURATION CREDIT BOND	12.4200	91,803,859.81	0.00	83,450,342.07		-8,353,517.74
72201P878	PORTFOLIO	12.4200	91,803,859.81	0.00	83,450,342.07	24.36	-8,353,517.74
	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
SUBTOTAL UNITED STATES		**103,872,325.17**	**56,168.83**	**95,233,955.33**		**-8,638,369.84**
		103,872,325.17	**56,168.83**	**95,233,955.33**	**27.86**	**-8,638,369.84**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**107,292,990.68**	**77,725.70**	**98,532,006.15**		**-8,760,984.53**
		107,292,990.68	**77,725.70**	**98,532,006.15**	**28.82**	**-8,760,984.53**
TOTAL FIXED INCOME SECURITIES						
		107,428,382.20	**78,508.51**	**98,666,352.75**	**28.86**	**-8,762,029.45**
FUTURES CONTRACTS						
U.S. DOLLAR						
UNITED STATES						
6.000 US 10YR NOTE FUTURE (CBT)	130.9375	0.00	0.00	-10,500.00		-10,500.00
99F139F1A EXP JUN 21	130.9375	0.00	0.00	-10,500.00	0.00	-10,500.00
HB5F20000402: RIVER MERC LC SMA2						
-106.000 US 5YR NOTE FUTURE (CBT)	123.3984	0.00	0.00	145,890.56		145,890.56
99F183F1A EXP JUN 21	123.3984	0.00	0.00	145,890.56	0.04	145,890.56
HB5F20000402: RIVER MERC LC SMA2						
1.000 US ULTRA BOND (CBT)	181.2188	0.00	0.00	-9,148.44		-9,148.44
99F700F1A EXP JUN 21	181.2188	0.00	0.00	-9,148.44	0.00	-9,148.44
HB5F20000402: RIVER MERC LC SMA2						
-1.000 EURO$ 3YR MID-CRV FUT JUN 24	0.0025	-102.75	0.00	-6.25		96.50
99F9269DA CALL APR 21 099.000 ED 041621	0.0025	-102.75	0.00	-6.25	0.00	96.50
HB5F20000402: RIVER MERC LC SMA2						
-1.000 EURO$ 3YR MID-CRV FUT JUN 24	0.1275	-217.81	0.00	-318.75		-100.94
99F9269PA PUT APR 21 098.500 ED 04/16/21	0.1275	-217.81	0.00	-318.75	0.00	-100.94
HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES		**-320.56**	**0.00**	**125,917.12**		**126,237.68**
		-320.56	**0.00**	**125,917.12**	**0.04**	**126,237.68**
TOTAL FUTURES CONTRACTS U.S. DOLLAR		**-320.56**	**0.00**	**125,917.12**		**126,237.68**
		-320.56	**0.00**	**125,917.12**	**0.04**	**126,237.68**
TOTAL FUTURES CONTRACTS						
		-320.56	**0.00**	**125,917.12**	**0.04**	**126,237.68**

Shares/Par Security ID Link Ref	Description	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 INVESTMENT ADVISORY FEES		-32,605.94	0.00	-32,605.94		0.00
	HB5F20000002: RIVER & MER LONG CR		-32,605.94	0.00	-32,605.94	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,973.12	0.00	-1,973.12		0.00
	HB5F20000002: RIVER & MER LONG CR		-1,973.12	0.00	-1,973.12	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-11,857.62	0.00	-11,857.62		0.00
	HB5F20000002: RIVER & MER LONG CR		-11,857.62	0.00	-11,857.62	0.00	0.00
	CASH		0.31	0.00	0.31		0.00
	HB5F20000002: RIVER & MER LONG CR		0.31	0.00	0.31	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-26,967.47	0.00	-26,967.47		0.00
	HB5F20000002: RIVER & MER LONG CR		-26,967.47	0.00	-26,967.47	-0.01	0.00
2,944,582.600	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,944,582.60	61.71	2,944,582.60		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,944,582.60	61.71	2,944,582.60	0.86	0.00
	HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES			**2,871,178.76**	**61.71**	**2,871,178.76**		**0.00**
			2,871,178.76	**61.71**	**2,871,178.76**	**0.84**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**2,871,178.76**	**61.71**	**2,871,178.76**		**0.00**
			2,871,178.76	**61.71**	**2,871,178.76**	**0.84**	**0.00**
TOTAL CASH & CASH EQUIVALENTS							
			2,871,178.76	**61.71**	**2,871,178.76**	**0.84**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							

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
UNITED STATES						
5,413,000.000 U S TREASURY BD PRIN STRIP	49.9380	3,295,684.86	0.00	2,703,146.38		-592,538.48
912803FG3 0.000% 02/15/2049 DD 02/15/19	49.9380	3,295,684.86	0.00	2,703,146.38	0.79	-592,538.48
HB5F20000002: RIVER & MER LONG CR						
75,122.000 ISHARES 10+ YEAR INV GR CORP	66.6700	5,149,857.56	0.00	5,008,383.74		-141,473.82
464289511 HB5F20000002: RIVER & MER LONG CR	66.6700	5,149,857.56	0.00	5,008,383.74	1.46	-141,473.82
0.000 PIMCO LNG-TRM CRDT BND-INS	0.0000	0.00	18,597.92	0.00		0.00
72201P647 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	18,597.92	0.00	0.00	0.00
3,781,414.242 VANGUARD L/T INV GR-ADM	10.5400	41,251,813.92	264,616.36	39,856,106.11		-1,395,707.81
922031778 HB5F20000002: RIVER & MER LONG CR	10.5400	41,251,813.92	264,616.36	39,856,106.11	11.64	-1,395,707.81
49,276.000 VANGUARD LONG-TERM CORP BOND	101.2500	5,130,557.78	0.00	4,989,195.00		-141,362.78
92206C813 HB5F20000002: RIVER & MER LONG CR	101.2500	5,130,557.78	0.00	4,989,195.00	1.46	-141,362.78
SUBTOTAL UNITED STATES		**54,827,914.12**	**283,214.28**	**52,556,831.23**		**-2,271,082.89**
		54,827,914.12	**283,214.28**	**52,556,831.23**	**15.35**	**-2,271,082.89**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**54,827,914.12**	**283,214.28**	**52,556,831.23**		**-2,271,082.89**
		54,827,914.12	**283,214.28**	**52,556,831.23**	**15.35**	**-2,271,082.89**
TOTAL FIXED INCOME SECURITIES						
		54,827,914.12	**283,214.28**	**52,556,831.23**	**15.35**	**-2,271,082.89**
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,741,237.389 WESTERN ASSET LONG DURATION R2	14.2500	89,700,908.00	0.00	96,062,632.79		6,361,724.79
41026E269 HB5F20000002: RIVER & MER LONG CR	14.2500	89,700,908.00	0.00	96,062,632.79	28.04	6,361,724.79

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
9,077,984.274 WILMINGTON TR COLLECTIVE INVT	10.6000	92,920,016.15	0.00	96,226,633.30		3,306,617.15
97182E477 SLC MGMT U S LONG CR FD FEE CL	10.6000	92,920,016.15	0.00	96,226,633.30	28.09	3,306,617.15
HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES		**182,620,924.15**	**0.00**	**192,289,266.09**		**9,668,341.94**
		182,620,924.15	**0.00**	**192,289,266.09**	**56.13**	**9,668,341.94**
TOTAL EQUITY U.S. DOLLAR		**182,620,924.15**	**0.00**	**192,289,266.09**		**9,668,341.94**
		182,620,924.15	**0.00**	**192,289,266.09**	**56.13**	**9,668,341.94**
TOTAL EQUITY						
		182,620,924.15	**0.00**	**192,289,266.09**	**56.13**	**9,668,341.94**
TOTAL ASSETS - BASE:		**343,794,653.86**	**361,802.53**	**342,549,839.99**	**100.06**	**-1,244,813.87**
NET ASSETS - BASE:				**342,911,642.52**		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,799.91	0.00	-1,799.91		0.00
		-1,799.91	0.00	-1,799.91	0.00	0.00
CASH		2.39	0.00	2.39		0.00
		2.39	0.00	2.39	0.00	0.00
REBATE RECEIVABLE		4,071.48	0.00	4,071.48		0.00
		4,071.48	0.00	4,071.48	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-2,001,595.80	0.00	-2,001,595.80		0.00
		-2,001,595.80	0.00	-2,001,595.80	-0.56	0.00
PAYABLE FOR TRUSTEE FEES		-18,052.13	0.00	-18,052.13		0.00
		-18,052.13	0.00	-18,052.13	-0.01	0.00
MSC PAYABLE - CLASS C2		-432,213.35	0.00	-432,213.35		0.00
		-432,213.35	0.00	-432,213.35	-0.12	0.00
PAYABLE FOR CUSTODIAN FEES		-4,960.00	0.00	-4,960.00		0.00
		-4,960.00	0.00	-4,960.00	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		2,769,028.02	0.00	2,769,028.02		0.00
		2,769,028.02	0.00	2,769,028.02	0.78	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
9,965,020.760 DREYFUS TREAS & AGY CSH CSH MG	100.0000	9,965,020.76	163.42	9,965,020.76		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	9,965,020.76	163.42	9,965,020.76	2.81	0.00
SUBTOTAL UNITED STATES		**10,279,501.46**	**163.42**	**10,279,501.46**		**0.00**
		10,279,501.46	**163.42**	**10,279,501.46**	**2.90**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**10,279,501.46**	**163.42**	**10,279,501.46**		**0.00**
		10,279,501.46	**163.42**	**10,279,501.46**	**2.90**	**0.00**
TOTAL CASH & CASH EQUIVALENTS						
		10,279,501.46	**163.42**	**10,279,501.46**	**2.90**	**0.00**
EQUITY						
U.S. DOLLAR						
BERMUDA						
91,537.000 ALPHA & OMEGA SEMICONDUCTOR LT	32.7000	925,069.74	0.00	2,993,259.90		2,068,190.16
G6331P104	32.7000	925,069.74	0.00	2,993,259.90	0.84	2,068,190.16
CANADA						
362,300.000 BAYTEX ENERGY CORP	1.0340	511,733.00	0.00	374,618.20		-137,114.80
07317Q105	1.0340	511,733.00	0.00	374,618.20	0.11	-137,114.80
37,155.000 SUNOPTA INC	14.7700	88,074.95	0.00	548,779.35		460,704.40
8676EP108	14.7700	88,074.95	0.00	548,779.35	0.15	460,704.40
195,030.000 WESTPORT FUEL SYSTEMS INC	7.1900	392,643.07	0.00	1,402,265.70		1,009,622.63
960908309	7.1900	392,643.07	0.00	1,402,265.70	0.40	1,009,622.63
SUBTOTAL CANADA		**992,451.02**	**0.00**	**2,325,663.25**		**1,333,212.23**
		992,451.02	**0.00**	**2,325,663.25**	**0.66**	**1,333,212.23**
CAYMAN ISLANDS						

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
5,930.000 FABRINET	90.3900	443,379.12	0.00	536,012.70		92,633.58
G3323L100	90.3900	443,379.12	0.00	536,012.70	0.15	92,633.58
22,762.000 ICHOR HOLDINGS LTD	53.8000	545,863.57	0.00	1,224,595.60		678,732.03
G4740B105	53.8000	545,863.57	0.00	1,224,595.60	0.35	678,732.03
SUBTOTAL CAYMAN ISLANDS		**989,242.69**	**0.00**	**1,760,608.30**		**771,365.61**
		989,242.69	**0.00**	**1,760,608.30**	**0.50**	**771,365.61**
GERMANY						
33,416.000 VIA OPTRONICS AG	12.9200	430,114.51	0.00	431,734.72		1,620.21
91823Y109 ADR	12.9200	430,114.51	0.00	431,734.72	0.12	1,620.21
ISRAEL						
133,873.000 CERAGON NETWORKS LTD	3.7700	331,016.44	0.00	504,701.21		173,684.77
M22013102	3.7700	331,016.44	0.00	504,701.21	0.14	173,684.77
MARSHALL ISLANDS						
112,983.000 ARDMORE SHIPPING CORP	4.5400	450,736.09	0.00	512,942.82		62,206.73
Y0207T100	4.5400	450,736.09	0.00	512,942.82	0.14	62,206.73
110,851.000 DIANA SHIPPING INC	2.9900	333,403.81	0.00	331,444.49		-1,959.32
Y2066G104	2.9900	333,403.81	0.00	331,444.49	0.09	-1,959.32
89,698.000 DORIAN LPG LTD	13.1300	643,231.54	0.00	1,177,734.74		534,503.20
Y2106R110	13.1300	643,231.54	0.00	1,177,734.74	0.33	534,503.20

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
114,539.000 NAVIGATOR HOLDINGS LTD	8.9000	1,240,994.80	0.00	1,019,397.10		-221,597.70
Y62132108	8.9000	1,240,994.80	0.00	1,019,397.10	0.29	-221,597.70
43,219.000 TEEKAY LNG PARTNERS LP	14.3900	622,462.01	0.00	621,921.41		-540.60
Y8564M105	14.3900	622,462.01	0.00	621,921.41	0.18	-540.60
SUBTOTAL MARSHALL ISLANDS		**3,290,828.25**	**0.00**	**3,663,440.56**		**372,612.31**
		3,290,828.25	**0.00**	**3,663,440.56**	**1.03**	**372,612.31**
UNITED KINGDOM						
322,121.000 FERROGLOBE PLC	3.7800	489,211.72	0.00	1,217,617.38		728,405.66
G33856108	3.7800	489,211.72	0.00	1,217,617.38	0.34	728,405.66
30,900.000 LUXFER HOLDINGS PLC	21.2800	571,494.63	0.00	657,552.00		86,057.37
G5698W116	21.2800	571,494.63	0.00	657,552.00	0.19	86,057.37
72,900.000 ORTHO CLINICAL DIAGNOSTICS HOL	19.2950	1,263,431.32	0.00	1,406,605.50		143,174.18
G6829J107	19.2950	1,263,431.32	0.00	1,406,605.50	0.40	143,174.18
53,638.000 TRONOX HOLDINGS PLC	18.3000	859,697.97	0.00	981,575.40		121,877.43
G9087Q102	18.3000	859,697.97	0.00	981,575.40	0.28	121,877.43
SUBTOTAL UNITED KINGDOM		**3,183,835.64**	**0.00**	**4,263,350.28**		**1,079,514.64**
		3,183,835.64	**0.00**	**4,263,350.28**	**1.21**	**1,079,514.64**
UNITED STATES						
47,800.000 AAR CORP	41.6500	1,283,514.06	0.00	1,990,870.00		707,355.94
000361105	41.6500	1,283,514.06	0.00	1,990,870.00	0.56	707,355.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
166,570.000 A10 NETWORKS INC	9.6100	1,028,965.40	0.00	1,600,737.70		571,772.30
002121101	9.6100	1,028,965.40	0.00	1,600,737.70	0.45	571,772.30
14,121.000 ACADIA HEALTHCARE CO INC	57.1400	407,740.48	0.00	806,873.94		399,133.46
00404A109	57.1400	407,740.48	0.00	806,873.94	0.23	399,133.46
229,398.000 ACCURAY INC	4.9500	822,954.34	0.00	1,135,520.10		312,565.76
004397105	4.9500	822,954.34	0.00	1,135,520.10	0.32	312,565.76
60,105.000 ACRES COMMERCIAL REALTY CORP	14.5900	718,465.35	0.00	876,931.95		158,466.60
00489Q102	14.5900	718,465.35	0.00	876,931.95	0.25	158,466.60
94,588.000 ADTRAN INC	16.6800	1,043,240.66	0.00	1,577,727.84		534,487.18
00738A106	16.6800	1,043,240.66	0.00	1,577,727.84	0.45	534,487.18
11,900.000 AEGION CORP	28.7500	239,837.26	0.00	342,125.00		102,287.74
00770F104	28.7500	239,837.26	0.00	342,125.00	0.10	102,287.74
44,672.000 ADVANSIX INC	26.8200	1,051,255.65	0.00	1,198,103.04		146,847.39
00773T101	26.8200	1,051,255.65	0.00	1,198,103.04	0.34	146,847.39
18,938.000 ADVANCED ENERGY INDUSTRIES INC	109.1700	1,007,263.18	0.00	2,067,461.46		1,060,198.28
007973100	109.1700	1,007,263.18	0.00	2,067,461.46	0.58	1,060,198.28
58,300.000 AIR LEASE CORP	49.0000	1,787,135.68	9,312.00	2,856,700.00		1,069,564.32
00912X302	49.0000	1,787,135.68	9,312.00	2,856,700.00	0.81	1,069,564.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,300.000 ALASKA AIR GROUP INC	69.2100	818,430.74	0.00	1,474,173.00		655,742.26
011659109	69.2100	818,430.74	0.00	1,474,173.00	0.42	655,742.26
83,650.000 ALCOA CORP	32.4900	1,776,834.38	0.00	2,717,788.50		940,954.12
013872106	32.4900	1,776,834.38	0.00	2,717,788.50	0.77	940,954.12
74,900.000 ALEXANDER & BALDWIN INC	16.7900	1,002,222.49	11,160.00	1,257,571.00		255,348.51
014491104	16.7900	1,002,222.49	11,160.00	1,257,571.00	0.35	255,348.51
109,406.000 ALLEGHENY TECHNOLOGIES INC	21.0600	1,442,310.43	0.00	2,304,090.36		861,779.93
01741R102	21.0600	1,442,310.43	0.00	2,304,090.36	0.65	861,779.93
5,800.000 ALLEGIANT TRAVEL CO	244.0600	676,920.35	0.00	1,415,548.00		738,627.65
01748X102	244.0600	676,920.35	0.00	1,415,548.00	0.40	738,627.65
48,900.000 ALPHATEC HOLDINGS INC	15.7900	231,534.27	0.00	772,131.00		540,596.73
02081G201	15.7900	231,534.27	0.00	772,131.00	0.22	540,596.73
26,873.000 AMERESCO INC	48.6300	729,183.89	0.00	1,306,833.99		577,650.10
02361E108	48.6300	729,183.89	0.00	1,306,833.99	0.37	577,650.10
42,300.000 AMERICAN PUBLIC EDUCATION INC	35.6300	1,154,378.75	0.00	1,507,149.00		352,770.25
02913V103	35.6300	1,154,378.75	0.00	1,507,149.00	0.43	352,770.25
83,024.000 AMERICAN VANGUARD CORP	20.4100	1,317,070.06	1,626.48	1,694,519.84		377,449.78
030371108	20.4100	1,317,070.06	1,626.48	1,694,519.84	0.48	377,449.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,649.000 AMERICAN WOODMARK CORP	98.5800	1,754,608.43	0.00	2,331,318.42		576,709.99
030506109	98.5800	1,754,608.43	0.00	2,331,318.42	0.66	576,709.99
11,104.000 AMERICA'S CAR-MART INC/TX	152.3700	811,522.22	0.00	1,691,916.48		880,394.26
03062T105	152.3700	811,522.22	0.00	1,691,916.48	0.48	880,394.26
98,103.000 AMKOR TECHNOLOGY INC	23.7100	921,720.48	0.00	2,326,022.13		1,404,301.65
031652100	23.7100	921,720.48	0.00	2,326,022.13	0.66	1,404,301.65
44,969.000 AMTECH SYSTEMS INC	11.8200	318,445.39	0.00	531,533.58		213,088.19
032332504	11.8200	318,445.39	0.00	531,533.58	0.15	213,088.19
29,800.000 APOGEE ENTERPRISES INC	40.8800	1,074,073.86	0.00	1,218,224.00		144,150.14
037598109	40.8800	1,074,073.86	0.00	1,218,224.00	0.34	144,150.14
112,800.000 ARCHROCK INC	9.4900	1,075,169.67	0.00	1,070,472.00		-4,697.67
03957W106	9.4900	1,075,169.67	0.00	1,070,472.00	0.30	-4,697.67
41,636.000 ARCOSA INC	65.0900	1,488,308.22	0.00	2,710,087.24		1,221,779.02
039653100	65.0900	1,488,308.22	0.00	2,710,087.24	0.76	1,221,779.02
105,585.000 ARMADA HOFFLER PROPERTIES INC	12.5400	1,589,110.88	15,837.75	1,324,035.90		-265,074.98
04208T108	12.5400	1,589,110.88	15,837.75	1,324,035.90	0.37	-265,074.98
3,146.000 ASPEN AEROGELS INC	20.3400	20,891.47	0.00	63,989.64		43,098.17
04523Y105	20.3400	20,891.47	0.00	63,989.64	0.02	43,098.17

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
46,000.000 ASTRONICS CORP	18.0400	725,427.91	0.00	829,840.00		104,412.09
046433108	18.0400	725,427.91	0.00	829,840.00	0.23	104,412.09
43,014.000 ATLAS AIR WORLDWIDE HOLDINGS I	60.4400	1,488,562.50	0.00	2,599,766.16		1,111,203.66
049164205	60.4400	1,488,562.50	0.00	2,599,766.16	0.73	1,111,203.66
93,944.000 AVAYA HOLDINGS CORP	28.0300	1,215,028.54	0.00	2,633,250.32		1,418,221.78
05351X101	28.0300	1,215,028.54	0.00	2,633,250.32	0.74	1,418,221.78
21,068.000 AVIAT NETWORKS INC	71.0400	344,284.57	0.00	1,496,670.72		1,152,386.15
05366Y201	71.0400	344,284.57	0.00	1,496,670.72	0.42	1,152,386.15
110,436.000 AVID TECHNOLOGY INC	21.1100	788,247.11	0.00	2,331,303.96		1,543,056.85
05367P100	21.1100	788,247.11	0.00	2,331,303.96	0.66	1,543,056.85
51,000.000 AVNET INC	41.5100	1,938,283.90	0.00	2,117,010.00		178,726.10
053807103	41.5100	1,938,283.90	0.00	2,117,010.00	0.60	178,726.10
16,348.000 AXOS FINANCIAL INC	47.0100	474,930.56	0.00	768,519.48		293,588.92
05465C100	47.0100	474,930.56	0.00	768,519.48	0.22	293,588.92
45,298.000 B RILEY FINANCIAL INC	56.3800	899,047.38	0.00	2,553,901.24		1,654,853.86
05580M108	56.3800	899,047.38	0.00	2,553,901.24	0.72	1,654,853.86
63,800.000 BABCOCK & WILCOX ENTERPRISES I	9.4700	409,278.12	0.00	604,186.00		194,907.88
05614L209	9.4700	409,278.12	0.00	604,186.00	0.17	194,907.88

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
47,385.000	BEAZER HOMES USA INC	20.9200	501,197.33	0.00	991,294.20		490,096.87
07556Q881		20.9200	501,197.33	0.00	991,294.20	0.28	490,096.87
33,593.000	BJ'S RESTAURANTS INC	58.0800	1,067,904.91	0.00	1,951,081.44		883,176.53
09180C106		58.0800	1,067,904.91	0.00	1,951,081.44	0.55	883,176.53
32,000.000	BLACK HILLS CORP	66.7700	1,949,475.66	0.00	2,136,640.00		187,164.34
092113109		66.7700	1,949,475.66	0.00	2,136,640.00	0.60	187,164.34
802.000	BLOOM ENERGY CORP	27.0500	18,777.89	0.00	21,694.10		2,916.21
093712107		27.0500	18,777.89	0.00	21,694.10	0.01	2,916.21
14,300.000	BOISE CASCADE CO	59.8300	666,197.51	0.00	855,569.00		189,371.49
09739D100		59.8300	666,197.51	0.00	855,569.00	0.24	189,371.49
59,255.000	BRAEMAR HOTELS & RESORTS INC	6.0700	357,287.59	0.00	359,677.85		2,390.26
10482B101		6.0700	357,287.59	0.00	359,677.85	0.10	2,390.26
46,700.000	BRIGHTHOUSE FINANCIAL INC	44.2500	1,735,628.69	0.00	2,066,475.00		330,846.31
10922N103		44.2500	1,735,628.69	0.00	2,066,475.00	0.58	330,846.31
8,199.000	BUILDERS FIRSTSOURCE INC	46.3700	167,362.60	0.00	380,187.63		212,825.03
12008R107		46.3700	167,362.60	0.00	380,187.63	0.11	212,825.03
36,800.000	CTS CORP	31.0600	867,851.21	1,472.00	1,143,008.00		275,156.79
126501105		31.0600	867,851.21	1,472.00	1,143,008.00	0.32	275,156.79

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
147,208.000 CALAMP CORP	10.8500	1,481,953.02	0.00	1,597,206.80		115,253.78
128126109	10.8500	1,481,953.02	0.00	1,597,206.80	0.45	115,253.78
38,422.000 CARPENTER TECHNOLOGY CORP	41.1500	1,446,622.44	0.00	1,581,065.30		134,442.86
144285103	41.1500	1,446,622.44	0.00	1,581,065.30	0.45	134,442.86
120,603.000 CARROLS RESTAURANT GROUP INC	5.9850	565,168.86	0.00	721,808.96		156,640.10
14574X104	5.9850	565,168.86	0.00	721,808.96	0.20	156,640.10
49,700.000 CARS.COM INC	12.9600	460,936.45	0.00	644,112.00		183,175.55
14575E105	12.9600	460,936.45	0.00	644,112.00	0.18	183,175.55
296,955.000 CASTLIGHT HEALTH INC	1.5100	780,974.39	0.00	448,402.05		-332,572.34
14862Q100	1.5100	780,974.39	0.00	448,402.05	0.13	-332,572.34
53,101.000 CATCHMARK TIMBER TRUST INC	10.1800	496,308.99	0.00	540,568.18		44,259.19
14912Y202	10.1800	496,308.99	0.00	540,568.18	0.15	44,259.19
3,703.000 CAVCO INDUSTRIES INC	225.6100	593,866.58	0.00	835,433.83		241,567.25
149568107	225.6100	593,866.58	0.00	835,433.83	0.24	241,567.25
29,500.000 CEDAR FAIR LP	49.6800	879,999.75	0.00	1,465,560.00		585,560.25
150185106	49.6800	879,999.75	0.00	1,465,560.00	0.41	585,560.25
24,976.000 CENTRAL GARDEN & PET CO	51.8900	983,197.38	0.00	1,296,004.64		312,807.26
153527205	51.8900	983,197.38	0.00	1,296,004.64	0.37	312,807.26

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
85,020.000 CENTURY ALUMINUM CO	17.6600	528,451.43	0.00	1,501,453.20		973,001.77
156431108	17.6600	528,451.43	0.00	1,501,453.20	0.42	973,001.77
55,200.000 CENTURY CASINOS INC	10.2700	469,980.44	0.00	566,904.00		96,923.56
156492100	10.2700	469,980.44	0.00	566,904.00	0.16	96,923.56
20,515.000 CENTURY COMMUNITIES INC	60.3200	754,472.00	0.00	1,237,464.80		482,992.80
156504300	60.3200	754,472.00	0.00	1,237,464.80	0.35	482,992.80
46,200.000 CHATHAM LODGING TRUST	13.1600	600,080.95	0.00	607,992.00		7,911.05
16208T102	13.1600	600,080.95	0.00	607,992.00	0.17	7,911.05
50,100.000 CHEFS' WAREHOUSE INC/THE	30.4600	718,720.07	0.00	1,526,046.00		807,325.93
163086101	30.4600	718,720.07	0.00	1,526,046.00	0.43	807,325.93
42,300.000 CHESAPEAKE ENERGY CORP	43.3900	1,893,528.30	0.00	1,835,397.00		-58,131.30
165167735	43.3900	1,893,528.30	0.00	1,835,397.00	0.52	-58,131.30
161,658.000 CHICO'S FAS INC	3.3100	463,523.79	0.00	535,087.98		71,564.19
168615102	3.3100	463,523.79	0.00	535,087.98	0.15	71,564.19
40,907.000 CHUY'S HOLDINGS INC	44.3200	715,790.00	0.00	1,812,998.24		1,097,208.24
171604101	44.3200	715,790.00	0.00	1,812,998.24	0.51	1,097,208.24
8,344.000 CIENA CORP	54.7200	352,107.30	0.00	456,583.68		104,476.38
171779309	54.7200	352,107.30	0.00	456,583.68	0.13	104,476.38

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35,772.000 CIRCOR INTERNATIONAL INC	34.8200	1,299,135.01	0.00	1,245,581.04		-53,553.97
17273K109	34.8200	1,299,135.01	0.00	1,245,581.04	0.35	-53,553.97
125,348.000 CLEVELAND-CLIFFS INC	20.1100	1,011,443.35	0.00	2,520,748.28		1,509,304.93
185899101	20.1100	1,011,443.35	0.00	2,520,748.28	0.71	1,509,304.93
64,000.000 CLOUDERA INC	12.1700	580,163.60	0.00	778,880.00		198,716.40
18914U100	12.1700	580,163.60	0.00	778,880.00	0.22	198,716.40
40,722.000 COHU INC	41.8400	779,114.82	0.00	1,703,808.48		924,693.66
192576106	41.8400	779,114.82	0.00	1,703,808.48	0.48	924,693.66
23,900.000 COMFORT SYSTEMS USA INC	74.7700	1,454,056.44	0.00	1,787,003.00		332,946.56
199908104	74.7700	1,454,056.44	0.00	1,787,003.00	0.50	332,946.56
60,600.000 COMMERCIAL METALS CO	30.8400	1,509,516.30	7,224.00	1,868,904.00		359,387.70
201723103	30.8400	1,509,516.30	7,224.00	1,868,904.00	0.53	359,387.70
141,739.000 COMMERCIAL VEHICLE GROUP INC	9.6500	741,099.93	0.00	1,367,781.35		626,681.42
202608105	9.6500	741,099.93	0.00	1,367,781.35	0.39	626,681.42
248,643.000 COMMUNITY HEALTH SYSTEMS INC	13.5200	765,470.90	0.00	3,361,653.36		2,596,182.46
203668108	13.5200	765,470.90	0.00	3,361,653.36	0.95	2,596,182.46
249,507.000 COMSCORE INC	3.6600	912,765.87	0.00	913,195.62		429.75
20564W105	3.6600	912,765.87	0.00	913,195.62	0.26	429.75

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84,015.000	COMTECH TELECOMMUNICATIONS COR	24.8400	1,554,539.44	0.00	2,086,932.60		532,393.16
205826209		24.8400	1,554,539.44	0.00	2,086,932.60	0.59	532,393.16
90,923.000	CONCRETE PUMPING HOLDINGS INC	7.4100	331,092.48	0.00	673,739.43		342,646.95
206704108		7.4100	331,092.48	0.00	673,739.43	0.19	342,646.95
7,900.000	CONN'S INC	19.4500	133,549.91	0.00	153,655.00		20,105.09
208242107		19.4500	133,549.91	0.00	153,655.00	0.04	20,105.09
27,049.000	CONSTRUCTION PARTNERS INC	29.8800	448,741.77	0.00	808,224.12		359,482.35
21044C107		29.8800	448,741.77	0.00	808,224.12	0.23	359,482.35
81,700.000	COVANTA HOLDING CORP	13.8600	834,728.03	6,536.00	1,132,362.00		297,633.97
22282E102		13.8600	834,728.03	6,536.00	1,132,362.00	0.32	297,633.97
143,936.000	CROSS COUNTRY HEALTHCARE INC	12.4900	1,222,457.85	0.00	1,797,760.64		575,302.79
227483104		12.4900	1,222,457.85	0.00	1,797,760.64	0.51	575,302.79
41,204.000	CUTERA INC	30.0500	876,395.05	0.00	1,238,180.20		361,785.15
232109108		30.0500	876,395.05	0.00	1,238,180.20	0.35	361,785.15
67,804.000	DANA INC	24.3300	1,182,601.30	0.00	1,649,671.32		467,070.02
235825205		24.3300	1,182,601.30	0.00	1,649,671.32	0.47	467,070.02
64,700.000	DASEKE INC	8.4900	401,386.43	0.00	549,303.00		147,916.57
23753F107		8.4900	401,386.43	0.00	549,303.00	0.15	147,916.57

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93,441.000 DIGI INTERNATIONAL INC	18.9900	1,354,785.00	0.00	1,774,444.59		419,659.59
253798102	18.9900	1,354,785.00	0.00	1,774,444.59	0.50	419,659.59
187,900.000 DIVERSIFIED HEALTHCARE TRUST	4.7800	828,365.11	0.00	898,162.00		69,796.89
25525P107	4.7800	828,365.11	0.00	898,162.00	0.25	69,796.89
67,727.000 DIXIE GROUP INC/THE	2.9700	170,084.17	0.00	201,149.19		31,065.02
255519100	2.9700	170,084.17	0.00	201,149.19	0.06	31,065.02
57,066.000 DRIVE SHACK INC	3.2100	182,385.33	0.00	183,181.86		796.53
262077100	3.2100	182,385.33	0.00	183,181.86	0.05	796.53
21,475.000 DUCOMMUN INC	60.0000	925,666.94	0.00	1,288,500.00		362,833.06
264147109	60.0000	925,666.94	0.00	1,288,500.00	0.36	362,833.06
104,812.000 DZS INC	15.5500	903,551.53	0.00	1,629,826.60		726,275.07
268211109	15.5500	903,551.53	0.00	1,629,826.60	0.46	726,275.07
143,450.000 EARTHSTONE ENERGY INC	7.1500	829,747.44	0.00	1,025,667.50		195,920.06
27032D304	7.1500	829,747.44	0.00	1,025,667.50	0.29	195,920.06
17,918.000 EMERGENT BIOSOLUTIONS INC	92.9100	1,220,468.06	0.00	1,664,761.38		444,293.32
29089Q105	92.9100	1,220,468.06	0.00	1,664,761.38	0.47	444,293.32
9,902.000 ENCORE WIRE CORP	67.1300	479,837.89	198.04	664,721.26		184,883.37
292562105	67.1300	479,837.89	198.04	664,721.26	0.19	184,883.37

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
18,800.000 ENPRO INDUSTRIES INC	85.2700	1,094,787.45	0.00	1,603,076.00		508,288.55
29355X107	85.2700	1,094,787.45	0.00	1,603,076.00	0.45	508,288.55
40,024.000 ETHAN ALLEN INTERIORS INC	27.6100	692,858.08	0.00	1,105,062.64		412,204.56
297602104	27.6100	692,858.08	0.00	1,105,062.64	0.31	412,204.56
24,421.000 EVENTBRITE INC	22.1600	270,759.83	0.00	541,169.36		270,409.53
29975E109	22.1600	270,759.83	0.00	541,169.36	0.15	270,409.53
11,400.000 EVERCORE INC	131.7400	682,131.37	0.00	1,501,836.00		819,704.63
29977A105	131.7400	682,131.37	0.00	1,501,836.00	0.42	819,704.63
38,800.000 EVOLENT HEALTH INC	20.2000	282,502.81	0.00	783,760.00		501,257.19
30050B101	20.2000	282,502.81	0.00	783,760.00	0.22	501,257.19
100,742.000 FERRO CORP	16.8600	1,228,994.03	0.00	1,698,510.12		469,516.09
315405100	16.8600	1,228,994.03	0.00	1,698,510.12	0.48	469,516.09
32,247.000 FIRST FOUNDATION INC	23.4600	570,868.08	0.00	756,514.62		185,646.54
32026V104	23.4600	570,868.08	0.00	756,514.62	0.21	185,646.54
45,365.000 FLEXION THERAPEUTICS INC	8.9500	553,250.56	0.00	406,016.75		-147,233.81
33938J106	8.9500	553,250.56	0.00	406,016.75	0.11	-147,233.81
16,498.000 FORMFACTOR INC	45.1100	279,910.77	0.00	744,224.78		464,314.01
346375108	45.1100	279,910.77	0.00	744,224.78	0.21	464,314.01

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
27,524.000	FORTERRA INC	23.2500	156,615.53	0.00	639,933.00		483,317.47
34960W106		23.2500	156,615.53	0.00	639,933.00	0.18	483,317.47
75,232.000	FREQUENCY ELECTRONICS INC	11.2900	784,266.83	0.00	849,369.28		65,102.45
358010106		11.2900	784,266.83	0.00	849,369.28	0.24	65,102.45
29,600.000	FRONTDOOR INC	53.7500	1,084,811.92	0.00	1,591,000.00		506,188.08
35905A109		53.7500	1,084,811.92	0.00	1,591,000.00	0.45	506,188.08
64,432.000	GP STRATEGIES CORP	17.4500	806,575.05	0.00	1,124,338.40		317,763.35
36225V104		17.4500	806,575.05	0.00	1,124,338.40	0.32	317,763.35
6,600.000	GENCOR INDUSTRIES INC	13.4100	70,896.86	0.00	88,506.00		17,609.14
368678108		13.4100	70,896.86	0.00	88,506.00	0.02	17,609.14
74,281.000	GENERAL FINANCE CORP	12.1500	609,357.89	0.00	902,514.15		293,156.26
369822101		12.1500	609,357.89	0.00	902,514.15	0.25	293,156.26
9,900.000	GIBRALTAR INDUSTRIES INC	91.5100	597,839.96	0.00	905,949.00		308,109.04
374689107		91.5100	597,839.96	0.00	905,949.00	0.26	308,109.04
57,627.000	GLATFELTER CORP	17.1500	851,902.40	7,779.65	988,303.05		136,400.65
377320106		17.1500	851,902.40	7,779.65	988,303.05	0.28	136,400.65
32,700.000	GOPRO INC	11.6400	349,319.62	0.00	380,628.00		31,308.38
38268T103		11.6400	349,319.62	0.00	380,628.00	0.11	31,308.38

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
8,684.000 GREAT LAKES DREDGE & DOCK CORP	14.5800	28,284.84	0.00	126,612.72		98,327.88
390607109	14.5800	28,284.84	0.00	126,612.72	0.04	98,327.88
41,830.000 GRIFFON CORP	27.1700	620,923.39	0.00	1,136,521.10		515,597.71
398433102	27.1700	620,923.39	0.00	1,136,521.10	0.32	515,597.71
23,829.000 HCI GROUP INC	76.8200	946,623.70	0.00	1,830,543.78		883,920.08
40416E103	76.8200	946,623.70	0.00	1,830,543.78	0.52	883,920.08
22,922.000 HAWAIIAN ELECTRIC INDUSTRIES I	44.4300	803,570.49	0.00	1,018,424.46		214,853.97
419870100	44.4300	803,570.49	0.00	1,018,424.46	0.29	214,853.97
46,915.000 HAYNES INTERNATIONAL INC	29.6700	1,050,811.83	0.00	1,391,968.05		341,156.22
420877201	29.6700	1,050,811.83	0.00	1,391,968.05	0.39	341,156.22
16,900.000 HEIDRICK & STRUGGLES INTERNATI	35.7200	546,506.99	0.00	603,668.00		57,161.01
422819102	35.7200	546,506.99	0.00	603,668.00	0.17	57,161.01
31,121.000 HERC HOLDINGS INC	101.3300	976,630.92	0.00	3,153,490.93		2,176,860.01
42704L104	101.3300	976,630.92	0.00	3,153,490.93	0.89	2,176,860.01
32,322.000 HERITAGE-CRYSTAL CLEAN INC	27.1300	784,241.41	0.00	876,895.86		92,654.45
42726M106	27.1300	784,241.41	0.00	876,895.86	0.25	92,654.45
64,642.000 HERITAGE INSURANCE HOLDINGS IN	11.0800	900,627.34	4,022.52	716,233.36		-184,393.98
42727J102	11.0800	900,627.34	4,022.52	716,233.36	0.20	-184,393.98

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30,600.000 HEXCEL CORP	56.0000	1,585,991.78	0.00	1,713,600.00		127,608.22
428291108	56.0000	1,585,991.78	0.00	1,713,600.00	0.48	127,608.22
74,301.000 HILLTOP HOLDINGS INC	34.1300	1,697,336.43	0.00	2,535,893.13		838,556.70
432748101	34.1300	1,697,336.43	0.00	2,535,893.13	0.72	838,556.70
242,969.000 HORIZON GLOBAL CORP	10.3300	651,899.81	0.00	2,509,869.77		1,857,969.96
44052W104	10.3300	651,899.81	0.00	2,509,869.77	0.71	1,857,969.96
83,600.000 HOUGHTON MIFFLIN HARCOURT CO	7.6200	485,778.55	0.00	637,032.00		151,253.45
44157R109	7.6200	485,778.55	0.00	637,032.00	0.18	151,253.45
16,000.000 HOULIHAN LOKEY INC	66.5100	852,110.52	0.00	1,064,160.00		212,049.48
441593100	66.5100	852,110.52	0.00	1,064,160.00	0.30	212,049.48
27,000.000 HUB GROUP INC	67.2800	1,473,644.31	0.00	1,816,560.00		342,915.69
443320106	67.2800	1,473,644.31	0.00	1,816,560.00	0.51	342,915.69
75,465.000 HUNTSMAN CORP	28.8300	1,704,985.53	0.00	2,175,655.95		470,670.42
447011107	28.8300	1,704,985.53	0.00	2,175,655.95	0.61	470,670.42
11,096.000 HURCO COS INC	35.3000	162,813.25	1,623.44	391,688.80		228,875.55
447324104	35.3000	162,813.25	1,623.44	391,688.80	0.11	228,875.55
11,659.000 HYSTER-YALE MATERIALS HANDLING	87.1200	693,530.04	0.00	1,015,732.08		322,202.04
449172105	87.1200	693,530.04	0.00	1,015,732.08	0.29	322,202.04

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
74,412.000 IDENTIV INC	11.4600	201,830.99	0.00	852,761.52		650,930.53
45170X205	11.4600	201,830.99	0.00	852,761.52	0.24	650,930.53
199,100.000 INFINERA CORP	9.6300	993,689.40	0.00	1,917,333.00		923,643.60
45667G103	9.6300	993,689.40	0.00	1,917,333.00	0.54	923,643.60
21,455.000 INSTEEL INDUSTRIES INC	30.8400	393,392.37	0.00	661,672.20		268,279.83
45774W108	30.8400	393,392.37	0.00	661,672.20	0.19	268,279.83
4,500.000 INSTALLED BUILDING PRODUCTS IN	110.8800	198,386.58	0.00	498,960.00		300,573.42
45780R101	110.8800	198,386.58	0.00	498,960.00	0.14	300,573.42
72,337.000 INTERFACE INC	12.4800	714,568.58	723.37	902,765.76		188,197.18
458665304	12.4800	714,568.58	723.37	902,765.76	0.25	188,197.18
18,336.000 INTERDIGITAL INC	63.4500	1,038,186.71	0.00	1,163,419.20		125,232.49
45867G101	63.4500	1,038,186.71	0.00	1,163,419.20	0.33	125,232.49
110,747.000 INTEVAC INC	7.1500	572,653.44	0.00	791,841.05		219,187.61
461148108	7.1500	572,653.44	0.00	791,841.05	0.22	219,187.61
73,489.000 INVACARE CORP	8.0200	502,274.97	0.00	589,381.78		87,106.81
461203101	8.0200	502,274.97	0.00	589,381.78	0.17	87,106.81
88,684.000 INTRICON CORP	25.6400	1,591,631.66	0.00	2,273,857.76		682,226.10
46121H109	25.6400	1,591,631.66	0.00	2,273,857.76	0.64	682,226.10

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81,980.000 INTREPID POTASH INC	32.5600	1,767,254.30	0.00	2,669,268.80		902,014.50
46121Y201	32.5600	1,767,254.30	0.00	2,669,268.80	0.75	902,014.50
5,445.000 IRIDIUM COMMUNICATIONS INC	41.2500	102,871.59	0.00	224,606.25		121,734.66
46269C102	41.2500	102,871.59	0.00	224,606.25	0.06	121,734.66
156,191.000 ITERIS INC	6.1700	699,582.19	0.00	963,698.47		264,116.28
46564T107	6.1700	699,582.19	0.00	963,698.47	0.27	264,116.28
40,913.000 J ALEXANDER'S HOLDINGS INC	9.6400	331,227.96	0.00	394,401.32		63,173.36
46609J106	9.6400	331,227.96	0.00	394,401.32	0.11	63,173.36
26,083.000 JMP GROUP LLC	5.9800	121,254.98	0.00	155,976.34		34,721.36
46629U107	5.9800	121,254.98	0.00	155,976.34	0.04	34,721.36
34,200.000 JELD-WEN HOLDING INC	27.6900	580,191.10	0.00	946,998.00		366,806.90
47580P103	27.6900	580,191.10	0.00	946,998.00	0.27	366,806.90
14,259.000 JERASH HOLDINGS US INC	6.2700	92,746.65	0.00	89,403.93		-3,342.72
47632P101	6.2700	92,746.65	0.00	89,403.93	0.03	-3,342.72
106,900.000 JETBLUE AIRWAYS CORP	20.3400	1,206,839.54	0.00	2,174,346.00		967,506.46
477143101	20.3400	1,206,839.54	0.00	2,174,346.00	0.61	967,506.46
84,115.000 KAR AUCTION SERVICES INC	15.0000	1,469,115.81	0.00	1,261,725.00		-207,390.81
48238T109	15.0000	1,469,115.81	0.00	1,261,725.00	0.36	-207,390.81

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98,658.000 KALEYRA INC	14.1000	486,228.38	0.00	1,391,077.80		904,849.42
483379103	14.1000	486,228.38	0.00	1,391,077.80	0.39	904,849.42
87,649.000 KIMCO REALTY CORP	18.7500	1,111,590.53	0.00	1,643,418.75		531,828.22
49446R109	18.7500	1,111,590.53	0.00	1,643,418.75	0.46	531,828.22
58,099.000 KIRKLAND'S INC	28.1000	1,337,211.60	0.00	1,632,581.90		295,370.30
497498105	28.1000	1,337,211.60	0.00	1,632,581.90	0.46	295,370.30
55,600.000 KNOWLES CORP	20.9200	1,016,764.17	0.00	1,163,152.00		146,387.83
49926D109	20.9200	1,016,764.17	0.00	1,163,152.00	0.33	146,387.83
18,573.000 KORN FERRY	62.3700	892,879.36	1,667.30	1,158,398.01		265,518.65
500643200	62.3700	892,879.36	1,667.30	1,158,398.01	0.33	265,518.65
62,329.000 KRATON CORP	36.5900	1,236,155.20	0.00	2,280,618.11		1,044,462.91
50077C106	36.5900	1,236,155.20	0.00	2,280,618.11	0.64	1,044,462.91
32,728.000 KULICKE & SOFFA INDUSTRIES INC	49.1100	766,687.03	4,581.92	1,607,272.08		840,585.05
501242101	49.1100	766,687.03	4,581.92	1,607,272.08	0.45	840,585.05
13,713.000 LGI HOMES INC	149.3100	1,113,113.20	0.00	2,047,488.03		934,374.83
50187T106	149.3100	1,113,113.20	0.00	2,047,488.03	0.58	934,374.83
80,888.000 LSB INDUSTRIES INC	5.1300	272,184.46	0.00	414,955.44		142,770.98
502160104	5.1300	272,184.46	0.00	414,955.44	0.12	142,770.98

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84,362.000 LSI INDUSTRIES INC	8.5300	449,376.00	0.00	719,607.86		270,231.86
50216C108	8.5300	449,376.00	0.00	719,607.86	0.20	270,231.86
15,000.000 LIMBACH HOLDINGS INC	10.5600	173,533.77	0.00	158,400.00		-15,133.77
53263P105	10.5600	173,533.77	0.00	158,400.00	0.04	-15,133.77
92,233.000 LIQTECH INTERNATIONAL INC	8.0900	509,118.27	0.00	746,164.97		237,046.70
53632A201	8.0900	509,118.27	0.00	746,164.97	0.21	237,046.70
1,200.000 LITHIA MOTORS INC	390.0900	100,365.40	0.00	468,108.00		367,742.60
536797103	390.0900	100,365.40	0.00	468,108.00	0.13	367,742.60
111,558.000 LIVENT CORP	17.3200	780,229.56	0.00	1,932,184.56		1,151,955.00
53814L108	17.3200	780,229.56	0.00	1,932,184.56	0.55	1,151,955.00
30,933.000 LOUISIANA-PACIFIC CORP	55.4600	887,700.48	0.00	1,715,544.18		827,843.70
546347105	55.4600	887,700.48	0.00	1,715,544.18	0.48	827,843.70
51,576.000 LUMBER LIQUIDATORS HOLDINGS IN	25.1200	488,765.41	0.00	1,295,589.12		806,823.71
55003T107	25.1200	488,765.41	0.00	1,295,589.12	0.37	806,823.71
64,076.000 LYDALL INC	33.7400	1,103,272.97	0.00	2,161,924.24		1,058,651.27
550819106	33.7400	1,103,272.97	0.00	2,161,924.24	0.61	1,058,651.27
87,489.000 MGIC INVESTMENT CORP	13.8500	1,119,860.52	0.00	1,211,722.65		91,862.13
552848103	13.8500	1,119,860.52	0.00	1,211,722.65	0.34	91,862.13

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20,818.000 MGP INGREDIENTS INC	59.1500	835,871.93	0.00	1,231,384.70		395,512.77
55303J106	59.1500	835,871.93	0.00	1,231,384.70	0.35	395,512.77
2,000.000 MKS INSTRUMENTS INC	185.4200	190,040.91	0.00	370,840.00		180,799.09
55306N104	185.4200	190,040.91	0.00	370,840.00	0.10	180,799.09
89,121.000 MACERICH CO/THE	11.7000	1,221,669.52	0.00	1,042,715.70		-178,953.82
554382101	11.7000	1,221,669.52	0.00	1,042,715.70	0.29	-178,953.82
99,400.000 MANITEX INTERNATIONAL INC	7.8900	560,518.40	0.00	784,266.00		223,747.60
563420108	7.8900	560,518.40	0.00	784,266.00	0.22	223,747.60
41,300.000 MARCUS CORP/THE	19.9900	892,054.65	0.00	825,587.00		-66,467.65
566330106	19.9900	892,054.65	0.00	825,587.00	0.23	-66,467.65
42,708.000 MATADOR RESOURCES CO	23.4500	438,420.95	0.00	1,001,502.60		563,081.65
576485205	23.4500	438,420.95	0.00	1,001,502.60	0.28	563,081.65
48,101.000 MERITOR INC	29.4200	929,833.42	0.00	1,415,131.42		485,298.00
59001K100	29.4200	929,833.42	0.00	1,415,131.42	0.40	485,298.00
152,674.000 MESA AIR GROUP INC	13.4500	877,954.53	0.00	2,053,465.30		1,175,510.77
590479135	13.4500	877,954.53	0.00	2,053,465.30	0.58	1,175,510.77
14,500.000 MISONIX INC	19.5900	206,380.91	0.00	284,055.00		77,674.09
604871103	19.5900	206,380.91	0.00	284,055.00	0.08	77,674.09

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
48,597.000 MISTRAS GROUP INC	11.4100	197,243.85	0.00	554,491.77		357,247.92
60649T107	11.4100	197,243.85	0.00	554,491.77	0.16	357,247.92
136,499.000 MODINE MANUFACTURING CO	14.7700	1,336,644.95	0.00	2,016,090.23		679,445.28
607828100	14.7700	1,336,644.95	0.00	2,016,090.23	0.57	679,445.28
35,800.000 MOELIS & CO	54.8800	1,041,281.08	0.00	1,964,704.00		923,422.92
60786M105	54.8800	1,041,281.08	0.00	1,964,704.00	0.55	923,422.92
66,077.000 NMI HOLDINGS INC	23.6400	1,688,560.16	0.00	1,562,060.28		-126,499.88
629209305	23.6400	1,688,560.16	0.00	1,562,060.28	0.44	-126,499.88
65,138.000 NATURAL GROCERS BY VITAMIN COT	17.5500	822,825.16	0.00	1,143,171.90		320,346.74
63888U108	17.5500	822,825.16	0.00	1,143,171.90	0.32	320,346.74
62,187.000 NEURONETICS INC	12.3700	486,667.74	0.00	769,253.19		282,585.45
64131A105	12.3700	486,667.74	0.00	769,253.19	0.22	282,585.45
102,955.000 NEW HOME CO INC/THE	5.2400	416,687.53	0.00	539,484.20		122,796.67
645370107	5.2400	416,687.53	0.00	539,484.20	0.15	122,796.67
16,000.000 NEW RELIC INC	61.4800	977,943.71	0.00	983,680.00		5,736.29
64829B100	61.4800	977,943.71	0.00	983,680.00	0.28	5,736.29
150,400.000 NOODLES & CO	10.3500	941,526.35	0.00	1,556,640.00		615,113.65
65540B105	10.3500	941,526.35	0.00	1,556,640.00	0.44	615,113.65

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
105,569.000 NORANDA ALUMINUM HOLDING CORP	0.0610	3,626.29	0.00	6,439.71		2,813.42
65542W206	0.0610	3,626.29	0.00	6,439.71	0.00	2,813.42
30,114.000 NORTHWEST PIPE CO	33.4200	522,590.19	0.00	1,006,409.88		483,819.69
667746101	33.4200	522,590.19	0.00	1,006,409.88	0.28	483,819.69
106,000.000 OLD REPUBLIC INTERNATIONAL COR	21.8400	1,947,170.80	0.00	2,315,040.00		367,869.20
680223104	21.8400	1,947,170.80	0.00	2,315,040.00	0.65	367,869.20
85,031.000 OLIN CORP	37.9700	1,371,304.32	0.00	3,228,627.07		1,857,322.75
680665205	37.9700	1,371,304.32	0.00	3,228,627.07	0.91	1,857,322.75
20,359.000 OLYMPIC STEEL INC	29.4500	479,415.20	0.00	599,572.55		120,157.35
68162K106	29.4500	479,415.20	0.00	599,572.55	0.17	120,157.35
29,282.000 ONTO INNOVATION INC	65.7100	894,640.86	0.00	1,924,120.22		1,029,479.36
683344105	65.7100	894,640.86	0.00	1,924,120.22	0.54	1,029,479.36
61,441.000 OOMA INC	15.8500	695,176.95	0.00	973,839.85		278,662.90
683416101	15.8500	695,176.95	0.00	973,839.85	0.27	278,662.90
98,506.000 OPTION CARE HEALTH INC	17.7400	1,161,726.69	0.00	1,747,496.44		585,769.75
68404L201	17.7400	1,161,726.69	0.00	1,747,496.44	0.49	585,769.75
78,819.000 ORION GROUP HOLDINGS INC	6.0700	356,623.32	0.00	478,431.33		121,808.01
68628V308	6.0700	356,623.32	0.00	478,431.33	0.13	121,808.01

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
44,900.000	ORTHOFIX MEDICAL INC	43.3500	1,876,284.75	0.00	1,946,415.00		70,130.25
68752M108		43.3500	1,876,284.75	0.00	1,946,415.00	0.55	70,130.25
78,963.000	OWENS & MINOR INC	37.5900	577,521.03	0.00	2,968,219.17		2,390,698.14
690732102		37.5900	577,521.03	0.00	2,968,219.17	0.84	2,390,698.14
124,404.000	PCTEL INC	6.9500	843,967.99	0.00	864,607.80		20,639.81
69325Q105		6.9500	843,967.99	0.00	864,607.80	0.24	20,639.81
29,427.000	PGT INNOVATIONS INC	25.2500	404,046.97	0.00	743,031.75		338,984.78
69336V101		25.2500	404,046.97	0.00	743,031.75	0.21	338,984.78
9,100.000	PACIRA BIOSCIENCES INC	70.0900	417,230.06	0.00	637,819.00		220,588.94
695127100		70.0900	417,230.06	0.00	637,819.00	0.18	220,588.94
34,398.000	PARK-OHIO HOLDINGS CORP	31.4900	880,682.45	0.00	1,083,193.02		202,510.57
700666100		31.4900	880,682.45	0.00	1,083,193.02	0.31	202,510.57
0.000	PERSPECTA INC	0.0000	0.00	637.00	0.00		0.00
715347100		0.0000	0.00	637.00	0.00	0.00	0.00
214,511.000	PITNEY BOWES INC	8.2400	1,065,341.86	0.00	1,767,570.64		702,228.78
724479100		8.2400	1,065,341.86	0.00	1,767,570.64	0.50	702,228.78
71,842.000	POWER SOLUTIONS INTERNATIONAL	7.0000	532,377.57	0.00	502,894.00		-29,483.57
73933G202		7.0000	532,377.57	0.00	502,894.00	0.14	-29,483.57

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
44,638.000 PRIMORIS SERVICES CORP	33.1300	1,361,338.59	2,606.28	1,478,856.94		117,518.35
74164F103	33.1300	1,361,338.59	2,606.28	1,478,856.94	0.42	117,518.35
32,957.000 PURE CYCLE CORP	13.4200	148,678.88	0.00	442,282.94		293,604.06
746228303	13.4200	148,678.88	0.00	442,282.94	0.12	293,604.06
21,392.000 QUEST RESOURCE HOLDING CORP	3.9000	66,286.18	0.00	83,428.80		17,142.62
74836W203	3.9000	66,286.18	0.00	83,428.80	0.02	17,142.62
59,455.000 QUINSTREET INC	20.3000	687,206.25	0.00	1,206,936.50		519,730.25
74874Q100	20.3000	687,206.25	0.00	1,206,936.50	0.34	519,730.25
27,821.000 RA MEDICAL SYSTEMS INC	4.6600	293,929.82	0.00	129,645.86		-164,283.96
74933X203	4.6600	293,929.82	0.00	129,645.86	0.04	-164,283.96
42,890.000 R1 RCM INC	24.6800	466,289.22	0.00	1,058,525.20		592,235.98
749397105	24.6800	466,289.22	0.00	1,058,525.20	0.30	592,235.98
55,602.000 RADIAN GROUP INC	23.2500	973,592.42	0.00	1,292,746.50		319,154.08
750236101	23.2500	973,592.42	0.00	1,292,746.50	0.36	319,154.08
99,318.000 RADIANT LOGISTICS INC	6.9500	436,862.27	0.00	690,260.10		253,397.83
75025X100	6.9500	436,862.27	0.00	690,260.10	0.19	253,397.83
28,796.000 RADNET INC	21.7500	372,214.21	0.00	626,313.00		254,098.79
750491102	21.7500	372,214.21	0.00	626,313.00	0.18	254,098.79

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,741.000	RANGER ENERGY SERVICES INC	5.4800	109,130.55	0.00	86,260.68		-22,869.87
75282U104		5.4800	109,130.55	0.00	86,260.68	0.02	-22,869.87
69,200.000	REALOGY HOLDINGS CORP	15.1300	674,928.92	0.00	1,046,996.00		372,067.08
75605Y106		15.1300	674,928.92	0.00	1,046,996.00	0.30	372,067.08
8,313.000	RED ROBIN GOURMET BURGERS INC	39.8900	111,246.55	0.00	331,605.57		220,359.02
75689M101		39.8900	111,246.55	0.00	331,605.57	0.09	220,359.02
454,282.000	REED'S INC	1.1700	490,516.73	0.00	531,509.94		40,993.21
758338107		1.1700	490,516.73	0.00	531,509.94	0.15	40,993.21
96,700.000	REGIS CORP	12.5600	748,780.69	0.00	1,214,552.00		465,771.31
758932107		12.5600	748,780.69	0.00	1,214,552.00	0.34	465,771.31
42,037.000	RESIDEO TECHNOLOGIES INC	28.2500	976,360.31	0.00	1,187,545.25		211,184.94
76118Y104		28.2500	976,360.31	0.00	1,187,545.25	0.34	211,184.94
66,985.000	RUTH'S HOSPITALITY GROUP INC	24.8300	873,986.76	0.00	1,663,237.55		789,250.79
783332109		24.8300	873,986.76	0.00	1,663,237.55	0.47	789,250.79
27,662.000	RYMAN HOSPITALITY PROPERTIES I	77.5100	959,943.45	0.00	2,144,081.62		1,184,138.17
78377T107		77.5100	959,943.45	0.00	2,144,081.62	0.60	1,184,138.17
58,140.000	SEACOAST BANKING CORP OF FLORI	36.2400	1,720,411.90	0.00	2,106,993.60		386,581.70
811707801		36.2400	1,720,411.90	0.00	2,106,993.60	0.59	386,581.70

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
98,817.000 SECUREWORKS CORP	13.3800	1,198,716.71	0.00	1,322,171.46		123,454.75
81374A105	13.3800	1,198,716.71	0.00	1,322,171.46	0.37	123,454.75
12,885.000 SELECT INTERIOR CONCEPTS INC	7.2000	93,267.22	0.00	92,772.00		-495.22
816120307	7.2000	93,267.22	0.00	92,772.00	0.03	-495.22
51,600.000 SELECT MEDICAL HOLDINGS CORP	34.1000	860,385.46	0.00	1,759,560.00		899,174.54
81619Q105	34.1000	860,385.46	0.00	1,759,560.00	0.50	899,174.54
45,593.000 SHYFT GROUP INC/THE	37.2000	453,511.73	0.00	1,696,059.60		1,242,547.87
825698103	37.2000	453,511.73	0.00	1,696,059.60	0.48	1,242,547.87
159,215.000 SIENTRA INC	7.2900	675,467.08	0.00	1,160,677.35		485,210.27
82621J105	7.2900	675,467.08	0.00	1,160,677.35	0.33	485,210.27
40,500.000 SIX FLAGS ENTERTAINMENT CORP	46.4700	1,133,279.38	0.00	1,882,035.00		748,755.62
83001A102	46.4700	1,133,279.38	0.00	1,882,035.00	0.53	748,755.62
36,800.000 SKECHERS USA INC	41.7100	1,534,223.53	0.00	1,534,928.00		704.47
830566105	41.7100	1,534,223.53	0.00	1,534,928.00	0.43	704.47
21,700.000 SKYLINE CHAMPION CORP	45.2600	503,207.78	0.00	982,142.00		478,934.22
830830105	45.2600	503,207.78	0.00	982,142.00	0.28	478,934.22
101,000.000 SMILEDIRECTCLUB INC	10.3100	937,182.99	0.00	1,041,310.00		104,127.01
83192H106	10.3100	937,182.99	0.00	1,041,310.00	0.29	104,127.01

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
18,575.000 SONIC AUTOMOTIVE INC	49.5700	773,338.10	2,047.50	920,762.75		147,424.65
83545G102	49.5700	773,338.10	2,047.50	920,762.75	0.26	147,424.65
107,568.000 SOUTHWESTERN ENERGY CO	4.6500	306,653.31	0.00	500,191.20		193,537.89
845467109	4.6500	306,653.31	0.00	500,191.20	0.14	193,537.89
37,930.000 SPIRIT AEROSYSTEMS HOLDINGS IN	48.6500	1,388,323.56	379.30	1,845,294.50		456,970.94
848574109	48.6500	1,388,323.56	379.30	1,845,294.50	0.52	456,970.94
65,792.000 STEELCASE INC	14.3900	902,646.48	0.00	946,746.88		44,100.40
858155203	14.3900	902,646.48	0.00	946,746.88	0.27	44,100.40
37,900.000 STEWART INFORMATION SERVICES C	52.0300	1,436,539.79	99.00	1,971,937.00		535,397.21
860372101	52.0300	1,436,539.79	99.00	1,971,937.00	0.56	535,397.21
38,300.000 STONERIDGE INC	31.8100	791,017.78	0.00	1,218,323.00		427,305.22
86183P102	31.8100	791,017.78	0.00	1,218,323.00	0.34	427,305.22
52,691.000 SURGERY PARTNERS INC	44.2600	585,632.83	0.00	2,332,103.66		1,746,470.83
86881A100	44.2600	585,632.83	0.00	2,332,103.66	0.66	1,746,470.83
284,280.000 SURGALIGN HOLDINGS INC	2.1800	840,597.64	0.00	619,730.40		-220,867.24
86882C105	2.1800	840,597.64	0.00	619,730.40	0.17	-220,867.24
9,087.000 SYNALLOY CORP	8.8400	143,146.85	0.00	80,329.08		-62,817.77
871565107	8.8400	143,146.85	0.00	80,329.08	0.02	-62,817.77

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
36,866.000 TRI POINTE HOMES INC	20.3600	471,615.38	0.00	750,591.76		278,976.38
87265H109	20.3600	471,615.38	0.00	750,591.76	0.21	278,976.38
82,761.000 TANGER FACTORY OUTLET CENTERS	15.1300	836,394.06	0.00	1,252,173.93		415,779.87
875465106	15.1300	836,394.06	0.00	1,252,173.93	0.35	415,779.87
16,400.000 TAPESTRY INC	41.2100	346,924.66	0.00	675,844.00		328,919.34
876030107	41.2100	346,924.66	0.00	675,844.00	0.19	328,919.34
32,933.000 TAYLOR MORRISON HOME CORP	30.8100	711,184.90	0.00	1,014,665.73		303,480.83
87724P106	30.8100	711,184.90	0.00	1,014,665.73	0.29	303,480.83
30,998.000 TEJON RANCH CO	16.7400	599,071.06	0.00	518,906.52		-80,164.54
879080109	16.7400	599,071.06	0.00	518,906.52	0.15	-80,164.54
16,100.000 TEXAS CAPITAL BANCSHARES INC	70.9200	1,277,364.31	0.00	1,141,812.00		-135,552.31
88224Q107	70.9200	1,277,364.31	0.00	1,141,812.00	0.32	-135,552.31
85,774.000 TIMKENSTEEL CORP	11.7500	831,390.08	0.00	1,007,844.50		176,454.42
887399103	11.7500	831,390.08	0.00	1,007,844.50	0.28	176,454.42
23,600.000 TOLL BROTHERS INC	56.7300	1,072,079.50	0.00	1,338,828.00		266,748.50
889478103	56.7300	1,072,079.50	0.00	1,338,828.00	0.38	266,748.50
97,011.000 TRECORA RESOURCES	7.7700	836,174.22	0.00	753,775.47		-82,398.75
894648104	7.7700	836,174.22	0.00	753,775.47	0.21	-82,398.75

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
36,273.000 TRIMAS CORP	30.3200	955,836.32	0.00	1,099,797.36		143,961.04
896215209	30.3200	955,836.32	0.00	1,099,797.36	0.31	143,961.04
55,100.000 TRINITY INDUSTRIES INC	28.4900	1,325,481.57	0.00	1,569,799.00		244,317.43
896522109	28.4900	1,325,481.57	0.00	1,569,799.00	0.44	244,317.43
53,441.000 TRISTATE CAPITAL HOLDINGS INC	23.0600	1,109,455.99	0.00	1,232,349.46		122,893.47
89678F100	23.0600	1,109,455.99	0.00	1,232,349.46	0.35	122,893.47
83,599.000 TRIUMPH GROUP INC	18.3800	1,294,976.05	0.00	1,536,549.62		241,573.57
896818101	18.3800	1,294,976.05	0.00	1,536,549.62	0.43	241,573.57
60,700.000 TRUEBLUE INC	22.0200	1,083,678.10	0.00	1,336,614.00		252,935.90
89785X101	22.0200	1,083,678.10	0.00	1,336,614.00	0.38	252,935.90
19,610.000 II-VI INC	68.3700	621,212.56	0.00	1,340,735.70		719,523.14
902104108	68.3700	621,212.56	0.00	1,340,735.70	0.38	719,523.14
39,219.000 US CONCRETE INC	73.3200	1,156,148.05	0.00	2,875,537.08		1,719,389.03
90333L201	73.3200	1,156,148.05	0.00	2,875,537.08	0.81	1,719,389.03
52,271.000 US XPRESS ENTERPRISES INC	11.7500	493,557.76	0.00	614,184.25		120,626.49
90338N202	11.7500	493,557.76	0.00	614,184.25	0.17	120,626.49
53,692.000 US SILICA HOLDINGS INC	12.2900	474,532.24	0.00	659,874.68		185,342.44
90346E103	12.2900	474,532.24	0.00	659,874.68	0.19	185,342.44

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39,140.000 ULTRA CLEAN HOLDINGS INC	58.0400	501,166.66	0.00	2,271,685.60		1,770,518.94
90385V107	58.0400	501,166.66	0.00	2,271,685.60	0.64	1,770,518.94
48,800.000 UNDER ARMOUR INC	22.1600	613,224.62	0.00	1,081,408.00		468,183.38
904311107	22.1600	613,224.62	0.00	1,081,408.00	0.31	468,183.38
50,619.000 UNIFI INC	27.5600	1,213,485.76	0.00	1,395,059.64		181,573.88
904677200	27.5600	1,213,485.76	0.00	1,395,059.64	0.39	181,573.88
17,610.000 UNIQUE FABRICATING INC	5.9500	112,616.47	0.00	104,779.50		-7,836.97
90915J103	5.9500	112,616.47	0.00	104,779.50	0.03	-7,836.97
40,480.000 UNITED FIRE GROUP INC	34.8000	1,063,139.05	0.00	1,408,704.00		345,564.95
910340108	34.8000	1,063,139.05	0.00	1,408,704.00	0.40	345,564.95
7,900.000 UNIVAR SOLUTIONS INC	21.5400	170,803.64	0.00	170,166.00		-637.64
91336L107	21.5400	170,803.64	0.00	170,166.00	0.05	-637.64
38,435.000 UNIVERSAL STAINLESS & ALLOY PR	10.1700	607,155.96	0.00	390,883.95		-216,272.01
913837100	10.1700	607,155.96	0.00	390,883.95	0.11	-216,272.01
47,055.000 VAREX IMAGING CORP	20.4900	932,282.13	0.00	964,156.95		31,874.82
92214X106	20.4900	932,282.13	0.00	964,156.95	0.27	31,874.82
53,909.000 VEECO INSTRUMENTS INC	20.7400	552,516.42	0.00	1,118,072.66		565,556.24
922417100	20.7400	552,516.42	0.00	1,118,072.66	0.32	565,556.24

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
189,883.000 VIEWRAY INC	4.3500	479,581.05	0.00	825,991.05		346,410.00
92672L107	4.3500	479,581.05	0.00	825,991.05	0.23	346,410.00
87,756.000 VISHAY INTERTECHNOLOGY INC	24.0800	1,704,034.45	0.00	2,113,164.48		409,130.03
928298108	24.0800	1,704,034.45	0.00	2,113,164.48	0.60	409,130.03
115,696.000 WABASH NATIONAL CORP	18.8000	1,418,849.04	0.00	2,175,084.80		756,235.76
929566107	18.8000	1,418,849.04	0.00	2,175,084.80	0.61	756,235.76
25,582.000 WALKER & DUNLOP INC	102.7400	1,290,496.67	0.00	2,628,294.68		1,337,798.01
93148P102	102.7400	1,290,496.67	0.00	2,628,294.68	0.74	1,337,798.01
25,116.000 WESCO INTERNATIONAL INC	86.5300	2,024,350.24	0.00	2,173,287.48		148,937.24
95082P105	86.5300	2,024,350.24	0.00	2,173,287.48	0.61	148,937.24
62,408.000 ZOVIO INC	4.0600	337,386.40	0.00	253,376.48		-84,009.92
98979V102	4.0600	337,386.40	0.00	253,376.48	0.07	-84,009.92
48,400.000 J JILL INC	9.7500	346,223.34	0.00	471,900.00		125,676.66
NABN941G8	9.7500	346,223.34	0.00	471,900.00	0.13	125,676.66
SUBTOTAL UNITED STATES		**216,668,493.09**	**79,533.55**	**328,181,302.89**		**111,512,809.80**
		216,668,493.09	**79,533.55**	**328,181,302.89**	**92.52**	**111,512,809.80**
TOTAL EQUITY U.S. DOLLAR		**226,811,051.38**	**79,533.55**	**344,124,061.11**		**117,313,009.73**
		226,811,051.38	**79,533.55**	**344,124,061.11**	**97.02**	**117,313,009.73**
TOTAL EQUITY						
		226,811,051.38	**79,533.55**	**344,124,061.11**	**97.02**	**117,313,009.73**

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 ASSETS - BASE:		237,090,552.84	79,696.97	354,403,562.57	99.92	117,313,009.73
NET ASSETS - BASE:				354,483,259.54		

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						
CANADIAN DOLLAR						
CANADA						
DIVIDENDS RECEIVABLE RECLAIM		0.00	70,828.13	0.00		0.00
		0.00	56,353.65	0.00	0.00	0.00
NON-BASE CURRENCY		13.26	0.00	13.26		0.00
		10.50	0.00	10.55	0.00	0.05
SUBTOTAL CANADIAN DOLLAR		**13.26**	**70,828.13**	**13.26**		**0.00**
		10.50	**56,353.65**	**10.55**	**0.00**	**0.05**
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		**13.26**	**70,828.13**	**13.26**		**0.00**
		10.50	**56,353.65**	**10.55**	**0.00**	**0.05**
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
DIVIDENDS RECEIVABLE RECLAIM		0.00	5,912.00	0.00		0.00
		0.00	6,948.38	0.00	0.00	0.00
NEW ZEALAND DOLLAR						
NEW ZEALAND						
NON-BASE CURRENCY		0.04	0.00	0.04		0.00
		0.03	0.00	0.03	0.00	0.00
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	62,467.63	0.00		0.00
		0.00	7,317.84	0.00	0.00	0.00
POUND STERLING						

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
UNITED KINGDOM						
NON-BASE CURRENCY		0.52	0.00	0.52		0.00
		0.71	0.00	0.72	0.00	0.01
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		9.35	0.00	9.35		0.00
		0.63	0.00	0.63	0.00	0.00
SWISS FRANC						
SWITZERLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
		0.00	8,149.32	0.00	0.00	0.00
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		46,587.71	0.00	46,587.71		0.00
		46,587.71	0.00	46,587.71	0.05	0.00
MSC PAYABLE - CLASS C2		-102,847.77	0.00	-102,847.77		0.00
		-102,847.77	0.00	-102,847.77	-0.11	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,361,788.17	0.00	-1,361,788.17		0.00
		-1,361,788.17	0.00	-1,361,788.17	-1.46	0.00
PAYABLE FOR CUSTODIAN FEES		-4,485.41	0.00	-4,485.41		0.00
		-4,485.41	0.00	-4,485.41	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
	CASH		0.54	0.00	0.54		0.00
			0.54	0.00	0.54	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,247.31	0.00	-1,247.31		0.00
			-1,247.31	0.00	-1,247.31	0.00	0.00
	REBATE RECEIVABLE		7,643.84	0.00	7,643.84		0.00
			7,643.84	0.00	7,643.84	0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-4,630.44	0.00	-4,630.44		0.00
			-4,630.44	0.00	-4,630.44	0.00	0.00
2,736,785.390	DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,736,785.39	52.91	2,736,785.39		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	2,736,785.39	52.91	2,736,785.39	2.94	0.00
SUBTOTAL UNITED STATES			**1,316,018.38**	**52.91**	**1,316,018.38**		**0.00**
			1,316,018.38	**52.91**	**1,316,018.38**	**1.43**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**1,316,018.38**	**52.91**	**1,316,018.38**		**0.00**
			1,316,018.38	**52.91**	**1,316,018.38**	**1.43**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**1,316,030.25**	**78,822.10**	**1,316,030.31**	**1.43**	**0.06**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,135.000	EAGLE POINT INCOME CO INC	15.2400	42,422.23	0.00	32,537.40		-9,884.83
269817102		15.2400	42,422.23	0.00	32,537.40	0.03	-9,884.83
EQUITY							
CANADIAN DOLLAR							

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
CANADA						
81,616.000 COMPUTER MODELLING GROUP LTD	5.7500	505,874.48	0.00	469,292.00		-36,582.48
NC2223351	4.5749	389,576.87	0.00	373,387.44	0.40	-16,189.43
51,202.000 PASON SYSTEMS INC	8.8800	496,095.63	0.00	454,673.76		-41,421.87
NC2569563	7.0653	383,711.65	0.00	361,756.58	0.39	-21,955.07
5,402.000 TMX GROUP LTD	130.5900	449,748.20	0.00	705,447.18		255,698.98
NCB8KH5G1	103.9026	344,329.96	0.00	561,281.92	0.60	216,951.96
19,465.000 SPROTT INC	47.7400	656,596.25	0.00	929,259.10		272,662.85
NCBMCB523 NEW	37.9838	499,924.87	0.00	739,355.61	0.79	239,430.74
SUBTOTAL CANADA		**2,108,314.56**	**0.00**	**2,558,672.04**		**450,357.48**
		1,617,543.35	**0.00**	**2,035,781.55**	**2.18**	**418,238.20**
TOTAL EQUITY CANADIAN DOLLAR		**2,108,314.56**	**0.00**	**2,558,672.04**		**450,357.48**
		1,617,543.35	**0.00**	**2,035,781.55**	**2.18**	**418,238.20**
NORWEGIAN KRONE						
NORWAY						
28,560.000 TGS NOPEC GEOPHYSICAL CO ASA	136.2500	5,399,003.65	0.00	3,891,300.00		-1,507,703.65
SNB15SLC1	15.9612	641,018.05	0.00	455,850.57	0.49	-185,167.48
POUND STERLING						
UNITED KINGDOM						
15,460.000 CLARKSON PLC	27.5000	372,019.79	0.00	425,150.00		53,130.21
EX0201833	37.9418	493,463.43	0.00	586,579.46	0.63	93,116.03

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
92,904.000 ASHMORE GROUP PLC	3.9140	292,921.46	0.00	363,626.26		70,704.80
EXB132NW7	5.4001	408,291.57	0.00	501,695.15	0.54	93,403.58
SUBTOTAL UNITED KINGDOM		**664,941.25**	**0.00**	**788,776.26**		**123,835.01**
		901,755.00	**0.00**	**1,088,274.61**	**1.17**	**186,519.61**
TOTAL EQUITY POUND STERLING		**664,941.25**	**0.00**	**788,776.26**		**123,835.01**
		901,755.00	**0.00**	**1,088,274.61**	**1.17**	**186,519.61**
U.S. DOLLAR						
BERMUDA						
21,992.000 ASSURED GUARANTY LTD	42.2800	715,829.28	0.00	929,821.76		213,992.48
G0585R106	42.2800	715,829.28	0.00	929,821.76	1.00	213,992.48
28,449.000 AXIS CAPITAL HOLDINGS LTD	49.5700	1,179,941.21	11,948.58	1,410,216.93		230,275.72
G0692U109	49.5700	1,179,941.21	11,948.58	1,410,216.93	1.51	230,275.72
32,273.000 BANK OF NT BUTTERFIELD & SON L	38.2200	1,032,220.53	0.00	1,233,474.06		201,253.53
G0772R208	38.2200	1,032,220.53	0.00	1,233,474.06	1.32	201,253.53
29,811.000 JAMES RIVER GROUP HOLDINGS LTD	45.6200	1,183,042.81	0.00	1,359,977.82		176,935.01
G5005R107	45.6200	1,183,042.81	0.00	1,359,977.82	1.46	176,935.01
16,690.000 LAZARD LTD	43.5100	574,383.16	0.00	726,181.90		151,798.74
G54050102	43.5100	574,383.16	0.00	726,181.90	0.78	151,798.74
5,441.000 RENAISSANCERE HOLDINGS LTD	160.2500	878,826.93	0.00	871,920.25		-6,906.68
G7496G103	160.2500	878,826.93	0.00	871,920.25	0.94	-6,906.68

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 BERMUDA		**5,564,243.92**	**11,948.58**	**6,531,592.72**		**967,348.80**
		5,564,243.92	**11,948.58**	**6,531,592.72**	**7.01**	**967,348.80**
CANADA						
0.000 FRANCO-NEVADA CORP	0.0000	0.00	249.16	0.00		0.00
351858105	0.0000	0.00	249.16	0.00	0.00	0.00
0.000 RITCHIE BROS AUCTIONEERS INC	0.0000	0.00	2,122.73	0.00		0.00
767744105	0.0000	0.00	2,122.73	0.00	0.00	0.00
SUBTOTAL CANADA		**0.00**	**2,371.89**	**0.00**		**0.00**
		0.00	**2,371.89**	**0.00**	**0.00**	**0.00**
IRELAND						
39,914.000 NVENT ELECTRIC PLC	27.9100	950,457.48	0.00	1,113,999.74		163,542.26
G6700G107	27.9100	950,457.48	0.00	1,113,999.74	1.20	163,542.26
NETHERLANDS						
0.000 CORE LABORATORIES NV	0.0000	0.00	363.00	0.00		0.00
N22717107	0.0000	0.00	363.00	0.00	0.00	0.00
PUERTO RICO						
28,556.000 EVERTEC INC	37.2200	1,003,300.41	0.00	1,062,854.32		59,553.91
30040P103	37.2200	1,003,300.41	0.00	1,062,854.32	1.14	59,553.91
SOUTH AFRICA						
61,021.000 GOLD FIELDS LTD	9.4900	287,204.46	0.00	579,089.29		291,884.83
38059T106 ADR	9.4900	287,204.46	0.00	579,089.29	0.62	291,884.83
UNITED STATES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,496.000 ATN INTERNATIONAL INC	49.1200	674,235.43	2,634.32	761,163.52		86,928.09
00215F107	49.1200	674,235.43	2,634.32	761,163.52	0.82	86,928.09
3,021.000 ALBEMARLE CORP	146.1100	236,027.97	1,320.54	441,398.31		205,370.34
012653101	146.1100	236,027.97	1,320.54	441,398.31	0.47	205,370.34
6,066.000 ALLETE INC	67.1900	436,897.74	0.00	407,574.54		-29,323.20
018522300	67.1900	436,897.74	0.00	407,574.54	0.44	-29,323.20
11,207.000 AMERISAFE INC	64.0000	667,669.86	0.00	717,248.00		49,578.14
03071H100	64.0000	667,669.86	0.00	717,248.00	0.77	49,578.14
3,427.000 APTARGROUP INC	141.6700	239,740.38	0.00	485,503.09		245,762.71
038336103	141.6700	239,740.38	0.00	485,503.09	0.52	245,762.71
12,634.000 ARES MANAGEMENT CORP	56.0300	249,609.75	0.00	707,883.02		458,273.27
03990B101	56.0300	249,609.75	0.00	707,883.02	0.76	458,273.27
22,412.000 ARTISAN PARTNERS ASSET MANAGEM	52.1700	710,506.19	0.00	1,169,234.04		458,727.85
04316A108	52.1700	710,506.19	0.00	1,169,234.04	1.25	458,727.85
33,036.000 AVNET INC	41.5100	943,063.35	0.00	1,371,324.36		428,261.01
053807103	41.5100	943,063.35	0.00	1,371,324.36	1.47	428,261.01
14,356.000 BOK FINANCIAL CORP	89.3200	848,300.16	0.00	1,282,277.92		433,977.76
05561Q201	89.3200	848,300.16	0.00	1,282,277.92	1.38	433,977.76

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
32,030.000 BANKUNITED INC	43.9500	719,391.87	0.00	1,407,718.50		688,326.63
06652K103	43.9500	719,391.87	0.00	1,407,718.50	1.51	688,326.63
25,558.000 CACTUS INC	30.6200	787,262.91	0.00	782,585.96		-4,676.95
127203107	30.6200	787,262.91	0.00	782,585.96	0.84	-4,676.95
9,936.000 CARLISLE COS INC	164.5800	1,373,106.19	0.00	1,635,266.88		262,160.69
142339100	164.5800	1,373,106.19	0.00	1,635,266.88	1.75	262,160.69
6,072.000 CHASE CORP	116.3900	389,904.65	0.00	706,720.08		316,815.43
16150R104	116.3900	389,904.65	0.00	706,720.08	0.76	316,815.43
59,867.000 COMPASS DIVERSIFIED HOLDINGS	23.1500	1,104,832.00	0.00	1,385,921.05		281,089.05
20451Q104	23.1500	1,104,832.00	0.00	1,385,921.05	1.49	281,089.05
17,385.000 CRANE CO	93.9100	1,083,129.01	0.00	1,632,625.35		549,496.34
224399105	93.9100	1,083,129.01	0.00	1,632,625.35	1.75	549,496.34
34,585.000 DELUXE CORP	41.9600	867,820.96	0.00	1,451,186.60		583,365.64
248019101	41.9600	867,820.96	0.00	1,451,186.60	1.56	583,365.64
40,925.000 DENNY'S CORP	18.1100	721,652.28	0.00	741,151.75		19,499.47
24869P104	18.1100	721,652.28	0.00	741,151.75	0.80	19,499.47
16,104.000 EASTERN BANKSHARES INC	19.2900	201,605.95	0.00	310,646.16		109,040.21
27627N105	19.2900	201,605.95	0.00	310,646.16	0.33	109,040.21

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
81,439.000	ELEMENT SOLUTIONS INC	18.2900	1,303,859.90	0.00	1,489,519.31		185,659.41
28618M106		18.2900	1,303,859.90	0.00	1,489,519.31	1.60	185,659.41
25,932.000	EQUITABLE HOLDINGS INC	32.6200	557,780.53	0.00	845,901.84		288,121.31
29452E101		32.6200	557,780.53	0.00	845,901.84	0.91	288,121.31
31,457.000	EQUITY COMMONWEALTH	27.8000	900,358.28	0.00	874,504.60		-25,853.68
294628102		27.8000	900,358.28	0.00	874,504.60	0.94	-25,853.68
1,223.000	ERIE INDEMNITY CO	220.9100	151,125.79	0.00	270,172.93		119,047.14
29530P102		220.9100	151,125.79	0.00	270,172.93	0.29	119,047.14
26,237.000	FIRST AMERICAN FINANCIAL CORP	56.6500	1,277,646.79	0.00	1,486,326.05		208,679.26
31847R102		56.6500	1,277,646.79	0.00	1,486,326.05	1.59	208,679.26
2,473.000	FIRST BANCSHARES INC/THE	36.6100	91,007.09	0.00	90,536.53		-470.56
318916103		36.6100	91,007.09	0.00	90,536.53	0.10	-470.56
1,735.000	FIRST CITIZENS BANCSHARES INC/	835.7700	559,637.97	815.45	1,450,060.95		890,422.98
31946M103		835.7700	559,637.97	815.45	1,450,060.95	1.56	890,422.98
50,266.000	FIRST HAWAIIAN INC	27.3700	917,867.72	0.00	1,375,780.42		457,912.70
32051X108		27.3700	917,867.72	0.00	1,375,780.42	1.48	457,912.70
18,482.000	FLOWERS FOODS INC	23.8000	316,192.03	0.00	439,871.60		123,679.57
343498101		23.8000	316,192.03	0.00	439,871.60	0.47	123,679.57

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
11,025.000	FORTUNE BRANDS HOME & SECURITY	95.8200	800,926.60	0.00	1,056,415.50		255,488.90
34964C106		95.8200	800,926.60	0.00	1,056,415.50	1.13	255,488.90
22,499.000	GENTEX CORP	35.6700	544,855.63	0.00	802,539.33		257,683.70
371901109		35.6700	544,855.63	0.00	802,539.33	0.86	257,683.70
8,937.000	GERMAN AMERICAN BANCORP INC	46.2200	258,534.86	0.00	413,068.14		154,533.28
373865104		46.2200	258,534.86	0.00	413,068.14	0.44	154,533.28
2,839.000	GORMAN-RUPP CO/THE	33.1100	102,523.26	0.00	93,999.29		-8,523.97
383082104		33.1100	102,523.26	0.00	93,999.29	0.10	-8,523.97
62,041.000	GRAFTECH INTERNATIONAL LTD	12.2300	712,877.66	0.00	758,761.43		45,883.77
384313508		12.2300	712,877.66	0.00	758,761.43	0.81	45,883.77
79,630.000	GRAPHIC PACKAGING HOLDING CO	18.1600	1,220,685.17	5,720.03	1,446,080.80		225,395.63
388689101		18.1600	1,220,685.17	5,720.03	1,446,080.80	1.55	225,395.63
22,993.000	HBT FINANCIAL INC	17.1200	297,100.44	0.00	393,640.16		96,539.72
404111106		17.1200	297,100.44	0.00	393,640.16	0.42	96,539.72
9,058.000	HACKETT GROUP INC/THE	16.3900	124,833.59	905.80	148,460.62		23,627.03
404609109		16.3900	124,833.59	905.80	148,460.62	0.16	23,627.03
4,353.000	HANOVER INSURANCE GROUP INC/TH	129.4600	439,154.99	0.00	563,539.38		124,384.39
410867105		129.4600	439,154.99	0.00	563,539.38	0.60	124,384.39

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
47,927.000 HEALTHCARE SERVICES GROUP INC	28.0300	1,211,125.69	0.00	1,343,393.81		132,268.12
421906108	28.0300	1,211,125.69	0.00	1,343,393.81	1.44	132,268.12
14.000 HERSHEY CREAMERY CO	3,210.0100	27,723.79	0.00	44,940.14		17,216.35
427848106	3,210.0100	27,723.79	0.00	44,940.14	0.05	17,216.35
5,142.000 HILL-ROM HOLDINGS INC	110.4800	330,499.52	0.00	568,088.16		237,588.64
431475102	110.4800	330,499.52	0.00	568,088.16	0.61	237,588.64
71,338.000 HOME BANCSHARES INC/AR	27.0500	1,147,869.16	0.00	1,929,692.90		781,823.74
436893200	27.0500	1,147,869.16	0.00	1,929,692.90	2.07	781,823.74
3,942.000 HUBBELL INC	186.8900	492,577.65	0.00	736,720.38		244,142.73
443510607	186.8900	492,577.65	0.00	736,720.38	0.79	244,142.73
2,936.000 HYATT HOTELS CORP	82.7000	179,839.50	0.00	242,807.20		62,967.70
448579102	82.7000	179,839.50	0.00	242,807.20	0.26	62,967.70
23,008.000 INDEPENDENT BANK GROUP INC	72.2400	937,395.58	0.00	1,662,097.92		724,702.34
45384B106	72.2400	937,395.58	0.00	1,662,097.92	1.78	724,702.34
12,098.000 INNOSPEC INC	102.6900	1,015,794.08	0.00	1,242,343.62		226,549.54
45768S105	102.6900	1,015,794.08	0.00	1,242,343.62	1.33	226,549.54
32,384.000 KBR INC	38.3900	614,543.27	0.00	1,243,221.76		628,678.49
48242W106	38.3900	614,543.27	0.00	1,243,221.76	1.33	628,678.49

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
66,738.000 KENNEDY-WILSON HOLDINGS INC	20.2100	1,178,446.11	14,682.36	1,348,774.98		170,328.87
489398107	20.2100	1,178,446.11	14,682.36	1,348,774.98	1.45	170,328.87
25,207.000 KULICKE & SOFFA INDUSTRIES INC	49.1100	680,879.89	3,222.24	1,237,915.77		557,035.88
501242101	49.1100	680,879.89	3,222.24	1,237,915.77	1.33	557,035.88
4,377.000 LCI INDUSTRIES	132.2800	378,044.73	0.00	578,989.56		200,944.83
50189K103	132.2800	378,044.73	0.00	578,989.56	0.62	200,944.83
2,166.000 LAWSON PRODUCTS INC/DE	51.8600	107,477.39	0.00	112,328.76		4,851.37
520776105	51.8600	107,477.39	0.00	112,328.76	0.12	4,851.37
19,393.000 LEGGETT & PLATT INC	45.6500	776,521.46	6,629.20	885,290.45		108,768.99
524660107	45.6500	776,521.46	6,629.20	885,290.45	0.95	108,768.99
65,966.000 LEVI STRAUSS & CO	23.9100	1,067,582.29	0.00	1,577,247.06		509,664.77
52736R102	23.9100	1,067,582.29	0.00	1,577,247.06	1.69	509,664.77
6,733.000 LINCOLN ELECTRIC HOLDINGS INC	122.9400	318,474.25	3,433.83	827,755.02		509,280.77
533900106	122.9400	318,474.25	3,433.83	827,755.02	0.89	509,280.77
3,837.000 LINDSAY CORP	166.6200	287,769.13	0.00	639,320.94		351,551.81
535555106	166.6200	287,769.13	0.00	639,320.94	0.69	351,551.81
3,077.000 MKS INSTRUMENTS INC	185.4200	304,553.33	0.00	570,537.34		265,984.01
55306N104	185.4200	304,553.33	0.00	570,537.34	0.61	265,984.01

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
16,484.000 MSC INDUSTRIAL DIRECT CO INC	90.1900	1,167,487.77	0.00	1,486,691.96		319,204.19
553530106	90.1900	1,167,487.77	0.00	1,486,691.96	1.60	319,204.19
7,265.000 MCGRATH RENTCORP	80.6500	410,277.76	0.00	585,922.25		175,644.49
580589109	80.6500	410,277.76	0.00	585,922.25	0.63	175,644.49
7,041.000 METHODE ELECTRONICS INC	41.9800	182,453.40	0.00	295,581.18		113,127.78
591520200	41.9800	182,453.40	0.00	295,581.18	0.32	113,127.78
22,531.000 MINERALS TECHNOLOGIES INC	75.3200	1,318,847.35	0.00	1,697,034.92		378,187.57
603158106	75.3200	1,318,847.35	0.00	1,697,034.92	1.82	378,187.57
15,152.000 MOELIS & CO	54.8800	525,836.82	0.00	831,541.76		305,704.94
60786M105	54.8800	525,836.82	0.00	831,541.76	0.89	305,704.94
22,448.000 MUELLER INDUSTRIES INC	41.3500	561,743.49	2,918.24	928,224.80		366,481.31
624756102	41.3500	561,743.49	2,918.24	928,224.80	1.00	366,481.31
10,756.000 NATIONAL INSTRUMENTS CORP	43.1850	361,661.14	0.00	464,497.86		102,836.72
636518102	43.1850	361,661.14	0.00	464,497.86	0.50	102,836.72
24,541.000 OCEANFIRST FINANCIAL CORP	23.9400	459,524.00	0.00	587,511.54		127,987.54
675234108	23.9400	459,524.00	0.00	587,511.54	0.63	127,987.54
48,503.000 OLD REPUBLIC INTERNATIONAL COR	21.8400	952,895.05	0.00	1,059,305.52		106,410.47
680223104	21.8400	952,895.05	0.00	1,059,305.52	1.14	106,410.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,693.000 ORIGIN BANCORP INC	42.4100	475,575.03	0.00	495,900.13		20,325.10
68621T102	42.4100	475,575.03	0.00	495,900.13	0.53	20,325.10
13,987.000 PC CONNECTION INC	46.3900	552,621.49	0.00	648,856.93		96,235.44
69318J100	46.3900	552,621.49	0.00	648,856.93	0.70	96,235.44
21,612.000 PATTERSON COS INC	31.9500	476,659.20	0.00	690,503.40		213,844.20
703395103	31.9500	476,659.20	0.00	690,503.40	0.74	213,844.20
43,527.000 PROASSURANCE CORP	26.7600	699,376.40	2,176.35	1,164,782.52		465,406.12
74267C106	26.7600	699,376.40	2,176.35	1,164,782.52	1.25	465,406.12
2,994.000 PROSPERITY BANCSHARES INC	74.8900	195,976.07	1,467.06	224,220.66		28,244.59
743606105	74.8900	195,976.07	1,467.06	224,220.66	0.24	28,244.59
2,309.000 QUAKER CHEMICAL CORP	243.7700	378,286.07	0.00	562,864.93		184,578.86
747316107	243.7700	378,286.07	0.00	562,864.93	0.60	184,578.86
11,946.000 RALPH LAUREN CORP	123.1600	882,945.93	0.00	1,471,269.36		588,323.43
751212101	123.1600	882,945.93	0.00	1,471,269.36	1.58	588,323.43
35,504.000 REYNOLDS CONSUMER PRODUCTS INC	29.7800	1,056,188.34	0.00	1,057,309.12		1,120.78
76171L106	29.7800	1,056,188.34	0.00	1,057,309.12	1.13	1,120.78
7,266.000 SHOE CARNIVAL INC	61.8800	252,019.34	0.00	449,620.08		197,600.74
824889109	61.8800	252,019.34	0.00	449,620.08	0.48	197,600.74

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
5,447.000 SIGNATURE BANK/NEW YORK NY	226.1000	529,729.39	0.00	1,231,566.70		701,837.31
82669G104	226.1000	529,729.39	0.00	1,231,566.70	1.32	701,837.31
35,023.000 SILGAN HOLDINGS INC	42.0300	1,312,517.36	0.00	1,472,016.69		159,499.33
827048109	42.0300	1,312,517.36	0.00	1,472,016.69	1.58	159,499.33
4,505.000 SOUTH STATE CORP	78.5100	259,523.15	0.00	353,687.55		94,164.40
840441109	78.5100	259,523.15	0.00	353,687.55	0.38	94,164.40
15,171.000 SPECTRUM BRANDS HOLDINGS INC	85.0000	837,415.78	0.00	1,289,535.00		452,119.22
84790A105	85.0000	837,415.78	0.00	1,289,535.00	1.38	452,119.22
12,562.000 STEWART INFORMATION SERVICES C	52.0300	649,424.54	0.00	653,600.86		4,176.32
860372101	52.0300	649,424.54	0.00	653,600.86	0.70	4,176.32
13,308.000 SYSTEMAX INC	41.1200	290,379.03	0.00	547,224.96		256,845.93
871851101	41.1200	290,379.03	0.00	547,224.96	0.59	256,845.93
11,876.000 TIMKEN CO/THE	81.1700	587,147.54	0.00	963,974.92		376,827.38
887389104	81.1700	587,147.54	0.00	963,974.92	1.03	376,827.38
16,150.000 TOWNE BANK/PORTSMOUTH VA	30.4000	428,078.72	2,907.00	490,960.00		62,881.28
89214P109	30.4000	428,078.72	2,907.00	490,960.00	0.53	62,881.28
24,047.000 TRIUMPH BANCORP INC	77.3900	1,025,906.94	0.00	1,860,997.33		835,090.39
89679E300	77.3900	1,025,906.94	0.00	1,860,997.33	2.00	835,090.39

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
7,924.000 UMB FINANCIAL CORP	92.3300	484,089.44	2,535.68	731,622.92		247,533.48
902788108	92.3300	484,089.44	2,535.68	731,622.92	0.78	247,533.48
17,503.000 UFP INDUSTRIES INC	75.8400	876,949.81	0.00	1,327,427.52		450,477.71
90278Q108	75.8400	876,949.81	0.00	1,327,427.52	1.42	450,477.71
93,433.000 VALLEY NATIONAL BANCORP	13.7400	780,255.06	9,546.68	1,283,769.42		503,514.36
919794107	13.7400	780,255.06	9,546.68	1,283,769.42	1.38	503,514.36
48,324.000 VONTIER CORP	30.2700	1,500,661.84	0.00	1,462,767.48		-37,894.36
928881101	30.2700	1,500,661.84	0.00	1,462,767.48	1.57	-37,894.36
2,626.000 WATSCO INC	260.7500	424,862.84	0.00	684,729.50		259,866.66
942622200	260.7500	424,862.84	0.00	684,729.50	0.73	259,866.66
11,678.000 WERNER ENTERPRISES INC	47.1700	428,742.50	0.00	550,851.26		122,108.76
950755108	47.1700	428,742.50	0.00	550,851.26	0.59	122,108.76
22,053.000 WORLD WRESTLING ENTERTAINMENT	54.2600	945,489.82	0.00	1,196,595.78		251,105.96
98156Q108	54.2600	945,489.82	0.00	1,196,595.78	1.28	251,105.96
SUBTOTAL UNITED STATES		**56,160,390.18**	**60,914.78**	**78,991,040.59**		**22,830,650.41**
		56,160,390.18	**60,914.78**	**78,991,040.59**	**84.73**	**22,830,650.41**
TOTAL EQUITY U.S. DOLLAR		**63,965,596.45**	**75,598.25**	**88,278,576.66**		**24,312,980.21**
		63,965,596.45	**75,598.25**	**88,278,576.66**	**94.70**	**24,312,980.21**
TOTAL EQUITY						
		67,125,912.85	**75,598.25**	**91,858,483.39**	**98.54**	**24,732,570.54**

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 ASSETS - BASE:		68,484,365.33	154,420.35	93,207,051.10	100.00	24,722,685.77
NET ASSETS - BASE:				93,361,471.45		

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5292
	SAGE CASH BALANCE CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
10,205.14	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	10,205.14	10,205.14	2	0.00
		10,205.14	**10,205.14**	**2**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
2,153	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	117,726.04	118,323.94	20	0.00
937	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	47,028.03	46,762.09	8	0.00
4,633	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	235,147.92	235,310.31	40	0.00
1,164	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	58,793.64	58,642.75	10	0.00
2,217	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	117,634.02	117,710.61	20	0.00
		576,329.65	**576,749.70**	**98**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,488.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,488.12	1,488.12	0	0.00
		1,488.12	**1,488.12**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5256
	SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
383,622.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	383,622.84	383,622.84	3	2.49
		383,622.84	**383,622.84**	**3**	**2.49**
	MUTUAL FUNDS - FIXED INCOME				
26,448	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,322,135.52	1,259,528.52	10	0.00
25,564	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	1,328,688.90	1,275,608.61	10	0.00
24,307	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,329,106.76	1,320,780.31	10	0.00
58,148	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,663,759.88	2,626,738.08	20	0.00
26,181	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,328,816.66	1,329,303.54	10	0.00
25,042	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,328,728.52	1,339,997.92	10	0.00
52,276	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	2,391,104.24	2,355,636.05	18	0.00
		11,692,340.48	**11,507,593.03**	**88**	**0.00**
	MUTUAL FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5256
	SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,998	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	132,093.92	128,865.22	1	0.00
1,694	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	134,029.28	129,911.88	1	0.00
2,017	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	802,402.94	775,271.79	6	0.00
1,186	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	128,716.58	125,633.83	1	0.00
1,827	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	131,635.35	128,990.03	1	0.00
		1,328,878.07	**1,288,672.75**	**10**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
31,330.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	31,330.11	31,330.11	0	0.00
		31,330.11	**31,330.11**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5274
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
362,553.46	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	362,553.46	362,553.46	2	1.71
		362,553.46	**362,553.46**	**2**	**1.71**
	MUTUAL FUNDS - FIXED INCOME				
41,221	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,080,836.08	1,991,590.46	10	0.00
41,769	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	2,088,032.31	1,966,170.48	10	0.00
33,062	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,659,381.78	1,657,953.18	8	0.00
45,647	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,091,089.07	2,085,737.91	10	0.00
61,283	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,110,418.67	3,102,980.55	15	0.00
58,430	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	3,100,295.80	3,091,877.74	15	0.00
90,300	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	4,130,322.00	4,096,436.59	20	0.00
43,603	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,030,338.89	1,019,467.54	5	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX5274
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		19,290,714.60	**19,012,214.45**	**93**	**0.00**
	MUTUAL FUNDS - EQUITY				
6,679	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	220,674.16	214,596.27	1	0.00
1,630	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	648,446.60	624,641.91	3	0.00
2,056	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	223,137.68	216,206.08	1	0.00
		1,092,258.44	**1,055,444.26**	**5**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
43,086.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	43,086.87	43,086.87	0	0.00
		43,086.87	**43,086.87**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0625
	SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,248.64	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,248.64	1,248.64	1	0.00
		1,248.64	**1,248.64**	**1**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
785	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	82,990.20	77,822.70	61	0.00
30	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	944.85	951.25	1	0.00
67.909	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,393.49	1,407.66	1	0.45
		85,328.54	**80,181.61**	**63**	**0.45**
	COMMON TRUST FUNDS - FIXED INCOME				
42,643.54	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	42,643.54	42,643.54	31	0.00
1,826.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,826.04	1,826.04	1	0.00
		44,469.58	**44,469.58**	**33**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
121.009	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	1,754.06	1,377.14	1	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0625
	SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77.079	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	2,631.11	1,947.70	2	0.00
		4,385.17	**3,324.84**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0171
	SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	**50.00**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
19	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	899.09	680.79	1	0.00
122	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	12,897.84	12,336.73	12	0.00
328	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	10,330.36	10,342.30	10	0.00
814.632	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	16,716.25	16,699.45	16	5.46
		40,843.54	**40,059.27**	**39**	**5.46**
	MUTUAL FUNDS - EQUITY				
15.85	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,061.93	1,849.52	2	0.00
		2,061.93	**1,849.52**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
9,419.73	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	9,419.73	9,419.73	9	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0171
	SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,166.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,166.89	4,166.89	4	0.00
		13,586.62	**13,586.62**	**13**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
254.022	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,537.16	1,155.86	1	0.00
1,285.919	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	18,639.78	14,553.86	18	0.00
834.372	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	28,481.54	20,931.47	27	0.00
		48,658.48	**36,641.19**	**46**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0135
	SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
50.01	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.01	50.01	0	0.00
		50.01	**50.01**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
46	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,176.74	1,850.34	1	0.00
676	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	21,290.62	21,265.79	11	0.00
1,695.955	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	34,801.00	35,062.03	19	11.36
		58,268.36	**58,178.16**	**31**	**11.36**
	MUTUAL FUNDS - EQUITY				
38.257	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	4,976.85	4,200.72	3	0.00
		4,976.85	**4,200.72**	**3**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
5,830.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,830.07	5,830.07	3	0.00
		5,830.07	**5,830.07**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0135
	SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
617.016	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	3,733.75	2,690.22	2	0.00
3,114.015	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	45,138.58	33,985.38	24	0.00
2,020.183	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	68,959.55	50,677.37	37	0.00
		117,831.88	**87,352.97**	**63**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0144
	SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	**50.00**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
9	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	425.88	373.45	1	0.00
78	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	2,456.61	2,487.09	7	0.00
210.026	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	4,309.73	4,330.05	13	1.41
		7,192.22	**7,190.59**	**21**	**1.41**
	MUTUAL FUNDS - EQUITY				
8.121	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,056.46	885.05	3	0.00
		1,056.46	**885.05**	**3**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,147.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,147.11	1,147.11	3	0.00
		1,147.11	**1,147.11**	**3**	**0.00**
	COMMON TRUST FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0144
	SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128.507	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	777.63	602.71	2	0.00
656.99	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	9,523.27	7,504.88	28	0.00
426.471	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	14,557.72	11,200.63	42	0.00
		24,858.62	**19,308.22**	**72**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX0206
	SMART FUNDS TODAY

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
50.04	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.04	50.04	0	0.00
		50.04	**50.04**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
1,368	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	144,624.96	136,169.65	46	0.00
		144,624.96	**136,169.65**	**46**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
147,564.92	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	147,564.92	147,564.92	47	0.00
20,638.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	20,638.24	20,638.24	7	0.00
		168,203.16	**168,203.16**	**53**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
435.233	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	6,308.83	4,845.98	2	0.00
270.445	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	9,231.72	6,660.20	3	0.00
		15,540.55	**11,506.18**	**5**	**0.00**

HAND Benefits & Trust
A BPAS COMPANY

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7487
	SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
450,370.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	450,370.21	450,370.21	0	5.98
		450,370.21	**450,370.21**	**0**	**5.98**
	COMMON STOCK				
3,926	CUSIP # 017175100 ALLEGHENY CORP	2,458,814.54	2,199,546.98	1	0.00
59,257	CUSIP # 031100100 AMETEK INC	7,568,896.61	5,548,390.48	4	0.00
99,058	CUSIP # 032095101 AMPHENOL CORP CL A	6,534,856.26	5,061,247.46	3	14,804.79
29,591	CUSIP # 049560105 ATMOS ENERGY CORP	2,925,070.35	2,915,750.97	1	0.00
92,195	CUSIP # 05605H100 BWX TECHNOLOGIES INC	6,079,338.30	5,341,288.76	3	0.00
9,613	CUSIP # 09073M104 BIO-TECHNE CORP	3,671,493.09	2,122,715.91	2	0.00
86,549	CUSIP # 115236101 BROWN & BROWN INC	3,956,154.79	3,994,474.50	2	0.00
66,172	CUSIP # 127055101 CABOT CORPORATION	3,470,059.68	3,133,853.67	2	0.00
63,519	CUSIP # 148806102 CATALENT INC	6,689,185.89	3,374,710.27	3	0.00
26,350	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	7,637,020.50	3,954,139.88	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7487
	SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87,535	CUSIP # 184496107 CLEAN HARBORS INC	7,358,192.10	6,387,860.65	4	0.00
31,137	CUSIP # 217204106 COPART INC	3,381,789.57	2,819,819.19	2	0.00
39,670	CUSIP # 256746108 DOLLAR TREE INC	4,540,628.20	3,657,980.94	2	0.00
111,047	CUSIP # 29362U104 ENTEGRIS INC	12,415,054.60	5,902,944.86	6	0.00
70,437	CUSIP # 302491303 FMC CORPORATION	7,791,036.57	6,554,959.66	4	33,983.04
51,831	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,936,226.15	2,726,372.21	1	0.00
43,960	CUSIP # 384109104 GRACO INC	3,148,415.20	2,263,323.47	2	0.00
164,767	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,869,136.23	3,205,364.88	3	0.00
29,482	CUSIP # 422806208 HEICO CORP CL A	3,349,155.20	2,716,702.90	2	0.00
43,021	CUSIP # 428291108 HEXCEL CORP	2,409,176.00	2,986,726.45	1	0.00
43,923	CUSIP # 449253103 IAA INC	2,421,914.22	2,245,185.32	1	0.00
16,587	CUSIP # 45167R104 IDEX CORP	3,471,990.84	2,601,526.04	2	0.00
50,686	CUSIP # 457187102 INGREDION INC	4,557,685.12	4,466,461.34	2	32,605.44
313,957	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,709,355.00	6,926,136.62	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7487
	SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,570	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,810,138.00	2,542,307.01	2	0.00
115,113	CUSIP # 501889208 LKQ CORP	4,872,733.29	3,832,004.23	2	0.00
1,845	CUSIP # 570535104 MARKEL CORP	2,102,598.90	2,078,791.80	1	0.00
20,227	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,919,969.72	2,441,948.53	1	0.00
69,022	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	3,041,799.54	2,678,349.85	2	0.00
47,003	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,520,054.67	3,253,040.34	2	22,402.31
73,421	CUSIP # 806407102 HENRY SCHEIN INC	5,083,670.04	4,639,355.98	3	0.00
29,053	CUSIP # 871607107 SYNOPSYS INC	7,198,752.34	4,305,618.65	4	0.00
122,847	CUSIP # 872307103 TCF FINANCIAL CORP	5,707,471.62	5,023,841.06	3	0.00
1,873	CUSIP # 88262P102 TEXAS PACIFIC LAND CORPORATION	2,977,002.39	1,604,752.40	1	0.00
177,347	CUSIP # 902681105 UGI CORPORATION	7,273,000.47	6,746,055.14	4	60,323.34
88,758	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	8,382,305.52	4,785,827.81	4	0.00
40,899	CUSIP # 980745103 WOODWARD INC	4,933,646.37	4,492,897.07	2	0.00
		182,173,787.88	**141,532,273.28**	**91**	**164,118.92**

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX7487
	SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78,821	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,511,091.58	6,987,771.47	4	0.00
19,552	CUSIP # G4388N106 HELEN OF TROY	4,118,824.32	3,348,625.30	2	0.00
22,221	CUSIP # G8473T100 STERIS PLC	4,232,656.08	3,185,767.56	2	0.00
		16,862,571.98	**13,522,164.33**	**8**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
229,686.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	229,686.32	229,686.32	0	0.00
		229,686.32	**229,686.32**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2641
	TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
256,394.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	256,394.93	256,394.93	7	0.00
		256,394.93	**256,394.93**	**7**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
238,367.433	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	3,165,281.14	3,108,749.30	92	0.00
		3,165,281.14	**3,108,749.30**	**92**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2473
	TRADEMARK TACTICAL MULTIFACTOR FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
51.32	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	51.32	51.32	0	0.00
		51.32	**51.32**	**0**	**0.00**
	COMMON STOCK				
3,590	CUSIP # 053015103 AUTO DATA PROCESSING INC.	676,607.30	673,806.37	6	0.00
8,730	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	1,110,717.90	1,118,078.04	9	0.00
18,300	CUSIP # 17275R102 CISCO SYSTEMS INC	946,293.00	833,071.57	8	0.00
90,600	CUSIP # 345370860 FORD MOTOR COMPANY	1,109,850.00	1,122,101.62	9	0.00
3,410	CUSIP # 38141G104 GOLDMAN SACHS GROUP INC	1,115,070.00	1,120,376.41	9	0.00
19,500	CUSIP # 49271V100 KEURIG DR PEPPER INC	670,215.00	673,758.70	6	0.00
	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	0.00	0.00	0	4,693.50
1,320	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	669,570.00	671,563.59	6	0.00
		6,298,323.20	**6,212,756.30**	**52**	**4,693.50**
	FOREIGN STOCK				
2,520	CUSIP # G1151C101 ACCENTURE PLC	696,150.00	699,677.73	6	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2473
	TRADEMARK TACTICAL MULTIFACTOR FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		696,150.00	**699,677.73**	**6**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
65,330	CUSIP # 30151E814 HIGH YIELD ETF	2,119,305.20	2,114,981.24	18	0.00
89,230	CUSIP # 46138E404 INVESCO CEF INCOME COMPOSITE	2,075,489.80	2,027,272.20	17	0.00
		4,194,795.00	**4,142,253.44**	**35**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
870,603.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	870,603.44	870,603.44	7	0.00
		870,603.44	**870,603.44**	**7**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2525
	TRADEMARK TACTICAL RISK 2040 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
18,518.15	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	18,518.15	18,518.15	0	0.00
		18,518.15	**18,518.15**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
14,900	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	911,284.00	922,290.15	12	0.00
16,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,333,080.00	1,562,305.87	18	0.00
		2,244,364.00	**2,484,596.02**	**30**	**0.00**
	MUTUAL FUNDS - EQUITY				
19,100	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	631,064.00	562,006.74	8	0.00
16,300	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	1,289,656.00	1,109,468.13	17	0.00
5,800	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,298,214.00	1,088,412.52	17	0.00
15,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,863,234.00	1,592,594.80	25	0.00
		5,082,168.00	**4,352,482.19**	**68**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2525 **TRADEMARK TACTICAL RISK 2040 FUND**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120,104.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	120,104.87	120,104.87	2	0.00
		120,104.87	**120,104.87**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2570
	TRADEMARK TACTICAL RISK 2050 FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
20,102.57	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	20,102.57	20,102.57	0	0.00
		20,102.57	**20,102.57**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
5,200	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	318,032.00	321,874.70	5	0.00
6,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	554,760.00	649,201.92	8	0.00
		872,792.00	**971,076.62**	**13**	**0.00**
	MUTUAL FUNDS - EQUITY				
29,900	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	987,896.00	883,510.33	15	0.00
9,400	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	743,728.00	639,282.33	11	0.00
7,300	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,633,959.00	1,369,970.87	25	0.00
16,700	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,033,726.00	1,740,560.50	31	0.00
		5,399,309.00	**4,633,324.03**	**82**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2570 **TRADEMARK TACTICAL RISK 2050 FUND**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
321,861.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	321,861.14	321,861.14	5	0.00
		321,861.14	**321,861.14**	**5**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2375
	TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
58.21	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	58.21	58.21	0	0.00
		58.21	**58.21**	**0**	**0.00**
	COMMON STOCK				
1,140	CUSIP # 053015103 AUTO DATA PROCESSING INC.	214,855.80	213,968.07	3	0.00
2,770	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	352,427.10	354,764.16	5	0.00
5,730	CUSIP # 17275R102 CISCO SYSTEMS INC	296,298.30	260,848.72	4	0.00
28,700	CUSIP # 345370860 FORD MOTOR COMPANY	351,575.00	355,457.74	5	0.00
1,081	CUSIP # 38141G104 GOLDMAN SACHS GROUP INC	353,487.00	355,170.89	5	0.00
6,190	CUSIP # 49271V100 KEURIG DR PEPPER INC	212,750.30	213,876.90	3	0.00
	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	0.00	0.00	0	1,471.05
420	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	213,045.00	213,681.03	3	0.00
		1,994,438.50	**1,967,767.51**	**27**	**1,471.05**
	FOREIGN STOCK				
770	CUSIP # G1151C101 ACCENTURE PLC	212,712.50	213,792.15	3	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX2375 **TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND**

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		212,712.50	**213,792.15**	**3**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
17,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,733,490.00	1,737,270.80	23	0.00
17,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,732,470.00	1,734,106.87	23	0.00
54,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,282,500.00	1,305,522.70	17	0.00
		4,748,460.00	**4,776,900.37**	**63**	**0.00**
	MUTUAL FUNDS - EQUITY				
1,350	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	430,825.50	436,309.00	6	532.82
100	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	12,178.00	11,532.50	0	0.00
		443,003.50	**447,841.50**	**6**	**532.82**
	COMMON TRUST FUNDS - FIXED INCOME				
110,460.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,460.12	110,460.12	1	0.00
		110,460.12	**110,460.12**	**1**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6317
	TODD INTERNATIONAL INTRINSIC VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
15,440.66	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	15,440.66	15,440.66	3	0.00
		15,440.66	**15,440.66**	**3**	**0.00**
	COMMON STOCK				
148	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	2,937.80	3,019.56	0	0.00
29	CUSIP # G0403H108 AON PLC	6,673.19	4,529.51	1	0.00
		9,610.99	**7,549.07**	**2**	**0.00**
	FOREIGN STOCK				
37	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	8,389.01	5,859.69	1	0.00
50	CUSIP # 045055100 ASHTEAD GROUP PLC UNSPONSORED ADR	12,200.00	5,052.22	2	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	5,141.40	4,802.36	1	0.00
376	CUSIP # 055262505 BASF SE	7,786.96	6,530.40	1	0.00
334	CUSIP # 05565A202 BNP PARIBAS SA ADR	10,220.63	9,012.67	2	0.00
36	CUSIP # 056752108 BAIDU INC SPONS ADR	7,831.80	6,170.56	1	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2021 through 03/31/2021
Account Number XXXXXX6317
TODD INTERNATIONAL INTRINSIC VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
141	CUSIP # 063671101 BANK OF MONTREAL	12,565.92	10,136.52	2	0.00
123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,765.02	5,247.92	1	91.17
231	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	10,852.38	7,392.02	2	0.00
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	7,538.70	5,570.50	1	4.48
266	CUSIP # 13961R100 CAPGEMINI SE UNSPONSORED ADR	9,062.62	8,562.38	2	0.00
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	2,364.30	3,051.39	0	0.00
123	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	10,630.89	8,855.99	2	0.00
343	CUSIP # 23636T100 DANONE-SPONS ADR	4,716.25	5,147.50	1	0.00
772	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	10,182.68	7,983.30	2	0.00
151	CUSIP # 358029106 FRESENIUS MEDICAL CARE ADR	5,568.88	6,153.22	1	0.00
149	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	8,895.30	6,948.87	1	0.00
149	CUSIP # 40415F101 HDFC BANK LTD ADR	11,575.81	6,351.10	2	0.00
386	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	7,225.92	3,624.50	1	0.00
762	CUSIP # 456837103 ING GROEP NV ADR	9,319.26	7,931.39	2	0.00

ACCOUNT STATEMENT

Statement Period 01/01/2021 through 03/31/2021
Account Number XXXXXX6317
TODD INTERNATIONAL INTRINSIC VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
848	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	4,206.08	6,911.01	1	9.23
141	CUSIP # 465717106 ITOCHU CORP UNSPONSORED ADR	9,210.83	7,919.10	2	0.00
63	CUSIP # 46591M109 JOYY INC.	5,904.99	4,966.12	1	0.00
68	CUSIP # 48241A105 KB FINANCIAL GROUP INC SPONS ADR	3,361.24	3,059.41	1	0.00
199	CUSIP # 500458401 KOMATSU LTD SPONS ADR	6,214.77	5,437.27	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	6,112.29	5,276.69	1	0.00
108	CUSIP # 500472303 KONINKLIJKE PHILIPS ELECTRONICS	6,159.24	4,732.44	1	0.00
58	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	7,762.72	3,546.11	1	0.00
134	CUSIP # 559222401 MAGNA INTERNATIONAL INC	11,797.36	6,148.31	2	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	3,663.78	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	6,788.76	6,516.21	1	0.00
229	CUSIP # 60879B107 MOMO INC SPONSORED ADR	3,375.46	7,300.77	1	0.00
220	CUSIP # 631512209 NASPERS LTD SPONS ADR	10,549.00	8,066.46	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6317
	TODD INTERNATIONAL INTRINSIC VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	11,565.12	7,393.92	2	0.00
749	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	10,486.00	6,556.19	2	0.00
232	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,011.12	4,192.94	1	0.00
173	CUSIP # 683715106 OPEN TEXT CORP	8,253.83	7,437.63	1	5.21
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	7,715.89	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	10,825.86	10,184.40	2	0.00
430	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	10,341.50	9,945.89	2	0.00
568	CUSIP # 76026T205 REPSOL S.A. ADS	7,054.56	9,595.95	1	0.00
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,424.00	8,097.44	2	643.20
91	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,690.96	4,015.25	1	0.00
177	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	6,940.17	10,544.16	1	0.00
553	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	8,521.73	6,663.45	1	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	5,571.48	6,303.49	1	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6317
	TODD INTERNATIONAL INTRINSIC VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 835699307 SONY CORPORATION ADR	12,191.15	8,561.03	2	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	8,088.00	6,051.87	1	9.83
80	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	9,462.40	3,319.80	2	0.00
152	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	13,055.28	5,256.04	2	0.00
122	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	13,328.50	4,132.74	2	0.00
176	CUSIP # 89151E109 TOTAL SA SPON ADR	8,191.04	10,271.89	1	114.31
531	CUSIP # 91912E105 VALE SA SPONS ADR	9,228.78	9,587.19	2	0.00
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	4,603.88	4,307.93	1	0.00
348	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	10,391.28	5,293.76	2	0.00
369	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	10,756.35	8,323.19	2	0.00
103	CUSIP # G02602103 AMDOCS LTD	7,225.45	6,619.67	1	37.08
30	CUSIP # G4705A100 ICON PLC	5,891.10	4,189.69	1	0.00
201	CUSIP # G54050102 LAZARD LTD CL A	8,745.51	7,641.46	1	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX6317
	TODD INTERNATIONAL INTRINSIC VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78	CUSIP # G5960L103 MEDTRONIC PLC	9,214.14	7,141.20	2	45.24
83	CUSIP # G6095L109 APTIV PLC	11,445.70	5,828.38	2	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	7,591.45	6,253.86	1	0.00
755	CUSIP # H42097107 UBS GROUP AG	11,725.15	11,065.06	2	0.00
204	CUSIP # N00985106 AERCAP HOLDINGS NV	11,982.96	7,830.21	2	0.00
104	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	10,821.20	9,040.76	2	0.00
67	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	13,489.78	6,423.70	2	37.69
127	CUSIP # N97284108 YANDEX NV A	8,135.62	3,860.68	1	0.00
		566,907.19	**443,731.15**	**96**	**997.44**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-1,743.87	0.00	-1,743.87		0.00
		-1,743.87	0.00	-1,743.87	-0.01	0.00
REBATE RECEIVABLE		7,683.02	0.00	7,683.02		0.00
		7,683.02	0.00	7,683.02	0.03	0.00
CASH		691.39	0.00	691.39		0.00
		691.39	0.00	691.39	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,492.89	0.00	-4,492.89		0.00
		-4,492.89	0.00	-4,492.89	-0.02	0.00
SUBTOTAL U.S. DOLLAR		**2,137.65**	**0.00**	**2,137.65**		**0.00**
		2,137.65	**0.00**	**2,137.65**	**-0.00**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,137.65**	**0.00**	**2,137.65**		**0.00**
		2,137.65	**0.00**	**2,137.65**	**-0.00**	**0.00**
TOTAL CASH & CASH EQUIVALENTS						
		2,137.65	**0.00**	**2,137.65**	**-0.00**	**0.00**
EQUITY						
U.S. DOLLAR						
UNITED STATES						
40,090.339 BANK OF NEW YORK MELLON EMPLOY	157.3276	5,811,330.20	0.00	6,307,318.54		495,988.34
06427F819 BK OF NY MELLON/AGGREGATE BD	157.3276	5,811,330.20	0.00	6,307,318.54	24.57	495,988.34
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						

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
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-6,404.91	0.00	-6,404.91		0.00
		-6,404.91	0.00	-6,404.91	-0.02	0.00
1,158,418.280 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,158,418.28	24.51	1,158,418.28		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,158,418.28	24.51	1,158,418.28	4.51	0.00
SUBTOTAL UNITED STATES		**1,152,013.37**	**24.51**	**1,152,013.37**		**0.00**
		1,152,013.37	**24.51**	**1,152,013.37**	**4.49**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,152,013.37**	**24.51**	**1,152,013.37**		**0.00**
		1,152,013.37	**24.51**	**1,152,013.37**	**4.49**	**0.00**
TOTAL CASH & CASH EQUIVALENTS						
		1,152,013.37	**24.51**	**1,152,013.37**	**4.49**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
1,112,146.633 ULLICO SEPARATE ACCOUNT J	16.3847	17,058,721.16	0.00	18,222,135.55		1,163,414.39
99VVBMW47	16.3847	17,058,721.16	0.00	18,222,135.55	70.98	1,163,414.39
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
MSC PAYABLE - CLASS C2		-10,042.91	0.00	-10,042.91		0.00
		-10,042.91	0.00	-10,042.91	-0.04	0.00
TOTAL ASSETS - BASE:		**24,014,159.47**	**24.51**	**25,673,562.20**	**100.00**	**1,659,402.73**
NET ASSETS - BASE:				**25,673,586.71**		

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3356
	VANGUARD 20/80-CONSERVATIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
7,061.19	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	7,061.19	7,061.19	0	0.00
		7,061.19	**7,061.19**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
4,580	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	449,481.20	441,981.36	11	0.00
4,758	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	422,177.34	402,327.39	11	0.00
9,689	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	796,338.91	770,365.86	20	0.00
16,274	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	929,570.88	902,796.12	23	0.00
8,699	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	464,265.63	454,028.93	12	0.00
		3,061,833.96	**2,971,499.66**	**77**	**0.00**
	MUTUAL FUNDS - EQUITY				
4,660	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	228,852.60	155,064.25	6	0.00
1,595	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	83,019.75	58,759.93	2	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3356
	VANGUARD 20/80-CONSERVATIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
859	CUSIP # 922908736 VANGUARD GROWTH ETF	220,797.36	136,726.05	6	0.00
1,455	CUSIP # 922908744 VANGUARD VALUE ETF	191,274.30	132,304.34	5	0.00
312	CUSIP # 922908751 VANGUARD SMALL CAP ETF	66,792.96	37,364.73	2	0.00
		790,736.97	**520,219.30**	**20**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
119,473.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	119,473.04	119,473.04	3	0.00
		119,473.04	**119,473.04**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3374
	VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
28,556.48	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	28,556.48	28,556.48	0	0.00
		28,556.48	**28,556.48**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
11,760	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,154,126.40	1,134,523.73	9	0.00
12,571	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,115,424.83	1,070,783.68	8	0.00
24,962	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,051,626.78	2,005,293.12	15	0.00
41,819	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,388,701.28	2,346,326.74	18	0.00
22,430	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,197,089.10	1,184,269.41	9	0.00
		7,906,968.39	**7,741,196.68**	**58**	**0.00**
	MUTUAL FUNDS - EQUITY				
32,294	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,585,958.34	1,285,418.76	12	0.00
10,422	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	542,465.10	431,061.83	4	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3374
	VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 922908736				
5,902	VANGUARD GROWTH ETF	1,517,050.08	890,371.25	11	0.00
	CUSIP # 922908744				
9,996	VANGUARD VALUE ETF	1,314,074.16	1,009,328.88	10	0.00
	CUSIP # 922908751				
1,978	VANGUARD SMALL CAP ETF	423,450.24	264,879.00	3	0.00
		5,382,997.92	**3,881,059.72**	**40**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
118,534.08	HB&T SHORT TERM INCOME FUND	118,534.08	118,534.08	1	0.00
		118,534.08	**118,534.08**	**1**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3392
	VANGUARD 60/40-MODERATE AGGRESS MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
102,298.41	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	102,298.41	102,298.41	0	0.00
		102,298.41	**102,298.41**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
29,089	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,854,794.46	2,789,855.32	6	0.00
30,407	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,698,013.11	2,610,433.45	5	0.00
60,636	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,983,672.84	4,867,206.49	10	0.00
104,979	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,996,400.48	5,703,507.03	12	0.00
55,999	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,988,666.63	2,962,744.78	6	0.00
		19,521,547.52	**18,933,747.07**	**38**	**0.00**
	MUTUAL FUNDS - EQUITY				
176,671	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,676,312.81	6,307,528.40	17	0.00
60,251	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,136,064.55	2,152,471.39	6	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3392
	VANGUARD 60/40-MODERATE AGGRESS MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,343	CUSIP # 922908736 VANGUARD GROWTH ETF	8,570,484.72	3,539,272.98	17	0.00
53,697	CUSIP # 922908744 VANGUARD VALUE ETF	7,059,007.62	4,863,686.25	14	0.00
10,988	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,352,311.04	1,262,371.03	5	0.00
		29,794,180.74	**18,125,330.05**	**58**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,567,585.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,567,585.81	1,567,585.81	3	0.00
		1,567,585.81	**1,567,585.81**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3418
	VANGUARD 70/30-MOD AGGR GROWTH MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
40,275.43	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	40,275.43	40,275.43	0	0.00
		40,275.43	**40,275.43**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
5,992	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	588,054.88	560,694.24	4	0.00
6,457	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	572,929.61	546,728.51	4	0.00
12,921	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,061,976.99	1,025,337.09	7	0.00
22,288	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,273,090.56	1,228,352.96	9	0.00
11,889	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	634,515.93	621,507.58	4	0.00
		4,130,567.97	**3,982,620.38**	**28**	**0.00**
	MUTUAL FUNDS - EQUITY				
60,969	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,994,187.59	2,508,709.33	20	0.00
20,174	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,050,056.70	857,075.36	7	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3418
	VANGUARD 70/30-MOD AGGR GROWTH MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,038	CUSIP # 922908736 VANGUARD GROWTH ETF	2,837,207.52	1,391,708.23	19	0.00
18,587	CUSIP # 922908744 VANGUARD VALUE ETF	2,443,447.02	1,830,289.42	17	0.00
3,737	CUSIP # 922908751 VANGUARD SMALL CAP ETF	800,016.96	506,305.43	5	0.00
		10,124,915.79	**7,094,087.77**	**68**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
498,766.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	498,766.12	498,766.12	3	0.00
		498,766.12	**498,766.12**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3436
	VANGUARD 80/20-AGGRESSIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
81,630.42	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	81,630.42	81,630.42	0	0.00
		81,630.42	**81,630.42**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
8,364	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	820,842.96	822,109.16	3	0.00
9,303	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	825,455.19	801,481.05	3	0.00
17,866	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,468,406.54	1,426,173.00	5	0.00
29,844	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,704,689.28	1,645,366.92	5	0.00
15,647	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	835,080.39	823,851.88	3	0.00
		5,654,474.36	**5,518,982.01**	**18**	**0.00**
	MUTUAL FUNDS - EQUITY				
141,128	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,930,796.08	5,293,752.80	22	0.00
48,325	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,515,316.25	1,932,151.56	8	0.00

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3436
	VANGUARD 80/20-AGGRESSIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,930	CUSIP # 922908736 VANGUARD GROWTH ETF	6,922,087.20	2,988,169.22	22	0.00
42,532	CUSIP # 922908744 VANGUARD VALUE ETF	5,591,256.72	3,825,503.07	18	0.00
9,251	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,980,454.08	1,108,094.20	6	0.00
		23,939,910.33	**15,147,670.85**	**76**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,649,972.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,649,972.15	1,649,972.15	5	0.00
		1,649,972.15	**1,649,972.15**	**5**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3454
	VANGUARD 100% EQUITY
	MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
23,022.79	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	23,022.79	23,022.79	0	0.00
		23,022.79	**23,022.79**	**0**	**0.00**
	MUTUAL FUNDS - EQUITY				
65,245	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,204,181.95	2,507,505.45	28	0.00
21,974	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,143,746.70	845,904.59	10	0.00
12,430	CUSIP # 922908736 VANGUARD GROWTH ETF	3,195,007.20	1,492,587.65	28	0.00
19,390	CUSIP # 922908744 VANGUARD VALUE ETF	2,549,009.40	1,710,225.20	23	0.00
4,288	CUSIP # 922908751 VANGUARD SMALL CAP ETF	917,975.04	512,145.76	8	0.00
		11,009,920.29	**7,068,368.65**	**98**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
230,670.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	230,670.10	230,670.10	2	0.00
		230,670.10	**230,670.10**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	01/01/2021 through 03/31/2021
Account Number	XXXXXX3338
	VANGUARD 100% FIXED INCOME MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
3,039.31	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	3,039.31	3,039.31	0	0.00
		3,039.31	**3,039.31**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
3,153	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	309,435.42	305,464.19	14	0.00
3,346	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	296,890.58	288,086.48	13	0.00
6,718	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	552,152.42	538,939.81	25	0.00
11,236	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	641,800.32	652,356.78	29	0.00
5,984	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	319,366.08	316,876.41	14	0.00
		2,119,644.82	**2,101,723.67**	**96**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
89,207.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	89,207.05	89,207.05	4	0.00
		89,207.05	**89,207.05**	**4**	**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								
		-761,212.680	Local	1.000000	-761,212.68	1.000000	-761,212.68	0.00	0.19
			Base	1.000000	-761,212.68	1.000000	-761,212.68	0.00	0.19
US DOLLAR Total									
		-761,212.680	Local		-761,212.68		-761,212.68	0.00	0.19
			Base		-761,212.68		-761,212.68	0.00	0.19
CASH Total									
		-761,212.680	Base		-761,212.68		-761,212.68	0.00	0.19
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.035989	31 Dec 2030		
		21,196,997.760	Local	100.000000	21,196,997.76	100.000000	21,196,997.76	0.00	5.36
			Base	100.000000	21,196,997.76	100.000000	21,196,997.76	0.00	5.36
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		3,020,000.000	Local	99.991444	3,019,741.62	99.999125	3,019,973.58	231.96	0.76
			Base	99.991444	3,019,741.62	99.999125	3,019,973.58	231.96	0.76
912796D97	TREASURY BILL 04/21 0.00000					0.010000	20 Apr 2021		
		860,000.000	Local	99.995250	859,959.15	99.998944	859,990.92	31.77	0.22
			Base	99.995250	859,959.15	99.998944	859,990.92	31.77	0.22
912796F95	TREASURY BILL 05/21 0.00000					0.010000	18 May 2021		
		3,020,000.000	Local	99.990535	3,019,714.15	99.996736	3,019,901.43	187.28	0.76
			Base	99.990535	3,019,714.15	99.996736	3,019,901.43	187.28	0.76
US DOLLAR Total									
		28,096,997.760	Local		28,096,412.68		28,096,863.69	451.01	7.11
			Base		28,096,412.68		28,096,863.69	451.01	7.11

& 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									
		28,096,997.760	Base		28,096,412.68		28,096,863.69	451.01	7.11
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		42,000.000	Local	87.203595	36,625.51	109.067870	45,808.51	9,183.00	0.01
			Base	87.203595	36,625.51	109.067870	45,808.51	9,183.00	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
		130,000.000	Local	103.945846	135,129.60	110.502054	143,652.67	8,523.07	0.04
			Base	103.945846	135,129.60	110.502054	143,652.67	8,523.07	0.04
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		130,000.000	Local	100.126646	130,164.64	102.145767	132,789.50	2,624.86	0.03
			Base	100.126646	130,164.64	102.145767	132,789.50	2,624.86	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
		200,000.000	Local	99.232940	198,465.88	93.054435	186,108.87	-12,357.01	0.05
			Base	99.232940	198,465.88	93.054435	186,108.87	-12,357.01	0.05
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
		130,000.000	Local	99.884408	129,849.73	96.699009	125,708.71	-4,141.02	0.03
			Base	99.884408	129,849.73	96.699009	125,708.71	-4,141.02	0.03
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		10,000.000	Local	102.509300	10,250.93	95.033264	9,503.33	-747.60	0.00
			Base	102.509300	10,250.93	95.033264	9,503.33	-747.60	0.00
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
		133,000.000	Local	88.574180	117,803.66	91.317510	121,452.29	3,648.63	0.03
			Base	88.574180	117,803.66	91.317510	121,452.29	3,648.63	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
		106,000.000	Local	99.987094	105,986.32	112.192519	118,924.07	12,937.75	0.03
			Base	99.987094	105,986.32	112.192519	118,924.07	12,937.75	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
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	30,000.000	106.690000	32,007.00	123.618051	37,085.42	5,078.42	0.01
		Base		106.690000	32,007.00	123.618051	37,085.42	5,078.42	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
		Local	50,000.000	105.951220	52,975.61	129.879027	64,939.51	11,963.90	0.02
		Base		105.951220	52,975.61	129.879027	64,939.51	11,963.90	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
		Local	110,000.000	97.682955	107,451.25	108.944857	119,839.34	12,388.09	0.03
		Base		97.682955	107,451.25	108.944857	119,839.34	12,388.09	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	20,000.000	106.001300	21,200.26	107.701774	21,540.35	340.09	0.01
		Base		106.001300	21,200.26	107.701774	21,540.35	340.09	0.01
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
		Local	230,000.000	99.945665	229,875.03	102.890435	236,648.00	6,772.97	0.06
		Base		99.945665	229,875.03	102.890435	236,648.00	6,772.97	0.06
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	50,000.000	99.902280	49,951.14	106.471492	53,235.75	3,284.61	0.01
		Base		99.902280	49,951.14	106.471492	53,235.75	3,284.61	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	260,000.000	104.236431	271,014.72	106.307378	276,399.18	5,384.46	0.07
		Base		104.236431	271,014.72	106.307378	276,399.18	5,384.46	0.07
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	240,000.000	99.992242	239,981.38	105.582842	253,398.82	13,417.44	0.06
		Base		99.992242	239,981.38	105.582842	253,398.82	13,417.44	0.06
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	250,000.000	120.129800	300,324.50	112.661507	281,653.77	-18,670.73	0.07
		Base		120.129800	300,324.50	112.661507	281,653.77	-18,670.73	0.07
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	110,000.000	106.676745	117,344.42	109.361374	120,297.51	2,953.09	0.03
		Base		106.676745	117,344.42	109.361374	120,297.51	2,953.09	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
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		Local	50,000.000	97.704560	48,852.28	108.926690	54,463.35	5,611.07	0.01
		Base		97.704560	48,852.28	108.926690	54,463.35	5,611.07	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
		Local	100,000.000	99.730400	99,730.40	101.060487	101,060.49	1,330.09	0.03
		Base		99.730400	99,730.40	101.060487	101,060.49	1,330.09	0.03
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		Local	10,000.000	99.703900	9,970.39	104.379919	10,437.99	467.60	0.00
		Base		99.703900	9,970.39	104.379919	10,437.99	467.60	0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A					2.100000	18 Feb 2025		
		Local	410,000.000	100.500334	412,051.37	101.068080	414,379.13	2,327.76	0.10
Original Face:		Base	410,000.000	100.500334	412,051.37	101.068080	414,379.13	2,327.76	0.10
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	50,000.000	99.120420	49,560.21	105.588665	52,794.33	3,234.12	0.01
		Base		99.120420	49,560.21	105.588665	52,794.33	3,234.12	0.01
01F012445	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	19 Apr 2036		
		Local	2,500,000.000	100.856875	2,521,421.88	100.421875	2,510,546.88	-10,875.00	0.64
Original Face:		Base	2,500,000.000	100.856875	2,521,421.88	100.421875	2,510,546.88	-10,875.00	0.64
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Apr 2051		
		Local	7,800,000.000	100.967687	7,875,479.62	99.705078	7,776,996.08	-98,483.54	1.97
Original Face:		Base	7,800,000.000	100.967687	7,875,479.62	99.705078	7,776,996.08	-98,483.54	1.97
01F022642	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Apr 2051		
		Local	1,900,000.000	104.552654	1,986,500.42	102.544922	1,948,353.52	-38,146.90	0.49
Original Face:		Base	1,900,000.000	104.552654	1,986,500.42	102.544922	1,948,353.52	-38,146.90	0.49
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
		Local	40,000.000	99.742875	39,897.15	91.849433	36,739.77	-3,157.38	0.01
		Base		99.742875	39,897.15	91.849433	36,739.77	-3,157.38	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		Local	60,000.000	99.168333	59,501.00	82.168513	49,301.11	-10,199.89	0.01
		Base		99.168333	59,501.00	82.168513	49,301.11	-10,199.89	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
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	20,000.000	99.913700	19,982.74	98.285790	19,657.16	-325.58	0.00
		Base		99.913700	19,982.74	98.285790	19,657.16	-325.58	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	30,000.000	99.690700	29,907.21	95.694154	28,708.25	-1,198.96	0.01
		Base		99.690700	29,907.21	95.694154	28,708.25	-1,198.96	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
		Local	80,000.000	100.123975	80,099.18	100.364214	80,291.37	192.19	0.02
		Base		100.123975	80,099.18	100.364214	80,291.37	192.19	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
		Local	135,000.000	100.426904	135,576.32	112.725608	152,179.57	16,603.25	0.04
		Base		100.426904	135,576.32	112.725608	152,179.57	16,603.25	0.04
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
		Local	30,000.000	106.252333	31,875.70	115.062214	34,518.66	2,642.96	0.01
		Base		106.252333	31,875.70	115.062214	34,518.66	2,642.96	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	300,000.000	135.125663	405,376.99	124.370150	373,110.45	-32,266.54	0.09
		Base		135.125663	405,376.99	124.370150	373,110.45	-32,266.54	0.09
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	20,000.000	101.267600	20,253.52	121.466855	24,293.37	4,039.85	0.01
		Base		101.267600	20,253.52	121.466855	24,293.37	4,039.85	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	20,000.000	99.965200	19,993.04	103.625383	20,725.08	732.04	0.01
		Base		99.965200	19,993.04	103.625383	20,725.08	732.04	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
		Local	10,000.000	116.207400	11,620.74	130.439429	13,043.94	1,423.20	0.00
		Base		116.207400	11,620.74	130.439429	13,043.94	1,423.20	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		Local	110,000.000	96.748455	106,423.30	109.357944	120,293.74	13,870.44	0.03
		Base		96.748455	106,423.30	109.357944	120,293.74	13,870.44	0.03

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023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	100,000.000	96.830880	96,830.88	113.951227	113,951.23	17,120.35	0.03
		Base		96.830880	96,830.88	113.951227	113,951.23	17,120.35	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		Local	20,000.000	140.163200	28,032.64	119.223748	23,844.75	-4,187.89	0.01
		Base		140.163200	28,032.64	119.223748	23,844.75	-4,187.89	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
		Local	80,000.000	99.967338	79,973.87	99.560697	79,648.56	-325.31	0.02
		Base		99.967338	79,973.87	99.560697	79,648.56	-325.31	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	100,000.000	99.992650	99,992.65	97.912805	97,912.81	-2,079.84	0.02
		Base		99.992650	99,992.65	97.912805	97,912.81	-2,079.84	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	90,000.000	99.897567	89,907.81	95.272846	85,745.56	-4,162.25	0.02
		Base		99.897567	89,907.81	95.272846	85,745.56	-4,162.25	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	420,000.000	101.690943	427,101.96	89.090724	374,181.04	-52,920.92	0.09
		Base		101.690943	427,101.96	89.090724	374,181.04	-52,920.92	0.09
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
		Local	210,000.000	99.260186	208,446.39	103.310209	216,951.44	8,505.05	0.05
		Base		99.260186	208,446.39	103.310209	216,951.44	8,505.05	0.05
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
		Local	40,000.000	98.310075	39,324.03	103.723894	41,489.56	2,165.53	0.01
		Base		98.310075	39,324.03	103.723894	41,489.56	2,165.53	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
		Local	30,000.000	100.514500	30,154.35	109.048622	32,714.59	2,560.24	0.01
		Base		100.514500	30,154.35	109.048622	32,714.59	2,560.24	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	250,000.000	99.780960	249,452.40	105.561077	263,902.69	14,450.29	0.07
		Base		99.780960	249,452.40	105.561077	263,902.69	14,450.29	0.07

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026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
		Local	40,000.000	100.408125	40,163.25	104.881919	41,952.77	1,789.52	0.01
		Base		100.408125	40,163.25	104.881919	41,952.77	1,789.52	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	14 Dec 2050		
		Local	0.000	0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	250,000.000	99.859880	249,649.70	114.600701	286,501.75	36,852.05	0.07
		Base		99.859880	249,649.70	114.600701	286,501.75	36,852.05	0.07
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
		Local	70,000.000	96.054857	67,238.40	109.903895	76,932.73	9,694.33	0.02
		Base		96.054857	67,238.40	109.903895	76,932.73	9,694.33	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	70,000.000	100.625414	70,437.79	128.545639	89,981.95	19,544.16	0.02
		Base		100.625414	70,437.79	128.545639	89,981.95	19,544.16	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
		Local	250,000.000	98.273584	245,683.96	111.387899	278,469.75	32,785.79	0.07
		Base		98.273584	245,683.96	111.387899	278,469.75	32,785.79	0.07
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	30,000.000	100.323367	30,097.01	116.787544	35,036.26	4,939.25	0.01
		Base		100.323367	30,097.01	116.787544	35,036.26	4,939.25	0.01
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	100,000.000	99.939000	99,939.00	112.801184	112,801.18	12,862.18	0.03
		Base		99.939000	99,939.00	112.801184	112,801.18	12,862.18	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	310,000.000	109.527129	339,534.10	113.142473	350,741.67	11,207.57	0.09
		Base		109.527129	339,534.10	113.142473	350,741.67	11,207.57	0.09
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	30,000.000	99.807400	29,942.22	108.054350	32,416.31	2,474.09	0.01
		Base		99.807400	29,942.22	108.054350	32,416.31	2,474.09	0.01

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036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	100,000.000	96.130500	96,130.50	110.243627	110,243.63	14,113.13	0.03
		Base		96.130500	96,130.50	110.243627	110,243.63	14,113.13	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	20,000.000	99.981850	19,996.37	108.138247	21,627.65	1,631.28	0.01
		Base		99.981850	19,996.37	108.138247	21,627.65	1,631.28	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
		Local	40,000.000	98.920700	39,568.28	103.907135	41,562.85	1,994.57	0.01
		Base		98.920700	39,568.28	103.907135	41,562.85	1,994.57	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		Local	110,000.000	102.842873	113,127.16	98.500000	108,350.00	-4,777.16	0.03
		Base		102.842873	113,127.16	98.500000	108,350.00	-4,777.16	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
		Local	18,000.000	99.828389	17,969.11	100.875000	18,157.50	188.39	0.00
		Base		99.828389	17,969.11	100.875000	18,157.50	188.39	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	440,000.000	94.342020	415,104.89	92.750000	408,100.00	-7,004.89	0.10
		Base		94.342020	415,104.89	92.750000	408,100.00	-7,004.89	0.10
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	170,000.000	88.437082	150,343.04	89.276000	151,769.20	1,426.16	0.04
		Base		88.437082	150,343.04	89.276000	151,769.20	1,426.16	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
		Local	290,000.000	94.556166	274,212.88	105.300468	305,371.36	31,158.48	0.08
		Base		94.556166	274,212.88	105.300468	305,371.36	31,158.48	0.08
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
		Local	70,000.000	94.812000	66,368.40	111.937043	78,355.93	11,987.53	0.02
		Base		94.812000	66,368.40	111.937043	78,355.93	11,987.53	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	170,000.000	100.315371	170,536.13	100.613568	171,043.07	506.94	0.04
		Base		100.315371	170,536.13	100.613568	171,043.07	506.94	0.04

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
		Local	487,550.000	100.000000	487,550.00	102.690000	500,665.10	13,115.10	0.13
Original Face:		Base	490,000.000	100.000000	487,550.00	102.690000	500,665.10	13,115.10	0.13
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
		Local	80,000.000	99.646625	79,717.30	96.008697	76,806.96	-2,910.34	0.02
		Base		99.646625	79,717.30	96.008697	76,806.96	-2,910.34	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
		Local	50,000.000	116.097880	58,048.94	136.167675	68,083.84	10,034.90	0.02
		Base		116.097880	58,048.94	136.167675	68,083.84	10,034.90	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
		Local	210,000.000	101.351800	212,838.78	105.336992	221,207.68	8,368.90	0.06
		Base		101.351800	212,838.78	105.336992	221,207.68	8,368.90	0.06
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
		Local	419,000.000	100.565797	421,370.69	107.322640	449,681.86	28,311.17	0.11
Original Face:		Base	419,000.000	100.565797	421,370.69	107.322640	449,681.86	28,311.17	0.11
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	150,000.000	108.639180	162,958.77	106.266084	159,399.13	-3,559.64	0.04
		Base		108.639180	162,958.77	106.266084	159,399.13	-3,559.64	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
		Local	130,000.000	110.437015	143,568.12	129.012418	167,716.14	24,148.02	0.04
		Base		110.437015	143,568.12	129.012418	167,716.14	24,148.02	0.04
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					1.356000	15 Jul 2035		
		Local	260,000.000	99.890942	259,716.45	99.938000	259,838.80	122.35	0.07
Original Face:		Base	260,000.000	99.890942	259,716.45	99.938000	259,838.80	122.35	0.07
056059AA6	BX TRUST BX 2018 IND A 144A					0.856000	15 Nov 2035		
		Local	483,538.850	100.000000	483,538.85	99.999990	483,538.80	-0.05	0.12
Original Face:		Base	1,480,000.000	100.000000	483,538.85	99.999990	483,538.80	-0.05	0.12
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
		Local	400,000.000	101.154115	404,616.46	104.443300	417,773.20	13,156.74	0.11
		Base		101.154115	404,616.46	104.443300	417,773.20	13,156.74	0.11

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
		90,000.000	Local	100.753667	90,678.30	105.053239	94,547.92	3,869.62	0.02
			Base	100.753667	90,678.30	105.053239	94,547.92	3,869.62	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		200,000.000	Local	104.839865	209,679.73	122.742895	245,485.79	35,806.06	0.06
			Base	104.839865	209,679.73	122.742895	245,485.79	35,806.06	0.06
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		710,000.000	Local	99.777413	708,419.63	112.043785	795,510.87	87,091.24	0.20
			Base	99.777413	708,419.63	112.043785	795,510.87	87,091.24	0.20
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
		10,000.000	Local	101.645000	10,164.50	112.320653	11,232.07	1,067.57	0.00
			Base	101.645000	10,164.50	112.320653	11,232.07	1,067.57	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
		110,000.000	Local	100.044645	110,049.11	108.470589	119,317.65	9,268.54	0.03
			Base	100.044645	110,049.11	108.470589	119,317.65	9,268.54	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		60,000.000	Local	98.220500	58,932.30	104.001075	62,400.65	3,468.35	0.02
			Base	98.220500	58,932.30	104.001075	62,400.65	3,468.35	0.02
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		150,000.000	Local	94.073773	141,110.66	107.195529	160,793.29	19,682.63	0.04
			Base	94.073773	141,110.66	107.195529	160,793.29	19,682.63	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		30,000.000	Local	100.000000	30,000.00	105.509531	31,652.86	1,652.86	0.01
			Base	100.000000	30,000.00	105.509531	31,652.86	1,652.86	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
		150,000.000	Local	100.942853	151,414.28	112.367198	168,550.80	17,136.52	0.04
			Base	100.942853	151,414.28	112.367198	168,550.80	17,136.52	0.04
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		70,000.000	Local	100.000000	70,000.00	110.481746	77,337.22	7,337.22	0.02
			Base	100.000000	70,000.00	110.481746	77,337.22	7,337.22	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
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		Local	340,000.000	107.758124	366,377.62	111.449152	378,927.12	12,549.50	0.10
		Base		107.758124	366,377.62	111.449152	378,927.12	12,549.50	0.10
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		Local	580,000.000	104.792521	607,796.62	99.668305	578,076.17	-29,720.45	0.15
		Base		104.792521	607,796.62	99.668305	578,076.17	-29,720.45	0.15
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		Local	160,000.000	100.000000	160,000.00	99.655676	159,449.08	-550.92	0.04
		Base		100.000000	160,000.00	99.655676	159,449.08	-550.92	0.04
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
		Local	30,000.000	100.497200	30,149.16	109.466540	32,839.96	2,690.80	0.01
Original Face:		Base	30,000.000	100.497200	30,149.16	109.466540	32,839.96	2,690.80	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		Local	130,000.000	99.937554	129,918.82	102.400115	133,120.15	3,201.33	0.03
		Base		99.937554	129,918.82	102.400115	133,120.15	3,201.33	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	40,000.000	99.968875	39,987.55	101.873347	40,749.34	761.79	0.01
		Base		99.968875	39,987.55	101.873347	40,749.34	761.79	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	70,000.000	99.812743	69,868.92	100.090449	70,063.31	194.39	0.02
		Base		99.812743	69,868.92	100.090449	70,063.31	194.39	0.02
06540WBG7	BANK BANK 2019 BN19 C					4.033353	15 Aug 2061		
		Local	210,000.000	104.339686	219,113.34	106.831090	224,345.29	5,231.95	0.06
Original Face:		Base	210,000.000	104.339686	219,113.34	106.831090	224,345.29	5,231.95	0.06
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	200,000.000	113.468750	226,937.50	113.190439	226,380.88	-556.62	0.06
		Base		113.468750	226,937.50	113.190439	226,380.88	-556.62	0.06
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
		Local	200,000.000	99.954030	199,908.06	101.379930	202,759.86	2,851.80	0.05
		Base		99.954030	199,908.06	101.379930	202,759.86	2,851.80	0.05

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067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
		20,000.000	Local	107.471050	21,494.21	123.501878	24,700.38	3,206.17	0.01
			Base	107.471050	21,494.21	123.501878	24,700.38	3,206.17	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		140,000.000	Local	109.822286	153,751.20	130.732127	183,024.98	29,273.78	0.05
			Base	109.822286	153,751.20	130.732127	183,024.98	29,273.78	0.05
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		5,000.000	Local	103.151600	5,157.58	109.234678	5,461.73	304.15	0.00
			Base	103.151600	5,157.58	109.234678	5,461.73	304.15	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		8,000.000	Local	108.748875	8,699.91	118.843746	9,507.50	807.59	0.00
			Base	108.748875	8,699.91	118.843746	9,507.50	807.59	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
		220,000.000	Local	97.951445	215,493.18	107.381789	236,239.94	20,746.76	0.06
			Base	97.951445	215,493.18	107.381789	236,239.94	20,746.76	0.06
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		120,000.000	Local	99.017117	118,820.54	115.426850	138,512.22	19,691.68	0.04
			Base	99.017117	118,820.54	115.426850	138,512.22	19,691.68	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
		230,000.000	Local	100.000000	230,000.00	109.690129	252,287.30	22,287.30	0.06
			Base	100.000000	230,000.00	109.690129	252,287.30	22,287.30	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
		200,000.000	Local	100.317710	200,635.42	118.091295	236,182.59	35,547.17	0.06
			Base	100.317710	200,635.42	118.091295	236,182.59	35,547.17	0.06
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
		400,000.000	Local	101.690870	406,763.48	102.516569	410,066.28	3,302.80	0.10
			Base	101.690870	406,763.48	102.516569	410,066.28	3,302.80	0.10
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		50,000.000	Local	97.410660	48,705.33	101.144962	50,572.48	1,867.15	0.01
			Base	97.410660	48,705.33	101.144962	50,572.48	1,867.15	0.01

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097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
		Local	50,000.000	98.990060	49,495.03	101.210127	50,605.06	1,110.03	0.01
		Base		98.990060	49,495.03	101.210127	50,605.06	1,110.03	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		Local	40,000.000	99.964825	39,985.93	104.604013	41,841.61	1,855.68	0.01
		Base		99.964825	39,985.93	104.604013	41,841.61	1,855.68	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		Local	20,000.000	99.785350	19,957.07	101.536827	20,307.37	350.30	0.01
		Base		99.785350	19,957.07	101.536827	20,307.37	350.30	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		Local	130,000.000	100.389885	130,506.85	95.944275	124,727.56	-5,779.29	0.03
		Base		100.389885	130,506.85	95.944275	124,727.56	-5,779.29	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	40,000.000	99.180425	39,672.17	96.043942	38,417.58	-1,254.59	0.01
		Base		99.180425	39,672.17	96.043942	38,417.58	-1,254.59	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	111.305421	244,871.93	24,871.93	0.06
		Base		100.000000	220,000.00	111.305421	244,871.93	24,871.93	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	90,000.000	100.000000	90,000.00	122.113745	109,902.37	19,902.37	0.03
		Base		100.000000	90,000.00	122.113745	109,902.37	19,902.37	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	300,000.000	105.870963	317,612.89	126.100745	378,302.24	60,689.35	0.10
		Base		105.870963	317,612.89	126.100745	378,302.24	60,689.35	0.10
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	40,000.000	100.000000	40,000.00	127.921797	51,168.72	11,168.72	0.01
		Base		100.000000	40,000.00	127.921797	51,168.72	11,168.72	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	210,000.000	105.497805	221,545.39	115.012961	241,527.22	19,981.83	0.06
		Base		105.497805	221,545.39	115.012961	241,527.22	19,981.83	0.06

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097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
		Local	120,000.000	100.000000	120,000.00	100.176015	120,211.22	211.22	0.03
		Base		100.000000	120,000.00	100.176015	120,211.22	211.22	0.03
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
		Local	10,000.000	102.514800	10,251.48	108.472630	10,847.26	595.78	0.00
		Base		102.514800	10,251.48	108.472630	10,847.26	595.78	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
		Local	220,000.000	96.431286	212,148.83	107.597458	236,714.41	24,565.58	0.06
		Base		96.431286	212,148.83	107.597458	236,714.41	24,565.58	0.06
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
		Local	50,000.000	99.163960	49,581.98	106.576127	53,288.06	3,706.08	0.01
		Base		99.163960	49,581.98	106.576127	53,288.06	3,706.08	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	60,000.000	100.008417	60,005.05	108.677363	65,206.42	5,201.37	0.02
		Base		100.008417	60,005.05	108.677363	65,206.42	5,201.37	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	180,000.000	98.731911	177,717.44	90.939914	163,691.85	-14,025.59	0.04
		Base		98.731911	177,717.44	90.939914	163,691.85	-14,025.59	0.04
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
		Local	10,000.000	100.559600	10,055.96	105.030911	10,503.09	447.13	0.00
		Base		100.559600	10,055.96	105.030911	10,503.09	447.13	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
		Local	140,000.000	108.547707	151,966.79	109.514612	153,320.46	1,353.67	0.04
		Base		108.547707	151,966.79	109.514612	153,320.46	1,353.67	0.04
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	70,000.000	99.896757	69,927.73	102.594225	71,815.96	1,888.23	0.02
		Base		99.896757	69,927.73	102.594225	71,815.96	1,888.23	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	103,000.000	100.450175	103,463.68	106.912359	110,119.73	6,656.05	0.03
		Base		100.450175	103,463.68	106.912359	110,119.73	6,656.05	0.03

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110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
		Local	60,000.000	99.794233	59,876.54	108.730895	65,238.54	5,362.00	0.02
		Base		99.794233	59,876.54	108.730895	65,238.54	5,362.00	0.02
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
		Local	10,000.000	100.091000	10,009.10	100.741190	10,074.12	65.02	0.00
		Base		100.091000	10,009.10	100.741190	10,074.12	65.02	0.00
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
		Local	198,000.000	105.656949	209,200.76	111.037523	219,854.30	10,653.54	0.06
		Base		105.656949	209,200.76	111.037523	219,854.30	10,653.54	0.06
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
		Local	76,000.000	126.601421	96,217.08	128.114507	97,367.03	1,149.95	0.02
		Base		126.601421	96,217.08	128.114507	97,367.03	1,149.95	0.02
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
		Local	70,000.000	113.579186	79,505.43	108.050385	75,635.27	-3,870.16	0.02
		Base		113.579186	79,505.43	108.050385	75,635.27	-3,870.16	0.02
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
		Local	220,000.000	102.685345	225,907.76	106.539683	234,387.30	8,479.54	0.06
		Base		102.685345	225,907.76	106.539683	234,387.30	8,479.54	0.06
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
		Local	180,000.000	103.740472	186,732.85	112.673277	202,811.90	16,079.05	0.05
		Base		103.740472	186,732.85	112.673277	202,811.90	16,079.05	0.05
12433AAA7	BX TRUST BX 2020 FOX A 144A					1.106000	15 Nov 2032		
		Local	730,000.000	100.000000	730,000.00	100.160480	731,171.50	1,171.50	0.18
Original Face:		Base	730,000.000	100.000000	730,000.00	100.160480	731,171.50	1,171.50	0.18
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.920867	13 Nov 2050		
		Local	1,008,262.140	4.050297	40,837.61	3.933140	39,656.36	-1,181.25	0.01
Original Face:		Base	1,070,000.000	4.050297	40,837.61	3.933140	39,656.36	-1,181.25	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349700	10 May 2050		
		Local	24,000.000	102.647208	24,635.33	104.218620	25,012.47	377.14	0.01
Original Face:		Base	24,000.000	102.647208	24,635.33	104.218620	25,012.47	377.14	0.01

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125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
		Local	11,000.000	104.693818	11,516.32	106.883549	11,757.19	240.87	0.00
		Base		104.693818	11,516.32	106.883549	11,757.19	240.87	0.00
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	200,000.000	118.284005	236,568.01	113.874633	227,749.27	-8,818.74	0.06
		Base		118.284005	236,568.01	113.874633	227,749.27	-8,818.74	0.06
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	150,000.000	132.007460	198,011.19	122.140738	183,211.11	-14,800.08	0.05
		Base		132.007460	198,011.19	122.140738	183,211.11	-14,800.08	0.05
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
		Local	1,170,000.000	102.787099	1,202,609.06	113.947600	1,333,186.92	130,577.86	0.34
Original Face:		Base	1,170,000.000	102.787099	1,202,609.06	113.947600	1,333,186.92	130,577.86	0.34
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
		Local	236,255.600	99.998480	236,252.01	101.639010	240,127.85	3,875.84	0.06
Original Face:		Base	250,000.000	99.998480	236,252.01	101.639010	240,127.85	3,875.84	0.06
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.617293	10 Oct 2048		
		Local	57,000.000	102.859246	58,629.77	107.396200	61,215.83	2,586.06	0.02
Original Face:		Base	57,000.000	102.859246	58,629.77	107.396200	61,215.83	2,586.06	0.02
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
		Local	217,192.520	103.167591	224,072.29	102.633480	222,912.24	-1,160.05	0.06
Original Face:		Base	250,000.000	103.167591	224,072.29	102.633480	222,912.24	-1,160.05	0.06
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					1.356000	15 Jan 2034		
		Local	850,000.000	100.000000	850,000.00	100.241190	852,050.12	2,050.12	0.22
Original Face:		Base	850,000.000	100.000000	850,000.00	100.241190	852,050.12	2,050.12	0.22
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
		Local	210,000.000	102.944748	216,183.97	97.373740	204,484.85	-11,699.12	0.05
Original Face:		Base	210,000.000	102.944748	216,183.97	97.373740	204,484.85	-11,699.12	0.05
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
		Local	116,503.340	103.776312	120,902.87	101.588710	118,354.24	-2,548.63	0.03
Original Face:		Base	120,000.000	103.776312	120,902.87	101.588710	118,354.24	-2,548.63	0.03

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12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
		139,499.960	Local	99.998853	139,498.36	99.755820	139,159.33	-339.03	0.04
Original Face:		140,000.000	Base	99.998853	139,498.36	99.755820	139,159.33	-339.03	0.04
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
		119,571.390	Local	99.998838	119,570.00	99.756240	119,279.92	-290.08	0.03
Original Face:		120,000.000	Base	99.998838	119,570.00	99.756240	119,279.92	-290.08	0.03
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.856000	25 Jul 2047		
		270,000.000	Local	100.000000	270,000.00	99.998500	269,995.95	-4.05	0.07
Original Face:		270,000.000	Base	100.000000	270,000.00	99.998500	269,995.95	-4.05	0.07
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		50,000.000	Local	103.114040	51,557.02	110.496609	55,248.30	3,691.28	0.01
			Base	103.114040	51,557.02	110.496609	55,248.30	3,691.28	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		10,000.000	Local	114.997600	11,499.76	122.111441	12,211.14	711.38	0.00
			Base	114.997600	11,499.76	122.111441	12,211.14	711.38	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		60,000.000	Local	99.575050	59,745.03	106.123000	63,673.80	3,928.77	0.02
			Base	99.575050	59,745.03	106.123000	63,673.80	3,928.77	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		311,000.000	Local	98.978222	307,822.27	113.530020	353,078.36	45,256.09	0.09
			Base	98.978222	307,822.27	113.530020	353,078.36	45,256.09	0.09
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		100,000.000	Local	121.457770	121,457.77	118.044368	118,044.37	-3,413.40	0.03
			Base	121.457770	121,457.77	118.044368	118,044.37	-3,413.40	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		140,000.000	Local	106.833407	149,566.77	122.378546	171,329.96	21,763.19	0.04
			Base	106.833407	149,566.77	122.378546	171,329.96	21,763.19	0.04
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		20,000.000	Local	99.844850	19,968.97	109.377916	21,875.58	1,906.61	0.01
			Base	99.844850	19,968.97	109.377916	21,875.58	1,906.61	0.01

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Base Currency: USD - US DOLLAR

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126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		Local	40,000.000	99.795775	39,918.31	108.556044	43,422.42	3,504.11	0.01
		Base		99.795775	39,918.31	108.556044	43,422.42	3,504.11	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		Local	20,000.000	98.369050	19,673.81	110.177239	22,035.45	2,361.64	0.01
		Base		98.369050	19,673.81	110.177239	22,035.45	2,361.64	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
		Local	140,000.000	113.064107	158,289.75	111.915310	156,681.43	-1,608.32	0.04
		Base		113.064107	158,289.75	111.915310	156,681.43	-1,608.32	0.04
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
		Local	150,000.000	97.586080	146,379.12	91.855649	137,783.47	-8,595.65	0.03
		Base		97.586080	146,379.12	91.855649	137,783.47	-8,595.65	0.03
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.286000	15 Jul 2035		
		Local	30,123.110	95.853283	28,873.99	97.551640	29,385.59	511.60	0.01
Original Face:		Base	2,010,000.000	95.853283	28,873.99	97.551640	29,385.59	511.60	0.01
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	160,000.000	102.553538	164,085.66	100.912284	161,459.65	-2,626.01	0.04
		Base		102.553538	164,085.66	100.912284	161,459.65	-2,626.01	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	150,000.000	107.224400	160,836.60	102.512289	153,768.43	-7,068.17	0.04
		Base		107.224400	160,836.60	102.512289	153,768.43	-7,068.17	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
		Local	70,000.000	99.958257	69,970.78	100.880894	70,616.63	645.85	0.02
		Base		99.958257	69,970.78	100.880894	70,616.63	645.85	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
		Local	70,000.000	100.087186	70,061.03	102.050065	71,435.05	1,374.02	0.02
		Base		100.087186	70,061.03	102.050065	71,435.05	1,374.02	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	10,000.000	99.873400	9,987.34	99.893354	9,989.34	2.00	0.00
		Base		99.873400	9,987.34	99.893354	9,989.34	2.00	0.00

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14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	20,000.000	100.175050	20,035.01	100.840584	20,168.12	133.11	0.01
		Base		100.175050	20,035.01	100.840584	20,168.12	133.11	0.01
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
		Local	20,000.000	101.599150	20,319.83	98.983617	19,796.72	-523.11	0.01
		Base		101.599150	20,319.83	98.983617	19,796.72	-523.11	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		Local	10,000.000	101.722800	10,172.28	97.894942	9,789.49	-382.79	0.00
		Base		101.722800	10,172.28	97.894942	9,789.49	-382.79	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
		Local	468,015.280	100.847677	471,982.54	101.537290	475,210.03	3,227.49	0.12
Original Face:		Base	2,960,000.000	100.847677	471,982.54	101.537290	475,210.03	3,227.49	0.12
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	100,000.000	110.534130	110,534.13	113.415919	113,415.92	2,881.79	0.03
		Base		110.534130	110,534.13	113.415919	113,415.92	2,881.79	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		Local	50,000.000	95.967580	47,983.79	110.271696	55,135.85	7,152.06	0.01
		Base		95.967580	47,983.79	110.271696	55,135.85	7,152.06	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	170,000.000	95.720212	162,724.36	118.157643	200,867.99	38,143.63	0.05
		Base		95.720212	162,724.36	118.157643	200,867.99	38,143.63	0.05
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	700,000.000	106.649331	746,545.32	114.875262	804,126.83	57,581.51	0.20
		Base		106.649331	746,545.32	114.875262	804,126.83	57,581.51	0.20
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		Local	30,000.000	101.105300	30,331.59	106.975103	32,092.53	1,760.94	0.01
		Base		101.105300	30,331.59	106.975103	32,092.53	1,760.94	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
		Local	30,000.000	115.287967	34,586.39	111.370536	33,411.16	-1,175.23	0.01
		Base		115.287967	34,586.39	111.370536	33,411.16	-1,175.23	0.01

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166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95					4.950000	15 Aug 2047		
		Local	70,000.000	135.984214	95,188.95	125.369411	87,758.59	-7,430.36	0.02
		Base		135.984214	95,188.95	125.369411	87,758.59	-7,430.36	0.02
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	20,000.000	99.838400	19,967.68	107.189922	21,437.98	1,470.30	0.01
		Base		99.838400	19,967.68	107.189922	21,437.98	1,470.30	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	80,000.000	100.014625	80,011.70	102.001385	81,601.11	1,589.41	0.02
		Base		100.014625	80,011.70	102.001385	81,601.11	1,589.41	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	30,000.000	100.357733	30,107.32	102.183832	30,655.15	547.83	0.01
		Base		100.357733	30,107.32	102.183832	30,655.15	547.83	0.01
166764BZ2	CHEVRON CORP SR UNSECURED 05/40 2.978					2.978000	11 May 2040		
		Local	70,000.000	100.000000	70,000.00	98.769192	69,138.43	-861.57	0.02
		Base		100.000000	70,000.00	98.769192	69,138.43	-861.57	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	90,000.000	100.215922	90,194.33	95.280975	85,752.88	-4,441.45	0.02
		Base		100.215922	90,194.33	95.280975	85,752.88	-4,441.45	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
		Local	460,000.000	92.103867	423,677.79	92.581000	425,872.60	2,194.81	0.11
		Base		92.103867	423,677.79	92.581000	425,872.60	2,194.81	0.11
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	300,000.000	97.047120	291,141.36	108.807992	326,423.98	35,282.62	0.08
		Base		97.047120	291,141.36	108.807992	326,423.98	35,282.62	0.08
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	80,000.000	114.129438	91,303.55	110.611840	88,489.47	-2,814.08	0.02
		Base		114.129438	91,303.55	110.611840	88,489.47	-2,814.08	0.02
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	60,000.000	99.441617	59,664.97	102.310769	61,386.46	1,721.49	0.02
		Base		99.441617	59,664.97	102.310769	61,386.46	1,721.49	0.02

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17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	70,000.000	98.710786	69,097.55	110.988155	77,691.71	8,594.16	0.02
		Base		98.710786	69,097.55	110.988155	77,691.71	8,594.16	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	160,000.000	157.006163	251,209.86	163.857808	262,172.49	10,962.63	0.07
		Base		157.006163	251,209.86	163.857808	262,172.49	10,962.63	0.07
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	200,000.000	103.770710	207,541.42	115.897233	231,794.47	24,253.05	0.06
		Base		103.770710	207,541.42	115.897233	231,794.47	24,253.05	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	35,000.000	109.338800	38,268.58	119.120844	41,692.30	3,423.72	0.01
		Base		109.338800	38,268.58	119.120844	41,692.30	3,423.72	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
		Local	100,000.000	100.586480	100,586.48	112.615460	112,615.46	12,028.98	0.03
		Base		100.586480	100,586.48	112.615460	112,615.46	12,028.98	0.03
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	50,000.000	100.000000	50,000.00	107.997000	53,998.50	3,998.50	0.01
		Base		100.000000	50,000.00	107.997000	53,998.50	3,998.50	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	610,000.000	97.758615	596,327.55	111.188734	678,251.28	81,923.73	0.17
		Base		97.758615	596,327.55	111.188734	678,251.28	81,923.73	0.17
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	260,000.000	99.405777	258,455.02	122.236684	317,815.38	59,360.36	0.08
		Base		99.405777	258,455.02	122.236684	317,815.38	59,360.36	0.08
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	90,000.000	100.000000	90,000.00	113.684169	102,315.75	12,315.75	0.03
		Base		100.000000	90,000.00	113.684169	102,315.75	12,315.75	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	50,000.000	103.803180	51,901.59	106.856967	53,428.48	1,526.89	0.01
		Base		103.803180	51,901.59	106.856967	53,428.48	1,526.89	0.01

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172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	80,000.000	100.000000	80,000.00	101.988591	81,590.87	1,590.87	0.02
		Base		100.000000	80,000.00	101.988591	81,590.87	1,590.87	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	220,000.000	103.692032	228,122.47	99.849515	219,668.93	-8,453.54	0.06
		Base		103.692032	228,122.47	99.849515	219,668.93	-8,453.54	0.06
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
		Local	40,000.000	107.322725	42,929.09	107.856273	43,142.51	213.42	0.01
		Base		107.322725	42,929.09	107.856273	43,142.51	213.42	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
		Local	30,000.000	113.143967	33,943.19	110.373225	33,111.97	-831.22	0.01
		Base		113.143967	33,943.19	110.373225	33,111.97	-831.22	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
		Local	50,000.000	100.416860	50,208.43	99.591280	49,795.64	-412.79	0.01
		Base		100.416860	50,208.43	99.591280	49,795.64	-412.79	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	120,000.000	102.461692	122,954.03	93.732471	112,478.97	-10,475.06	0.03
		Base		102.461692	122,954.03	93.732471	112,478.97	-10,475.06	0.03
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 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
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.006000	15 Nov 2037		
		Local	638,943.840	100.000000	638,943.84	100.135920	639,812.29	868.45	0.16
Original Face:		Base	650,000.000	100.000000	638,943.84	100.135920	639,812.29	868.45	0.16
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
		Local	650,000.000	99.714302	648,142.96	109.626000	712,569.00	64,426.04	0.18
		Base		99.714302	648,142.96	109.626000	712,569.00	64,426.04	0.18
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	10,000.000	126.703400	12,670.34	142.555808	14,255.58	1,585.24	0.00
		Base		126.703400	12,670.34	142.555808	14,255.58	1,585.24	0.00

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20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
		Local	10,000.000	120.442300	12,044.23	131.584002	13,158.40	1,114.17	0.00
		Base		120.442300	12,044.23	131.584002	13,158.40	1,114.17	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	40,000.000	104.868500	41,947.40	108.497903	43,399.16	1,451.76	0.01
		Base		104.868500	41,947.40	108.497903	43,399.16	1,451.76	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	10,000.000	107.778600	10,777.86	102.596618	10,259.66	-518.20	0.00
		Base		107.778600	10,777.86	102.596618	10,259.66	-518.20	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
		Local	60,000.000	95.850833	57,510.50	104.323902	62,594.34	5,083.84	0.02
		Base		95.850833	57,510.50	104.323902	62,594.34	5,083.84	0.02
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		Local	10,000.000	112.768200	11,276.82	111.414742	11,141.47	-135.35	0.00
		Base		112.768200	11,276.82	111.414742	11,141.47	-135.35	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
		Local	20,000.000	127.112600	25,422.52	123.209864	24,641.97	-780.55	0.01
		Base		127.112600	25,422.52	123.209864	24,641.97	-780.55	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
		Local	50,000.000	99.840160	49,920.08	109.204615	54,602.31	4,682.23	0.01
		Base		99.840160	49,920.08	109.204615	54,602.31	4,682.23	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		Local	80,000.000	102.688813	82,151.05	111.546672	89,237.34	7,086.29	0.02
		Base		102.688813	82,151.05	111.546672	89,237.34	7,086.29	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	250,000.000	99.852016	249,630.04	114.410213	286,025.53	36,395.49	0.07
		Base		99.852016	249,630.04	114.410213	286,025.53	36,395.49	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	420,000.000	109.636638	460,473.88	114.823208	482,257.47	21,783.59	0.12
		Base		109.636638	460,473.88	114.823208	482,257.47	21,783.59	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
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	20,000.000	101.728800	20,345.76	102.798946	20,559.79	214.03	0.01
		Base		101.728800	20,345.76	102.798946	20,559.79	214.03	0.01
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		Local	150,000.000	111.768313	167,652.47	102.846675	154,270.01	-13,382.46	0.04
		Base		111.768313	167,652.47	102.846675	154,270.01	-13,382.46	0.04
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	40,000.000	99.838300	39,935.32	108.193277	43,277.31	3,341.99	0.01
		Base		99.838300	39,935.32	108.193277	43,277.31	3,341.99	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	10,000.000	109.766300	10,976.63	109.488948	10,948.89	-27.74	0.00
		Base		109.766300	10,976.63	109.488948	10,948.89	-27.74	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
		Local	10,000.000	107.138800	10,713.88	107.967482	10,796.75	82.87	0.00
		Base		107.138800	10,713.88	107.967482	10,796.75	82.87	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	30,000.000	111.513467	33,454.04	108.964542	32,689.36	-764.68	0.01
		Base		111.513467	33,454.04	108.964542	32,689.36	-764.68	0.01
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348					3.348000	09 Feb 2031		
		Local	300,000.000	100.000000	300,000.00	96.101000	288,303.00	-11,697.00	0.07
		Base		100.000000	300,000.00	96.101000	288,303.00	-11,697.00	0.07
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75					3.750000	01 Oct 2027		
		Local	50,000.000	103.713520	51,856.76	110.509985	55,254.99	3,398.23	0.01
		Base		103.713520	51,856.76	110.509985	55,254.99	3,398.23	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3					4.300000	15 Aug 2028		
		Local	120,000.000	101.759158	122,110.99	113.710654	136,452.78	14,341.79	0.03
		Base		101.759158	122,110.99	113.710654	136,452.78	14,341.79	0.03
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	20,000.000	99.791600	19,958.32	106.881520	21,376.30	1,417.98	0.01
		Base		99.791600	19,958.32	106.881520	21,376.30	1,417.98	0.01

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209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	30,000.000	99.349800	29,804.94	107.686420	32,305.93	2,500.99	0.01
		Base		99.349800	29,804.94	107.686420	32,305.93	2,500.99	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
		Local	50,000.000	103.497840	51,748.92	103.569990	51,785.00	36.08	0.01
		Base		103.497840	51,748.92	103.569990	51,785.00	36.08	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
		Local	60,000.000	100.251883	60,151.13	102.500000	61,500.00	1,348.87	0.02
		Base		100.251883	60,151.13	102.500000	61,500.00	1,348.87	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	10,000.000	101.119800	10,111.98	100.002000	10,000.20	-111.78	0.00
		Base		101.119800	10,111.98	100.002000	10,000.20	-111.78	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	110,000.000	100.320336	110,352.37	105.605000	116,165.50	5,813.13	0.03
		Base		100.320336	110,352.37	105.605000	116,165.50	5,813.13	0.03
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
		Local	400,000.000	101.705693	406,822.77	109.534734	438,138.94	31,316.17	0.11
		Base		101.705693	406,822.77	109.534734	438,138.94	31,316.17	0.11
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
		Local	230,000.000	95.155613	218,857.91	108.028055	248,464.53	29,606.62	0.06
		Base		95.155613	218,857.91	108.028055	248,464.53	29,606.62	0.06
21H020642	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Apr 2051		
		Local	1,400,000.000	101.013672	1,414,191.41	100.916016	1,412,824.22	-1,367.19	0.36
Original Face:		Base	1,400,000.000	101.013672	1,414,191.41	100.916016	1,412,824.22	-1,367.19	0.36
21H022648	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Apr 2051		
		Local	1,000,000.000	104.272461	1,042,724.61	103.107422	1,031,074.22	-11,650.39	0.26
Original Face:		Base	1,000,000.000	104.272461	1,042,724.61	103.107422	1,031,074.22	-11,650.39	0.26
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		Local	120,000.000	100.246383	120,295.66	99.595357	119,514.43	-781.23	0.03
		Base		100.246383	120,295.66	99.595357	119,514.43	-781.23	0.03

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22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		Local	10,000.000	99.976900	9,997.69	95.700150	9,570.02	-427.67	0.00
		Base		99.976900	9,997.69	95.700150	9,570.02	-427.67	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
		Local	50,000.000	100.708620	50,354.31	95.457459	47,728.73	-2,625.58	0.01
		Base		100.708620	50,354.31	95.457459	47,728.73	-2,625.58	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	101.347168	253,367.92	3,367.92	0.06
		Base		100.000000	250,000.00	101.347168	253,367.92	3,367.92	0.06
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		Local	500,000.000	104.853264	524,266.32	108.709317	543,546.59	19,280.27	0.14
		Base		104.853264	524,266.32	108.709317	543,546.59	19,280.27	0.14
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.588630	25 Feb 2032		
		Local	199,037.120	97.164946	193,394.31	97.179290	193,422.86	28.55	0.05
Original Face:		Base	16,100,000.000	97.164946	193,394.31	97.179290	193,422.86	28.55	0.05
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	250,000.000	99.860492	249,651.23	105.594689	263,986.72	14,335.49	0.07
		Base		99.860492	249,651.23	105.594689	263,986.72	14,335.49	0.07
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
		Local	400,000.000	99.837008	399,348.03	100.497827	401,991.31	2,643.28	0.10
		Base		99.837008	399,348.03	100.497827	401,991.31	2,643.28	0.10
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054		
		Local	410,000.000	102.998702	422,294.68	101.955220	418,016.40	-4,278.28	0.11
Original Face:		Base	410,000.000	102.998702	422,294.68	101.955220	418,016.40	-4,278.28	0.11
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	280,000.000	97.341061	272,554.97	117.125000	327,950.00	55,395.03	0.08
		Base		97.341061	272,554.97	117.125000	327,950.00	55,395.03	0.08
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
		Local	200,000.000	99.923090	199,846.18	103.291663	206,583.33	6,737.15	0.05
		Base		99.923090	199,846.18	103.291663	206,583.33	6,737.15	0.05

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23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
		Local	200,000.000	100.030325	200,060.65	101.004584	202,009.17	1,948.52	0.05
		Base		100.030325	200,060.65	101.004584	202,009.17	1,948.52	0.05
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	100.930428	201,860.86	1,860.86	0.05
		Base		100.000000	200,000.00	100.930428	201,860.86	1,860.86	0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	10,000.000	99.827400	9,982.74	106.883352	10,688.34	705.60	0.00
		Base		99.827400	9,982.74	106.883352	10,688.34	705.60	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	170,000.000	113.580424	193,086.72	112.074710	190,527.01	-2,559.71	0.05
		Base		113.580424	193,086.72	112.074710	190,527.01	-2,559.71	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	50,000.000	121.692560	60,846.28	115.117222	57,558.61	-3,287.67	0.01
		Base		121.692560	60,846.28	115.117222	57,558.61	-3,287.67	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	60,000.000	110.718750	66,431.25	105.834312	63,500.59	-2,930.66	0.02
		Base		110.718750	66,431.25	105.834312	63,500.59	-2,930.66	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	290,000.000	111.426941	323,138.13	109.004776	316,113.85	-7,024.28	0.08
		Base		111.426941	323,138.13	109.004776	316,113.85	-7,024.28	0.08
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
		Local	60,000.000	106.419150	63,851.49	116.513886	69,908.33	6,056.84	0.02
		Base		106.419150	63,851.49	116.513886	69,908.33	6,056.84	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
		Local	10,000.000	100.963500	10,096.35	102.921401	10,292.14	195.79	0.00
		Base		100.963500	10,096.35	102.921401	10,292.14	195.79	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
		Local	60,000.000	106.163967	63,698.38	103.717601	62,230.56	-1,467.82	0.02
		Base		106.163967	63,698.38	103.717601	62,230.56	-1,467.82	0.02

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255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
			378,061.530	Local	99.989967	378,023.60	105.252700	397,919.97	19,896.37	0.10
	Original Face:		500,000.000	Base	99.989967	378,023.60	105.252700	397,919.97	19,896.37	0.10
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
			10,000.000	Local	104.211400	10,421.14	105.220059	10,522.01	100.87	0.00
				Base	104.211400	10,421.14	105.220059	10,522.01	100.87	0.00
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
			110,000.000	Local	100.065409	110,071.95	100.656438	110,722.08	650.13	0.03
				Base	100.065409	110,071.95	100.656438	110,722.08	650.13	0.03
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
			130,000.000	Local	98.550285	128,115.37	102.322812	133,019.66	4,904.29	0.03
				Base	98.550285	128,115.37	102.322812	133,019.66	4,904.29	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
			70,000.000	Local	95.361371	66,752.96	106.468372	74,527.86	7,774.90	0.02
				Base	95.361371	66,752.96	106.468372	74,527.86	7,774.90	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
			50,000.000	Local	113.355940	56,677.97	107.912730	53,956.37	-2,721.60	0.01
				Base	113.355940	56,677.97	107.912730	53,956.37	-2,721.60	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
			180,000.000	Local	125.617478	226,111.46	121.636082	218,944.95	-7,166.51	0.06
				Base	125.617478	226,111.46	121.636082	218,944.95	-7,166.51	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
			180,000.000	Local	115.343428	207,618.17	114.725870	206,506.57	-1,111.60	0.05
				Base	115.343428	207,618.17	114.725870	206,506.57	-1,111.60	0.05
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
			90,000.000	Local	98.967289	89,070.56	103.748540	93,373.69	4,303.13	0.02
				Base	98.967289	89,070.56	103.748540	93,373.69	4,303.13	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
			30,000.000	Local	96.189867	28,856.96	112.656649	33,796.99	4,940.03	0.01
				Base	96.189867	28,856.96	112.656649	33,796.99	4,940.03	0.01

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279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	510,000.000	97.717733	498,360.44	106.700000	544,170.00	45,809.56	0.14
		Base		97.717733	498,360.44	106.700000	544,170.00	45,809.56	0.14
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
		Local	50,000.000	122.889760	61,444.88	140.964011	70,482.01	9,037.13	0.02
		Base		122.889760	61,444.88	140.964011	70,482.01	9,037.13	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
		Local	390,000.000	98.418433	383,831.89	103.085200	402,032.28	18,200.39	0.10
		Base		98.418433	383,831.89	103.085200	402,032.28	18,200.39	0.10
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		Local	500,000.000	107.033558	535,167.79	95.238000	476,190.00	-58,977.79	0.12
		Base		107.033558	535,167.79	95.238000	476,190.00	-58,977.79	0.12
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
		Local	200,000.000	99.709545	199,419.09	94.750000	189,500.00	-9,919.09	0.05
		Base		99.709545	199,419.09	94.750000	189,500.00	-9,919.09	0.05
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
		Local	10,000.000	110.016800	11,001.68	111.846756	11,184.68	183.00	0.00
		Base		110.016800	11,001.68	111.846756	11,184.68	183.00	0.00
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
		Local	60,000.000	104.089633	62,453.78	113.762987	68,257.79	5,804.01	0.02
		Base		104.089633	62,453.78	113.762987	68,257.79	5,804.01	0.02
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
		Local	50,000.000	99.940060	49,970.03	104.023576	52,011.79	2,041.76	0.01
		Base		99.940060	49,970.03	104.023576	52,011.79	2,041.76	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
		Local	200,000.000	101.373115	202,746.23	103.027701	206,055.40	3,309.17	0.05
		Base		101.373115	202,746.23	103.027701	206,055.40	3,309.17	0.05
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
		Local	100,000.000	120.568890	120,568.89	117.091861	117,091.86	-3,477.03	0.03
		Base		120.568890	120,568.89	117.091861	117,091.86	-3,477.03	0.03

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29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	10,000.000	142.767700	14,276.77	146.363337	14,636.33	359.56	0.00
		Base		142.767700	14,276.77	146.363337	14,636.33	359.56	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
		Local	70,000.000	113.683786	79,578.65	127.578633	89,305.04	9,726.39	0.02
		Base		113.683786	79,578.65	127.578633	89,305.04	9,726.39	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	20,000.000	115.264100	23,052.82	114.981219	22,996.24	-56.58	0.01
		Base		115.264100	23,052.82	114.981219	22,996.24	-56.58	0.01
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
		Local	100,000.000	126.510080	126,510.08	118.192683	118,192.68	-8,317.40	0.03
		Base		126.510080	126,510.08	118.192683	118,192.68	-8,317.40	0.03
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	120,000.000	106.806750	128,168.10	112.589624	135,107.55	6,939.45	0.03
		Base		106.806750	128,168.10	112.589624	135,107.55	6,939.45	0.03
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		Local	30,000.000	107.441333	32,232.40	105.405744	31,621.72	-610.68	0.01
		Base		107.441333	32,232.40	105.405744	31,621.72	-610.68	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	160,000.000	104.745925	167,593.48	103.209989	165,135.98	-2,457.50	0.04
		Base		104.745925	167,593.48	103.209989	165,135.98	-2,457.50	0.04
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	140,000.000	101.626814	142,277.54	98.144151	137,401.81	-4,875.73	0.03
		Base		101.626814	142,277.54	98.144151	137,401.81	-4,875.73	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	10,000.000	104.715100	10,471.51	99.841656	9,984.17	-487.34	0.00
		Base		104.715100	10,471.51	99.841656	9,984.17	-487.34	0.00
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
		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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29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
		Local	260,000.000	98.278754	255,524.76	108.665000	282,529.00	27,004.24	0.07
		Base		98.278754	255,524.76	108.665000	282,529.00	27,004.24	0.07
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
		Local	230,000.000	93.487430	215,021.09	105.854000	243,464.20	28,443.11	0.06
		Base		93.487430	215,021.09	105.854000	243,464.20	28,443.11	0.06
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
		Local	160,000.000	104.398450	167,037.52	107.859070	172,574.51	5,536.99	0.04
		Base		104.398450	167,037.52	107.859070	172,574.51	5,536.99	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	60,000.000	100.076767	60,046.06	109.992359	65,995.42	5,949.36	0.02
		Base		100.076767	60,046.06	109.992359	65,995.42	5,949.36	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
		Local	60,000.000	100.000000	60,000.00	101.394078	60,836.45	836.45	0.02
		Base		100.000000	60,000.00	101.394078	60,836.45	836.45	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	10,000.000	120.960900	12,096.09	114.436858	11,443.69	-652.40	0.00
		Base		120.960900	12,096.09	114.436858	11,443.69	-652.40	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
		Local	180,000.000	102.611800	184,701.24	107.120294	192,816.53	8,115.29	0.05
		Base		102.611800	184,701.24	107.120294	192,816.53	8,115.29	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	60,000.000	100.000000	60,000.00	108.395252	65,037.15	5,037.15	0.02
		Base		100.000000	60,000.00	108.395252	65,037.15	5,037.15	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000.000	100.320400	10,032.04	102.446945	10,244.69	212.65	0.00
		Base		100.320400	10,032.04	102.446945	10,244.69	212.65	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	150,000.000	111.839907	167,759.86	99.899513	149,849.27	-17,910.59	0.04
		Base		111.839907	167,759.86	99.899513	149,849.27	-17,910.59	0.04

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30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					5.008630	25 Nov 2024		
		Local	393,435.030	107.947472	424,703.17	102.998900	405,233.75	-19,469.42	0.10
	Original Face:	Base	907,000.000	107.947472	424,703.17	102.998900	405,233.75	-19,469.42	0.10
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.358630	25 Jan 2029		
		Local	506,927.420	108.779553	551,433.38	104.039170	527,403.08	-24,030.30	0.13
	Original Face:	Base	780,000.000	108.779553	551,433.38	104.039170	527,403.08	-24,030.30	0.13
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	127,760.640	98.097732	125,330.29	104.167662	133,085.27	7,754.98	0.03
	Original Face:	Base	300,000.000	98.097732	125,330.29	104.167662	133,085.27	7,754.98	0.03
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	128,255.400	98.100096	125,818.67	104.166456	133,599.10	7,780.43	0.03
	Original Face:	Base	300,000.000	98.100096	125,818.67	104.166456	133,599.10	7,780.43	0.03
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
		Local	43,428.290	100.518165	43,653.32	106.959774	46,450.80	2,797.48	0.01
	Original Face:	Base	100,000.000	100.518165	43,653.32	106.959774	46,450.80	2,797.48	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	251,873.630	103.875285	261,634.45	110.544887	278,433.42	16,798.97	0.07
	Original Face:	Base	700,000.000	103.875285	261,634.45	110.544887	278,433.42	16,798.97	0.07
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
		Local	49,969.270	110.569276	55,250.66	111.019859	55,475.81	225.15	0.01
	Original Face:	Base	100,000.000	110.569276	55,250.66	111.019859	55,475.81	225.15	0.01
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
		Local	183,849.390	109.452884	201,228.46	109.247267	200,850.43	-378.03	0.05
	Original Face:	Base	400,000.000	109.452884	201,228.46	109.247267	200,850.43	-378.03	0.05
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
		Local	318,465.430	106.901719	340,445.02	107.008451	340,784.92	339.90	0.09
	Original Face:	Base	700,000.000	106.901719	340,445.02	107.008451	340,784.92	339.90	0.09

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31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
		Local	275,163.680	100.652205	276,958.31	105.961731	291,568.20	14,609.89	0.07
Original Face:		Base	600,000.000	100.652205	276,958.31	105.961731	291,568.20	14,609.89	0.07
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	53,685.790	110.046867	59,079.53	109.810045	58,952.39	-127.14	0.01
Original Face:		Base	200,000.000	110.046867	59,079.53	109.810045	58,952.39	-127.14	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
		Local	109,962.050	108.579551	119,396.30	107.923143	118,674.50	-721.80	0.03
Original Face:		Base	200,000.000	108.579551	119,396.30	107.923143	118,674.50	-721.80	0.03
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	67,655.300	108.893775	73,672.41	106.556425	72,091.07	-1,581.34	0.02
Original Face:		Base	100,000.000	108.893775	73,672.41	106.556425	72,091.07	-1,581.34	0.02
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2					2.000000	01 Oct 2032		
		Local	62,125.740	103.972830	64,593.89	102.685033	63,793.84	-800.05	0.02
Original Face:		Base	100,000.000	103.972830	64,593.89	102.685033	63,793.84	-800.05	0.02
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3					3.000000	01 Sep 2048		
		Local	131,115.190	101.282399	132,796.61	106.076718	139,082.69	6,286.08	0.04
Original Face:		Base	200,000.000	101.282399	132,796.61	106.076718	139,082.69	6,286.08	0.04
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5					3.500000	01 Apr 2033		
		Local	65,809.110	108.641266	71,495.85	108.063032	71,115.32	-380.53	0.02
Original Face:		Base	100,000.000	108.641266	71,495.85	108.063032	71,115.32	-380.53	0.02
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
		Local	161,689.070	107.974856	174,583.54	110.672561	178,945.43	4,361.89	0.05
Original Face:		Base	300,000.000	107.974856	174,583.54	110.672561	178,945.43	4,361.89	0.05
3132DMQB4	FED HM LN PC POOL SD0450 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	97,884.460	106.236679	103,989.20	103.136242	100,954.35	-3,034.85	0.03
Original Face:		Base	100,000.000	106.236679	103,989.20	103.136242	100,954.35	-3,034.85	0.03
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	100,000.000	100.935700	100,935.70	99.785519	99,785.52	-1,150.18	0.03
Original Face:		Base	100,000.000	100.935700	100,935.70	99.785519	99,785.52	-1,150.18	0.03

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3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
		Local	31,172.970	106.025541	33,051.31	110.232293	34,362.68	1,311.37	0.01
Original Face:		Base	162,728.000	106.025541	33,051.31	110.232293	34,362.68	1,311.37	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	44,656.820	100.679000	44,960.04	107.741743	48,114.04	3,154.00	0.01
Original Face:		Base	100,000.000	100.679000	44,960.04	107.741743	48,114.04	3,154.00	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
		Local	59,438.280	99.872372	59,362.42	106.077879	63,050.87	3,688.45	0.02
Original Face:		Base	100,000.000	99.872372	59,362.42	106.077879	63,050.87	3,688.45	0.02
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.500000	01 Feb 2047		
		Local	32,332.530	106.072584	34,295.95	108.708711	35,148.28	852.33	0.01
Original Face:		Base	225,631.000	106.072584	34,295.95	108.708711	35,148.28	852.33	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
		Local	1,100,169.360	106.994972	1,177,125.90	108.119442	1,189,496.97	12,371.07	0.30
Original Face:		Base	3,700,000.000	106.994972	1,177,125.90	108.119442	1,189,496.97	12,371.07	0.30
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	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
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	1,673,037.020	97.548599	1,632,024.17	106.668858	1,784,609.48	152,585.31	0.45
Original Face:		Base	3,100,000.000	97.548599	1,632,024.17	106.668858	1,784,609.48	152,585.31	0.45
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	821,539.490	97.234561	798,820.32	105.772084	868,959.44	70,139.12	0.22
Original Face:		Base	1,400,000.000	97.234561	798,820.32	105.772084	868,959.44	70,139.12	0.22

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31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	85,125.580	108.714584	92,543.92	110.464914	94,033.90	1,489.98	0.02
	Original Face:	Base	200,000.000	108.714584	92,543.92	110.464914	94,033.90	1,489.98	0.02
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
		Local	76,826.690	95.872801	73,655.90	106.296669	81,664.21	8,008.31	0.02
	Original Face:	Base	100,000.000	95.872801	73,655.90	106.296669	81,664.21	8,008.31	0.02
31339U6F2	FED HM LN PC POOL QA4470 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	174,063.740	105.272132	183,240.61	104.221206	181,411.33	-1,829.28	0.05
	Original Face:	Base	300,000.000	105.272132	183,240.61	104.221206	181,411.33	-1,829.28	0.05
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	299,145.750	105.412318	315,336.47	104.307266	312,030.75	-3,305.72	0.08
	Original Face:	Base	500,000.000	105.412318	315,336.47	104.307266	312,030.75	-3,305.72	0.08
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	81,088.480	107.791131	87,406.19	107.508388	87,176.92	-229.27	0.02
	Original Face:	Base	100,000.000	107.791131	87,406.19	107.508388	87,176.92	-229.27	0.02
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	97,759.550	107.338332	104,933.47	103.522174	101,202.81	-3,730.66	0.03
	Original Face:	Base	100,000.000	107.338332	104,933.47	103.522174	101,202.81	-3,730.66	0.03
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	99,829.360	106.300361	106,118.97	102.905702	102,730.10	-3,388.87	0.03
	Original Face:	Base	100,000.000	106.300361	106,118.97	102.905702	102,730.10	-3,388.87	0.03
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,803.340	103.585441	103,381.73	99.992444	99,795.80	-3,585.93	0.03
	Original Face:	Base	100,000.000	103.585441	103,381.73	99.992444	99,795.80	-3,585.93	0.03
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	299,350.220	103.345119	309,363.84	99.979753	299,289.61	-10,074.23	0.08
	Original Face:	Base	300,000.000	103.345119	309,363.84	99.979753	299,289.61	-10,074.23	0.08
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	871,279.730	99.875000	870,190.63	99.930225	870,671.79	481.16	0.22
	Original Face:	Base	871,789.000	99.875000	870,190.63	99.930225	870,671.79	481.16	0.22

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3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
		Local	21,072.750	108.454046	22,854.25	109.732588	23,123.67	269.42	0.01
Original Face:		Base	40,000.000	108.454046	22,854.25	109.732588	23,123.67	269.42	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	147,956.480	101.839527	150,678.18	106.019904	156,863.32	6,185.14	0.04
Original Face:		Base	200,000.000	101.839527	150,678.18	106.019904	156,863.32	6,185.14	0.04
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
		Local	80,559.340	108.082949	87,070.91	107.642928	86,716.43	-354.48	0.02
Original Face:		Base	100,000.000	108.082949	87,070.91	107.642928	86,716.43	-354.48	0.02
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
		Local	66,012.280	105.150572	69,412.29	107.396190	70,894.67	1,482.38	0.02
Original Face:		Base	100,000.000	105.150572	69,412.29	107.396190	70,894.67	1,482.38	0.02
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
		Local	60,487.240	105.894499	64,052.66	108.134129	65,407.35	1,354.69	0.02
Original Face:		Base	100,000.000	105.894499	64,052.66	108.134129	65,407.35	1,354.69	0.02
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
		Local	77,615.430	104.861843	81,388.97	106.953241	83,012.22	1,623.25	0.02
Original Face:		Base	100,000.000	104.861843	81,388.97	106.953241	83,012.22	1,623.25	0.02
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
		Local	94,457.360	107.148866	101,209.99	106.002520	100,127.18	-1,082.81	0.03
Original Face:		Base	100,000.000	107.148866	101,209.99	106.002520	100,127.18	-1,082.81	0.03
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	177,985.080	107.071402	190,571.12	105.993437	188,652.50	-1,918.62	0.05
Original Face:		Base	200,000.000	107.071402	190,571.12	105.993437	188,652.50	-1,918.62	0.05
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
		Local	99,121.280	104.569301	103,650.43	102.936051	102,031.53	-1,618.90	0.03
Original Face:		Base	100,000.000	104.569301	103,650.43	102.936051	102,031.53	-1,618.90	0.03
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
		Local	98,359.400	100.328123	98,682.14	99.984409	98,344.06	-338.08	0.02
Original Face:		Base	100,000.000	100.328123	98,682.14	99.984409	98,344.06	-338.08	0.02

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3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	197,155.000	106.655829	210,277.30	103.443630	203,944.29	-6,333.01	0.05
Original Face:		Base	200,000.000	106.655829	210,277.30	103.443630	203,944.29	-6,333.01	0.05
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	199,052.910	103.274938	205,571.77	99.835809	198,726.08	-6,845.69	0.05
Original Face:		Base	200,000.000	103.274938	205,571.77	99.835809	198,726.08	-6,845.69	0.05
3136A5LM6	FANNIE MAE FNR 2012 35 SC					6.391370	25 Apr 2042		
		Local	15,375.420	6.687232	1,028.19	20.142980	3,097.07	2,068.88	0.00
Original Face:		Base	100,000.000	6.687232	1,028.19	20.142980	3,097.07	2,068.88	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					6.041370	25 Jun 2043		
		Local	104,559.770	9.226637	9,647.35	21.204110	22,170.97	12,523.62	0.01
Original Face:		Base	300,000.000	9.226637	9,647.35	21.204110	22,170.97	12,523.62	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.841370	25 Dec 2043		
		Local	80,736.570	9.239654	7,459.78	19.276030	15,562.81	8,103.03	0.00
Original Face:		Base	200,000.000	9.239654	7,459.78	19.276030	15,562.81	8,103.03	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.991370	25 Oct 2057		
		Local	50,023.200	6.640259	3,321.67	21.653170	10,831.61	7,509.94	0.00
Original Face:		Base	100,000.000	6.640259	3,321.67	21.653170	10,831.61	7,509.94	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
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		Local	30,000.000	102.993267	30,897.98	113.059960	33,917.99	3,020.01	0.01
Original Face:		Base	30,000.000	102.993267	30,897.98	113.059960	33,917.99	3,020.01	0.01
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	120,000.000	101.204792	121,445.75	110.333890	132,400.67	10,954.92	0.03
Original Face:		Base	120,000.000	101.204792	121,445.75	110.333890	132,400.67	10,954.92	0.03

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3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		170,000.000	Local	102.133012	173,626.12	111.137580	188,933.89	15,307.77	0.05
	Original Face:	170,000.000	Base	102.133012	173,626.12	111.137580	188,933.89	15,307.77	0.05
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
		223,900.560	Local	101.765659	227,853.88	105.718810	236,705.01	8,851.13	0.06
	Original Face:	224,000.000	Base	101.765659	227,853.88	105.718810	236,705.01	8,851.13	0.06
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
		304,151.250	Local	100.257918	304,935.71	104.823660	318,822.47	13,886.76	0.08
	Original Face:	350,000.000	Base	100.257918	304,935.71	104.823660	318,822.47	13,886.76	0.08
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		101,510.030	Local	99.459748	100,961.62	85.420840	86,710.72	-14,250.90	0.02
	Original Face:	100,000.000	Base	99.459748	100,961.62	85.420840	86,710.72	-14,250.90	0.02
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		95,196.550	Local	10.867095	10,345.10	16.486450	15,694.53	5,349.43	0.00
	Original Face:	100,000.000	Base	10.867095	10,345.10	16.486450	15,694.53	5,349.43	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		95,615.580	Local	12.717007	12,159.44	16.313660	15,598.40	3,438.96	0.00
	Original Face:	100,000.000	Base	12.717007	12,159.44	16.313660	15,598.40	3,438.96	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		292,188.750	Local	11.534722	33,703.16	14.645400	42,792.21	9,089.05	0.01
	Original Face:	300,000.000	Base	11.534722	33,703.16	14.645400	42,792.21	9,089.05	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
		298,043.400	Local	12.715893	37,898.88	13.175670	39,269.21	1,370.33	0.01
	Original Face:	300,000.000	Base	12.715893	37,898.88	13.175670	39,269.21	1,370.33	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
		199,275.360	Local	14.032738	27,963.79	16.193100	32,268.86	4,305.07	0.01
	Original Face:	200,000.000	Base	14.032738	27,963.79	16.193100	32,268.86	4,305.07	0.01
3136BDYC6	FANNIE MAE FNR 2021 3 IB					2.500000	25 Feb 2051		
		298,045.750	Local	15.750669	46,944.20	17.767770	52,956.08	6,011.88	0.01
	Original Face:	300,000.000	Base	15.750669	46,944.20	17.767770	52,956.08	6,011.88	0.01

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3137AJYN8	FREDDIE MAC FHR 3973 SA					6.384000	15 Dec 2041		
		Local	61,962.930	4.147980	2,570.21	21.770380	13,489.57	10,919.36	0.00
Original Face:		Base	300,000.000	4.147980	2,570.21	21.770380	13,489.57	10,919.36	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
		Local	99,299.750	13.063185	12,971.71	14.789030	14,685.47	1,713.76	0.00
Original Face:		Base	100,000.000	13.063185	12,971.71	14.789030	14,685.47	1,713.76	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	16,961.360	96.440792	16,357.67	103.696310	17,588.30	1,230.63	0.00
Original Face:		Base	100,000.000	96.440792	16,357.67	103.696310	17,588.30	1,230.63	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	92,015.250	10.108531	9,301.39	14.665060	13,494.09	4,192.70	0.00
Original Face:		Base	100,000.000	10.108531	9,301.39	14.665060	13,494.09	4,192.70	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	96,209.920	11.202286	10,777.71	16.095960	15,485.91	4,708.20	0.00
Original Face:		Base	100,000.000	11.202286	10,777.71	16.095960	15,485.91	4,708.20	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	98,543.420	10.550618	10,396.94	16.673720	16,430.85	6,033.91	0.00
Original Face:		Base	100,000.000	10.550618	10,396.94	16.673720	16,430.85	6,033.91	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		Local	98,449.840	11.801431	11,618.49	12.885310	12,685.57	1,067.08	0.00
Original Face:		Base	100,000.000	11.801431	11,618.49	12.885310	12,685.57	1,067.08	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.008630	25 Dec 2027		
		Local	154,068.230	107.646034	165,848.34	101.659920	156,625.64	-9,222.70	0.04
Original Face:		Base	270,000.000	107.646034	165,848.34	101.659920	156,625.64	-9,222.70	0.04
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
		Local	29,843.630	104.797138	31,275.27	104.666220	31,236.20	-39.07	0.01
Original Face:		Base	100,000.000	104.797138	31,275.27	104.666220	31,236.20	-39.07	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
		Local	76,027.630	107.150072	81,463.66	107.658007	81,849.83	386.17	0.02
Original Face:		Base	200,000.000	107.150072	81,463.66	107.658007	81,849.83	386.17	0.02

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3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4					4.000000	01 Sep 2044		
		Local	76,552.870	109.679363	83,962.70	109.429051	83,771.08	-191.62	0.02
Original Face:		Base	400,000.000	109.679363	83,962.70	109.429051	83,771.08	-191.62	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	252,635.000	98.439417	248,692.42	105.675497	266,973.29	18,280.87	0.07
Original Face:		Base	500,000.000	98.439417	248,692.42	105.675497	266,973.29	18,280.87	0.07
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	66,669.380	95.743503	63,831.60	106.303419	70,871.83	7,040.23	0.02
Original Face:		Base	100,000.000	95.743503	63,831.60	106.303419	70,871.83	7,040.23	0.02
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
		Local	116,223.230	108.249014	125,810.50	108.840596	126,498.06	687.56	0.03
Original Face:		Base	300,000.000	108.249014	125,810.50	108.840596	126,498.06	687.56	0.03
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
		Local	39,946.210	105.281427	42,055.94	108.082883	43,175.02	1,119.08	0.01
Original Face:		Base	100,000.000	105.281427	42,055.94	108.082883	43,175.02	1,119.08	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
		Local	74,559.580	110.418178	82,327.33	109.843525	81,898.87	-428.46	0.02
Original Face:		Base	200,000.000	110.418178	82,327.33	109.843525	81,898.87	-428.46	0.02
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
		Local	53,241.280	107.516874	57,243.36	107.317819	57,137.38	-105.98	0.01
Original Face:		Base	200,000.000	107.516874	57,243.36	107.317819	57,137.38	-105.98	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
		Local	62,638.920	95.775725	59,992.88	106.293281	66,580.96	6,588.08	0.02
Original Face:		Base	100,000.000	95.775725	59,992.88	106.293281	66,580.96	6,588.08	0.02
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	43,438.680	106.796707	46,391.08	106.399905	46,218.71	-172.37	0.01
Original Face:		Base	100,000.000	106.796707	46,391.08	106.399905	46,218.71	-172.37	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
		Local	165,530.160	99.804851	165,207.13	106.363462	176,063.61	10,856.48	0.04
Original Face:		Base	400,000.000	99.804851	165,207.13	106.363462	176,063.61	10,856.48	0.04

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3140FPDG1	FNMA POOL BE3702 FN 06/47 FIXED 4					4.000000	01 Jun 2047		
		Local	94,333.230	108.387818	102,245.73	108.057218	101,933.86	-311.87	0.03
Original Face:		Base	300,000.000	108.387818	102,245.73	108.057218	101,933.86	-311.87	0.03
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	56,364.930	102.005201	57,495.16	112.510224	63,416.31	5,921.15	0.02
Original Face:		Base	100,000.000	102.005201	57,495.16	112.510224	63,416.31	5,921.15	0.02
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
		Local	110,865.520	105.000689	116,409.56	112.023161	124,195.06	7,785.50	0.03
Original Face:		Base	200,000.000	105.000689	116,409.56	112.023161	124,195.06	7,785.50	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
		Local	122,611.780	103.363054	126,735.28	109.109441	133,781.03	7,045.75	0.03
Original Face:		Base	200,000.000	103.363054	126,735.28	109.109441	133,781.03	7,045.75	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	60,273.130	101.881817	61,407.36	111.941224	67,470.48	6,063.12	0.02
Original Face:		Base	100,000.000	101.881817	61,407.36	111.941224	67,470.48	6,063.12	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	41,808.970	108.287600	45,273.93	115.217260	48,171.15	2,897.22	0.01
Original Face:		Base	100,000.000	108.287600	45,273.93	115.217260	48,171.15	2,897.22	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		Local	60,411.980	104.543321	63,156.69	114.908457	69,418.47	6,261.78	0.02
Original Face:		Base	100,000.000	104.543321	63,156.69	114.908457	69,418.47	6,261.78	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		Local	132,696.210	113.983549	151,251.85	114.913908	152,486.40	1,234.55	0.04
Original Face:		Base	200,000.000	113.983549	151,251.85	114.913908	152,486.40	1,234.55	0.04
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
		Local	150,934.850	113.810303	171,779.41	114.034990	172,118.54	339.13	0.04
Original Face:		Base	200,000.000	113.810303	171,779.41	114.034990	172,118.54	339.13	0.04
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
		Local	179,909.240	105.046561	188,988.47	108.111022	194,501.72	5,513.25	0.05
Original Face:		Base	500,000.010	105.046561	188,988.47	108.111022	194,501.72	5,513.25	0.05

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3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		Local	38,725.650	107.108183	41,478.34	107.913891	41,790.36	312.02	0.01
Original Face:		Base	100,000.000	107.108183	41,478.34	107.913891	41,790.36	312.02	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
		Local	98,932.690	106.682554	105,543.92	106.251385	105,117.35	-426.57	0.03
Original Face:		Base	200,000.000	106.682554	105,543.92	106.251385	105,117.35	-426.57	0.03
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
		Local	39,907.650	107.094204	42,738.78	107.659459	42,964.36	225.58	0.01
Original Face:		Base	100,000.000	107.094204	42,738.78	107.659459	42,964.36	225.58	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		Local	135,628.180	98.102636	133,054.82	104.654234	141,940.63	8,885.81	0.04
Original Face:		Base	300,000.000	98.102636	133,054.82	104.654234	141,940.63	8,885.81	0.04
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	127,725.460	108.684674	138,818.00	109.701447	140,116.68	1,298.68	0.04
Original Face:		Base	400,000.000	108.684674	138,818.00	109.701447	140,116.68	1,298.68	0.04
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		Local	53,280.510	109.382117	58,279.35	111.516565	59,416.59	1,137.24	0.02
Original Face:		Base	100,000.000	109.382117	58,279.35	111.516565	59,416.59	1,137.24	0.02
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	467,608.160	109.018241	509,778.19	109.129229	510,297.18	518.99	0.13
Original Face:		Base	1,400,000.000	109.018241	509,778.19	109.129229	510,297.18	518.99	0.13
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
		Local	37,137.070	107.598742	39,959.02	108.960036	40,464.56	505.54	0.01
Original Face:		Base	100,000.000	107.598742	39,959.02	108.960036	40,464.56	505.54	0.01
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	163,422.720	109.637742	179,172.98	110.405354	180,427.43	1,254.45	0.05
Original Face:		Base	300,000.000	109.637742	179,172.98	110.405354	180,427.43	1,254.45	0.05
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	78,114.150	100.594886	78,578.84	109.602608	85,615.15	7,036.31	0.02
Original Face:		Base	80,000.000	100.594886	78,578.84	109.602608	85,615.15	7,036.31	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
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
		Local	98,184.530	103.239136	101,364.86	103.648457	101,766.75	401.89	0.03
Original Face:		Base	100,000.000	103.239136	101,364.86	103.648457	101,766.75	401.89	0.03
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	476,521.130	97.249648	463,415.12	105.736351	503,856.05	40,440.93	0.13
Original Face:		Base	800,000.000	97.249648	463,415.12	105.736351	503,856.05	40,440.93	0.13
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
		Local	48,703.860	120.164254	58,524.63	119.579855	58,240.01	-284.62	0.01
Original Face:		Base	100,000.000	120.164254	58,524.63	119.579855	58,240.01	-284.62	0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
		Local	136,221.070	98.584727	134,293.17	107.822328	146,876.73	12,583.56	0.04
Original Face:		Base	200,000.000	98.584727	134,293.17	107.822328	146,876.73	12,583.56	0.04
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	403,045.780	108.941570	439,084.40	107.581299	433,601.89	-5,482.51	0.11
Original Face:		Base	700,000.000	108.941570	439,084.40	107.581299	433,601.89	-5,482.51	0.11
3140J8LP6	FNMA POOL BM3933 FN 05/48 FIXED VAR					4.500000	01 May 2048		
		Local	1,119,785.600	110.262176	1,234,699.97	110.622134	1,238,730.73	4,030.76	0.31
Original Face:		Base	2,600,000.000	110.262176	1,234,699.97	110.622134	1,238,730.73	4,030.76	0.31
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR					4.500000	01 Jan 2049		
		Local	40,986.570	108.631242	44,524.22	109.657523	44,944.86	420.64	0.01
Original Face:		Base	100,000.000	108.631242	44,524.22	109.657523	44,944.86	420.64	0.01
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	227,442.730	95.882036	218,076.72	106.257827	241,675.70	23,598.98	0.06
Original Face:		Base	300,000.000	95.882036	218,076.72	106.257827	241,675.70	23,598.98	0.06

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3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	178,159.230	101.942195	181,619.43	108.567036	193,422.20	11,802.77	0.05
Original Face:		Base	300,000.000	101.942195	181,619.43	108.567036	193,422.20	11,802.77	0.05
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	239,643.910	101.964982	244,352.87	107.389331	257,351.99	12,999.12	0.07
Original Face:		Base	400,000.000	101.964982	244,352.87	107.389331	257,351.99	12,999.12	0.07
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
		Local	135,268.460	109.555139	148,193.55	110.033146	148,840.14	646.59	0.04
Original Face:		Base	300,000.000	109.555139	148,193.55	110.033146	148,840.14	646.59	0.04
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
		Local	331,159.040	100.552155	332,987.55	106.044145	351,174.77	18,187.22	0.09
Original Face:		Base	800,000.000	100.552155	332,987.55	106.044145	351,174.77	18,187.22	0.09
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
		Local	52,618.250	109.326080	57,525.47	110.751999	58,275.76	750.29	0.01
Original Face:		Base	100,000.000	109.326080	57,525.47	110.751999	58,275.76	750.29	0.01
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	96,139.990	102.008072	98,070.55	105.505816	101,433.28	3,362.73	0.03
Original Face:		Base	120,000.000	102.008072	98,070.55	105.505816	101,433.28	3,362.73	0.03
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	48,517.950	105.163244	51,023.05	104.318597	50,613.24	-409.81	0.01
Original Face:		Base	100,000.000	105.163244	51,023.05	104.318597	50,613.24	-409.81	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
3140K9SH3	FNMA POOL BP2319 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	80,506.460	106.421820	85,676.44	105.245940	84,729.78	-946.66	0.02
Original Face:		Base	100,000.000	106.421820	85,676.44	105.245940	84,729.78	-946.66	0.02
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
		Local	96,066.620	106.329514	102,147.17	105.437056	101,289.82	-857.35	0.03
Original Face:		Base	100,000.000	106.329514	102,147.17	105.437056	101,289.82	-857.35	0.03

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3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	98,134.720	106.035061	104,057.21	103.001339	101,080.08	-2,977.13	0.03
Original Face:		Base	100,000.000	106.035061	104,057.21	103.001339	101,080.08	-2,977.13	0.03
3140KRRB7	FNMA POOL BQ5881 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	97,685.610	106.004027	103,550.68	102.667896	100,291.76	-3,258.92	0.03
Original Face:		Base	100,000.000	106.004027	103,550.68	102.667896	100,291.76	-3,258.92	0.03
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	97,760.380	105.895149	103,523.50	102.640366	100,341.61	-3,181.89	0.03
Original Face:		Base	100,000.000	105.895149	103,523.50	102.640366	100,341.61	-3,181.89	0.03
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		Local	99,567.460	100.343747	99,909.72	100.021474	99,588.84	-320.88	0.03
Original Face:		Base	100,000.000	100.343747	99,909.72	100.021474	99,588.84	-320.88	0.03
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		Local	98,494.390	103.515408	101,956.87	99.863335	98,359.78	-3,597.09	0.02
Original Face:		Base	100,000.000	103.515408	101,956.87	99.863335	98,359.78	-3,597.09	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,744.420	103.289908	103,025.92	99.829062	99,573.92	-3,452.00	0.03
Original Face:		Base	100,000.000	103.289908	103,025.92	99.829062	99,573.92	-3,452.00	0.03
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,660.440	103.468789	103,117.45	99.860885	99,521.80	-3,595.65	0.03
Original Face:		Base	100,000.000	103.468789	103,117.45	99.860885	99,521.80	-3,595.65	0.03
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,741.110	103.663214	103,394.84	100.000121	99,741.23	-3,653.61	0.03
Original Face:		Base	100,000.000	103.663214	103,394.84	100.000121	99,741.23	-3,653.61	0.03
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	99,681.930	100.077978	99,759.66	99.778845	99,461.48	-298.18	0.03
Original Face:		Base	100,000.000	100.077978	99,759.66	99.778845	99,461.48	-298.18	0.03
3140L2EY5	FNMA POOL BR3750 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	199,556.630	103.188789	205,920.07	99.835812	199,228.98	-6,691.09	0.05
Original Face:		Base	200,000.000	103.188789	205,920.07	99.835812	199,228.98	-6,691.09	0.05

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3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,804.840	103.462087	103,260.17	99.851288	99,656.42	-3,603.75	0.03
Original Face:		Base	100,000.000	103.462087	103,260.17	99.851288	99,656.42	-3,603.75	0.03
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,597.090	103.608780	103,191.33	99.922488	99,519.89	-3,671.44	0.03
Original Face:		Base	100,000.000	103.608780	103,191.33	99.922488	99,519.89	-3,671.44	0.03
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	99,958.580	99.749996	99,708.68	99.874193	99,832.83	124.15	0.03
Original Face:		Base	100,000.000	99.749996	99,708.68	99.874193	99,832.83	124.15	0.03
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	99,978.980	100.686184	100,665.02	99.812805	99,791.82	-873.20	0.03
Original Face:		Base	100,000.000	100.686184	100,665.02	99.812805	99,791.82	-873.20	0.03
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	100,000.000	100.748560	100,748.56	99.818230	99,818.23	-930.33	0.03
Original Face:		Base	100,000.000	100.748560	100,748.56	99.818230	99,818.23	-930.33	0.03
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	100,000.000	100.748560	100,748.56	99.818229	99,818.23	-930.33	0.03
Original Face:		Base	100,000.000	100.748560	100,748.56	99.818229	99,818.23	-930.33	0.03
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	100,000.000	100.951310	100,951.31	99.774192	99,774.19	-1,177.12	0.03
Original Face:		Base	100,000.000	100.951310	100,951.31	99.774192	99,774.19	-1,177.12	0.03
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	85,097.810	110.262955	93,831.36	110.024176	93,628.16	-203.20	0.02
Original Face:		Base	200,000.000	110.262955	93,831.36	110.024176	93,628.16	-203.20	0.02
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5					3.500000	01 Jan 2048		
		Local	85,537.290	106.503760	91,100.43	106.047930	90,710.53	-389.90	0.02
Original Face:		Base	200,000.000	106.503760	91,100.43	106.047930	90,710.53	-389.90	0.02
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	38,148.790	107.907066	41,165.24	109.342976	41,713.02	547.78	0.01
Original Face:		Base	100,000.000	107.907066	41,165.24	109.342976	41,713.02	547.78	0.01

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3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	1,369,596.560	104.255601	1,427,881.13	110.753565	1,516,877.02	88,995.89	0.38
	Original Face:	Base	4,000,000.000	104.255601	1,427,881.13	110.753565	1,516,877.02	88,995.89	0.38
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	96,469.000	108.944117	105,097.30	111.019317	107,099.22	2,001.92	0.03
	Original Face:	Base	200,000.000	108.944117	105,097.30	111.019317	107,099.22	2,001.92	0.03
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	138,526.130	109.308244	151,420.48	111.021254	153,793.45	2,372.97	0.04
	Original Face:	Base	300,000.000	109.308244	151,420.48	111.021254	153,793.45	2,372.97	0.04
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5					4.500000	01 Aug 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
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
		Local	116,222.580	106.777039	124,099.03	107.865061	125,363.56	1,264.53	0.03
	Original Face:	Base	300,000.000	106.777039	124,099.03	107.865061	125,363.56	1,264.53	0.03
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	98,917.830	108.946709	107,767.72	110.408518	109,213.71	1,445.99	0.03
	Original Face:	Base	200,000.000	108.946709	107,767.72	110.408518	109,213.71	1,445.99	0.03
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5					4.500000	01 Oct 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
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
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
		Local	147,092.310	107.909061	158,725.93	108.605447	159,750.26	1,024.33	0.04
	Original Face:	Base	300,000.000	107.909061	158,725.93	108.605447	159,750.26	1,024.33	0.04
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 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

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3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
		Local	38,952.590	109.072490	42,486.56	110.024470	42,857.38	370.82	0.01
Original Face:		Base	100,000.000	109.072490	42,486.56	110.024470	42,857.38	370.82	0.01
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		Local	81,309.990	110.122348	89,540.47	110.827058	90,113.47	573.00	0.02
Original Face:		Base	100,000.000	110.122348	89,540.47	110.827058	90,113.47	573.00	0.02
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		Local	62,265.380	105.185594	65,494.21	107.276875	66,796.35	1,302.14	0.02
Original Face:		Base	100,000.000	105.185594	65,494.21	107.276875	66,796.35	1,302.14	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		Local	79,694.830	101.919008	81,224.18	104.380361	83,185.75	1,961.57	0.02
Original Face:		Base	100,000.000	101.919008	81,224.18	104.380361	83,185.75	1,961.57	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		Local	126,907.210	106.541055	135,208.28	106.562750	135,235.81	27.53	0.03
Original Face:		Base	200,000.000	106.541055	135,208.28	106.562750	135,235.81	27.53	0.03
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	211,610.760	106.541931	225,454.19	106.147667	224,619.88	-834.31	0.06
Original Face:		Base	300,000.000	106.541931	225,454.19	106.147667	224,619.88	-834.31	0.06
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		Local	89,031.750	105.854058	94,243.72	105.589491	94,008.17	-235.55	0.02
Original Face:		Base	100,000.000	105.854058	94,243.72	105.589491	94,008.17	-235.55	0.02
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		Local	160,125.670	105.930099	169,621.28	105.589452	169,075.82	-545.46	0.04
Original Face:		Base	180,000.000	105.930099	169,621.28	105.589452	169,075.82	-545.46	0.04
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	91,543.670	105.522304	96,598.99	104.916958	96,044.83	-554.16	0.02
Original Face:		Base	100,000.000	105.522304	96,598.99	104.916958	96,044.83	-554.16	0.02
3140QGMJ3	FNMA POOL CA8460 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		
		Local	396,655.150	105.818152	419,733.15	102.771994	407,650.41	-12,082.74	0.10
Original Face:		Base	400,000.000	105.818152	419,733.15	102.771994	407,650.41	-12,082.74	0.10

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3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	99,819.350	106.284773	106,092.77	103.153460	102,967.11	-3,125.66	0.03
Original Face:		Base	100,000.000	106.284773	106,092.77	103.153460	102,967.11	-3,125.66	0.03
3140X3B80	FNMA POOL FM0062 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
		Local	492,541.150	107.077801	527,402.23	106.281907	523,482.13	-3,920.10	0.13
Original Face:		Base	700,000.000	107.077801	527,402.23	106.281907	523,482.13	-3,920.10	0.13
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	298,222.750	101.939684	304,007.33	107.404914	320,305.89	16,298.56	0.08
Original Face:		Base	500,000.000	101.939684	304,007.33	107.404914	320,305.89	16,298.56	0.08
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049		
		Local	48,621.280	108.133106	52,575.70	108.605462	52,805.37	229.67	0.01
Original Face:		Base	100,000.000	108.133106	52,575.70	108.605462	52,805.37	229.67	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048		
		Local	44,187.340	109.885071	48,555.29	109.073374	48,196.62	-358.67	0.01
Original Face:		Base	100,000.000	109.885071	48,555.29	109.073374	48,196.62	-358.67	0.01
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
		Local	56,419.100	107.382252	60,584.10	106.771942	60,239.77	-344.33	0.02
Original Face:		Base	100,000.000	107.382252	60,584.10	106.771942	60,239.77	-344.33	0.02
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	135,626.630	109.526993	148,547.77	109.410951	148,390.39	-157.38	0.04
Original Face:		Base	300,000.000	109.526993	148,547.77	109.410951	148,390.39	-157.38	0.04
3140X4TR7	FNMA POOL FM1459 FN 09/49 FIXED VAR					3.000000	01 Sep 2049		
		Local	166,985.970	105.209779	175,685.57	104.136481	173,893.31	-1,792.26	0.04
Original Face:		Base	300,000.000	105.209779	175,685.57	104.136481	173,893.31	-1,792.26	0.04
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	43,971.090	109.126883	47,984.28	109.380969	48,096.00	111.72	0.01
Original Face:		Base	100,000.000	109.126883	47,984.28	109.380969	48,096.00	111.72	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
		Local	153,861.660	106.551457	163,941.84	110.266463	169,657.81	5,715.97	0.04
Original Face:		Base	300,000.000	106.551457	163,941.84	110.266463	169,657.81	5,715.97	0.04

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3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
			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
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
			48,869.990	Local 107.294374	52,434.75	107.642073	52,604.67	169.92	0.01
		Original Face:	100,000.000	Base 107.294374	52,434.75	107.642073	52,604.67	169.92	0.01
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
			127,256.020	Local 104.405010	132,861.66	105.950340	134,828.19	1,966.53	0.03
		Original Face:	200,000.000	Base 104.405010	132,861.66	105.950340	134,828.19	1,966.53	0.03
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
			187,856.640	Local 106.711299	200,464.26	106.951849	200,916.15	451.89	0.05
		Original Face:	300,000.000	Base 106.711299	200,464.26	106.951849	200,916.15	451.89	0.05
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
			137,620.860	Local 110.578454	152,179.02	110.017291	151,406.74	-772.28	0.04
		Original Face:	200,000.000	Base 110.578454	152,179.02	110.017291	151,406.74	-772.28	0.04
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
			8,787.030	Local 104.997821	9,226.19	106.631498	9,369.74	143.55	0.00
		Original Face:	10,000.000	Base 104.997821	9,226.19	106.631498	9,369.74	143.55	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
			57,967.830	Local 108.788081	63,062.09	108.524094	62,909.06	-153.03	0.02
		Original Face:	100,000.000	Base 108.788081	63,062.09	108.524094	62,909.06	-153.03	0.02
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
			134,187.910	Local 106.497895	142,907.30	106.289531	142,627.70	-279.60	0.04
		Original Face:	200,000.000	Base 106.497895	142,907.30	106.289531	142,627.70	-279.60	0.04
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
			188,356.030	Local 105.472227	198,663.30	102.680583	193,405.07	-5,258.23	0.05
		Original Face:	300,000.000	Base 105.472227	198,663.30	102.680583	193,405.07	-5,258.23	0.05
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
			59,025.630	Local 108.806496	64,223.72	110.446147	65,191.53	967.81	0.02
		Original Face:	100,000.000	Base 108.806496	64,223.72	110.446147	65,191.53	967.81	0.02

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3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
		Local	68,485.220	108.978930	74,634.46	109.030575	74,669.83	35.37	0.02
Original Face:		Base	100,000.000	108.978930	74,634.46	109.030575	74,669.83	35.37	0.02
3140X6SD4	FNMA POOL FM3215 FN 01/49 FIXED VAR					3.500000	01 Jan 2049		
		Local	131,022.700	107.862149	141,323.90	106.713168	139,818.47	-1,505.43	0.04
Original Face:		Base	200,000.000	107.862149	141,323.90	106.713168	139,818.47	-1,505.43	0.04
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
		Local	416,153.660	106.659665	443,868.10	106.796056	444,435.70	567.60	0.11
Original Face:		Base	600,000.000	106.659665	443,868.10	106.796056	444,435.70	567.60	0.11
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	105,987.270	105.750870	112,082.46	105.760240	112,092.39	9.93	0.03
Original Face:		Base	200,000.000	105.750870	112,082.46	105.760240	112,092.39	9.93	0.03
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
		Local	343,235.700	106.712233	366,274.48	106.777682	366,499.12	224.64	0.09
Original Face:		Base	570,000.000	106.712233	366,274.48	106.777682	366,499.12	224.64	0.09
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
		Local	905,716.240	108.083633	978,931.02	108.144889	979,485.82	554.80	0.25
Original Face:		Base	1,400,000.000	108.083633	978,931.02	108.144889	979,485.82	554.80	0.25
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	474,215.960	106.728557	506,123.85	106.767196	506,307.08	183.23	0.13
Original Face:		Base	730,000.000	106.728557	506,123.85	106.767196	506,307.08	183.23	0.13
3140X7KS7	FNMA POOL FM3904 FN 03/49 FIXED VAR					4.000000	01 Mar 2049		
		Local	166,752.030	107.515783	179,284.75	106.954179	178,348.26	-936.49	0.05
Original Face:		Base	300,000.000	107.515783	179,284.75	106.954179	178,348.26	-936.49	0.05
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
		Local	75,662.750	111.345583	84,247.13	110.718744	83,772.85	-474.28	0.02
Original Face:		Base	100,000.000	111.345583	84,247.13	110.718744	83,772.85	-474.28	0.02
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	73,513.280	109.618072	80,583.84	110.739382	81,408.15	824.31	0.02
Original Face:		Base	100,000.000	109.618072	80,583.84	110.739382	81,408.15	824.31	0.02

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3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
		Local	846,524.500	106.464727	901,250.00	105.988560	897,219.13	-4,030.87	0.23
Original Face:		Base	900,000.000	106.464727	901,250.00	105.988560	897,219.13	-4,030.87	0.23
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
		Local	261,055.890	108.065047	282,110.17	107.597748	280,890.26	-1,219.91	0.07
Original Face:		Base	300,000.000	108.065047	282,110.17	107.597748	280,890.26	-1,219.91	0.07
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
		Local	265,837.070	105.596202	280,713.85	105.638596	280,826.55	112.70	0.07
Original Face:		Base	400,000.000	105.596202	280,713.85	105.638596	280,826.55	112.70	0.07
3140X86G7	FNMA POOL FM5370 FN 12/48 FIXED VAR					3.000000	01 Dec 2048		
		Local	86,768.790	105.851816	91,846.34	105.304532	91,371.47	-474.87	0.02
Original Face:		Base	100,000.000	105.851816	91,846.34	105.304532	91,371.47	-474.87	0.02
3140X8BA4	FNMA POOL FM4532 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
		Local	86,724.890	106.546840	92,402.63	104.732034	90,828.74	-1,573.89	0.02
Original Face:		Base	100,000.000	106.546840	92,402.63	104.732034	90,828.74	-1,573.89	0.02
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
		Local	366,145.190	106.950194	391,592.99	106.273789	389,116.37	-2,476.62	0.10
Original Face:		Base	400,000.000	106.950194	391,592.99	106.273789	389,116.37	-2,476.62	0.10
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	97,104.180	106.981358	103,883.37	103.443423	100,447.89	-3,435.48	0.03
Original Face:		Base	100,000.000	106.981358	103,883.37	103.443423	100,447.89	-3,435.48	0.03
3140X8CQ8	FNMA POOL FM4578 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	97,058.280	106.050602	102,930.89	103.038114	100,007.02	-2,923.87	0.03
Original Face:		Base	100,000.000	106.050602	102,930.89	103.038114	100,007.02	-2,923.87	0.03
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
		Local	87,470.920	107.244956	93,808.15	105.711341	92,466.68	-1,341.47	0.02
Original Face:		Base	100,000.000	107.244956	93,808.15	105.711341	92,466.68	-1,341.47	0.02
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
		Local	93,799.020	107.198700	100,551.33	105.589737	99,042.14	-1,509.19	0.03
Original Face:		Base	100,000.000	107.198700	100,551.33	105.589737	99,042.14	-1,509.19	0.03

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3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
		Local	80,869.750	106.894865	86,445.61	107.445607	86,890.99	445.38	0.02
Original Face:		Base	100,000.000	106.894865	86,445.61	107.445607	86,890.99	445.38	0.02
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	99,796.950	104.584940	104,372.58	102.935744	102,726.73	-1,645.85	0.03
Original Face:		Base	100,000.000	104.584940	104,372.58	102.935744	102,726.73	-1,645.85	0.03
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	197,469.090	106.686996	210,673.84	103.443499	204,268.94	-6,404.90	0.05
Original Face:		Base	200,000.000	106.686996	210,673.84	103.443499	204,268.94	-6,404.90	0.05
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
		Local	85,128.450	110.281251	93,880.72	110.169823	93,785.86	-94.86	0.02
Original Face:		Base	100,000.000	110.281251	93,880.72	110.169823	93,785.86	-94.86	0.02
3140X9H24	FNMA POOL FM5648 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	99,595.160	106.004027	105,574.88	102.985428	102,568.50	-3,006.38	0.03
Original Face:		Base	100,000.000	106.004027	105,574.88	102.985428	102,568.50	-3,006.38	0.03
3140X9H73	FNMA POOL FM5653 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	99,551.340	105.973079	105,497.62	102.696609	102,235.85	-3,261.77	0.03
Original Face:		Base	100,000.000	105.973079	105,497.62	102.696609	102,235.85	-3,261.77	0.03
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
		Local	268,962.470	108.296875	291,277.95	107.511415	289,165.36	-2,112.59	0.07
Original Face:		Base	300,000.000	108.296875	291,277.95	107.511415	289,165.36	-2,112.59	0.07
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
		Local	199,620.020	103.577667	206,761.76	100.331348	200,281.46	-6,480.30	0.05
Original Face:		Base	200,000.000	103.577667	206,761.76	100.331348	200,281.46	-6,480.30	0.05
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
		Local	99,298.390	106.175599	105,430.66	103.153401	102,429.67	-3,000.99	0.03
Original Face:		Base	100,000.000	106.175599	105,430.66	103.153401	102,429.67	-3,000.99	0.03
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	99,817.380	106.019743	105,826.13	102.640366	102,452.92	-3,373.21	0.03
Original Face:		Base	100,000.000	106.019743	105,826.13	102.640366	102,452.92	-3,373.21	0.03

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3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
		Local	375,797.430	106.705064	400,994.89	105.820334	397,670.10	-3,324.79	0.10
Original Face:		Base	400,000.000	106.705064	400,994.89	105.820334	397,670.10	-3,324.79	0.10
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
		Local	94,705.800	105.539059	99,951.61	104.618818	99,080.09	-871.52	0.03
Original Face:		Base	100,000.000	105.539059	99,951.61	104.618818	99,080.09	-871.52	0.03
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	100,000.000	100.703130	100,703.13	99.957155	99,957.16	-745.97	0.03
Original Face:		Base	100,000.000	100.703130	100,703.13	99.957155	99,957.16	-745.97	0.03
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	100,000.000	100.578130	100,578.13	99.848194	99,848.19	-729.94	0.03
Original Face:		Base	100,000.000	100.578130	100,578.13	99.848194	99,848.19	-729.94	0.03
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	100,000.000	103.976740	103,976.74	103.072983	103,072.98	-903.76	0.03
Original Face:		Base	100,000.000	103.976740	103,976.74	103.072983	103,072.98	-903.76	0.03
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
		Local	100,000.000	100.312500	100,312.50	99.774887	99,774.89	-537.61	0.03
Original Face:		Base	100,000.000	100.312500	100,312.50	99.774887	99,774.89	-537.61	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	564,067.440	98.434207	555,235.31	105.639544	595,878.27	40,642.96	0.15
Original Face:		Base	890,000.000	98.434207	555,235.31	105.639544	595,878.27	40,642.96	0.15
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
		Local	32,170.910	105.750008	34,020.74	105.366883	33,897.49	-123.25	0.01
Original Face:		Base	100,000.000	105.750008	34,020.74	105.366883	33,897.49	-123.25	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
		Local	65,934.780	105.765622	69,736.33	105.124862	69,313.85	-422.48	0.02
Original Face:		Base	200,000.000	105.765622	69,736.33	105.124862	69,313.85	-422.48	0.02
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	97,225.260	108.546339	105,534.46	110.879685	107,803.06	2,268.60	0.03
Original Face:		Base	300,000.000	108.546339	105,534.46	110.879685	107,803.06	2,268.60	0.03

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31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036		
		Local	73,445.530	104.093755	76,452.21	102.832502	75,525.88	-926.33	0.02
	Original Face:	Base	200,000.000	104.093755	76,452.21	102.832502	75,525.88	-926.33	0.02
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	43,944.170	105.843710	46,512.14	105.615869	46,412.02	-100.12	0.01
	Original Face:	Base	100,000.000	105.843710	46,512.14	105.615869	46,412.02	-100.12	0.01
31418CMF8	FNMA POOL MA3057 FN 07/47 FIXED 3.5					3.500000	01 Jul 2047		
		Local	94,149.480	106.824499	100,574.71	106.135216	99,925.75	-648.96	0.03
	Original Face:	Base	300,000.000	106.824499	100,574.71	106.135216	99,925.75	-648.96	0.03
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
		Local	1,135,722.430	107.050385	1,215,795.23	108.057913	1,227,237.96	11,442.73	0.31
	Original Face:	Base	3,900,000.000	107.050385	1,215,795.23	108.057913	1,227,237.96	11,442.73	0.31
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
		Local	157,884.460	106.980567	168,905.69	108.229606	170,877.73	1,972.04	0.04
	Original Face:	Base	500,000.000	106.980567	168,905.69	108.229606	170,877.73	1,972.04	0.04
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		Local	104,061.490	107.325947	111,684.98	107.850108	112,230.43	545.45	0.03
	Original Face:	Base	300,000.000	107.325947	111,684.98	107.850108	112,230.43	545.45	0.03
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
		Local	492,305.980	108.111837	532,241.04	109.121124	537,209.82	4,968.78	0.14
	Original Face:	Base	800,000.000	108.111837	532,241.04	109.121124	537,209.82	4,968.78	0.14
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	290,000.000	126.434862	366,661.10	133.721000	387,790.90	21,129.80	0.10
		Base		126.434862	366,661.10	133.721000	387,790.90	21,129.80	0.10
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
		Local	200,000.000	100.621290	201,242.58	105.372000	210,744.00	9,501.42	0.05
		Base		100.621290	201,242.58	105.372000	210,744.00	9,501.42	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
		Local	250,000.000	98.391552	245,978.88	107.500000	268,750.00	22,771.12	0.07
		Base		98.391552	245,978.88	107.500000	268,750.00	22,771.12	0.07

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337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
		Local	60,000.000	104.493017	62,695.81	112.317225	67,390.34	4,694.53	0.02
		Base		104.493017	62,695.81	112.317225	67,390.34	4,694.53	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	30,000.000	100.072300	30,021.69	97.250000	29,175.00	-846.69	0.01
		Base		100.072300	30,021.69	97.250000	29,175.00	-846.69	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	220,000.000	127.828700	281,223.14	124.465678	273,824.49	-7,398.65	0.07
		Base		127.828700	281,223.14	124.465678	273,824.49	-7,398.65	0.07
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	57,481.590	100.143750	57,564.22	105.919356	60,884.13	3,319.91	0.02
	Original Face:	Base	200,000.000	100.143750	57,564.22	105.919356	60,884.13	3,319.91	0.02
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	53,397.620	99.386227	53,069.88	104.977990	56,055.75	2,985.87	0.01
	Original Face:	Base	300,000.000	99.386227	53,069.88	104.977990	56,055.75	2,985.87	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	115,979.010	102.049181	118,355.63	105.241746	122,058.34	3,702.71	0.03
	Original Face:	Base	500,000.000	102.049181	118,355.63	105.241746	122,058.34	3,702.71	0.03
36179Q6N6	GNMA II POOL MA2677 G2 03/45 FIXED 3					3.000000	20 Mar 2045		
		Local	69,160.340	106.101691	73,380.29	106.094884	73,375.58	-4.71	0.02
	Original Face:	Base	300,000.000	106.101691	73,380.29	106.094884	73,375.58	-4.71	0.02
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
		Local	19,874.320	101.719002	20,215.96	107.149423	21,295.22	1,079.26	0.01
	Original Face:	Base	100,000.000	101.719002	20,215.96	107.149423	21,295.22	1,079.26	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
		Local	390,739.380	99.117985	387,293.00	108.307311	423,199.32	35,906.32	0.11
	Original Face:	Base	2,200,000.000	99.117985	387,293.00	108.307311	423,199.32	35,906.32	0.11
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
		Local	211,922.010	101.638051	215,393.40	107.437031	227,682.72	12,289.32	0.06
	Original Face:	Base	700,000.000	101.638051	215,393.40	107.437031	227,682.72	12,289.32	0.06

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36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
		Local	68,693.090	103.717768	71,246.94	106.947595	73,465.61	2,218.67	0.02
Original Face:		Base	200,000.000	103.717768	71,246.94	106.947595	73,465.61	2,218.67	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
		Local	37,880.130	103.474328	39,196.21	105.430960	39,937.38	741.17	0.01
Original Face:		Base	100,000.000	103.474328	39,196.21	105.430960	39,937.38	741.17	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	213,584.250	106.693129	227,879.72	108.362114	231,444.41	3,564.69	0.06
Original Face:		Base	700,000.000	106.693129	227,879.72	108.362114	231,444.41	3,564.69	0.06
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
		Local	19,222.890	108.182953	20,795.89	108.414354	20,840.37	44.48	0.01
Original Face:		Base	60,000.000	108.182953	20,795.89	108.414354	20,840.37	44.48	0.01
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
		Local	53,205.480	109.785496	58,411.90	109.522981	58,272.23	-139.67	0.01
Original Face:		Base	200,000.000	109.785496	58,411.90	109.522981	58,272.23	-139.67	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	34,122.140	103.298885	35,247.79	107.893726	36,815.65	1,567.86	0.01
Original Face:		Base	100,000.000	103.298885	35,247.79	107.893726	36,815.65	1,567.86	0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		Local	176,488.940	103.785761	183,170.39	108.108974	190,800.38	7,629.99	0.05
Original Face:		Base	500,000.000	103.785761	183,170.39	108.108974	190,800.38	7,629.99	0.05
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		Local	104,313.560	103.013568	107,457.12	107.961516	112,618.50	5,161.38	0.03
Original Face:		Base	300,000.000	103.013568	107,457.12	107.961516	112,618.50	5,161.38	0.03
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	0.000	0.000000	0.63	0.000000	0.00	-0.63	0.00
		Base		0.000000	0.63	0.000000	0.00	-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	68,774.750	104.375516	71,784.00	107.402078	73,865.51	2,081.51	0.02
Original Face:		Base	200,000.000	104.375516	71,784.00	107.402078	73,865.51	2,081.51	0.02

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36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
		Local	755,114.450	97.250140	734,349.86	104.355873	788,006.28	53,656.42	0.20
Original Face:		Base	1,746,993.000	97.250140	734,349.86	104.355873	788,006.28	53,656.42	0.20
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		Local	32,042.680	103.965960	33,313.48	107.834158	34,552.95	1,239.47	0.01
Original Face:		Base	100,000.000	103.965960	33,313.48	107.834158	34,552.95	1,239.47	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		Local	59,027.200	103.937185	61,351.21	107.046082	63,186.30	1,835.09	0.02
Original Face:		Base	200,000.000	103.937185	61,351.21	107.046082	63,186.30	1,835.09	0.02
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
		Local	81,800.870	108.728538	88,940.89	108.918529	89,096.30	155.41	0.02
Original Face:		Base	300,000.000	108.728538	88,940.89	108.918529	89,096.30	155.41	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		Local	171,117.970	104.363931	178,585.44	108.502780	185,667.75	7,082.31	0.05
Original Face:		Base	642,735.000	104.363931	178,585.44	108.502780	185,667.75	7,082.31	0.05
36179U6U1	GNMA II POOL MA6283 G2 11/49 FIXED 3					3.000000	20 Nov 2049		
		Local	442,832.080	104.917753	464,609.47	104.529490	462,890.11	-1,719.36	0.12
Original Face:		Base	800,000.000	104.917753	464,609.47	104.529490	462,890.11	-1,719.36	0.12
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
		Local	222,311.500	104.302144	231,875.66	108.854568	241,996.22	10,120.56	0.06
Original Face:		Base	800,000.000	104.302144	231,875.66	108.854568	241,996.22	10,120.56	0.06
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		Local	114,620.230	107.483766	123,198.14	108.382388	124,228.14	1,030.00	0.03
Original Face:		Base	400,000.000	107.483766	123,198.14	108.382388	124,228.14	1,030.00	0.03
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
		Local	161,738.740	109.243970	176,689.82	109.576345	177,227.40	537.58	0.04
Original Face:		Base	600,000.000	109.243970	176,689.82	109.576345	177,227.40	537.58	0.04
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
		Local	220,414.900	106.300314	234,301.73	108.373037	238,870.32	4,568.59	0.06
Original Face:		Base	800,000.000	106.300314	234,301.73	108.373037	238,870.32	4,568.59	0.06

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36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		Local	24,720.550	107.296197	26,524.21	108.344964	26,783.47	259.26	0.01
Original Face:		Base	100,000.000	107.296197	26,524.21	108.344964	26,783.47	259.26	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		Local	284,615.210	104.953706	298,714.21	108.377517	308,458.90	9,744.69	0.08
Original Face:		Base	1,143,044.000	104.953706	298,714.21	108.377517	308,458.90	9,744.69	0.08
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		Local	199,006.260	104.065355	207,096.57	109.561970	218,035.18	10,938.61	0.06
Original Face:		Base	800,000.000	104.065355	207,096.57	109.561970	218,035.18	10,938.61	0.06
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	58,148.270	108.154378	62,889.90	108.214763	62,925.01	35.11	0.02
Original Face:		Base	200,000.000	108.154378	62,889.90	108.214763	62,925.01	35.11	0.02
36179VBF6	GNMA II POOL MA6338 G2 12/49 FIXED 3					3.000000	20 Dec 2049		
		Local	172,080.200	105.036698	180,747.36	104.191976	179,293.76	-1,453.60	0.05
Original Face:		Base	300,000.000	105.036698	180,747.36	104.191976	179,293.76	-1,453.60	0.05
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	530,346.220	106.249357	563,489.45	106.971434	567,318.96	3,829.51	0.14
Original Face:		Base	900,000.000	106.249357	563,489.45	106.971434	567,318.96	3,829.51	0.14
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
		Local	0.000	0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
		Local	0.000	0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
36179VQT0	GNMA II POOL MA6766 G2 07/50 FIXED 3					3.000000	20 Jul 2050		
		Local	279,059.090	104.182028	290,729.42	104.216784	290,826.41	96.99	0.07
Original Face:		Base	300,000.000	104.182028	290,729.42	104.216784	290,826.41	96.99	0.07

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36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 Jul 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
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3					3.000000	20 Sep 2050		
		191,951.240	Local	105.418459	202,352.04	104.377767	200,354.42	-1,997.62	0.05
	Original Face:	200,000.000	Base	105.418459	202,352.04	104.377767	200,354.42	-1,997.62	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3					3.000000	20 Oct 2050		
		289,684.010	Local	105.695768	306,183.74	104.378390	302,367.51	-3,816.23	0.08
	Original Face:	300,000.000	Base	105.695768	306,183.74	104.378390	302,367.51	-3,816.23	0.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		92,099.630	Local	106.911971	98,465.53	109.299994	100,664.89	2,199.36	0.03
	Original Face:	100,000.000	Base	106.911971	98,465.53	109.299994	100,664.89	2,199.36	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		96,149.770	Local	106.479371	102,379.67	106.854544	102,740.40	360.73	0.03
	Original Face:	100,000.000	Base	106.479371	102,379.67	106.854544	102,740.40	360.73	0.03
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		99,489.450	Local	106.393653	105,850.46	104.633780	104,099.57	-1,750.89	0.03
	Original Face:	100,000.000	Base	106.393653	105,850.46	104.633780	104,099.57	-1,750.89	0.03
3617MQCZ7	GNMA II POOL BT1888 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		98,696.010	Local	106.365212	104,978.22	103.218351	101,872.39	-3,105.83	0.03
	Original Face:	100,000.000	Base	106.365212	104,978.22	103.218351	101,872.39	-3,105.83	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
		985,094.470	Local	99.183139	977,047.62	107.325995	1,057,262.44	80,214.82	0.27
	Original Face:	1,800,000.000	Base	99.183139	977,047.62	107.325995	1,057,262.44	80,214.82	0.27
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		872,032.560	Local	101.806759	887,788.09	109.261230	952,793.50	65,005.41	0.24
	Original Face:	1,300,000.000	Base	101.806759	887,788.09	109.261230	952,793.50	65,005.41	0.24
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		72,286.630	Local	102.587740	74,157.22	103.262929	74,645.29	488.07	0.02
	Original Face:	200,000.000	Base	102.587740	74,157.22	103.262929	74,645.29	488.07	0.02

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3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	355,999.140	107.325537	382,077.99	107.594586	383,035.80	957.81	0.10
Original Face:		Base	700,000.000	107.325537	382,077.99	107.594586	383,035.80	957.81	0.10
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
		Local	88,106.030	103.160510	90,890.63	104.277128	91,874.44	983.81	0.02
Original Face:		Base	100,000.000	103.160510	90,890.63	104.277128	91,874.44	983.81	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	99,045.110	103.704413	102,714.15	100.982708	100,018.43	-2,695.72	0.03
Original Face:		Base	100,000.000	103.704413	102,714.15	100.982708	100,018.43	-2,695.72	0.03
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	99,267.600	103.860071	103,099.40	101.012526	100,272.71	-2,826.69	0.03
Original Face:		Base	100,000.000	103.860071	103,099.40	101.012526	100,272.71	-2,826.69	0.03
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	99,170.920	104.046852	103,184.22	101.133484	100,295.01	-2,889.21	0.03
Original Face:		Base	100,000.000	104.046852	103,184.22	101.133484	100,295.01	-2,889.21	0.03
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	98,346.610	104.295878	102,571.46	101.012440	99,342.31	-3,229.15	0.03
Original Face:		Base	100,000.000	104.295878	102,571.46	101.012440	99,342.31	-3,229.15	0.03
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	100,000.000	101.677540	101,677.54	101.012500	101,012.50	-665.04	0.03
Original Face:		Base	100,000.000	101.677540	101,677.54	101.012500	101,012.50	-665.04	0.03
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	100,000.000	101.825790	101,825.79	101.012555	101,012.56	-813.23	0.03
Original Face:		Base	100,000.000	101.825790	101,825.79	101.012555	101,012.56	-813.23	0.03
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
		Local	0.000	0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
		Local	80,000.000	105.341688	84,273.35	109.623980	87,699.18	3,425.83	0.02
Original Face:		Base	80,000.000	105.341688	84,273.35	109.623980	87,699.18	3,425.83	0.02

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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
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A					1.006000	15 Jun 2036		
		Local	890,000.000	100.000000	890,000.00	99.872610	888,866.23	-1,133.77	0.22
Original Face:		Base	890,000.000	100.000000	890,000.00	99.872610	888,866.23	-1,133.77	0.22
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	10,000.000	117.818100	11,781.81	117.442707	11,744.27	-37.54	0.00
		Base		117.818100	11,781.81	117.442707	11,744.27	-37.54	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	230,000.000	126.350965	290,607.22	119.123797	273,984.73	-16,622.49	0.07
		Base		126.350965	290,607.22	119.123797	273,984.73	-16,622.49	0.07
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
		Local	20,000.000	99.863700	19,972.74	108.581919	21,716.38	1,743.64	0.01
		Base		99.863700	19,972.74	108.581919	21,716.38	1,743.64	0.01
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
		Local	30,000.000	99.853600	29,956.08	107.512321	32,253.70	2,297.62	0.01
		Base		99.853600	29,956.08	107.512321	32,253.70	2,297.62	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
		Local	30,000.000	99.726633	29,917.99	110.259993	33,078.00	3,160.01	0.01
		Base		99.726633	29,917.99	110.259993	33,078.00	3,160.01	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		Local	40,000.000	99.655475	39,862.19	110.581526	44,232.61	4,370.42	0.01
		Base		99.655475	39,862.19	110.581526	44,232.61	4,370.42	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		Local	390,000.000	123.438759	481,411.16	140.253343	546,988.04	65,576.88	0.14
		Base		123.438759	481,411.16	140.253343	546,988.04	65,576.88	0.14
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
		Local	70,000.000	104.787886	73,351.52	134.058164	93,840.71	20,489.19	0.02
		Base		104.787886	73,351.52	134.058164	93,840.71	20,489.19	0.02

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37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		Local	20,000.000	98.966350	19,793.27	127.925394	25,585.08	5,791.81	0.01
		Base		98.966350	19,793.27	127.925394	25,585.08	5,791.81	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	80,000.000	94.269300	75,415.44	126.559978	101,247.98	25,832.54	0.03
		Base		94.269300	75,415.44	126.559978	101,247.98	25,832.54	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
		Local	10,000.000	100.176700	10,017.67	102.346784	10,234.68	217.01	0.00
		Base		100.176700	10,017.67	102.346784	10,234.68	217.01	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
		Local	10,000.000	101.157300	10,115.73	107.692722	10,769.27	653.54	0.00
		Base		101.157300	10,115.73	107.692722	10,769.27	653.54	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	60,000.000	102.049050	61,229.43	120.620027	72,372.02	11,142.59	0.02
		Base		102.049050	61,229.43	120.620027	72,372.02	11,142.59	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
		Local	190,000.000	98.537832	187,221.88	109.914815	208,838.15	21,616.27	0.05
		Base		98.537832	187,221.88	109.914815	208,838.15	21,616.27	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	94.014471	197,430.39	109.700000	230,370.00	32,939.61	0.06
		Base		94.014471	197,430.39	109.700000	230,370.00	32,939.61	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
		Local	60,000.000	100.583767	60,350.26	108.263317	64,957.99	4,607.73	0.02
		Base		100.583767	60,350.26	108.263317	64,957.99	4,607.73	0.02
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
		Local	110,000.000	100.617300	110,679.03	101.541631	111,695.79	1,016.76	0.03
		Base		100.617300	110,679.03	101.541631	111,695.79	1,016.76	0.03

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38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
		Local	30,000.000	102.610133	30,783.04	111.625325	33,487.60	2,704.56	0.01
		Base		102.610133	30,783.04	111.625325	33,487.60	2,704.56	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
		Local	310,000.000	115.928126	359,377.19	122.838653	380,799.82	21,422.63	0.10
		Base		115.928126	359,377.19	122.838653	380,799.82	21,422.63	0.10
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
		Local	40,000.000	100.811975	40,324.79	109.411822	43,764.73	3,439.94	0.01
		Base		100.811975	40,324.79	109.411822	43,764.73	3,439.94	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
		Local	120,000.000	98.250625	117,900.75	104.640259	125,568.31	7,667.56	0.03
		Base		98.250625	117,900.75	104.640259	125,568.31	7,667.56	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
		Local	490,000.000	97.983243	480,117.89	111.782317	547,733.35	67,615.46	0.14
		Base		97.983243	480,117.89	111.782317	547,733.35	67,615.46	0.14
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	290,000.000	99.926841	289,787.84	107.607333	312,061.27	22,273.43	0.08
		Base		99.926841	289,787.84	107.607333	312,061.27	22,273.43	0.08
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	80,000.000	105.199163	84,159.33	108.302814	86,642.25	2,482.92	0.02
		Base		105.199163	84,159.33	108.302814	86,642.25	2,482.92	0.02
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	80,000.000	99.044500	79,235.60	108.340352	86,672.28	7,436.68	0.02
		Base		99.044500	79,235.60	108.340352	86,672.28	7,436.68	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	240,000.000	105.969600	254,327.04	124.813768	299,553.04	45,226.00	0.08
		Base		105.969600	254,327.04	124.813768	299,553.04	45,226.00	0.08
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
		Local	90,000.000	100.000000	90,000.00	101.328763	91,195.89	1,195.89	0.02
		Base		100.000000	90,000.00	101.328763	91,195.89	1,195.89	0.02

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38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.582130	20 Oct 2064		
		Local	976,717.870	100.029697	977,007.93	100.345580	980,093.21	3,085.28	0.25
	Original Face:	Base	2,000,000.000	100.029697	977,007.93	100.345580	980,093.21	3,085.28	0.25
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
		Local	46,772.540	2.666864	1,247.36	10.501800	4,911.96	3,664.60	0.00
	Original Face:	Base	200,000.000	2.666864	1,247.36	10.501800	4,911.96	3,664.60	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.619500	20 Jun 2069		
		Local	179,431.730	99.555341	178,633.87	100.749490	180,776.55	2,142.68	0.05
	Original Face:	Base	200,000.000	99.555341	178,633.87	100.749490	180,776.55	2,142.68	0.05
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
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
		Local	27,629.210	98.509114	27,217.29	103.260170	28,529.97	1,312.68	0.01
	Original Face:	Base	50,000.000	98.509114	27,217.29	103.260170	28,529.97	1,312.68	0.01
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.360880	20 Apr 2070		
		Local	87,517.180	102.749769	89,923.70	103.224450	90,339.13	415.43	0.02
	Original Face:	Base	100,000.000	102.749769	89,923.70	103.224450	90,339.13	415.43	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.560880	20 Jul 2070		
		Local	494,281.360	99.845661	493,518.49	101.032080	499,382.74	5,864.25	0.13
	Original Face:	Base	500,000.000	99.845661	493,518.49	101.032080	499,382.74	5,864.25	0.13
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	98,556.910	12.233531	12,056.99	14.771750	14,558.58	2,501.59	0.00
	Original Face:	Base	100,000.000	12.233531	12,056.99	14.771750	14,558.58	2,501.59	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	98,492.010	12.368973	12,182.45	15.045980	14,819.09	2,636.64	0.00
	Original Face:	Base	100,000.000	12.368973	12,182.45	15.045980	14,819.09	2,636.64	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	98,284.960	12.587714	12,371.83	14.576930	14,326.93	1,955.10	0.00
	Original Face:	Base	100,000.000	12.587714	12,371.83	14.576930	14,326.93	1,955.10	0.00

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38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	197,794.480	13.007390	25,727.90	15.499280	30,656.72	4,928.82	0.01
Original Face:		Base	200,000.000	13.007390	25,727.90	15.499280	30,656.72	4,928.82	0.01
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
		Local	494,323.670	10.167559	50,260.65	11.752690	58,096.33	7,835.68	0.01
Original Face:		Base	500,000.000	10.167559	50,260.65	11.752690	58,096.33	7,835.68	0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
		Local	30,000.000	99.921867	29,976.56	99.234872	29,770.46	-206.10	0.01
		Base		99.921867	29,976.56	99.234872	29,770.46	-206.10	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
		Local	220,000.000	99.940805	219,869.77	112.352393	247,175.26	27,305.49	0.06
		Base		99.940805	219,869.77	112.352393	247,175.26	27,305.49	0.06
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
		Local	200,000.000	100.000000	200,000.00	101.648293	203,296.59	3,296.59	0.05
		Base		100.000000	200,000.00	101.648293	203,296.59	3,296.59	0.05
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
		Local	2,000.000	99.193000	1,983.86	109.931648	2,198.63	214.77	0.00
		Base		99.193000	1,983.86	109.931648	2,198.63	214.77	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					0.850880	20 Jun 2035		
		Local	57,678.260	97.601748	56,294.99	99.559600	57,424.24	1,129.25	0.01
Original Face:		Base	1,220,000.000	97.601748	56,294.99	99.559600	57,424.24	1,129.25	0.01
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
		Local	110,000.000	101.857691	112,043.46	121.121916	133,234.11	21,190.65	0.03
		Base		101.857691	112,043.46	121.121916	133,234.11	21,190.65	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
		Local	10,000.000	109.969600	10,996.96	123.813767	12,381.38	1,384.42	0.00
		Base		109.969600	10,996.96	123.813767	12,381.38	1,384.42	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	20,000.000	99.845200	19,969.04	99.079860	19,815.97	-153.07	0.01
		Base		99.845200	19,969.04	99.079860	19,815.97	-153.07	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
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
		Local	10,000.000	109.221300	10,922.13	112.061532	11,206.15	284.02	0.00
		Base		109.221300	10,922.13	112.061532	11,206.15	284.02	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
		Local	10,000.000	117.444300	11,744.43	113.509811	11,350.98	-393.45	0.00
		Base		117.444300	11,744.43	113.509811	11,350.98	-393.45	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	40,000.000	105.652925	42,261.17	105.437539	42,175.02	-86.15	0.01
		Base		105.652925	42,261.17	105.437539	42,175.02	-86.15	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
		Local	50,000.000	99.490280	49,745.14	103.650145	51,825.07	2,079.93	0.01
		Base		99.490280	49,745.14	103.650145	51,825.07	2,079.93	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	50,000.000	102.001720	51,000.86	105.016615	52,508.31	1,507.45	0.01
		Base		102.001720	51,000.86	105.016615	52,508.31	1,507.45	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	100,000.000	107.479010	107,479.01	103.378528	103,378.53	-4,100.48	0.03
		Base		107.479010	107,479.01	103.378528	103,378.53	-4,100.48	0.03
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.388630	25 Aug 2036		
		Local	373,339.720	98.205093	366,638.62	98.951070	369,423.65	2,785.03	0.09
Original Face:		Base	660,000.000	98.205093	366,638.62	98.951070	369,423.65	2,785.03	0.09
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	50,000.000	99.991640	49,995.82	101.354984	50,677.49	681.67	0.01
		Base		99.991640	49,995.82	101.354984	50,677.49	681.67	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	50,000.000	102.650520	51,325.26	119.761461	59,880.73	8,555.47	0.02
		Base		102.650520	51,325.26	119.761461	59,880.73	8,555.47	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
		Local	130,000.000	99.075831	128,798.58	111.443172	144,876.12	16,077.54	0.04
		Base		99.075831	128,798.58	111.443172	144,876.12	16,077.54	0.04

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444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
		Local	10,000.000	110.071100	11,007.11	112.205294	11,220.53	213.42	0.00
		Base		110.071100	11,007.11	112.205294	11,220.53	213.42	0.00
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
		Local	30,000.000	112.377233	33,713.17	120.387106	36,116.13	2,402.96	0.01
		Base		112.377233	33,713.17	120.387106	36,116.13	2,402.96	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	100,000.000	111.719770	111,719.77	125.264173	125,264.17	13,544.40	0.03
		Base		111.719770	111,719.77	125.264173	125,264.17	13,544.40	0.03
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		Local	60,000.000	100.281267	60,168.76	109.805720	65,883.43	5,714.67	0.02
		Base		100.281267	60,168.76	109.805720	65,883.43	5,714.67	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	160,000.000	99.754756	159,607.61	107.216160	171,545.86	11,938.25	0.04
		Base		99.754756	159,607.61	107.216160	171,545.86	11,938.25	0.04
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
		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
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
		Local	250,000.000	99.120200	247,800.50	102.802217	257,005.54	9,205.04	0.07
		Base		99.120200	247,800.50	102.802217	257,005.54	9,205.04	0.07
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	60,000.000	103.548117	62,128.87	124.104764	74,462.86	12,333.99	0.02
		Base		103.548117	62,128.87	124.104764	74,462.86	12,333.99	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		Local	220,000.000	98.863859	217,500.49	113.193728	249,026.20	31,525.71	0.06
		Base		98.863859	217,500.49	113.193728	249,026.20	31,525.71	0.06
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
		Local	50,000.000	99.908880	49,954.44	108.731035	54,365.52	4,411.08	0.01
		Base		99.908880	49,954.44	108.731035	54,365.52	4,411.08	0.01

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46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 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
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		10,000.000	Local	100.000000	10,000.00	108.073508	10,807.35	807.35	0.00
			Base	100.000000	10,000.00	108.073508	10,807.35	807.35	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
		240,000.000	Local	99.374888	238,499.73	113.064172	271,354.01	32,854.28	0.07
			Base	99.374888	238,499.73	113.064172	271,354.01	32,854.28	0.07
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
		120,000.000	Local	100.418067	120,501.68	114.478932	137,374.72	16,873.04	0.03
			Base	100.418067	120,501.68	114.478932	137,374.72	16,873.04	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	108.486757	206,124.84	16,124.84	0.05
			Base	100.000000	190,000.00	108.486757	206,124.84	16,124.84	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	102.667947	133,468.33	3,468.33	0.03
			Base	100.000000	130,000.00	102.667947	133,468.33	3,468.33	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
		100,000.000	Local	100.692080	100,692.08	99.364258	99,364.26	-1,327.82	0.03
			Base	100.692080	100,692.08	99.364258	99,364.26	-1,327.82	0.03
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		40,000.000	Local	100.000000	40,000.00	96.957774	38,783.11	-1,216.89	0.01
			Base	100.000000	40,000.00	96.957774	38,783.11	-1,216.89	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
		440,000.000	Local	106.989420	470,753.45	101.705239	447,503.05	-23,250.40	0.11
			Base	106.989420	470,753.45	101.705239	447,503.05	-23,250.40	0.11
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
		210,000.000	Local	100.000000	210,000.00	102.041254	214,286.63	4,286.63	0.05
			Base	100.000000	210,000.00	102.041254	214,286.63	4,286.63	0.05

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46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.606000	15 Dec 2036		
		Local	380,000.000	100.000000	380,000.00	96.614250	367,134.15	-12,865.85	0.09
Original Face:		Base	380,000.000	100.000000	380,000.00	96.614250	367,134.15	-12,865.85	0.09
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
		Local	30,000.000	94.316200	28,294.86	111.427691	33,428.31	5,133.45	0.01
		Base		94.316200	28,294.86	111.427691	33,428.31	5,133.45	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	30,000.000	99.043067	29,712.92	112.742490	33,822.75	4,109.83	0.01
		Base		99.043067	29,712.92	112.742490	33,822.75	4,109.83	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	50,000.000	99.903880	49,951.94	99.137718	49,568.86	-383.08	0.01
		Base		99.903880	49,951.94	99.137718	49,568.86	-383.08	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	90,000.000	99.937644	89,943.88	97.146536	87,431.88	-2,512.00	0.02
		Base		99.937644	89,943.88	97.146536	87,431.88	-2,512.00	0.02
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	100,000.000	100.118180	100,118.18	90.167783	90,167.78	-9,950.40	0.02
		Base		100.118180	100,118.18	90.167783	90,167.78	-9,950.40	0.02
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
		Local	200,000.000	135.422010	270,844.02	120.534000	241,068.00	-29,776.02	0.06
		Base		135.422010	270,844.02	120.534000	241,068.00	-29,776.02	0.06
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		Local	340,000.000	101.083750	343,684.75	118.324200	402,302.28	58,617.53	0.10
		Base		101.083750	343,684.75	118.324200	402,302.28	58,617.53	0.10
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
		Local	20,000.000	103.287500	20,657.50	107.406926	21,481.39	823.89	0.01
		Base		103.287500	20,657.50	107.406926	21,481.39	823.89	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
		Local	30,000.000	101.321567	30,396.47	110.201092	33,060.33	2,663.86	0.01
		Base		101.321567	30,396.47	110.201092	33,060.33	2,663.86	0.01

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49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
		Local	50,000.000	106.325480	53,162.74	111.632431	55,816.22	2,653.48	0.01
		Base		106.325480	53,162.74	111.632431	55,816.22	2,653.48	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		Local	20,000.000	117.786850	23,557.37	118.664654	23,732.93	175.56	0.01
		Base		117.786850	23,557.37	118.664654	23,732.93	175.56	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		Local	10,000.000	116.449700	11,644.97	113.898619	11,389.86	-255.11	0.00
		Base		116.449700	11,644.97	113.898619	11,389.86	-255.11	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		Local	102,000.000	93.058588	94,919.76	105.434456	107,543.15	12,623.39	0.03
		Base		93.058588	94,919.76	105.434456	107,543.15	12,623.39	0.03
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
		Local	300,000.000	97.962037	293,886.11	110.354000	331,062.00	37,175.89	0.08
		Base		97.962037	293,886.11	110.354000	331,062.00	37,175.89	0.08
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
		Local	70,000.000	99.945800	69,962.06	104.253809	72,977.67	3,015.61	0.02
		Base		99.945800	69,962.06	104.253809	72,977.67	3,015.61	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	10,000.000	98.269600	9,826.96	102.336323	10,233.63	406.67	0.00
		Base		98.269600	9,826.96	102.336323	10,233.63	406.67	0.00
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
		Local	234,054.970	100.494303	235,211.91	100.480610	235,179.86	-32.05	0.06
Original Face:		Base	250,000.000	100.494303	235,211.91	100.480610	235,179.86	-32.05	0.06
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
		Local	238,147.970	100.627568	239,642.51	101.804970	242,446.47	2,803.96	0.06
Original Face:		Base	250,000.000	100.627568	239,642.51	101.804970	242,446.47	2,803.96	0.06
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
		Local	260,000.000	98.223300	255,380.58	112.177601	291,661.76	36,281.18	0.07
		Base		98.223300	255,380.58	112.177601	291,661.76	36,281.18	0.07

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539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
		Local	120,000.000	99.095092	118,914.11	110.214226	132,257.07	13,342.96	0.03
		Base		99.095092	118,914.11	110.214226	132,257.07	13,342.96	0.03
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
		Local	130,000.000	117.716508	153,031.46	115.273711	149,855.82	-3,175.64	0.04
		Base		117.716508	153,031.46	115.273711	149,855.82	-3,175.64	0.04
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
		Local	20,000.000	114.941450	22,988.29	110.957792	22,191.56	-796.73	0.01
		Base		114.941450	22,988.29	110.957792	22,191.56	-796.73	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	50,000.000	95.188740	47,594.37	108.807697	54,403.85	6,809.48	0.01
		Base		95.188740	47,594.37	108.807697	54,403.85	6,809.48	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	70,000.000	92.534043	64,773.83	107.599689	75,319.78	10,545.95	0.02
		Base		92.534043	64,773.83	107.599689	75,319.78	10,545.95	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	10,000.000	100.354300	10,035.43	114.514415	11,451.44	1,416.01	0.00
		Base		100.354300	10,035.43	114.514415	11,451.44	1,416.01	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		Local	90,000.000	98.717500	88,845.75	117.173306	105,455.98	16,610.23	0.03
		Base		98.717500	88,845.75	117.173306	105,455.98	16,610.23	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		Local	150,000.000	114.370980	171,556.47	106.747271	160,120.91	-11,435.56	0.04
		Base		114.370980	171,556.47	106.747271	160,120.91	-11,435.56	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	80,000.000	99.862050	79,889.64	91.467656	73,174.12	-6,715.52	0.02
		Base		99.862050	79,889.64	91.467656	73,174.12	-6,715.52	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
		Local	220,000.000	99.956791	219,904.94	100.829364	221,824.60	1,919.66	0.06
		Base		99.956791	219,904.94	100.829364	221,824.60	1,919.66	0.06

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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
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
		Local	10,000.000	102.852600	10,285.26	108.412534	10,841.25	555.99	0.00
		Base		102.852600	10,285.26	108.412534	10,841.25	555.99	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	280,000.000	123.233300	345,053.24	112.960952	316,290.67	-28,762.57	0.08
		Base		123.233300	345,053.24	112.960952	316,290.67	-28,762.57	0.08
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
		Local	70,000.000	103.689057	72,582.34	110.202527	77,141.77	4,559.43	0.02
		Base		103.689057	72,582.34	110.202527	77,141.77	4,559.43	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		Local	60,000.000	103.128000	61,876.80	120.735495	72,441.30	10,564.50	0.02
		Base		103.128000	61,876.80	120.735495	72,441.30	10,564.50	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
		Local	20,000.000	108.855100	21,771.02	109.678171	21,935.63	164.61	0.01
		Base		108.855100	21,771.02	109.678171	21,935.63	164.61	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
		Local	110,000.000	100.077145	110,084.86	110.631897	121,695.09	11,610.23	0.03
		Base		100.077145	110,084.86	110.631897	121,695.09	11,610.23	0.03
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	10,000.000	111.468800	11,146.88	103.630503	10,363.05	-783.83	0.00
		Base		111.468800	11,146.88	103.630503	10,363.05	-783.83	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	80,000.000	99.823775	79,859.02	100.915222	80,732.18	873.16	0.02
		Base		99.823775	79,859.02	100.915222	80,732.18	873.16	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
		Local	140,000.000	102.619593	143,667.43	97.566249	136,592.75	-7,074.68	0.03
		Base		102.619593	143,667.43	97.566249	136,592.75	-7,074.68	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	50,000.000	107.440940	53,720.47	108.214752	54,107.38	386.91	0.01
		Base		107.440940	53,720.47	108.214752	54,107.38	386.91	0.01

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58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	50,000.000	112.475420	56,237.71	109.912938	54,956.47	-1,281.24	0.01
		Base		112.475420	56,237.71	109.912938	54,956.47	-1,281.24	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	40,000.000	99.326925	39,730.77	109.000667	43,600.27	3,869.50	0.01
		Base		99.326925	39,730.77	109.000667	43,600.27	3,869.50	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	120,000.000	113.740283	136,488.34	113.232741	135,879.29	-609.05	0.03
		Base		113.740283	136,488.34	113.232741	135,879.29	-609.05	0.03
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
		Local	16,000.000	99.431563	15,909.05	109.641958	17,542.71	1,633.66	0.00
		Base		99.431563	15,909.05	109.641958	17,542.71	1,633.66	0.00
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
		Local	17,000.000	104.574941	17,777.74	125.766079	21,380.23	3,602.49	0.01
		Base		104.574941	17,777.74	125.766079	21,380.23	3,602.49	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
		Local	80,000.000	99.563725	79,650.98	98.392369	78,713.90	-937.08	0.02
		Base		99.563725	79,650.98	98.392369	78,713.90	-937.08	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	40,000.000	99.202525	39,681.01	94.630097	37,852.04	-1,828.97	0.01
		Base		99.202525	39,681.01	94.630097	37,852.04	-1,828.97	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.748630	25 Jan 2029		
		Local	319,878.480	99.214846	317,366.94	99.666630	318,812.10	1,445.16	0.08
	Original Face:	Base	20,000,000.000	99.214846	317,366.94	99.666630	318,812.10	1,445.16	0.08
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.038630	25 Jul 2035		
		Local	229,454.120	99.937656	229,311.07	99.940370	229,317.30	6.23	0.06
	Original Face:	Base	440,000.000	99.937656	229,311.07	99.940370	229,317.30	6.23	0.06
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.693630	25 Aug 2036		
		Local	143,498.380	95.142872	136,528.48	99.807270	143,221.82	6,693.34	0.04
	Original Face:	Base	150,000.000	95.142872	136,528.48	99.807270	143,221.82	6,693.34	0.04

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59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	110,000.000	105.313118	115,844.43	125.386640	137,925.30	22,080.87	0.03
		Base		105.313118	115,844.43	125.386640	137,925.30	22,080.87	0.03
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
		Local	150,000.000	99.893907	149,840.86	100.876789	151,315.18	1,474.32	0.04
		Base		99.893907	149,840.86	100.876789	151,315.18	1,474.32	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
		Local	10,000.000	98.652800	9,865.28	106.889469	10,688.95	823.67	0.00
		Base		98.652800	9,865.28	106.889469	10,688.95	823.67	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
		Local	340,000.000	98.313691	334,266.55	109.147982	371,103.14	36,836.59	0.09
		Base		98.313691	334,266.55	109.147982	371,103.14	36,836.59	0.09
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
		Local	220,000.000	98.650700	217,031.54	106.649475	234,628.85	17,597.31	0.06
		Base		98.650700	217,031.54	106.649475	234,628.85	17,597.31	0.06
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
		Local	20,000.000	99.643800	19,928.76	110.141556	22,028.31	2,099.55	0.01
		Base		99.643800	19,928.76	110.141556	22,028.31	2,099.55	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
		Local	70,000.000	97.219757	68,053.83	97.509668	68,256.77	202.94	0.02
		Base		97.219757	68,053.83	97.509668	68,256.77	202.94	0.02
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
		Local	70,000.000	100.000000	70,000.00	103.614000	72,529.80	2,529.80	0.02
		Base		100.000000	70,000.00	103.614000	72,529.80	2,529.80	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
		Local	130,000.000	99.927585	129,905.86	110.859732	144,117.65	14,211.79	0.04
		Base		99.927585	129,905.86	110.859732	144,117.65	14,211.79	0.04
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	130,000.000	100.386254	130,502.13	101.051689	131,367.20	865.07	0.03
		Base		100.386254	130,502.13	101.051689	131,367.20	865.07	0.03

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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	114.432762	11,443.28	1,443.28	0.00
		Base		100.000000	10,000.00	114.432762	11,443.28	1,443.28	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	270,000.000	103.961267	280,695.42	101.682060	274,541.56	-6,153.86	0.07
		Base		103.961267	280,695.42	101.682060	274,541.56	-6,153.86	0.07
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	220,000.000	100.000000	220,000.00	108.445640	238,580.41	18,580.41	0.06
		Base		100.000000	220,000.00	108.445640	238,580.41	18,580.41	0.06
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	200,000.000	100.068485	200,136.97	103.284385	206,568.77	6,431.80	0.05
		Base		100.068485	200,136.97	103.284385	206,568.77	6,431.80	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	170,000.000	96.769753	164,508.58	109.315170	185,835.79	21,327.21	0.05
		Base		96.769753	164,508.58	109.315170	185,835.79	21,327.21	0.05
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
		Local	69,829.080	103.486040	72,263.35	101.356250	70,776.14	-1,487.21	0.02
Original Face:		Base	70,000.000	103.486040	72,263.35	101.356250	70,776.14	-1,487.21	0.02
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
		Local	80,000.000	100.514050	80,411.24	109.391130	87,512.90	7,101.66	0.02
Original Face:		Base	80,000.000	100.514050	80,411.24	109.391130	87,512.90	7,101.66	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A					2.230000	19 Mar 2051		
		Local	460,000.000	99.951039	459,774.78	99.249990	456,549.95	-3,224.83	0.12
Original Face:		Base	460,000.000	99.951039	459,774.78	99.249990	456,549.95	-3,224.83	0.12
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
		Local	40,000.000	100.437175	40,174.87	104.838052	41,935.22	1,760.35	0.01
		Base		100.437175	40,174.87	104.838052	41,935.22	1,760.35	0.01
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	250,000.000	99.935076	249,837.69	101.543275	253,858.19	4,020.50	0.06
		Base		99.935076	249,837.69	101.543275	253,858.19	4,020.50	0.06

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63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					1.158630	26 Jul 2066		
		Local	250,000.000	100.441788	251,104.47	101.629000	254,072.50	2,968.03	0.06
	Original Face:	Base	250,000.000	100.441788	251,104.47	101.629000	254,072.50	2,968.03	0.06
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
		Local	271,723.990	99.999985	271,723.95	101.607030	276,090.68	4,366.73	0.07
	Original Face:	Base	450,000.000	99.999985	271,723.95	101.607030	276,090.68	4,366.73	0.07
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
		Local	284,817.270	102.220023	291,140.28	105.393100	300,177.75	9,037.47	0.08
	Original Face:	Base	370,000.000	102.220023	291,140.28	105.393100	300,177.75	9,037.47	0.08
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		Local	224,149.080	110.842525	248,452.50	109.541530	245,536.33	-2,916.17	0.06
	Original Face:	Base	240,000.000	110.842525	248,452.50	109.541530	245,536.33	-2,916.17	0.06
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059		
		Local	224,149.080	110.734017	248,209.28	109.213490	244,801.03	-3,408.25	0.06
	Original Face:	Base	240,000.000	110.734017	248,209.28	109.213490	244,801.03	-3,408.25	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	400,474.610	102.475173	410,387.05	106.087780	424,854.62	14,467.57	0.11
	Original Face:	Base	970,000.000	102.475173	410,387.05	106.087780	424,854.62	14,467.57	0.11
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
		Local	216,423.460	106.373085	230,216.31	106.019160	229,450.33	-765.98	0.06
	Original Face:	Base	820,000.000	106.373085	230,216.31	106.019160	229,450.33	-765.98	0.06
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
		Local	240,000.000	103.028863	247,269.27	100.070320	240,168.77	-7,100.50	0.06
	Original Face:	Base	240,000.000	103.028863	247,269.27	100.070320	240,168.77	-7,100.50	0.06
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A					2.750000	25 Jul 2059		
		Local	171,583.320	104.862839	179,927.14	104.224320	178,831.55	-1,095.59	0.05
	Original Face:	Base	210,000.000	104.862839	179,927.14	104.224320	178,831.55	-1,095.59	0.05
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
		Local	60,000.000	99.913367	59,948.02	99.141186	59,484.71	-463.31	0.02
		Base		99.913367	59,948.02	99.141186	59,484.71	-463.31	0.02

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654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
		40,000.000	Local	104.884425	41,953.77	105.368960	42,147.58	193.81	0.01
			Base	104.884425	41,953.77	105.368960	42,147.58	193.81	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		70,000.000	Local	107.740157	75,418.11	106.504475	74,553.13	-864.98	0.02
			Base	107.740157	75,418.11	106.504475	74,553.13	-864.98	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
		60,000.000	Local	99.866067	59,919.64	105.257787	63,154.67	3,235.03	0.02
			Base	99.866067	59,919.64	105.257787	63,154.67	3,235.03	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		40,000.000	Local	99.396875	39,758.75	104.739673	41,895.87	2,137.12	0.01
			Base	99.396875	39,758.75	104.739673	41,895.87	2,137.12	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
		10,000.000	Local	109.946300	10,994.63	104.636175	10,463.62	-531.01	0.00
			Base	109.946300	10,994.63	104.636175	10,463.62	-531.01	0.00
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
		210,000.000	Local	99.924524	209,841.50	101.087003	212,282.71	2,441.21	0.05
			Base	99.924524	209,841.50	101.087003	212,282.71	2,441.21	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		130,000.000	Local	97.085531	126,211.19	106.382254	138,296.93	12,085.74	0.03
			Base	97.085531	126,211.19	106.382254	138,296.93	12,085.74	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		60,000.000	Local	95.392800	57,235.68	107.215636	64,329.38	7,093.70	0.02
			Base	95.392800	57,235.68	107.215636	64,329.38	7,093.70	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		450,000.000	Local	138.211818	621,953.18	129.220180	581,490.81	-40,462.37	0.15
			Base	138.211818	621,953.18	129.220180	581,490.81	-40,462.37	0.15
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		100,000.000	Local	101.944860	101,944.86	107.310179	107,310.18	5,365.32	0.03
			Base	101.944860	101,944.86	107.310179	107,310.18	5,365.32	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
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	380,000.000	109.064347	414,444.52	105.378929	400,439.93	-14,004.59	0.10
		Base		109.064347	414,444.52	105.378929	400,439.93	-14,004.59	0.10
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	70,000.000	108.348171	75,843.72	107.181791	75,027.25	-816.47	0.02
		Base		108.348171	75,843.72	107.181791	75,027.25	-816.47	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	400,000.000	100.878260	403,513.04	105.827000	423,308.00	19,794.96	0.11
		Base		100.878260	403,513.04	105.827000	423,308.00	19,794.96	0.11
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		Local	208,779.270	99.996096	208,771.12	100.377320	209,567.04	795.92	0.05
Original Face:		Base	210,000.000	99.996096	208,771.12	100.377320	209,567.04	795.92	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		Local	10,000.000	99.066200	9,906.62	84.750000	8,475.00	-1,431.62	0.00
		Base		99.066200	9,906.62	84.750000	8,475.00	-1,431.62	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		Local	40,000.000	96.497200	38,598.88	80.000000	32,000.00	-6,598.88	0.01
		Base		96.497200	38,598.88	80.000000	32,000.00	-6,598.88	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		Local	220,000.000	96.277386	211,810.25	94.000000	206,800.00	-5,010.25	0.05
		Base		96.277386	211,810.25	94.000000	206,800.00	-5,010.25	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
		Local	60,000.000	97.411250	58,446.75	80.500000	48,300.00	-10,146.75	0.01
		Base		97.411250	58,446.75	80.500000	48,300.00	-10,146.75	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
		Local	60,000.000	100.568183	60,340.91	95.800000	57,480.00	-2,860.91	0.01
		Base		100.568183	60,340.91	95.800000	57,480.00	-2,860.91	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
		Local	80,000.000	100.132875	80,106.30	98.891000	79,112.80	-993.50	0.02
		Base		100.132875	80,106.30	98.891000	79,112.80	-993.50	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
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
		Local	70,000.000	111.921800	78,345.26	109.729000	76,810.30	-1,534.96	0.02
		Base		111.921800	78,345.26	109.729000	76,810.30	-1,534.96	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		Local	60,000.000	109.074150	65,444.49	106.016000	63,609.60	-1,834.89	0.02
		Base		109.074150	65,444.49	106.016000	63,609.60	-1,834.89	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	140,000.000	133.114686	186,360.56	117.500000	164,500.00	-21,860.56	0.04
		Base		133.114686	186,360.56	117.500000	164,500.00	-21,860.56	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	310,000.000	100.596319	311,848.59	85.000000	263,500.00	-48,348.59	0.07
		Base		100.596319	311,848.59	85.000000	263,500.00	-48,348.59	0.07
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	230,000.000	99.952200	229,890.06	100.731602	231,682.68	1,792.62	0.06
		Base		99.952200	229,890.06	100.731602	231,682.68	1,792.62	0.06
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
		Local	260,000.000	100.289796	260,753.47	101.852425	264,816.31	4,062.84	0.07
		Base		100.289796	260,753.47	101.852425	264,816.31	4,062.84	0.07
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	30,000.000	99.999000	29,999.70	102.927262	30,878.18	878.48	0.01
		Base		99.999000	29,999.70	102.927262	30,878.18	878.48	0.01
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
		Local	210,000.000	98.452895	206,751.08	117.463633	246,673.63	39,922.55	0.06
		Base		98.452895	206,751.08	117.463633	246,673.63	39,922.55	0.06
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
		Local	100,000.000	99.996350	99,996.35	100.151390	100,151.39	155.04	0.03
		Base		99.996350	99,996.35	100.151390	100,151.39	155.04	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
		Local	40,000.000	100.064775	40,025.91	97.880772	39,152.31	-873.60	0.01
		Base		100.064775	40,025.91	97.880772	39,152.31	-873.60	0.01

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694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
			40,000.000	Local 99.902775	39,961.11	94.362930	37,745.17	-2,215.94	0.01
				Base 99.902775	39,961.11	94.362930	37,745.17	-2,215.94	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
			20,000.000	Local 99.514900	19,902.98	90.139900	18,027.98	-1,875.00	0.00
				Base 99.514900	19,902.98	90.139900	18,027.98	-1,875.00	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
			20,000.000	Local 99.378400	19,875.68	87.122477	17,424.50	-2,451.18	0.00
				Base 99.378400	19,875.68	87.122477	17,424.50	-2,451.18	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
			730,000.000	Local 132.812553	969,531.64	134.501000	981,857.30	12,325.66	0.25
	Original Face:		730,000.000	Base 132.812553	969,531.64	134.501000	981,857.30	12,325.66	0.25
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
			60,000.000	Local 99.933950	59,960.37	101.763883	61,058.33	1,097.96	0.02
				Base 99.933950	59,960.37	101.763883	61,058.33	1,097.96	0.02
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
			60,000.000	Local 99.983200	59,989.92	101.801609	61,080.97	1,091.05	0.02
				Base 99.983200	59,989.92	101.801609	61,080.97	1,091.05	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
			20,000.000	Local 104.452300	20,890.46	96.458220	19,291.64	-1,598.82	0.00
				Base 104.452300	20,890.46	96.458220	19,291.64	-1,598.82	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
			10,000.000	Local 104.617100	10,461.71	105.268596	10,526.86	65.15	0.00
				Base 104.617100	10,461.71	105.268596	10,526.86	65.15	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
			10,000.000	Local 107.154000	10,715.40	106.308955	10,630.90	-84.50	0.00
				Base 107.154000	10,715.40	106.308955	10,630.90	-84.50	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
			10,000.000	Local 123.626700	12,362.67	109.401090	10,940.11	-1,422.56	0.00
				Base 123.626700	12,362.67	109.401090	10,940.11	-1,422.56	0.00

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713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
		Local	20,000.000	119.102900	23,820.58	112.299168	22,459.83	-1,360.75	0.01
		Base		119.102900	23,820.58	112.299168	22,459.83	-1,360.75	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	80,000.000	99.862025	79,889.62	100.958250	80,766.60	876.98	0.02
		Base		99.862025	79,889.62	100.958250	80,766.60	876.98	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
		Local	50,000.000	99.605620	49,802.81	95.526163	47,763.08	-2,039.73	0.01
		Base		99.605620	49,802.81	95.526163	47,763.08	-2,039.73	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
		Local	550,000.000	140.276624	771,521.43	135.376000	744,568.00	-26,953.43	0.19
Original Face:		Base	550,000.000	140.276624	771,521.43	135.376000	744,568.00	-26,953.43	0.19
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
		Local	400,000.000	115.330438	461,321.75	121.633000	486,532.00	25,210.25	0.12
		Base		115.330438	461,321.75	121.633000	486,532.00	25,210.25	0.12
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
		Local	440,000.000	84.941330	373,741.85	79.610000	350,284.00	-23,457.85	0.09
		Base		84.941330	373,741.85	79.610000	350,284.00	-23,457.85	0.09
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
		Local	430,000.000	95.177102	409,261.54	105.800000	454,940.00	45,678.46	0.12
		Base		95.177102	409,261.54	105.800000	454,940.00	45,678.46	0.12
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	80,000.000	102.831625	82,265.30	103.686159	82,948.93	683.63	0.02
		Base		102.831625	82,265.30	103.686159	82,948.93	683.63	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
		Local	100,000.000	99.479170	99,479.17	99.274079	99,274.08	-205.09	0.03
		Base		99.479170	99,479.17	99.274079	99,274.08	-205.09	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	60,000.000	99.873483	59,924.09	96.517457	57,910.47	-2,013.62	0.01
		Base		99.873483	59,924.09	96.517457	57,910.47	-2,013.62	0.01

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717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
		Local	110,000.000	102.783273	113,061.60	92.330176	101,563.19	-11,498.41	0.03
		Base		102.783273	113,061.60	92.330176	101,563.19	-11,498.41	0.03
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	40,000.000	100.185750	40,074.30	114.113534	45,645.41	5,571.11	0.01
		Base		100.185750	40,074.30	114.113534	45,645.41	5,571.11	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
		Local	10,000.000	100.539800	10,053.98	102.887275	10,288.73	234.75	0.00
		Base		100.539800	10,053.98	102.887275	10,288.73	234.75	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
		Local	240,000.000	98.623263	236,695.83	103.220800	247,729.92	11,034.09	0.06
		Base		98.623263	236,695.83	103.220800	247,729.92	11,034.09	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	50,000.000	99.434240	49,717.12	96.405439	48,202.72	-1,514.40	0.01
		Base		99.434240	49,717.12	96.405439	48,202.72	-1,514.40	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
		Local	40,000.000	99.766175	39,906.47	101.456566	40,582.63	676.16	0.01
		Base		99.766175	39,906.47	101.456566	40,582.63	676.16	0.01
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
		Local	90,000.000	99.987478	89,988.73	93.819578	84,437.62	-5,551.11	0.02
		Base		99.987478	89,988.73	93.819578	84,437.62	-5,551.11	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
		Local	20,000.000	99.981650	19,996.33	98.278617	19,655.72	-340.61	0.00
		Base		99.981650	19,996.33	98.278617	19,655.72	-340.61	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	20,000.000	99.930300	19,986.06	99.765653	19,953.13	-32.93	0.01
		Base		99.930300	19,986.06	99.765653	19,953.13	-32.93	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
		Local	10,000.000	108.926300	10,892.63	107.657496	10,765.75	-126.88	0.00
		Base		108.926300	10,892.63	107.657496	10,765.75	-126.88	0.00

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742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	30,000.000	99.781300	29,934.39	107.561844	32,268.55	2,334.16	0.01
		Base		99.781300	29,934.39	107.561844	32,268.55	2,334.16	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	200,000.000	136.930065	273,860.13	122.384000	244,768.00	-29,092.13	0.06
		Base		136.930065	273,860.13	122.384000	244,768.00	-29,092.13	0.06
74952PAJ6	RETL RETL 2019 RVP C 144A					2.206000	15 Mar 2036		
		Local	718,713.510	100.000000	718,713.51	99.496780	715,096.80	-3,616.71	0.18
Original Face:		Base	860,000.000	100.000000	718,713.51	99.496780	715,096.80	-3,616.71	0.18
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	99.122660	247,806.65	-2,193.35	0.06
		Base		100.000000	250,000.00	99.122660	247,806.65	-2,193.35	0.06
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
		Local	170,000.000	102.077529	173,531.80	96.550810	164,136.38	-9,395.42	0.04
		Base		102.077529	173,531.80	96.550810	164,136.38	-9,395.42	0.04
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	160,000.000	103.320563	165,312.90	98.342354	157,347.77	-7,965.13	0.04
		Base		103.320563	165,312.90	98.342354	157,347.77	-7,965.13	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	30,000.000	107.015367	32,104.61	107.464175	32,239.25	134.64	0.01
		Base		107.015367	32,104.61	107.464175	32,239.25	134.64	0.01
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	50,000.000	99.890240	49,945.12	105.190765	52,595.38	2,650.26	0.01
		Base		99.890240	49,945.12	105.190765	52,595.38	2,650.26	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
		Local	250,000.000	99.354620	248,386.55	123.534000	308,835.00	60,448.45	0.08
Original Face:		Base	250,000.000	99.354620	248,386.55	123.534000	308,835.00	60,448.45	0.08
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
		Local	201,886.110	99.999064	201,884.22	101.606380	205,129.17	3,244.95	0.05
Original Face:		Base	380,000.000	99.999064	201,884.22	101.606380	205,129.17	3,244.95	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
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
		Local	270,331.720	99.999097	270,329.28	101.911000	275,497.76	5,168.48	0.07
	Original Face:	Base	380,000.000	99.999097	270,329.28	101.911000	275,497.76	5,168.48	0.07
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
		Local	270,331.720	99.999793	270,331.16	101.804930	275,211.02	4,879.86	0.07
	Original Face:	Base	380,000.000	99.999793	270,331.16	101.804930	275,211.02	4,879.86	0.07
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
		Local	617,044.730	99.999010	617,038.62	100.913100	622,678.97	5,640.35	0.16
	Original Face:	Base	810,000.000	99.999010	617,038.62	100.913100	622,678.97	5,640.35	0.16
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
		Local	130,000.000	115.037077	149,548.20	120.272874	156,354.74	6,806.54	0.04
		Base		115.037077	149,548.20	120.272874	156,354.74	6,806.54	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	10,000.000	122.586500	12,258.65	117.591627	11,759.16	-499.49	0.00
		Base		122.586500	12,258.65	117.591627	11,759.16	-499.49	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
		Local	320,000.000	99.684481	318,990.34	108.090000	345,888.00	26,897.66	0.09
		Base		99.684481	318,990.34	108.090000	345,888.00	26,897.66	0.09
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
		Local	120,000.000	99.993567	119,992.28	100.212881	120,255.46	263.18	0.03
		Base		99.993567	119,992.28	100.212881	120,255.46	263.18	0.03
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
		Local	120,000.000	99.956058	119,947.27	102.407101	122,888.52	2,941.25	0.03
		Base		99.956058	119,947.27	102.407101	122,888.52	2,941.25	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	70,000.000	99.706814	69,794.77	99.735166	69,814.62	19.85	0.02
		Base		99.706814	69,794.77	99.735166	69,814.62	19.85	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
		Local	240,000.000	102.894967	246,947.92	99.313770	238,353.05	-8,594.87	0.06
	Original Face:	Base	240,000.000	102.894967	246,947.92	99.313770	238,353.05	-8,594.87	0.06

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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	-0.01	0.000000	0.00	0.01	0.00
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A					0.767750	25 Oct 2064		
			415,170.910	Local 98.202413	407,707.85	100.261780	416,257.74	8,549.89	0.11
		Original Face:	470,000.000	Base 98.202413	407,707.85	100.261780	416,257.74	8,549.89	0.11
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	-0.01	0.000000	0.00	0.01	0.00
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
			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
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					1.717750	25 Apr 2023		
			418,297.840	Local 100.728297	421,344.29	100.787770	421,593.06	248.77	0.11
		Original Face:	4,000,000.000	Base 100.728297	421,344.29	100.787770	421,593.06	248.77	0.11
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
			120,000.000	Local 99.946883	119,936.26	98.242900	117,891.48	-2,044.78	0.03
		Original Face:	120,000.000	Base 99.946883	119,936.26	98.242900	117,891.48	-2,044.78	0.03
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
			140,000.000	Local 99.630150	139,482.21	105.633000	147,886.20	8,403.99	0.04
				Base 99.630150	139,482.21	105.633000	147,886.20	8,403.99	0.04
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
			240,000.000	Local 99.724963	239,339.91	111.849000	268,437.60	29,097.69	0.07
				Base 99.724963	239,339.91	111.849000	268,437.60	29,097.69	0.07
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					1.068630	25 Aug 2034		
			187,147.130	Local 99.894057	186,948.86	99.954030	187,061.10	112.24	0.05
		Original Face:	29,871,000.000	Base 99.894057	186,948.86	99.954030	187,061.10	112.24	0.05
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1					0.723630	25 Jan 2035		
			116,541.940	Local 99.195629	115,604.51	98.062320	114,283.73	-1,320.78	0.03
		Original Face:	140,000.000	Base 99.195629	115,604.51	98.062320	114,283.73	-1,320.78	0.03

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822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
		Local	150,000.000	96.303173	144,454.76	110.953504	166,430.26	21,975.50	0.04
		Base		96.303173	144,454.76	110.953504	166,430.26	21,975.50	0.04
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
		Local	120,000.000	97.526092	117,031.31	106.623151	127,947.78	10,916.47	0.03
		Base		97.526092	117,031.31	106.623151	127,947.78	10,916.47	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	130,000.000	105.153008	136,698.91	103.203142	134,164.08	-2,534.83	0.03
		Base		105.153008	136,698.91	103.203142	134,164.08	-2,534.83	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	280,000.000	102.082964	285,832.30	97.656252	273,437.51	-12,394.79	0.07
		Base		102.082964	285,832.30	97.656252	273,437.51	-12,394.79	0.07
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
		Local	200,000.000	100.556760	201,113.52	109.745818	219,491.64	18,378.12	0.06
		Base		100.556760	201,113.52	109.745818	219,491.64	18,378.12	0.06
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	150,000.000	100.798307	151,197.46	106.485672	159,728.51	8,531.05	0.04
		Base		100.798307	151,197.46	106.485672	159,728.51	8,531.05	0.04
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	140,000.000	100.303871	140,425.42	108.687481	152,162.47	11,737.05	0.04
Original Face:		Base	140,000.000	100.303871	140,425.42	108.687481	152,162.47	11,737.05	0.04
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		Local	27,791.520	100.000000	27,791.52	104.758530	29,113.99	1,322.47	0.01
Original Face:		Base	30,000.000	100.000000	27,791.52	104.758530	29,113.99	1,322.47	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		Local	55,914.040	100.000000	55,914.04	103.907520	58,098.89	2,184.85	0.01
Original Face:		Base	60,000.000	100.000000	55,914.04	103.907520	58,098.89	2,184.85	0.01
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		Local	78,045.860	100.000000	78,045.86	104.802730	81,794.19	3,748.33	0.02
Original Face:		Base	130,000.000	100.000000	78,045.86	104.802730	81,794.19	3,748.33	0.02

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831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
		Local	231,244.580	100.000000	231,244.58	106.435600	246,126.56	14,881.98	0.06
Original Face:		Base	280,000.000	100.000000	231,244.58	106.435600	246,126.56	14,881.98	0.06
831641FR1	SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1					1.667000	10 Mar 2031		
		Local	120,000.000	100.000000	120,000.00	99.064500	118,877.40	-1,122.60	0.03
Original Face:		Base	120,000.000	100.000000	120,000.00	99.064500	118,877.40	-1,122.60	0.03
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.106000	15 Jun 2037		
		Local	478,647.900	100.000000	478,647.90	100.657260	481,793.86	3,145.96	0.12
Original Face:		Base	490,000.000	100.000000	478,647.90	100.657260	481,793.86	3,145.96	0.12
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	270,000.000	99.307348	268,129.84	121.128658	327,047.38	58,917.54	0.08
		Base		99.307348	268,129.84	121.128658	327,047.38	58,917.54	0.08
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
		Local	380,000.000	101.136850	384,320.03	109.500000	416,100.00	31,779.97	0.11
		Base		101.136850	384,320.03	109.500000	416,100.00	31,779.97	0.11
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
		Local	10,000.000	107.129500	10,712.95	105.003451	10,500.35	-212.60	0.00
		Base		107.129500	10,712.95	105.003451	10,500.35	-212.60	0.00
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
		Local	460,000.000	107.704137	495,439.03	117.720000	541,512.00	46,072.97	0.14
		Base		107.704137	495,439.03	117.720000	541,512.00	46,072.97	0.14
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
		Local	200,000.000	99.914900	199,829.80	101.577000	203,154.00	3,324.20	0.05
		Base		99.914900	199,829.80	101.577000	203,154.00	3,324.20	0.05
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
		Local	50,000.000	104.432420	52,216.21	108.973760	54,486.88	2,270.67	0.01
		Base		104.432420	52,216.21	108.973760	54,486.88	2,270.67	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
		Local	20,000.000	112.312800	22,462.56	111.288007	22,257.60	-204.96	0.01
		Base		112.312800	22,462.56	111.288007	22,257.60	-204.96	0.01

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87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
		Local	70,000.000	104.602729	73,221.91	107.941000	75,558.70	2,336.79	0.02
		Base		104.602729	73,221.91	107.941000	75,558.70	2,336.79	0.02
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		
		Local	20,000.000	105.345900	21,069.18	109.304000	21,860.80	791.62	0.01
		Base		105.345900	21,069.18	109.304000	21,860.80	791.62	0.01
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
		Local	230,000.000	103.663548	238,426.16	108.973000	250,637.90	12,211.74	0.06
		Base		103.663548	238,426.16	108.973000	250,637.90	12,211.74	0.06
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
		Local	20,000.000	102.489000	20,497.80	98.219000	19,643.80	-854.00	0.00
		Base		102.489000	20,497.80	98.219000	19,643.80	-854.00	0.00
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
		Local	50,000.000	104.129560	52,064.78	97.773000	48,886.50	-3,178.28	0.01
		Base		104.129560	52,064.78	97.773000	48,886.50	-3,178.28	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
		Local	60,000.000	97.624350	58,574.61	93.626500	56,175.90	-2,398.71	0.01
		Base		97.624350	58,574.61	93.626500	56,175.90	-2,398.71	0.01
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
		Local	10,000.000	97.000300	9,700.03	93.457000	9,345.70	-354.33	0.00
		Base		97.000300	9,700.03	93.457000	9,345.70	-354.33	0.00
87264ABP9	T MOBILE USA INC SR SECURED 144A 11/31 2.25					2.250000	15 Nov 2031		
		Local	80,000.000	99.990325	79,992.26	94.942500	75,954.00	-4,038.26	0.02
		Base		99.990325	79,992.26	94.942500	75,954.00	-4,038.26	0.02
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	90,000.000	104.015311	93,613.78	104.733114	94,259.80	646.02	0.02
		Base		104.015311	93,613.78	104.733114	94,259.80	646.02	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	150,000.000	103.172860	154,759.29	116.936009	175,404.01	20,644.72	0.04
		Base		103.172860	154,759.29	116.936009	175,404.01	20,644.72	0.04

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88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
		Local	370,000.000	94.386681	349,230.72	106.283489	393,248.91	44,018.19	0.10
		Base		94.386681	349,230.72	106.283489	393,248.91	44,018.19	0.10
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		Local	260,000.000	100.744642	261,936.07	99.501664	258,704.33	-3,231.74	0.07
		Base		100.744642	261,936.07	99.501664	258,704.33	-3,231.74	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
		Local	110,000.000	100.401400	110,441.54	118.618108	130,479.92	20,038.38	0.03
		Base		100.401400	110,441.54	118.618108	130,479.92	20,038.38	0.03
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		Local	40,000.000	99.836900	39,934.76	95.350670	38,140.27	-1,794.49	0.01
		Base		99.836900	39,934.76	95.350670	38,140.27	-1,794.49	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
		Local	210,000.000	99.153805	208,222.99	101.903572	213,997.50	5,774.51	0.05
		Base		99.153805	208,222.99	101.903572	213,997.50	5,774.51	0.05
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
		Local	140,000.000	112.691364	157,767.91	108.277830	151,588.96	-6,178.95	0.04
		Base		112.691364	157,767.91	108.277830	151,588.96	-6,178.95	0.04
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	70,000.000	144.335357	101,034.75	138.634536	97,044.18	-3,990.57	0.02
		Base		144.335357	101,034.75	138.634536	97,044.18	-3,990.57	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
		Local	50,000.000	130.477000	65,238.50	123.918778	61,959.39	-3,279.11	0.02
		Base		130.477000	65,238.50	123.918778	61,959.39	-3,279.11	0.02
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
		Local	80,000.000	99.994400	79,995.52	100.561270	80,449.02	453.50	0.02
		Base		99.994400	79,995.52	100.561270	80,449.02	453.50	0.02
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
		Local	130,000.000	99.945623	129,929.31	100.721874	130,938.44	1,009.13	0.03
		Base		99.945623	129,929.31	100.721874	130,938.44	1,009.13	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
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		Local	70,000.000	99.995757	69,997.03	100.008000	70,005.60	8.57	0.02
		Base		99.995757	69,997.03	100.008000	70,005.60	8.57	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		Local	60,000.000	97.613400	58,568.04	109.068415	65,441.05	6,873.01	0.02
		Base		97.613400	58,568.04	109.068415	65,441.05	6,873.01	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	30,000.000	114.787233	34,436.17	126.512712	37,953.81	3,517.64	0.01
		Base		114.787233	34,436.17	126.512712	37,953.81	3,517.64	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
		Local	500,000.000	107.675166	538,375.83	104.730150	523,650.75	-14,725.08	0.13
		Base		107.675166	538,375.83	104.730150	523,650.75	-14,725.08	0.13
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
		Local	200,000.000	99.930320	199,860.64	101.380944	202,761.89	2,901.25	0.05
		Base		99.930320	199,860.64	101.380944	202,761.89	2,901.25	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.135799	15 Dec 2051		
		Local	200,000.000	102.648520	205,297.04	103.796170	207,592.34	2,295.30	0.05
Original Face:		Base	200,000.000	102.648520	205,297.04	103.796170	207,592.34	2,295.30	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
		Local	150,000.000	99.736580	149,604.87	98.071749	147,107.62	-2,497.25	0.04
		Base		99.736580	149,604.87	98.071749	147,107.62	-2,497.25	0.04
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
		Local	220,000.000	112.419973	247,323.94	110.558800	243,229.36	-4,094.58	0.06
Original Face:		Base	220,000.000	112.419973	247,323.94	110.558800	243,229.36	-4,094.58	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	110,000.000	99.866182	109,852.80	109.843387	120,827.73	10,974.93	0.03
		Base		99.866182	109,852.80	109.843387	120,827.73	10,974.93	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	140,000.000	100.164843	140,230.78	104.690851	146,567.19	6,336.41	0.04
		Base		100.164843	140,230.78	104.690851	146,567.19	6,336.41	0.04

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907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		Local	10,000.000	99.940000	9,994.00	102.658542	10,265.85	271.85	0.00
		Base		99.940000	9,994.00	102.658542	10,265.85	271.85	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	40,000.000	102.332725	40,933.09	101.864073	40,745.63	-187.46	0.01
		Base		102.332725	40,933.09	101.864073	40,745.63	-187.46	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	940,000.000	94.583986	889,089.47	105.016000	987,150.40	98,060.93	0.25
		Base		94.583986	889,089.47	105.016000	987,150.40	98,060.93	0.25
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	160,000.000	99.904794	159,847.67	101.329880	162,127.81	2,280.14	0.04
		Base		99.904794	159,847.67	101.329880	162,127.81	2,280.14	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
		Local	1,464,196.800	150.349693	2,201,415.39	142.826172	2,091,256.24	-110,159.15	0.53
	Original Face:	Base	1,210,000.000	150.349693	2,201,415.39	142.826172	2,091,256.24	-110,159.15	0.53
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
		Local	143,318.400	149.968880	214,933.00	144.072266	206,482.07	-8,450.93	0.05
	Original Face:	Base	120,000.000	149.968880	214,933.00	144.072266	206,482.07	-8,450.93	0.05
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
		Local	980,000.000	132.546220	1,298,952.96	122.640625	1,201,878.13	-97,074.83	0.30
		Base		132.546220	1,298,952.96	122.640625	1,201,878.13	-97,074.83	0.30
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
		Local	157,112.200	112.755610	177,152.82	129.978516	204,212.11	27,059.29	0.05
	Original Face:	Base	140,000.000	112.755610	177,152.82	129.978516	204,212.11	27,059.29	0.05
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
		Local	180,000.000	127.121139	228,818.05	101.839844	183,311.72	-45,506.33	0.05
		Base		127.121139	228,818.05	101.839844	183,311.72	-45,506.33	0.05
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
		Local	340,000.000	97.877871	332,784.76	108.929688	370,360.94	37,576.18	0.09
		Base		97.877871	332,784.76	108.929688	370,360.94	37,576.18	0.09

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912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
		1,850,000.000	Local	97.456109	1,802,938.02	106.566406	1,971,478.51	168,540.49	0.50
			Base	97.456109	1,802,938.02	106.566406	1,971,478.51	168,540.49	0.50
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
		910,000.000	Local	119.347351	1,086,060.89	114.339844	1,040,492.58	-45,568.31	0.26
			Base	119.347351	1,086,060.89	114.339844	1,040,492.58	-45,568.31	0.26
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
		2,930,000.000	Local	111.296202	3,260,978.72	91.171875	2,671,335.94	-589,642.78	0.68
			Base	111.296202	3,260,978.72	91.171875	2,671,335.94	-589,642.78	0.68
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		3,910,000.000	Local	94.056904	3,677,624.96	75.210938	2,940,747.68	-736,877.28	0.74
			Base	94.056904	3,677,624.96	75.210938	2,940,747.68	-736,877.28	0.74
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		5,380,000.000	Local	95.180897	5,120,732.27	77.718750	4,181,268.75	-939,463.52	1.06
			Base	95.180897	5,120,732.27	77.718750	4,181,268.75	-939,463.52	1.06
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
		2,040,000.000	Local	96.802067	1,974,762.16	81.062500	1,653,675.00	-321,087.16	0.42
			Base	96.802067	1,974,762.16	81.062500	1,653,675.00	-321,087.16	0.42
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		2,190,000.000	Local	94.441344	2,068,265.44	83.000000	1,817,700.00	-250,565.44	0.46
			Base	94.441344	2,068,265.44	83.000000	1,817,700.00	-250,565.44	0.46
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
		3,710,000.000	Local	92.429441	3,429,132.26	84.828125	3,147,123.44	-282,008.82	0.80
			Base	92.429441	3,429,132.26	84.828125	3,147,123.44	-282,008.82	0.80
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
		1,090,000.000	Local	94.785276	1,033,159.51	88.375000	963,287.50	-69,872.01	0.24
			Base	94.785276	1,033,159.51	88.375000	963,287.50	-69,872.01	0.24
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
		290,000.000	Local	99.857986	289,588.16	109.734375	318,229.69	28,641.53	0.08
			Base	99.857986	289,588.16	109.734375	318,229.69	28,641.53	0.08

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912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
		Local	10,000.000	99.777500	9,977.75	109.031250	10,903.13	925.38	0.00
		Base		99.777500	9,977.75	109.031250	10,903.13	925.38	0.00
912828YU8	US TREASURY N/B 11/26 1.625					1.625000	30 Nov 2026		
		Local	30,000.000	99.494467	29,848.34	102.792969	30,837.89	989.55	0.01
		Base		99.494467	29,848.34	102.792969	30,837.89	989.55	0.01
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	4,850,000.000	99.949460	4,847,548.81	98.078125	4,756,789.06	-90,759.75	1.20
		Base		99.949460	4,847,548.81	98.078125	4,756,789.06	-90,759.75	1.20
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
		Local	3,140,000.000	99.932437	3,137,878.53	95.375000	2,994,775.00	-143,103.53	0.76
		Base		99.932437	3,137,878.53	95.375000	2,994,775.00	-143,103.53	0.76
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	90,000.000	99.774233	89,796.81	97.937500	88,143.75	-1,653.06	0.02
		Base		99.774233	89,796.81	97.937500	88,143.75	-1,653.06	0.02
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
		Local	2,050,000.000	99.466630	2,039,065.91	90.546875	1,856,210.94	-182,854.97	0.47
		Base		99.466630	2,039,065.91	90.546875	1,856,210.94	-182,854.97	0.47
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
		Local	2,180,000.000	99.443769	2,167,874.17	94.039062	2,050,051.55	-117,822.62	0.52
		Base		99.443769	2,167,874.17	94.039062	2,050,051.55	-117,822.62	0.52
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	200,000.000	99.384235	198,768.47	97.328125	194,656.25	-4,112.22	0.05
		Base		99.384235	198,768.47	97.328125	194,656.25	-4,112.22	0.05
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
		Local	1,600,000.000	99.351773	1,589,628.36	94.648438	1,514,375.01	-75,253.35	0.38
		Base		99.351773	1,589,628.36	94.648438	1,514,375.01	-75,253.35	0.38
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
		Local	690,000.000	98.281838	678,144.68	92.390625	637,495.31	-40,649.37	0.16
		Base		98.281838	678,144.68	92.390625	637,495.31	-40,649.37	0.16

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91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	10,000.000	100.089600	10,008.96	99.937500	9,993.75	-15.21	0.00
		Base		100.089600	10,008.96	99.937500	9,993.75	-15.21	0.00
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
		Local	1,530,000.000	99.817683	1,527,210.55	95.289062	1,457,922.65	-69,287.90	0.37
		Base		99.817683	1,527,210.55	95.289062	1,457,922.65	-69,287.90	0.37
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
		Local	3,990,000.000	99.755682	3,980,251.71	95.144531	3,796,266.79	-183,984.92	0.96
		Base		99.755682	3,980,251.71	95.144531	3,796,266.79	-183,984.92	0.96
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	150,000.000	99.527640	149,291.46	97.468750	146,203.13	-3,088.33	0.04
		Base		99.527640	149,291.46	97.468750	146,203.13	-3,088.33	0.04
91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
		Local	3,770,000.000	99.973397	3,768,997.08	95.796875	3,611,542.19	-157,454.89	0.91
		Base		99.973397	3,768,997.08	95.796875	3,611,542.19	-157,454.89	0.91
91282CBP5	US TREASURY N/B 02/28 1.125					1.125000	29 Feb 2028		
		Local	1,610,000.000	99.536857	1,602,543.40	98.156250	1,580,315.63	-22,227.77	0.40
		Base		99.536857	1,602,543.40	98.156250	1,580,315.63	-22,227.77	0.40
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		Local	70,000.000	99.695200	69,786.64	112.548913	78,784.24	8,997.60	0.02
		Base		99.695200	69,786.64	112.548913	78,784.24	8,997.60	0.02
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	80,000.000	99.564863	79,651.89	111.024959	88,819.97	9,168.08	0.02
		Base		99.564863	79,651.89	111.024959	88,819.97	9,168.08	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
		Local	50,000.000	116.695840	58,347.92	137.224599	68,612.30	10,264.38	0.02
		Base		116.695840	58,347.92	137.224599	68,612.30	10,264.38	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		Local	10,000.000	99.781800	9,978.18	101.837042	10,183.70	205.52	0.00
		Base		99.781800	9,978.18	101.837042	10,183.70	205.52	0.00

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91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	80,000.000	104.770375	83,816.30	110.707165	88,565.73	4,749.43	0.02
		Base		104.770375	83,816.30	110.707165	88,565.73	4,749.43	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	10,000.000	101.942100	10,194.21	103.198931	10,319.89	125.68	0.00
		Base		101.942100	10,194.21	103.198931	10,319.89	125.68	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		Local	20,000.000	127.438550	25,487.71	117.929326	23,585.87	-1,901.84	0.01
		Base		127.438550	25,487.71	117.929326	23,585.87	-1,901.84	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		Local	40,000.000	101.350750	40,540.30	112.649952	45,059.98	4,519.68	0.01
		Base		101.350750	40,540.30	112.649952	45,059.98	4,519.68	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	10,000.000	131.555000	13,155.50	122.257992	12,225.80	-929.70	0.00
		Base		131.555000	13,155.50	122.257992	12,225.80	-929.70	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		Local	20,000.000	101.402700	20,280.54	108.324612	21,664.92	1,384.38	0.01
		Base		101.402700	20,280.54	108.324612	21,664.92	1,384.38	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		Local	50,000.000	102.252780	51,126.39	111.269233	55,634.62	4,508.23	0.01
		Base		102.252780	51,126.39	111.269233	55,634.62	4,508.23	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	20,000.000	99.670650	19,934.13	99.992249	19,998.45	64.32	0.01
		Base		99.670650	19,934.13	99.992249	19,998.45	64.32	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	30,000.000	99.223700	29,767.11	98.050945	29,415.28	-351.83	0.01
		Base		99.223700	29,767.11	98.050945	29,415.28	-351.83	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
		Local	60,000.000	97.178733	58,307.24	97.598541	58,559.12	251.88	0.01
		Base		97.178733	58,307.24	97.598541	58,559.12	251.88	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
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
		Local	60,000.000	97.231967	58,339.18	95.439737	57,263.84	-1,075.34	0.01
		Base		97.231967	58,339.18	95.439737	57,263.84	-1,075.34	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	10,000.000	105.587800	10,558.78	97.788007	9,778.80	-779.98	0.00
		Base		105.587800	10,558.78	97.788007	9,778.80	-779.98	0.00
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
		Local	200,000.000	99.540970	199,081.94	115.752000	231,504.00	32,422.06	0.06
Original Face:		Base	200,000.000	99.540970	199,081.94	115.752000	231,504.00	32,422.06	0.06
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		Local	490,000.000	116.471876	570,712.19	133.600000	654,640.00	83,927.81	0.17
		Base		116.471876	570,712.19	133.600000	654,640.00	83,927.81	0.17
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	40,000.000	95.596425	38,238.57	107.169998	42,868.00	4,629.43	0.01
		Base		95.596425	38,238.57	107.169998	42,868.00	4,629.43	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
		Local	40,000.000	122.051875	48,820.75	119.640651	47,856.26	-964.49	0.01
		Base		122.051875	48,820.75	119.640651	47,856.26	-964.49	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		Local	170,000.000	130.036071	221,061.32	115.654383	196,612.45	-24,448.87	0.05
		Base		130.036071	221,061.32	115.654383	196,612.45	-24,448.87	0.05
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	40,000.000	117.025400	46,810.16	109.135474	43,654.19	-3,155.97	0.01
		Base		117.025400	46,810.16	109.135474	43,654.19	-3,155.97	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
		Local	50,000.000	93.193840	46,596.92	105.654352	52,827.18	6,230.26	0.01
		Base		93.193840	46,596.92	105.654352	52,827.18	6,230.26	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	30,000.000	103.634467	31,090.34	125.892388	37,767.72	6,677.38	0.01
		Base		103.634467	31,090.34	125.892388	37,767.72	6,677.38	0.01

& 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
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	30,000.000	110.432633	33,129.79	130.313054	39,093.92	5,964.13	0.01
		Base		110.432633	33,129.79	130.313054	39,093.92	5,964.13	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
		Local	230,000.000	99.555304	228,977.20	113.183121	260,321.18	31,343.98	0.07
		Base		99.555304	228,977.20	113.183121	260,321.18	31,343.98	0.07
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	510,000.000	118.775675	605,755.94	116.051704	591,863.69	-13,892.25	0.15
		Base		118.775675	605,755.94	116.051704	591,863.69	-13,892.25	0.15
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
		Local	250,000.000	99.893268	249,733.17	108.415268	271,038.17	21,305.00	0.07
		Base		99.893268	249,733.17	108.415268	271,038.17	21,305.00	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	50,000.000	99.845580	49,922.79	111.178894	55,589.45	5,666.66	0.01
		Base		99.845580	49,922.79	111.178894	55,589.45	5,666.66	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	130,000.000	121.995854	158,594.61	107.316800	139,511.84	-19,082.77	0.04
		Base		121.995854	158,594.61	107.316800	139,511.84	-19,082.77	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	50,000.000	99.720460	49,860.23	105.382542	52,691.27	2,831.04	0.01
		Base		99.720460	49,860.23	105.382542	52,691.27	2,831.04	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
		Local	20,000.000	99.961950	19,992.39	106.898419	21,379.68	1,387.29	0.01
		Base		99.961950	19,992.39	106.898419	21,379.68	1,387.29	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	30,000.000	99.559867	29,867.96	93.057614	27,917.28	-1,950.68	0.01
		Base		99.559867	29,867.96	93.057614	27,917.28	-1,950.68	0.01
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
		Local	30,000.000	99.990700	29,997.21	97.819723	29,345.92	-651.29	0.01
		Base		99.990700	29,997.21	97.819723	29,345.92	-651.29	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
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	140,000.000	100.195400	140,273.56	91.174703	127,644.58	-12,628.98	0.03
		Base		100.195400	140,273.56	91.174703	127,644.58	-12,628.98	0.03
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	110,000.000	99.741991	109,716.19	88.582220	97,440.44	-12,275.75	0.02
		Base		99.741991	109,716.19	88.582220	97,440.44	-12,275.75	0.02
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	60,000.000	99.804033	59,882.42	100.019353	60,011.61	129.19	0.02
		Base		99.804033	59,882.42	100.019353	60,011.61	129.19	0.02
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
		Local	80,000.000	99.955163	79,964.13	100.518875	80,415.10	450.97	0.02
		Base		99.955163	79,964.13	100.518875	80,415.10	450.97	0.02
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
		Local	250,000.000	99.589984	248,974.96	99.733309	249,333.27	358.31	0.06
		Base		99.589984	248,974.96	99.733309	249,333.27	358.31	0.06
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
		Local	250,000.000	97.894712	244,736.78	109.016386	272,540.97	27,804.19	0.07
		Base		97.894712	244,736.78	109.016386	272,540.97	27,804.19	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	110,000.000	130.930827	144,023.91	120.276363	132,304.00	-11,719.91	0.03
		Base		130.930827	144,023.91	120.276363	132,304.00	-11,719.91	0.03
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
		Local	80,000.000	97.820913	78,256.73	114.779490	91,823.59	13,566.86	0.02
		Base		97.820913	78,256.73	114.779490	91,823.59	13,566.86	0.02
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
		Local	20,000.000	110.671800	22,134.36	110.213118	22,042.62	-91.74	0.01
		Base		110.671800	22,134.36	110.213118	22,042.62	-91.74	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
		Local	220,000.000	99.876791	219,728.94	112.275390	247,005.86	27,276.92	0.06
		Base		99.876791	219,728.94	112.275390	247,005.86	27,276.92	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
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	30,000.000	104.655633	31,396.69	106.653674	31,996.10	599.41	0.01
		Base		104.655633	31,396.69	106.653674	31,996.10	599.41	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
		Local	10,000.000	99.900800	9,990.08	108.607588	10,860.76	870.68	0.00
		Base		99.900800	9,990.08	108.607588	10,860.76	870.68	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
		Local	40,000.000	101.383525	40,553.41	114.097205	45,638.88	5,085.47	0.01
		Base		101.383525	40,553.41	114.097205	45,638.88	5,085.47	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
		Local	60,000.000	100.921983	60,553.19	105.327490	63,196.49	2,643.30	0.02
		Base		100.921983	60,553.19	105.327490	63,196.49	2,643.30	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	220,000.000	100.275114	220,605.25	112.986752	248,570.85	27,965.60	0.06
		Base		100.275114	220,605.25	112.986752	248,570.85	27,965.60	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	50,000.000	100.194040	50,097.02	111.073011	55,536.51	5,439.49	0.01
		Base		100.194040	50,097.02	111.073011	55,536.51	5,439.49	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	310,000.000	98.439535	305,162.56	117.168507	363,222.37	58,059.81	0.09
		Base		98.439535	305,162.56	117.168507	363,222.37	58,059.81	0.09
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
		Local	120,000.000	102.358817	122,830.58	108.012990	129,615.59	6,785.01	0.03
Original Face:		Base	120,000.000	102.358817	122,830.58	108.012990	129,615.59	6,785.01	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 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
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
		Local	400,000.000	96.433788	385,735.15	108.968245	435,872.98	50,137.83	0.11
		Base		96.433788	385,735.15	108.968245	435,872.98	50,137.83	0.11

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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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	70,000.000	99.893957	69,925.77	108.129065	75,690.35	5,764.58	0.02
		Base		99.893957	69,925.77	108.129065	75,690.35	5,764.58	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		Local	260,000.000	99.854892	259,622.72	112.645775	292,879.02	33,256.30	0.07
		Base		99.854892	259,622.72	112.645775	292,879.02	33,256.30	0.07
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		Local	40,000.000	99.582875	39,833.15	102.941579	41,176.63	1,343.48	0.01
		Base		99.582875	39,833.15	102.941579	41,176.63	1,343.48	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		Local	150,000.000	113.757893	170,636.84	114.723005	172,084.51	1,447.67	0.04
		Base		113.757893	170,636.84	114.723005	172,084.51	1,447.67	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	970,000.000	121.238995	1,176,018.25	127.799142	1,239,651.68	63,633.43	0.31
		Base		121.238995	1,176,018.25	127.799142	1,239,651.68	63,633.43	0.31
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		Local	130,000.000	100.039538	130,051.40	103.169163	134,119.91	4,068.51	0.03
		Base		100.039538	130,051.40	103.169163	134,119.91	4,068.51	0.03
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		Local	80,000.000	100.000000	80,000.00	102.447127	81,957.70	1,957.70	0.02
		Base		100.000000	80,000.00	102.447127	81,957.70	1,957.70	0.02
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
		Local	30,000.000	99.970400	29,991.12	103.500000	31,050.00	1,058.88	0.01
		Base		99.970400	29,991.12	103.500000	31,050.00	1,058.88	0.01
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.324500	13 Jan 2023		
		Local	20,000.000	100.000000	20,000.00	98.021215	19,604.24	-395.76	0.00
		Base		100.000000	20,000.00	98.021215	19,604.24	-395.76	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	100,000.000	117.920030	117,920.03	132.256163	132,256.16	14,336.13	0.03
		Base		117.920030	117,920.03	132.256163	132,256.16	14,336.13	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
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
		Local	100,000.000	111.058250	111,058.25	105.931960	105,931.96	-5,126.29	0.03
		Base		111.058250	111,058.25	105.931960	105,931.96	-5,126.29	0.03
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	200,000.000	104.496615	208,993.23	108.951197	217,902.39	8,909.16	0.06
		Base		104.496615	208,993.23	108.951197	217,902.39	8,909.16	0.06
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	13,000.000	106.956077	13,904.29	106.552000	13,851.76	-52.53	0.00
		Base		106.956077	13,904.29	106.552000	13,851.76	-52.53	0.00
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	13,000.000	109.277692	14,206.10	107.679000	13,998.27	-207.83	0.00
		Base		109.277692	14,206.10	107.679000	13,998.27	-207.83	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	110,000.000	117.860991	129,647.09	138.857555	152,743.31	23,096.22	0.04
		Base		117.860991	129,647.09	138.857555	152,743.31	23,096.22	0.04
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
		Local	610,000.000	100.220893	611,347.45	106.500000	649,650.00	38,302.55	0.16
		Base		100.220893	611,347.45	106.500000	649,650.00	38,302.55	0.16
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
		Local	600,000.000	117.447853	704,687.12	126.540000	759,240.00	54,552.88	0.19
		Base		117.447853	704,687.12	126.540000	759,240.00	54,552.88	0.19
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
		Local	920,000.000	105.296767	968,730.26	111.319000	1,024,134.80	55,404.54	0.26
		Base		105.296767	968,730.26	111.319000	1,024,134.80	55,404.54	0.26
US DOLLAR Total									
		Local	214,319,954.580		216,968,260.18		217,307,380.08	339,119.90	54.97
	Original Face:	Base	212,434,920.010		216,968,260.18		217,307,380.08	339,119.90	54.97
FIXED INCOME Total									
		Base	214,319,954.580		216,968,260.18		217,307,380.08	339,119.90	54.97

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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: 212,434,920.010

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	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
ADI1WKZ86	US BOND FUTR OPTN MAY21C 155 APR21 155 CALL						23 Apr 2021		
5,000.000		5.000	Local	1.520480	7,602.40	1.390625	6,953.13	-649.27	0.00
			Base	1.520480	7,602.40	1.390625	6,953.13	-649.27	0.00
ADI1WP1Y5	US BOND FUTR OPTN MAY21C 156 APR21 156 CALL						23 Apr 2021		
5,000.000		5.000	Local	1.532980	7,664.90	0.953125	4,765.63	-2,899.27	0.00
			Base	1.532980	7,664.90	0.953125	4,765.63	-2,899.27	0.00
US DOLLAR Total									
10,000.000		10.000	Local		15,267.30		11,718.76	-3,548.54	0.00
			Base		15,267.30		11,718.76	-3,548.54	0.00
OPTIONS PURCHASED - CALLS Total									
10,000.000		10.000	Base		15,267.30		11,718.76	-3,548.54	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	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
ADI1V6KS0	US 10YR FUT OPTN MAY21P 133 APR21 133 PUT						23 Apr 2021		
18,000.000		18.000	Local	0.954855	17,187.39	2.171875	39,093.75	21,906.36	0.01
			Base	0.954855	17,187.39	2.171875	39,093.75	21,906.36	0.01
ADI1VFDX7	US 10YR FUT OPTN JUN21P 131.5 MAY21 131.5 PUT						21 May 2021		
18,000.000		18.000	Local	0.892355	16,062.39	1.328125	23,906.25	7,843.86	0.01
			Base	0.892355	16,062.39	1.328125	23,906.25	7,843.86	0.01
ADI1W9HQ1	US 5YR FUTR OPTN MAY21P 124 APR21 124 PUT						23 Apr 2021		
26,000.000		26.000	Local	0.591874	15,388.73	0.718750	18,687.50	3,298.77	0.00
			Base	0.591874	15,388.73	0.718750	18,687.50	3,298.77	0.00
US DOLLAR Total									
62,000.000		62.000	Local		48,638.51		81,687.50	33,048.99	0.02
			Base		48,638.51		81,687.50	33,048.99	0.02
OPTIONS PURCHASED - PUTS Total									
62,000.000		62.000	Base		48,638.51		81,687.50	33,048.99	0.02

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	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
ADI1VRPC4	US 10YR FUT OPTN MAY21C 136.5 APR21 136.5 CALL						23 Apr 2021		
-8,000.000		-8.000	Local	0.498270	-3,986.16	0.015625	-125.00	3,861.16	0.00
			Base	0.498270	-3,986.16	0.015625	-125.00	3,861.16	0.00
ADI1W00C9	US 10YR FUT OPTN JUN21C 137 MAY21 137 CALL						21 May 2021		
-18,000.000		-18.000	Local	0.232645	-4,187.61	0.031250	-562.50	3,625.11	0.00
			Base	0.232645	-4,187.61	0.031250	-562.50	3,625.11	0.00
ADI1W1MV1	US 10YR FUT OPTN MAY21C 133.5 APR21 133.5 CALL						23 Apr 2021		
-5,000.000		-5.000	Local	0.295146	-1,475.73	0.062500	-312.50	1,163.23	0.00
			Base	0.295146	-1,475.73	0.062500	-312.50	1,163.23	0.00
ADI1W1PQ9	US 10YR FUT OPTN MAY21C 133 APR21 133 CALL						23 Apr 2021		
-34,000.000		-34.000	Local	0.463344	-15,753.68	0.109375	-3,718.75	12,034.93	0.00
			Base	0.463344	-15,753.68	0.109375	-3,718.75	12,034.93	0.00
ADI1W4SZ0	US BOND FUTR OPTN MAY21C 164 APR21 164 CALL						23 Apr 2021		
-15,000.000		-15.000	Local	0.611812	-9,177.18	0.046875	-703.13	8,474.05	0.00
			Base	0.611812	-9,177.18	0.046875	-703.13	8,474.05	0.00
ADI1W4Y42	US BOND FUTR OPTN MAY21C 159 APR21 159 CALL						23 Apr 2021		
-11,000.000		-11.000	Local	0.756793	-8,324.72	0.250000	-2,750.00	5,574.72	0.00
			Base	0.756793	-8,324.72	0.250000	-2,750.00	5,574.72	0.00
ADI1W4YD2	US 10YR FUT OPTN MAY21C 134 APR21 134 CALL						23 Apr 2021		
-34,000.000		-34.000	Local	0.669686	-22,769.31	0.046875	-1,593.75	21,175.56	0.00
			Base	0.669686	-22,769.31	0.046875	-1,593.75	21,175.56	0.00
ADI1W5C92	US 10YR FUT OPTN JUN21C 134 MAY21 134 CALL						21 May 2021		
-36,000.000		-36.000	Local	0.444451	-16,000.22	0.140625	-5,062.50	10,937.72	0.00
			Base	0.444451	-16,000.22	0.140625	-5,062.50	10,937.72	0.00
ADI1WC033	US BOND FUTR OPTN MAY21C 158 APR21 158 CALL						23 Apr 2021		
-10,000.000		-10.000	Local	0.576395	-5,763.95	0.390625	-3,906.25	1,857.70	0.00
			Base	0.576395	-5,763.95	0.390625	-3,906.25	1,857.70	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI1WC3G1	US BOND FUTR OPTN JUN21C 159 MAY21 159 CALL					21 May 2021		
-8,000.000	-8.000	Local	0.935770	-7,486.16	0.656250	-5,250.00	2,236.16	0.00
		Base	0.935770	-7,486.16	0.656250	-5,250.00	2,236.16	0.00
ADI1WC6X1	US BOND FUTR OPTN MAY21C 160 APR21 160 CALL					23 Apr 2021		
-9,000.000	-9.000	Local	0.998271	-8,984.44	0.156250	-1,406.25	7,578.19	0.00
		Base	0.998271	-8,984.44	0.156250	-1,406.25	7,578.19	0.00
ADI1WCCR7	US BOND FUTR OPTN MAY21C 157 APR21 157 CALL					23 Apr 2021		
-10,000.000	-10.000	Local	0.727958	-7,279.58	0.625000	-6,250.00	1,029.58	0.00
		Base	0.727958	-7,279.58	0.625000	-6,250.00	1,029.58	0.00
ADI1WMN77	US 10YR FUT OPTN JUN21C 133 MAY21 133 CALL					21 May 2021		
-16,000.000	-16.000	Local	0.467021	-7,472.33	0.265625	-4,250.00	3,222.33	0.00
		Base	0.467021	-7,472.33	0.265625	-4,250.00	3,222.33	0.00
AEIC36917	9WR021008 SWAPTION RECEIVER 210601 1.75 CALL					01 Jun 2021		
-304,000.000	-304,000.000	Local	1.215000	-3,693.60	0.364531	-1,108.17	2,585.43	0.00
		Base	1.215000	-3,693.60	0.364531	-1,108.17	2,585.43	0.00
AEIC38962	9WR021040 SWAPTION RECEIVER 210601 1.75 CALL					01 Jun 2021		
-346,000.000	-346,000.000	Local	1.335000	-4,619.10	0.364531	-1,261.28	3,357.82	0.00
		Base	1.335000	-4,619.10	0.364531	-1,261.28	3,357.82	0.00
US DOLLAR Total								
-864,000.000	-650,214.000	Local		-126,973.77		-38,260.08	88,713.69	0.01
		Base		-126,973.77		-38,260.08	88,713.69	0.01
OPTIONS WRITTEN - CALLS Total								
-864,000.000	-650,214.000	Base		-126,973.77		-38,260.08	88,713.69	0.01

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OPTIONS WRITTEN - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI1V7092	US 10YR FUT OPTN MAY21P 131.5 APR21 131.5 PUT						23 Apr 2021		
-36,000.000		-36.000	Local	0.498270	-17,937.72	1.000000	-36,000.00	-18,062.28	0.01
			Base	0.498270	-17,937.72	1.000000	-36,000.00	-18,062.28	0.01
ADI1VFFR8	US 10YR FUT OPTN JUN21P 131 MAY21 131 PUT						21 May 2021		
-18,000.000		-18.000	Local	0.263895	-4,750.11	1.078125	-19,406.25	-14,656.14	0.00
			Base	0.263895	-4,750.11	1.078125	-19,406.25	-14,656.14	0.00
ADI1W5459	US 5YR FUTR OPTN MAY21P 123.5 APR21 123.5 PUT						23 Apr 2021		
-18,000.000		-18.000	Local	0.158427	-2,851.68	0.414063	-7,453.13	-4,601.45	0.00
			Base	0.158427	-2,851.68	0.414063	-7,453.13	-4,601.45	0.00
ADI1W9H65	US 5YR FUTR OPTN MAY21P 123 APR21 123 PUT						23 Apr 2021		
-52,000.000		-52.000	Local	0.277717	-14,441.29	0.226563	-11,781.28	2,660.01	0.00
			Base	0.277717	-14,441.29	0.226563	-11,781.28	2,660.01	0.00
ADI1WBB82	US 5YR FUTR OPTN MAY21P 122 APR21 122 PUT						23 Apr 2021		
-26,000.000		-26.000	Local	0.131083	-3,408.15	0.046875	-1,218.75	2,189.40	0.00
			Base	0.131083	-3,408.15	0.046875	-1,218.75	2,189.40	0.00
ADI1WDYF7	US 10YR FUT OPTN JUN21P 129.5 MAY21 129.5 PUT						21 May 2021		
-36,000.000		-36.000	Local	0.420145	-15,125.22	0.546875	-19,687.50	-4,562.28	0.00
			Base	0.420145	-15,125.22	0.546875	-19,687.50	-4,562.28	0.00
AEIC36891	9WP031603 SWAPTION PAYER 2.25 210601 2.25 PUT						01 Jun 2021		
-304,000.000		-304,000.000	Local	1.215000	-3,693.60	2.645052	-8,040.96	-4,347.36	0.00
			Base	1.215000	-3,693.60	2.645052	-8,040.96	-4,347.36	0.00
AEIC39465	9WP031645 SWAPTION PAYER 210601 2.25 PUT						01 Jun 2021		
-346,000.000		-346,000.000	Local	1.335000	-4,619.10	2.645052	-9,151.88	-4,532.78	0.00
			Base	1.335000	-4,619.10	2.645052	-9,151.88	-4,532.78	0.00
US DOLLAR Total									
-836,000.000		-650,186.000	Local		-66,826.87		-112,739.75	-45,912.88	0.03
			Base		-66,826.87		-112,739.75	-45,912.88	0.03

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Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS Total								
-836,000.000	-650,186.000	Base		-66,826.87		-112,739.75	-45,912.88	0.03
SWAPS FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.182000	17 Mar 2050		
	568,000.000	Local	101.637460	577,300.77	100.000000	568,000.00	-9,300.77	0.14
		Base	101.637460	577,300.77	100.000000	568,000.00	-9,300.77	0.14
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-568,000.000	Local	100.000000	-568,000.00	70.774438	-401,998.81	166,001.19	0.10
		Base	100.000000	-568,000.00	70.774438	-401,998.81	166,001.19	0.10
99S1ENU93	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025		
	3,838,000.000	Local	100.118377	3,842,543.30	101.840900	3,908,653.74	66,110.44	0.99
		Base	100.118377	3,842,543.30	101.840900	3,908,653.74	66,110.44	0.99
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
	-3,838,000.000	Local	100.000000	-3,838,000.00	100.000000	-3,838,000.00	0.00	0.97
		Base	100.000000	-3,838,000.00	100.000000	-3,838,000.00	0.00	0.97
99S1GGCI6	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				0.070000	15 May 2027		
	5,155,000.000	Local	99.701107	5,139,592.08	100.000000	5,155,000.00	15,407.92	1.30
		Base	99.701107	5,139,592.08	100.000000	5,155,000.00	15,407.92	1.30
99S1GGCJ4	BWS035808 IRS USD P F .26000 2 CCPOIS				0.260000	15 May 2027		
	-5,155,000.000	Local	100.000000	-5,155,000.00	95.000049	-4,897,252.53	257,747.47	1.24
		Base	100.000000	-5,155,000.00	95.000049	-4,897,252.53	257,747.47	1.24
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				0.010000	20 Jul 2045		
	1,890,000.000	Local	100.723079	1,903,666.20	100.000000	1,890,000.00	-13,666.20	0.48
		Base	100.723079	1,903,666.20	100.000000	1,890,000.00	-13,666.20	0.48
99S1GSWS6	BWS036004 IRS USD P F .56000 2 CCPOIS				0.560000	20 Jul 2045		
	-1,890,000.000	Local	100.000000	-1,890,000.00	73.096779	-1,381,529.12	508,470.88	0.35
		Base	100.000000	-1,890,000.00	73.096779	-1,381,529.12	508,470.88	0.35

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99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.193750	15 May 2027		
		Local	2,151,000.000	99.773352	2,146,124.81	100.000000	2,151,000.00	4,875.19	0.54
		Base		99.773352	2,146,124.81	100.000000	2,151,000.00	4,875.19	0.54
99S1GW3P5	BWS035501 IRS USD P F .45000 2 CCPVANILLA					0.450000	15 May 2027		
		Local	-2,151,000.000	100.000000	-2,151,000.00	94.968081	-2,042,763.42	108,236.58	0.52
		Base		100.000000	-2,151,000.00	94.968081	-2,042,763.42	108,236.58	0.52
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.193750	15 Nov 2045		
		Local	710,000.000	104.467476	741,719.08	100.000000	710,000.00	-31,719.08	0.18
		Base		104.467476	741,719.08	100.000000	710,000.00	-31,719.08	0.18
99S1GXOG0	BWS035485 IRS USD P F .80000 2 CCPVANILLA					0.800000	15 Nov 2045		
		Local	-710,000.000	100.000000	-710,000.00	72.342157	-513,629.31	196,370.69	0.13
		Base		100.000000	-710,000.00	72.342157	-513,629.31	196,370.69	0.13
99S1H41U7	SWS036020 IRS USD R F .19000 2 CCPVANILLA					0.190000	15 Jun 2022		
		Local	6,069,000.000	99.999707	6,068,982.24	99.971405	6,067,264.57	-1,717.67	1.53
		Base		99.999707	6,068,982.24	99.971405	6,067,264.57	-1,717.67	1.53
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.183880	15 Jun 2022		
		Local	-6,069,000.000	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.54
		Base		100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.54
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					0.010000	19 Aug 2045		
		Local	720,000.000	100.000000	720,000.00	100.000000	720,000.00	0.00	0.18
		Base		100.000000	720,000.00	100.000000	720,000.00	0.00	0.18
99S1H9VM1	BWS036087 IRS USD P F .74000 2 CCPOIS					0.740000	19 Aug 2045		
		Local	-720,000.000	100.000000	-720,000.00	76.621779	-551,676.81	168,323.19	0.14
		Base		100.000000	-720,000.00	76.621779	-551,676.81	168,323.19	0.14
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.193750	15 Feb 2047		
		Local	1,626,000.000	101.185557	1,645,277.15	100.000000	1,626,000.00	-19,277.15	0.41
		Base		101.185557	1,645,277.15	100.000000	1,626,000.00	-19,277.15	0.41
99S1HIR46	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA					1.000000	15 Feb 2047		
		Local	-1,626,000.000	100.000000	-1,626,000.00	75.331958	-1,224,897.64	401,102.36	0.31
		Base		100.000000	-1,626,000.00	75.331958	-1,224,897.64	401,102.36	0.31

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99S1I4ZU9	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.236880	07 Oct 2050		
		829,000.000	Local	100.488585	833,050.37	100.000000	829,000.00	-4,050.37	0.21
			Base	100.488585	833,050.37	100.000000	829,000.00	-4,050.37	0.21
99S1I4ZV7	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	07 Oct 2050		
		-829,000.000	Local	100.000000	-829,000.00	77.209148	-640,063.84	188,936.16	0.16
			Base	100.000000	-829,000.00	77.209148	-640,063.84	188,936.16	0.16
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.193750	15 Feb 2047		
		901,000.000	Local	100.542444	905,887.42	100.000000	901,000.00	-4,887.42	0.23
			Base	100.542444	905,887.42	100.000000	901,000.00	-4,887.42	0.23
99S1IP7D1	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	15 Feb 2047		
		-901,000.000	Local	100.000000	-901,000.00	79.478826	-716,104.22	184,895.78	0.18
			Base	100.000000	-901,000.00	79.478826	-716,104.22	184,895.78	0.18
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.193750	15 Feb 2047		
		362,000.000	Local	100.113099	362,409.42	100.000000	362,000.00	-409.42	0.09
			Base	100.113099	362,409.42	100.000000	362,000.00	-409.42	0.09
99S1IP7M1	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA					1.225000	15 Feb 2047		
		-362,000.000	Local	100.000000	-362,000.00	79.997184	-289,589.81	72,410.19	0.07
			Base	100.000000	-362,000.00	79.997184	-289,589.81	72,410.19	0.07
99S1JQH96	BWS044420 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.202500	15 Nov 2027		
		2,845,000.000	Local	100.244025	2,851,942.52	100.000000	2,845,000.00	-6,942.52	0.72
			Base	100.244025	2,851,942.52	100.000000	2,845,000.00	-6,942.52	0.72
99S1JQHA3	BWS044420 IRS USD P F .78000 2 CCPVANILLA					0.780000	15 Nov 2027		
		-2,845,000.000	Local	100.000000	-2,845,000.00	96.136413	-2,735,080.95	109,919.05	0.69
			Base	100.000000	-2,845,000.00	96.136413	-2,735,080.95	109,919.05	0.69
99S1JRHR4	SWS044586 IRS USD R F 1.10000 2 CCPVANILLA					1.100000	18 Dec 2025		
		11,862,000.000	Local	100.000000	11,862,000.00	99.130785	11,758,893.72	-103,106.28	2.97
			Base	100.000000	11,862,000.00	99.130785	11,758,893.72	-103,106.28	2.97
99S1JRHS2	SWS044586 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	18 Dec 2025		
		-11,862,000.000	Local	100.000000	-11,862,000.00	100.000000	-11,862,000.00	0.00	3.00
			Base	100.000000	-11,862,000.00	100.000000	-11,862,000.00	0.00	3.00

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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
99S1JRHU7	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.202500	15 Feb 2047		
		Local	534,000.000	100.583893	537,117.99	100.000000	534,000.00	-3,117.99	0.14
		Base		100.583893	537,117.99	100.000000	534,000.00	-3,117.99	0.14
99S1JRHV5	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA					1.600000	15 Feb 2047		
		Local	-534,000.000	100.000000	-534,000.00	87.786052	-468,777.52	65,222.48	0.12
		Base		100.000000	-534,000.00	87.786052	-468,777.52	65,222.48	0.12
99S1KKW09	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2047		
		Local	2,934,000.000	100.019167	2,934,562.37	100.000000	2,934,000.00	-562.37	0.74
		Base		100.019167	2,934,562.37	100.000000	2,934,000.00	-562.37	0.74
99S1KKW17	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA					2.000000	15 Feb 2047		
		Local	-2,934,000.000	100.000000	-2,934,000.00	95.626660	-2,805,686.20	128,313.80	0.71
		Base		100.000000	-2,934,000.00	95.626660	-2,805,686.20	128,313.80	0.71
99S1KQV64	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	03 Jun 2051		
		Local	325,000.000	100.596406	326,938.32	100.000000	325,000.00	-1,938.32	0.08
		Base		100.596406	326,938.32	100.000000	325,000.00	-1,938.32	0.08
99S1KQV72	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA					2.000000	03 Jun 2051		
		Local	-325,000.000	100.000000	-325,000.00	95.105956	-309,094.36	15,905.64	0.08
		Base		100.000000	-325,000.00	95.105956	-309,094.36	15,905.64	0.08
99S1KTMX9	BWS049700 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2028		
		Local	2,879,000.000	100.159049	2,883,579.01	100.000000	2,879,000.00	-4,579.01	0.73
		Base		100.159049	2,883,579.01	100.000000	2,879,000.00	-4,579.01	0.73
99S1KTMY7	BWS049700 IRS USD P F 1.25000 2 CCPVANILLA					1.250000	15 Feb 2028		
		Local	-2,879,000.000	100.000000	-2,879,000.00	98.601759	-2,838,744.64	40,255.36	0.72
		Base		100.000000	-2,879,000.00	98.601759	-2,838,744.64	40,255.36	0.72
99S1L7K34	SWS051003 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Jun 2026		
		Local	26,310,000.000	102.177390	26,882,871.39	102.337800	26,925,075.18	42,203.79	6.81
		Base		102.177390	26,882,871.39	102.337800	26,925,075.18	42,203.79	6.81
99S1L7K42	SWS051003 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2026		
		Local	-26,310,000.000	100.000000	-26,310,000.00	100.000000	-26,310,000.00	0.00	6.66
		Base		100.000000	-26,310,000.00	100.000000	-26,310,000.00	0.00	6.66

& 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
99S1L9U96	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2028		
		2,825,000.000	Local	100.096867	2,827,736.48	100.000000	2,825,000.00	-2,736.48	0.71
			Base	100.096867	2,827,736.48	100.000000	2,825,000.00	-2,736.48	0.71
99S1L9UA3	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA					1.350000	15 Feb 2028		
		-2,825,000.000	Local	100.000000	-2,825,000.00	99.245656	-2,803,689.78	21,310.22	0.71
			Base	100.000000	-2,825,000.00	99.245656	-2,803,689.78	21,310.22	0.71
US DOLLAR Total									
			Local		660,300.92		3,214,308.25	2,554,007.33	37.59
			Base		660,300.92		3,214,308.25	2,554,007.33	37.59
SWAPS FIXED INCOME Total									
		0.000	Base		660,300.92		3,214,308.25	2,554,007.33	37.59

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Holdings

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

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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								
-1,628,000.000	240,355,411.660	Base		244,833,866.27		247,799,745.77	2,965,879.50	99.92
Original Face:	212,434,920.010							

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Books Open

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Holdings - Futures Contracts

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

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / 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	
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023		
334.000	83,500,000.000	Local	82,493,825.00	82,659,258.41	98.795000	-165,433.41	-136,208.41	-29,225.00	
		Base	82,493,825.00		98.795000	-165,433.41	-136,208.41	-29,225.00	0.01
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023		
11.000	2,750,000.000	Local	2,721,675.00	2,724,798.10	98.970000	-3,123.10	-2,435.60	-687.50	
		Base	2,721,675.00		98.970000	-3,123.10	-2,435.60	-687.50	0.00
ADI1RRKB6	US ULTRA BOND CBT JUN21 XCBT 20210621						21 Jun 2021		
98.000	9,800,000.000	Local	17,759,437.50	18,790,939.15	181.218750	-1,031,501.65	-918,189.15	-113,312.50	
		Base	17,759,437.50		181.218750	-1,031,501.65	-918,189.15	-113,312.50	0.03
ADI1S2527	US 5YR NOTE (CBT) JUN21 XCBT 20210630						30 Jun 2021		
466.000	46,600,000.000	Local	57,503,672.11	58,119,303.90	123.398438	-615,631.79	-539,178.90	-76,452.89	
		Base	57,503,672.11		123.398438	-615,631.79	-539,178.90	-76,452.89	0.02
US DOLLAR Total									
909.000	142,650,000.000	Local	160,478,609.61	162,294,299.56		-1,815,689.95	-1,596,012.06	-219,677.89	
		Base				-1,815,689.95	-1,596,012.06	-219,677.89	0.06
FUTURES LONG Total									
909.000	142,650,000.000	Base				-1,815,689.95	-1,596,012.06	-219,677.89	0.06

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Holdings - Futures Contracts

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

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / 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	
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021		
-249.000	-62,250,000.000	Local	-62,085,037.50	-62,026,571.61	99.735000	-58,465.89	-58,465.89	0.00	
		Base	-62,085,037.50		99.735000	-58,465.89	-58,465.89	0.00	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021		
-87.000	-21,750,000.000	Local	-21,711,937.50	-21,642,704.80	99.825000	-69,232.70	-68,145.20	-1,087.50	
		Base	-21,711,937.50		99.825000	-69,232.70	-68,145.20	-1,087.50	0.00
ADI1S4BG5	US 2YR NOTE (CBT) JUN21 XCBT 20210630						30 Jun 2021		
-5.000	-1,000,000.000	Local	-1,103,632.81	-1,104,796.04	110.363281	1,163.23	928.85	234.38	
		Base	-1,103,632.81		110.363281	1,163.23	928.85	234.38	0.00
ADI1TNDV7	US 10YR NOTE (CBT)JUN21 XCBT 20210621						21 Jun 2021		
-18.000	-1,800,000.000	Local	-2,356,875.00	-2,390,664.18	130.937500	33,789.18	29,289.18	4,500.00	
		Base	-2,356,875.00		130.937500	33,789.18	29,289.18	4,500.00	0.00
ADI1TPTK9	US 10YR ULTRA FUT JUN21 XCBT 20210621						21 Jun 2021		
-27.000	-2,700,000.000	Local	-3,879,562.50	-4,040,507.89	143.687500	160,945.39	151,664.14	9,281.25	
		Base	-3,879,562.50		143.687500	160,945.39	151,664.14	9,281.25	0.00
ADI1TPTM5	US LONG BOND(CBT) JUN21 XCBT 20210621						21 Jun 2021		
-142.000	-14,200,000.000	Local	-21,952,312.50	-22,801,879.36	154.593750	849,566.86	787,441.86	62,125.00	
		Base	-21,952,312.50		154.593750	849,566.86	787,441.86	62,125.00	0.02
US DOLLAR Total									
-528.000	-103,700,000.000	Local	-113,089,357.81	-114,007,123.88		917,766.07	842,712.94	75,053.13	
		Base				917,766.07	842,712.94	75,053.13	0.02
FUTURES SHORT Total									
-528.000	-103,700,000.000	Base				917,766.07	842,712.94	75,053.13	0.02

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Books Open

Prepared by State Street

Holdings - Futures Contracts

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

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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											
		381.000	38,950,000.000	Base			-897,923.88		-753,299.12	-144,624.76	0.08

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Books Open

Base Currency: 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:	91.982700
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	0.010872	7,501.02	-1,416.22	0.00
ARGENTINE PESO Total									
		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		7,501.02	-1,416.22	0.00
AUSTRALIAN DOLLAR								Exchange Rate:	1.316569
AUD	AUSTRALIAN DOLLAR								
		731,489.950	Local	1.000000	731,489.95	1.000000	731,489.95	0.00	99.22
			Base	0.770733	563,783.13	0.759550	555,603.20	-8,179.93	0.03
AUSTRALIAN DOLLAR Total									
		731,489.950	Local		731,489.95		731,489.95	0.00	99.22
			Base		563,783.13		555,603.20	-8,179.93	0.03
BRAZILIAN REAL								Exchange Rate:	5.628650
BRL	BRAZILIAN REAL								
		1,728,303.480	Local	1.000000	1,728,303.48	1.000000	1,728,303.48	0.00	2.32
			Base	0.187309	323,726.54	0.177662	307,054.71	-16,671.83	0.02
BRAZILIAN REAL Total									
		1,728,303.480	Local		1,728,303.48		1,728,303.48	0.00	2.32
			Base		323,726.54		307,054.71	-16,671.83	0.02
EURO CURRENCY								Exchange Rate:	0.852733
INTERNATIONAL									
EUR	EURO CURRENCY								
		1,490,698.970	Local	1.000000	1,490,698.97	1.000000	1,490,698.97	0.00	16.02

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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
			Base	1.199067	1,787,448.13	1.172700	1,748,142.70	-39,305.43	0.10
INTERNATIONAL Total									
		1,490,698.970	Local		1,490,698.97		1,490,698.97	0.00	16.02
			Base		1,787,448.13		1,748,142.70	-39,305.43	0.10
EURO CURRENCY Total									
		1,490,698.970	Local		1,490,698.97		1,490,698.97	0.00	16.02
			Base		1,787,448.13		1,748,142.70	-39,305.43	0.10
INDONESIAN RUPIAH								Exchange Rate:	14,525.000000
IDR	INDONESIAN RUPIAH								
		3,351,206,546.000	Local	1.000000	3,351,206,546.00	1.000000	3,351,206,546.00	0.00	6.64
			Base	0.000071	238,120.79	0.000069	230,719.90	-7,400.89	0.01
INDONESIAN RUPIAH Total									
		3,351,206,546.000	Local		3,351,206,546.00		3,351,206,546.00	0.00	6.64
			Base		238,120.79		230,719.90	-7,400.89	0.01
JAPANESE YEN								Exchange Rate:	110.725000
JPY	JAPANESE YEN								
		52,203,765.000	Local	1.000000	52,203,765.00	1.000000	52,203,765.00	0.00	10.34
			Base	0.009225	481,571.02	0.009031	471,472.25	-10,098.77	0.03
JAPANESE YEN Total									
		52,203,765.000	Local		52,203,765.00		52,203,765.00	0.00	10.34
			Base		481,571.02		471,472.25	-10,098.77	0.03
MEXICAN PESO								Exchange Rate:	20.439500
MXN	MEXICAN PESO (NEW)								
		16,853,204.850	Local	1.000000	16,853,204.85	1.000000	16,853,204.85	0.00	2.71
			Base	0.049362	831,902.89	0.048925	824,540.96	-7,361.93	0.05
MEXICAN PESO Total									
		16,853,204.850	Local		16,853,204.85		16,853,204.85	0.00	2.71

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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		831,902.89		824,540.96	-7,361.93	0.05
POUND STERLING								Exchange Rate:	0.725374
GBP	POUND STERLING								
		1,078,602.380	Local	1.000000	1,078,602.38	1.000000	1,078,602.38	0.00	100.00
			Base	1.335349	1,440,310.10	1.378599	1,486,960.35	46,650.25	0.09
POUND STERLING Total									
		1,078,602.380	Local		1,078,602.38		1,078,602.38	0.00	100.00
			Base		1,440,310.10		1,486,960.35	46,650.25	0.09
RUSSIAN RUBLE								Exchange Rate:	75.610000
RUB	RUSSIAN RUBLE								
		12,448,570.750	Local	1.000000	12,448,570.75	1.000000	12,448,570.75	0.00	1.45
			Base	0.013449	167,418.09	0.013226	164,641.86	-2,776.23	0.01
RUSSIAN RUBLE Total									
		12,448,570.750	Local		12,448,570.75		12,448,570.75	0.00	1.45
			Base		167,418.09		164,641.86	-2,776.23	0.01
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		2,125,524.410	Local	1.000000	2,125,524.41	1.000000	2,125,524.41	0.00	0.13
			Base	1.000000	2,125,524.41	1.000000	2,125,524.41	0.00	0.13
US DOLLAR Total									
		2,125,524.410	Local		2,125,524.41		2,125,524.41	0.00	0.13
			Base		2,125,524.41		2,125,524.41	0.00	0.13
CASH Total									
		3,440,556,669.820	Base		7,968,722.34		7,922,161.36	-46,560.98	0.47
CASH EQUIVALENT									

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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
7839989D1	SSC GOVERNMENT MM GVMXX					0.035989	31 Dec 2030		
		Local	24,613,641.110	100.000000	24,613,641.11	100.000000	24,613,641.11	0.00	1.52
		Base		100.000000	24,613,641.11	100.000000	24,613,641.11	0.00	1.45
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		Local	6,210,000.000	99.991444	6,209,468.70	99.999125	6,209,945.66	476.96	0.38
		Base		99.991444	6,209,468.70	99.999125	6,209,945.66	476.96	0.37
912796F79	TREASURY BILL 05/21 0.00000					0.010000	04 May 2021		
		Local	6,680,000.000	99.991750	6,679,448.90	99.998854	6,679,923.45	474.55	0.41
		Base		99.991750	6,679,448.90	99.998854	6,679,923.45	474.55	0.39
US DOLLAR Total									
		Local	37,503,641.110		37,502,558.71		37,503,510.22	951.51	2.32
		Base			37,502,558.71		37,503,510.22	951.51	2.21
CASH EQUIVALENT Total									
		Base	37,503,641.110		37,502,558.71		37,503,510.22	951.51	2.21
FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.628650
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
		Local	8,773,000.000	99.331809	8,714,379.61	107.745626	9,452,523.77	738,144.16	12.67
		Base		28.382915	2,490,033.09	19.142357	1,679,358.95	-810,674.14	0.10
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
		Local	11,656,000.000	115.197197	13,427,385.24	107.513131	12,531,730.55	-895,654.69	16.79
		Base		23.470328	2,735,701.41	19.101051	2,226,418.51	-509,282.90	0.13
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10					10.000000	01 Jan 2025		
		Local	10,807,000.000	114.667468	12,392,113.32	107.876650	11,658,229.57	-733,883.75	15.62
		Base		22.331477	2,413,362.75	19.165635	2,071,230.15	-342,132.60	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
BRAZILIAN REAL Total									
		31,236,000.000	Local		34,533,878.17		33,642,483.89	-891,394.28	45.08
			Base		7,639,097.25		5,977,007.61	-1,662,089.64	0.35
EURO CURRENCY								Exchange Rate:	0.852733
ITALY									
ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3					2.300000	15 Oct 2021		
		7,600,000.000	Local	101.077415	7,681,883.51	101.460000	7,710,960.00	29,076.49	82.88
			Base	115.700672	8,793,251.10	118.982143	9,042,642.89	249,391.79	0.53
ITALY Total									
		7,600,000.000	Local		7,681,883.51		7,710,960.00	29,076.49	82.88
			Base		8,793,251.10		9,042,642.89	249,391.79	0.53
EURO CURRENCY Total									
		7,600,000.000	Local		7,681,883.51		7,710,960.00	29,076.49	82.88
			Base		8,793,251.10		9,042,642.89	249,391.79	0.53
INDONESIAN RUPIAH								Exchange Rate:	14,525.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
		41,010,000,000.000	Local	100.671531	41,285,394,925.42	103.866000	42,595,446,600.00	1,310,051,674.58	84.37
			Base	0.007080	2,903,396.39	0.007151	2,932,560.87	29,164.48	0.17
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5					7.500000	15 Jun 2035		
		4,450,000,000.000	Local	98.452615	4,381,141,370.87	101.953000	4,536,908,500.00	155,767,129.13	8.99
			Base	0.006964	309,890.40	0.007019	312,351.70	2,461.30	0.02
INDONESIAN RUPIAH Total									
		45,460,000,000.000	Local		45,666,536,296.29		47,132,355,100.00	1,465,818,803.71	93.36
			Base		3,213,286.79		3,244,912.57	31,625.78	0.19
MEXICAN PESO								Exchange Rate:	20.439500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
		150,126,300.000	Local	109.318179	164,115,337.24	100.937000	151,532,983.43	-12,582,353.81	24.37

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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	5.958483	8,945,249.69	4.938330	7,413,732.40	-1,531,517.29	0.44
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
		132,310,000.000	Local	102.936176	136,194,854.77	102.581000	135,724,921.10	-469,933.67	21.82
			Base	5.344811	7,071,718.92	5.018763	6,640,324.91	-431,394.01	0.39
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
		76,440,000.000	Local	112.232062	85,790,188.06	112.281250	85,827,787.50	37,599.44	13.80
			Base	5.614689	4,291,868.29	5.493346	4,199,113.85	-92,754.44	0.25
MEXICAN PESO Total									
		358,876,300.000	Local		386,100,380.07		373,085,692.03	-13,014,688.04	59.99
			Base		20,308,836.90		18,253,171.16	-2,055,665.74	1.08
RUSSIAN RUBLE								Exchange Rate:	75.610000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15					8.150000	03 Feb 2027		
		53,660,000.000	Local	99.693192	53,495,366.99	107.097991	57,468,781.97	3,973,414.98	6.71
			Base	1.571434	843,231.51	1.416453	760,068.54	-83,162.97	0.04
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.050000	19 Jan 2028		
		148,713,000.000	Local	94.370836	140,341,700.69	101.230000	150,542,169.90	10,200,469.21	17.59
			Base	1.502630	2,234,606.15	1.338844	1,991,035.18	-243,570.97	0.12
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7					7.000000	25 Jan 2023		
		19,200,000.000	Local	100.327634	19,262,905.80	102.370000	19,655,040.00	392,134.20	2.30
			Base	1.631829	313,311.08	1.353921	259,952.92	-53,358.16	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7					7.000000	16 Aug 2023		
		22,740,000.000	Local	100.320317	22,812,840.11	102.589000	23,328,738.60	515,898.49	2.73
			Base	1.620171	368,426.88	1.356818	308,540.39	-59,886.49	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25					7.250000	10 May 2034		
		4,910,000.000	Local	98.790452	4,850,611.17	101.870000	5,001,817.00	151,205.83	0.58
			Base	1.558994	76,546.61	1.347309	66,152.85	-10,393.76	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
		98,790,000.000	Local	101.267573	100,042,235.46	99.861000	98,652,681.90	-1,389,553.56	11.53
			Base	1.594543	1,575,249.01	1.320738	1,304,757.07	-270,491.94	0.08

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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
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65					7.650000	10 Apr 2030		
		Local	222,140,000.000	106.294372	236,122,316.88	104.850000	232,913,790.00	-3,208,526.88	27.21
		Base		1.602600	3,560,016.58	1.386721	3,080,462.77	-479,553.81	0.18
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7					7.700000	16 Mar 2039		
		Local	240,670,000.000	113.536318	273,247,856.82	106.298000	255,827,396.60	-17,420,460.22	29.89
		Base		1.676905	4,035,808.19	1.405872	3,383,512.72	-652,295.47	0.20
RUSSIAN RUBLE Total									
		Local	810,823,000.000		850,175,833.92		843,390,415.97	-6,785,417.95	98.55
		Base			13,007,196.01		11,154,482.44	-1,852,713.57	0.66
US DOLLAR								Exchange Rate: 1.000000	
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.750000	28 Jul 2025		
		Local	320,000.000	99.868453	319,579.05	111.885200	358,032.64	38,453.59	0.02
		Base		99.868453	319,579.05	111.885200	358,032.64	38,453.59	0.02
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
		Local	780,125.000	100.579929	784,649.17	99.625000	777,199.53	-7,449.64	0.05
		Base		100.579929	784,649.17	99.625000	777,199.53	-7,449.64	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	42,000.000	87.653738	36,814.57	109.067870	45,808.51	8,993.94	0.00
		Base		87.653738	36,814.57	109.067870	45,808.51	8,993.94	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
		Local	10,000.000	111.412100	11,141.21	110.502054	11,050.21	-91.00	0.00
		Base		111.412100	11,141.21	110.502054	11,050.21	-91.00	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		Local	530,000.000	100.185083	530,980.94	102.145767	541,372.57	10,391.63	0.03
		Base		100.185083	530,980.94	102.145767	541,372.57	10,391.63	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
		Local	680,000.000	99.952981	679,680.27	93.054435	632,770.16	-46,910.11	0.04
		Base		99.952981	679,680.27	93.054435	632,770.16	-46,910.11	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 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	980,000.000	99.884407	978,867.19	96.699009	947,650.29	-31,216.90	0.06
		Base		99.884407	978,867.19	96.699009	947,650.29	-31,216.90	0.06
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		Local	850,000.000	101.327598	861,284.58	95.033264	807,782.74	-53,501.84	0.05
		Base		101.327598	861,284.58	95.033264	807,782.74	-53,501.84	0.05
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
		Local	266,000.000	94.088959	250,276.63	91.317510	242,904.58	-7,372.05	0.01
		Base		94.088959	250,276.63	91.317510	242,904.58	-7,372.05	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
		Local	525,000.000	107.809236	565,998.49	112.192519	589,010.72	23,012.23	0.04
		Base		107.809236	565,998.49	112.192519	589,010.72	23,012.23	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	220,000.000	100.025732	220,056.61	123.618051	271,959.71	51,903.10	0.02
		Base		100.025732	220,056.61	123.618051	271,959.71	51,903.10	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
		Local	80,000.000	99.832988	79,866.39	103.707819	82,966.26	3,099.87	0.01
		Base		99.832988	79,866.39	103.707819	82,966.26	3,099.87	0.00
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	60,000.000	106.001317	63,600.79	107.701774	64,621.06	1,020.27	0.00
		Base		106.001317	63,600.79	107.701774	64,621.06	1,020.27	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
		Local	900,000.000	99.945664	899,510.98	102.890435	926,013.92	26,502.94	0.06
		Base		99.945664	899,510.98	102.890435	926,013.92	26,502.94	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	830,000.000	103.907492	862,432.18	106.471492	883,713.38	21,281.20	0.05
		Base		103.907492	862,432.18	106.471492	883,713.38	21,281.20	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	2,130,000.000	105.876144	2,255,161.87	106.307378	2,264,347.15	9,185.28	0.14
		Base		105.876144	2,255,161.87	106.307378	2,264,347.15	9,185.28	0.13
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		

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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
		780,000.000	Local	99.969882	779,765.08	105.582842	823,546.17	43,781.09	0.05
			Base	99.969882	779,765.08	105.582842	823,546.17	43,781.09	0.05
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		650,000.000	Local	120.757674	784,924.88	112.661507	732,299.80	-52,625.08	0.05
			Base	120.757674	784,924.88	112.661507	732,299.80	-52,625.08	0.04
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		270,000.000	Local	106.676730	288,027.17	109.361374	295,275.71	7,248.54	0.02
			Base	106.676730	288,027.17	109.361374	295,275.71	7,248.54	0.02
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
		170,000.000	Local	99.054318	168,392.34	99.850000	169,745.00	1,352.66	0.01
			Base	99.054318	168,392.34	99.850000	169,745.00	1,352.66	0.01
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023		
		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
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		80,000.000	Local	100.171400	80,137.12	108.926690	87,141.35	7,004.23	0.01
			Base	100.171400	80,137.12	108.926690	87,141.35	7,004.23	0.01
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
		440,000.000	Local	99.426023	437,474.50	104.178313	458,384.58	20,910.08	0.03
			Base	99.426023	437,474.50	104.178313	458,384.58	20,910.08	0.03
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
		90,000.000	Local	99.981322	89,983.19	104.306755	93,876.08	3,892.89	0.01
			Base	99.981322	89,983.19	104.306755	93,876.08	3,892.89	0.01
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		200,000.000	Local	99.120405	198,240.81	105.588665	211,177.33	12,936.52	0.01
			Base	99.120405	198,240.81	105.588665	211,177.33	12,936.52	0.01
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
		1,043,826.280	Local	99.842900	1,042,186.43	99.662500	1,040,303.37	-1,883.06	0.06
			Base	99.842900	1,042,186.43	99.662500	1,040,303.37	-1,883.06	0.06
01F012445	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	19 Apr 2036		

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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
		7,300,000.000	Local	100.866171	7,363,230.49	100.421875	7,330,796.88	-32,433.61	0.45
	Original Face:	7,300,000.000	Base	100.866171	7,363,230.49	100.421875	7,330,796.88	-32,433.61	0.43
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Apr 2051		
		18,700,000.000	Local	101.103645	18,906,381.69	99.705078	18,644,849.59	-261,532.10	1.15
	Original Face:	18,700,000.000	Base	101.103645	18,906,381.69	99.705078	18,644,849.59	-261,532.10	1.10
01F022642	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Apr 2051		
		2,400,000.000	Local	104.190050	2,500,561.21	102.544922	2,461,078.13	-39,483.08	0.15
	Original Face:	2,400,000.000	Base	104.190050	2,500,561.21	102.544922	2,461,078.13	-39,483.08	0.15
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Apr 2051		
		800,000.000	Local	104.195313	833,562.50	104.158203	833,265.62	-296.88	0.05
	Original Face:	800,000.000	Base	104.195313	833,562.50	104.158203	833,265.62	-296.88	0.05
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
		170,000.000	Local	99.742894	169,562.92	91.849433	156,144.04	-13,418.88	0.01
			Base	99.742894	169,562.92	91.849433	156,144.04	-13,418.88	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		550,000.000	Local	96.631275	531,472.01	82.168513	451,926.82	-79,545.19	0.03
			Base	96.631275	531,472.01	82.168513	451,926.82	-79,545.19	0.03
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		80,000.000	Local	99.913700	79,930.96	98.285790	78,628.63	-1,302.33	0.00
			Base	99.913700	79,930.96	98.285790	78,628.63	-1,302.33	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		140,000.000	Local	99.690693	139,566.97	95.694154	133,971.82	-5,595.15	0.01
			Base	99.690693	139,566.97	95.694154	133,971.82	-5,595.15	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
		240,000.000	Local	100.036042	240,086.50	100.364214	240,874.11	787.61	0.01
			Base	100.036042	240,086.50	100.364214	240,874.11	787.61	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		140,000.000	Local	83.937171	117,512.04	96.756968	135,459.76	17,947.72	0.01
			Base	83.937171	117,512.04	96.756968	135,459.76	17,947.72	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		

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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
		384,000.000	Local	100.489776	385,880.74	112.725608	432,866.33	46,985.59	0.03
			Base	100.489776	385,880.74	112.725608	432,866.33	46,985.59	0.03
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
		137,000.000	Local	109.558175	150,094.70	115.062214	157,635.23	7,540.53	0.01
			Base	109.558175	150,094.70	115.062214	157,635.23	7,540.53	0.01
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		200,000.000	Local	99.865565	199,731.13	121.928798	243,857.60	44,126.47	0.02
			Base	99.865565	199,731.13	121.928798	243,857.60	44,126.47	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		930,000.000	Local	126.138855	1,173,091.35	124.370150	1,156,642.40	-16,448.95	0.07
			Base	126.138855	1,173,091.35	124.370150	1,156,642.40	-16,448.95	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		44,000.000	Local	101.031568	44,453.89	121.466855	53,445.42	8,991.53	0.00
			Base	101.031568	44,453.89	121.466855	53,445.42	8,991.53	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		80,000.000	Local	99.965238	79,972.19	103.625383	82,900.31	2,928.12	0.01
			Base	99.965238	79,972.19	103.625383	82,900.31	2,928.12	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
		750,000.000	Local	96.369676	722,772.57	95.028127	712,710.95	-10,061.62	0.04
			Base	96.369676	722,772.57	95.028127	712,710.95	-10,061.62	0.04
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		440,000.000	Local	99.879173	439,468.36	109.357944	481,174.95	41,706.59	0.03
			Base	99.879173	439,468.36	109.357944	481,174.95	41,706.59	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		110,000.000	Local	99.782982	109,761.28	113.951227	125,346.35	15,585.07	0.01
			Base	99.782982	109,761.28	113.951227	125,346.35	15,585.07	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		400,000.000	Local	122.980843	491,923.37	115.882035	463,528.14	-28,395.23	0.03
			Base	122.980843	491,923.37	115.882035	463,528.14	-28,395.23	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		

& 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	70,000.000	140.163229	98,114.26	119.223748	83,456.62	-14,657.64	0.01
		Base		140.163229	98,114.26	119.223748	83,456.62	-14,657.64	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
		Local	350,000.000	99.967343	349,885.70	99.560697	348,462.44	-1,423.26	0.02
		Base		99.967343	349,885.70	99.560697	348,462.44	-1,423.26	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	450,000.000	100.004802	450,021.61	97.912805	440,607.62	-9,413.99	0.03
		Base		100.004802	450,021.61	97.912805	440,607.62	-9,413.99	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	410,000.000	99.897561	409,580.00	95.272846	390,618.67	-18,961.33	0.02
		Base		99.897561	409,580.00	95.272846	390,618.67	-18,961.33	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	850,000.000	101.271506	860,807.80	89.090724	757,271.15	-103,536.65	0.05
		Base		101.271506	860,807.80	89.090724	757,271.15	-103,536.65	0.04
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						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
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					0.677630	25 Jun 2045		
		Local	435,580.760	96.454164	420,135.78	99.724890	434,382.43	14,246.65	0.03
Original Face:		Base	13,440,000.000	96.454164	420,135.78	99.724890	434,382.43	14,246.65	0.03
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
		Local	220,000.000	99.964682	219,922.30	109.150848	240,131.87	20,209.57	0.01
		Base		99.964682	219,922.30	109.150848	240,131.87	20,209.57	0.01
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
		Local	170,000.000	100.408100	170,693.77	104.881919	178,299.26	7,605.49	0.01
		Base		100.408100	170,693.77	104.881919	178,299.26	7,605.49	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
		Local	10,000.000	99.941200	9,994.12	107.944249	10,794.42	800.30	0.00
		Base		99.941200	9,994.12	107.944249	10,794.42	800.30	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		

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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	69,000.000	103.279014	71,262.52	120.907060	83,425.87	12,163.35	0.01
		Base		103.279014	71,262.52	120.907060	83,425.87	12,163.35	0.00
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	200,000.000	100.443275	200,886.55	114.600701	229,201.40	28,314.85	0.01
		Base		100.443275	200,886.55	114.600701	229,201.40	28,314.85	0.01
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
		Local	280,000.000	100.521271	281,459.56	108.148192	302,814.94	21,355.38	0.02
		Base		100.521271	281,459.56	108.148192	302,814.94	21,355.38	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
		Local	250,000.000	95.309564	238,273.91	110.152168	275,380.42	37,106.51	0.02
		Base		95.309564	238,273.91	110.152168	275,380.42	37,106.51	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
		Local	730,000.000	96.054868	701,200.54	109.903895	802,298.43	101,097.89	0.05
		Base		96.054868	701,200.54	109.903895	802,298.43	101,097.89	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	210,000.000	95.740814	201,055.71	118.442080	248,728.37	47,672.66	0.02
		Base		95.740814	201,055.71	118.442080	248,728.37	47,672.66	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
		Local	770,000.000	99.629665	767,148.42	111.387899	857,686.82	90,538.40	0.05
		Base		99.629665	767,148.42	111.387899	857,686.82	90,538.40	0.05
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	1,560,000.000	112.058295	1,748,109.40	116.787544	1,821,885.69	73,776.29	0.11
		Base		112.058295	1,748,109.40	116.787544	1,821,885.69	73,776.29	0.11
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	330,000.000	99.938994	329,798.68	112.801184	372,243.91	42,445.23	0.02
		Base		99.938994	329,798.68	112.801184	372,243.91	42,445.23	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	760,000.000	107.571705	817,544.96	113.142473	859,882.79	42,337.83	0.05
		Base		107.571705	817,544.96	113.142473	859,882.79	42,337.83	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 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
		Local	110,000.000	99.807427	109,788.17	108.054350	118,859.79	9,071.62	0.01
		Base		99.807427	109,788.17	108.054350	118,859.79	9,071.62	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	220,000.000	97.853364	215,277.40	110.243627	242,535.98	27,258.58	0.01
		Base		97.853364	215,277.40	110.243627	242,535.98	27,258.58	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	80,000.000	99.981850	79,985.48	108.138247	86,510.60	6,525.12	0.01
		Base		99.981850	79,985.48	108.138247	86,510.60	6,525.12	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
		Local	220,000.000	99.983186	219,963.01	103.907135	228,595.70	8,632.69	0.01
		Base		99.983186	219,963.01	103.907135	228,595.70	8,632.69	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
		Local	410,000.000	101.003449	414,114.14	97.750000	400,775.00	-13,339.14	0.02
		Base		101.003449	414,114.14	97.750000	400,775.00	-13,339.14	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
		Local	144,000.000	100.003236	144,004.66	100.875000	145,260.00	1,255.34	0.01
		Base		100.003236	144,004.66	100.875000	145,260.00	1,255.34	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	60,000.000	48.552983	29,131.79	92.750000	55,650.00	26,518.21	0.00
		Base		48.552983	29,131.79	92.750000	55,650.00	26,518.21	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	330,000.000	91.550215	302,115.71	89.276000	294,610.80	-7,504.91	0.02
		Base		91.550215	302,115.71	89.276000	294,610.80	-7,504.91	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
		Local	50,000.000	104.397100	52,198.55	99.700000	49,850.00	-2,348.55	0.00
		Base		104.397100	52,198.55	99.700000	49,850.00	-2,348.55	0.00
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
		Local	150,000.000	101.061933	151,592.90	97.405000	146,107.50	-5,485.40	0.01
		Base		101.061933	151,592.90	97.405000	146,107.50	-5,485.40	0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN						23 Sep 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	925,830.990	100.113611	926,882.84	99.428600	920,540.79	-6,342.05	0.06
		Base		100.113611	926,882.84	99.428600	920,540.79	-6,342.05	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
		Local	570,000.000	99.514502	567,232.66	105.300468	600,212.67	32,980.01	0.04
		Base		99.514502	567,232.66	105.300468	600,212.67	32,980.01	0.04
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000.000	99.556700	9,955.67	100.322255	10,032.23	76.56	0.00
		Base		99.556700	9,955.67	100.322255	10,032.23	76.56	0.00
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	690,000.000	100.308667	692,129.80	100.613568	694,233.62	2,103.82	0.04
		Base		100.308667	692,129.80	100.613568	694,233.62	2,103.82	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
		Local	2,746,200.000	102.214974	2,807,027.62	102.690000	2,820,072.78	13,045.16	0.17
	Original Face:	Base	2,760,000.000	102.214974	2,807,027.62	102.690000	2,820,072.78	13,045.16	0.17
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
		Local	247,468.360	97.336047	240,875.92	99.839300	247,070.68	6,194.76	0.02
		Base		97.336047	240,875.92	99.839300	247,070.68	6,194.76	0.01
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
		Local	440,000.000	101.951714	448,587.54	104.016000	457,670.40	9,082.86	0.03
		Base		101.951714	448,587.54	104.016000	457,670.40	9,082.86	0.03
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4						15 Jan 2027		
		Local	143,550.000	100.543615	144,330.36	98.208300	140,978.01	-3,352.35	0.01
		Base		100.543615	144,330.36	98.208300	140,978.01	-3,352.35	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
		Local	100,000.000	80.654050	80,654.05	136.167675	136,167.68	55,513.63	0.01
		Base		80.654050	80,654.05	136.167675	136,167.68	55,513.63	0.01
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
		Local	170,000.000	100.546047	170,928.28	110.870305	188,479.52	17,551.24	0.01
		Base		100.546047	170,928.28	110.870305	188,479.52	17,551.24	0.01
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		

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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	570,000.000	101.873596	580,679.50	105.336992	600,420.85	19,741.35	0.04
		Base		101.873596	580,679.50	105.336992	600,420.85	19,741.35	0.04
040104FM8	ARGENT SECURITIES INC. ARSI 2004 W2 M1					0.948630	25 Apr 2034		
		Local	866,120.340	97.218268	842,027.19	98.705890	854,911.79	12,884.60	0.05
Original Face:		Base	3,580,000.000	97.218268	842,027.19	98.705890	854,911.79	12,884.60	0.05
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	830,904.000	54.006534	448,742.45	33.475000	278,145.11	-170,597.34	0.02
Original Face:		Base	830,904.000	54.006534	448,742.45	33.475000	278,145.11	-170,597.34	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
		Local	672,594.000	48.121956	323,665.39	29.851000	200,776.03	-122,889.36	0.01
Original Face:		Base	672,594.000	48.121956	323,665.39	29.851000	200,776.03	-122,889.36	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					0.125000	09 Jul 2041		
		Local	860,000.000	46.476728	399,699.86	34.474000	296,476.40	-103,223.46	0.02
Original Face:		Base	860,000.000	46.476728	399,699.86	34.474000	296,476.40	-103,223.46	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	92,634.000	57.170564	52,959.38	35.968000	33,318.60	-19,640.78	0.00
Original Face:		Base	92,634.000	57.170564	52,959.38	35.968000	33,318.60	-19,640.78	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
		Local	1,223,850.000	100.260324	1,227,035.98	99.714300	1,220,353.46	-6,682.52	0.08
		Base		100.260324	1,227,035.98	99.714300	1,220,353.46	-6,682.52	0.07
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
		Local	227,550.070	96.342365	219,227.12	99.671900	226,803.48	7,576.36	0.01
		Base		96.342365	219,227.12	99.671900	226,803.48	7,576.36	0.01
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
		Local	323,079.300	99.910164	322,789.06	99.562500	321,665.83	-1,123.23	0.02
		Base		99.910164	322,789.06	99.562500	321,665.83	-1,123.23	0.02
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
		Local	611,507.640	99.761586	610,049.72	99.291700	607,176.33	-2,873.39	0.04
		Base		99.761586	610,049.72	99.291700	607,176.33	-2,873.39	0.04
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 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	310,000.000	99.009594	306,929.74	99.208300	307,545.73	615.99	0.02
		Base		99.009594	306,929.74	99.208300	307,545.73	615.99	0.02
04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026		
		Local	798,129.230	99.764008	796,245.71	100.083300	798,794.07	2,548.36	0.05
		Base		99.764008	796,245.71	100.083300	798,794.07	2,548.36	0.05
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
		Local	58,650.000	99.281159	58,228.40	99.833300	58,552.23	323.83	0.00
		Base		99.281159	58,228.40	99.833300	58,552.23	323.83	0.00
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 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
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		
		Local	1,840,000.000	99.957251	1,839,213.42	102.003440	1,876,863.30	37,649.88	0.12
Original Face:		Base	1,840,000.000	99.957251	1,839,213.42	102.003440	1,876,863.30	37,649.88	0.11
05400KAG5	AVOLON TLB BORROWER 1 US LLC 2020 TERM LOAN B5						01 Dec 2027		
		Local	239,400.000	99.257185	237,621.70	99.888900	239,134.03	1,512.33	0.01
		Base		99.257185	237,621.70	99.888900	239,134.03	1,512.33	0.01
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR					4.000000	29 Sep 2049		
		Local	50,000.000	83.053900	41,526.95	98.250000	49,125.00	7,598.05	0.00
		Base		83.053900	41,526.95	98.250000	49,125.00	7,598.05	0.00
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	580,000.000	105.222566	610,290.88	106.266084	616,343.29	6,052.41	0.04
		Base		105.222566	610,290.88	106.266084	616,343.29	6,052.41	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
		Local	1,040,000.000	100.593237	1,046,169.66	100.423095	1,044,400.19	-1,769.47	0.06
		Base		100.593237	1,046,169.66	100.423095	1,044,400.19	-1,769.47	0.06
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
		Local	30,000.000	100.063233	30,018.97	102.291957	30,687.59	668.62	0.00
		Base		100.063233	30,018.97	102.291957	30,687.59	668.62	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 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	210,000.000	102.440067	215,124.14	129.012418	270,926.08	55,801.94	0.02
		Base		102.440067	215,124.14	129.012418	270,926.08	55,801.94	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
		Local	887,315.160	100.381974	890,704.47	98.575000	874,670.92	-16,033.55	0.05
		Base		100.381974	890,704.47	98.575000	874,670.92	-16,033.55	0.05
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
		Local	30,000.000	99.395333	29,818.60	100.568810	30,170.64	352.04	0.00
		Base		99.395333	29,818.60	100.568810	30,170.64	352.04	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
		Local	70,000.000	99.832271	69,882.59	109.173550	76,421.49	6,538.90	0.00
		Base		99.832271	69,882.59	109.173550	76,421.49	6,538.90	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
		Local	400,000.000	100.302780	401,211.12	108.982877	435,931.51	34,720.39	0.03
		Base		100.302780	401,211.12	108.982877	435,931.51	34,720.39	0.03
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
		Local	250,000.000	98.707856	246,769.64	111.940169	279,850.42	33,080.78	0.02
		Base		98.707856	246,769.64	111.940169	279,850.42	33,080.78	0.02
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
		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
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
		Local	200,000.000	99.978500	199,957.00	106.140553	212,281.11	12,324.11	0.01
		Base		99.978500	199,957.00	106.140553	212,281.11	12,324.11	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					1.344380	12 Apr 2023		
		Local	200,000.000	100.000000	200,000.00	101.406307	202,812.61	2,812.61	0.01
		Base		100.000000	200,000.00	101.406307	202,812.61	2,812.61	0.01
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
		Local	800,000.000	100.798649	806,389.19	104.443300	835,546.40	29,157.21	0.05
		Base		100.798649	806,389.19	104.443300	835,546.40	29,157.21	0.05
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		

& 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	2,527,032.910	100.000000	2,527,032.91	100.197850	2,532,032.64	4,999.73	0.16
	Original Face:	Base	2,980,000.000	100.000000	2,527,032.91	100.197850	2,532,032.64	4,999.73	0.15
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
		Local	260,000.000	99.899192	259,737.90	105.053239	273,138.42	13,400.52	0.02
		Base		99.899192	259,737.90	105.053239	273,138.42	13,400.52	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		Local	510,000.000	106.062725	540,919.90	122.742895	625,988.76	85,068.86	0.04
		Base		106.062725	540,919.90	122.742895	625,988.76	85,068.86	0.04
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
		Local	290,000.000	99.902434	289,717.06	109.273929	316,894.39	27,177.33	0.02
		Base		99.902434	289,717.06	109.273929	316,894.39	27,177.33	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
		Local	2,090,000.000	102.368218	2,139,495.76	110.262060	2,304,477.05	164,981.29	0.14
		Base		102.368218	2,139,495.76	110.262060	2,304,477.05	164,981.29	0.14
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		Local	50,000.000	108.959660	54,479.83	112.043785	56,021.89	1,542.06	0.00
		Base		108.959660	54,479.83	112.043785	56,021.89	1,542.06	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
		Local	520,000.000	102.507240	533,037.65	112.320653	584,067.40	51,029.75	0.04
		Base		102.507240	533,037.65	112.320653	584,067.40	51,029.75	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
		Local	690,000.000	99.992526	689,948.43	108.470589	748,447.06	58,498.63	0.05
		Base		99.992526	689,948.43	108.470589	748,447.06	58,498.63	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	17,000.000	99.996941	16,999.48	104.001075	17,680.18	680.70	0.00
		Base		99.996941	16,999.48	104.001075	17,680.18	680.70	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		Local	682,000.000	99.595962	679,244.46	107.195529	731,073.51	51,829.05	0.05
		Base		99.595962	679,244.46	107.195529	731,073.51	51,829.05	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		

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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
		300,000.000	Local	100.000000	300,000.00	105.509531	316,528.59	16,528.59	0.02
			Base	100.000000	300,000.00	105.509531	316,528.59	16,528.59	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
		250,000.000	Local	98.466568	246,166.42	110.126719	275,316.80	29,150.38	0.02
			Base	98.466568	246,166.42	110.126719	275,316.80	29,150.38	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		1,080,000.000	Local	109.499529	1,182,594.91	110.481746	1,193,202.86	10,607.95	0.07
			Base	109.499529	1,182,594.91	110.481746	1,193,202.86	10,607.95	0.07
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		140,000.000	Local	100.000000	140,000.00	114.683554	160,556.98	20,556.98	0.01
			Base	100.000000	140,000.00	114.683554	160,556.98	20,556.98	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		1,610,000.000	Local	110.234060	1,774,768.36	111.449152	1,794,331.35	19,562.99	0.11
			Base	110.234060	1,774,768.36	111.449152	1,794,331.35	19,562.99	0.11
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		1,790,000.000	Local	103.515818	1,852,933.14	99.668305	1,784,062.66	-68,870.48	0.11
			Base	103.515818	1,852,933.14	99.668305	1,784,062.66	-68,870.48	0.11
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		350,000.000	Local	100.000000	350,000.00	99.655676	348,794.87	-1,205.13	0.02
			Base	100.000000	350,000.00	99.655676	348,794.87	-1,205.13	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
		300,000.000	Local	99.760963	299,282.89	108.025531	324,076.59	24,793.70	0.02
			Base	99.760963	299,282.89	108.025531	324,076.59	24,793.70	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		560,000.000	Local	99.937554	559,650.30	102.400115	573,440.64	13,790.34	0.04
			Base	99.937554	559,650.30	102.400115	573,440.64	13,790.34	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
		70,000.000	Local	94.075871	65,853.11	109.783066	76,848.15	10,995.04	0.00
			Base	94.075871	65,853.11	109.783066	76,848.15	10,995.04	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 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	170,000.000	99.968894	169,947.12	101.873347	173,184.69	3,237.57	0.01
		Base		99.968894	169,947.12	101.873347	173,184.69	3,237.57	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	310,000.000	99.812758	309,419.55	100.090449	310,280.39	860.84	0.02
		Base		99.812758	309,419.55	100.090449	310,280.39	860.84	0.02
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
		Local	1,060,000.000	97.484475	1,033,335.44	108.686520	1,152,077.11	118,741.67	0.07
	Original Face:	Base	1,060,000.000	97.484475	1,033,335.44	108.686520	1,152,077.11	118,741.67	0.07
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
		Local	200,000.000	99.622135	199,244.27	114.921709	229,843.42	30,599.15	0.01
		Base		99.622135	199,244.27	114.921709	229,843.42	30,599.15	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	2,240,000.000	111.085469	2,488,314.51	113.190439	2,535,465.83	47,151.32	0.16
		Base		111.085469	2,488,314.51	113.190439	2,535,465.83	47,151.32	0.15
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
		Local	230,000.000	99.954030	229,894.27	101.379930	233,173.84	3,279.57	0.01
		Base		99.954030	229,894.27	101.379930	233,173.84	3,279.57	0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
		Local	10,000.000	104.582300	10,458.23	123.501878	12,350.19	1,891.96	0.00
		Base		104.582300	10,458.23	123.501878	12,350.19	1,891.96	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
		Local	170,000.000	101.648612	172,802.64	128.237232	218,003.29	45,200.65	0.01
		Base		101.648612	172,802.64	128.237232	218,003.29	45,200.65	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		Local	200,000.000	134.564075	269,128.15	130.846411	261,692.82	-7,435.33	0.02
		Base		134.564075	269,128.15	130.846411	261,692.82	-7,435.33	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25					7.250000	30 May 2029		
		Local	150,000.000	109.580900	164,371.35	111.625000	167,437.50	3,066.15	0.01
		Base		109.580900	164,371.35	111.625000	167,437.50	3,066.15	0.01
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5					5.000000	30 Jan 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	430,000.000	100.475244	432,043.55	101.920000	438,256.00	6,212.45	0.03
		Base		100.475244	432,043.55	101.920000	438,256.00	6,212.45	0.03
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25					5.250000	30 Jan 2030		
		Local	1,470,000.000	101.886815	1,497,736.18	100.401000	1,475,894.70	-21,841.48	0.09
		Base		101.886815	1,497,736.18	100.401000	1,475,894.70	-21,841.48	0.09
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25					6.250000	15 Feb 2029		
		Local	460,000.000	102.107433	469,694.19	106.125000	488,175.00	18,480.81	0.03
		Base		102.107433	469,694.19	106.125000	488,175.00	18,480.81	0.03
071734AL1	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/31 5.25					5.250000	15 Feb 2031		
		Local	170,000.000	101.464547	172,489.73	99.522000	169,187.40	-3,302.33	0.01
		Base		101.464547	172,489.73	99.522000	169,187.40	-3,302.33	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	81,000.000	101.806235	82,463.05	109.234678	88,480.09	6,017.04	0.01
		Base		101.806235	82,463.05	109.234678	88,480.09	6,017.04	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	79,000.000	100.435810	79,344.29	118.843746	93,886.56	14,542.27	0.01
		Base		100.435810	79,344.29	118.843746	93,886.56	14,542.27	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
		Local	600,000.000	103.639233	621,835.40	107.381789	644,290.73	22,455.33	0.04
		Base		103.639233	621,835.40	107.381789	644,290.73	22,455.33	0.04
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		Local	450,000.000	106.899102	481,045.96	115.426850	519,420.83	38,374.87	0.03
		Base		106.899102	481,045.96	115.426850	519,420.83	38,374.87	0.03
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z						01 Jul 2026		
		Local	468,825.000	100.248602	469,990.51	99.031200	464,283.02	-5,707.49	0.03
		Base		100.248602	469,990.51	99.031200	464,283.02	-5,707.49	0.03
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
		Local	227,125.000	99.298664	225,532.09	99.563000	226,132.46	600.37	0.01
		Base		99.298664	225,532.09	99.563000	226,132.46	600.37	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		

& 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	240,000.000	95.530113	229,272.27	108.933000	261,439.20	32,166.93	0.02
		Base		95.530113	229,272.27	108.933000	261,439.20	32,166.93	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
		Local	670,000.000	99.601027	667,326.88	113.702409	761,806.14	94,479.26	0.05
		Base		99.601027	667,326.88	113.702409	761,806.14	94,479.26	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
		Local	680,000.000	100.000000	680,000.00	109.690129	745,892.88	65,892.88	0.05
		Base		100.000000	680,000.00	109.690129	745,892.88	65,892.88	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
		Local	840,000.000	110.936552	931,867.04	118.091295	991,966.88	60,099.84	0.06
		Base		110.936552	931,867.04	118.091295	991,966.88	60,099.84	0.06
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
		Local	600,000.000	107.807623	646,845.74	102.689512	616,137.07	-30,708.67	0.04
		Base		107.807623	646,845.74	102.689512	616,137.07	-30,708.67	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	102.516569	399,814.62	9,814.62	0.02
		Base		100.000000	390,000.00	102.516569	399,814.62	9,814.62	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
		Local	0.000	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
		Base		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		Local	80,000.000	97.410650	77,928.52	101.144962	80,915.97	2,987.45	0.00
		Base		97.410650	77,928.52	101.144962	80,915.97	2,987.45	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
		Local	80,000.000	89.301975	71,441.58	96.496091	77,196.87	5,755.29	0.00
		Base		89.301975	71,441.58	96.496091	77,196.87	5,755.29	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
		Local	260,000.000	98.983262	257,356.48	101.210127	263,146.33	5,789.85	0.02
		Base		98.983262	257,356.48	101.210127	263,146.33	5,789.85	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 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
		50,000.000	Local	99.949400	49,974.70	104.604013	52,302.01	2,327.31	0.00
			Base	99.949400	49,974.70	104.604013	52,302.01	2,327.31	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		70,000.000	Local	99.785300	69,849.71	101.536827	71,075.78	1,226.07	0.00
			Base	99.785300	69,849.71	101.536827	71,075.78	1,226.07	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		860,000.000	Local	98.283794	845,240.63	95.944275	825,120.77	-20,119.86	0.05
			Base	98.283794	845,240.63	95.944275	825,120.77	-20,119.86	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		180,000.000	Local	96.102017	172,983.63	96.043942	172,879.10	-104.53	0.01
			Base	96.102017	172,983.63	96.043942	172,879.10	-104.53	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
		960,000.000	Local	100.000000	960,000.00	111.305421	1,068,532.04	108,532.04	0.07
			Base	100.000000	960,000.00	111.305421	1,068,532.04	108,532.04	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		390,000.000	Local	100.000000	390,000.00	122.113745	476,243.61	86,243.61	0.03
			Base	100.000000	390,000.00	122.113745	476,243.61	86,243.61	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		880,000.000	Local	100.000000	880,000.00	126.100745	1,109,686.56	229,686.56	0.07
			Base	100.000000	880,000.00	126.100745	1,109,686.56	229,686.56	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		280,000.000	Local	100.000000	280,000.00	127.921797	358,181.03	78,181.03	0.02
			Base	100.000000	280,000.00	127.921797	358,181.03	78,181.03	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		1,260,000.000	Local	107.253038	1,351,388.28	115.012961	1,449,163.31	97,775.03	0.09
			Base	107.253038	1,351,388.28	115.012961	1,449,163.31	97,775.03	0.09
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
		780,000.000	Local	100.000000	780,000.00	100.176015	781,372.92	1,372.92	0.05
			Base	100.000000	780,000.00	100.176015	781,372.92	1,372.92	0.05
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 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	1,440,000.000	99.602382	1,434,274.30	99.647969	1,434,930.75	656.45	0.09
		Base		99.602382	1,434,274.30	99.647969	1,434,930.75	656.45	0.08
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
		Local	60,000.000	102.514883	61,508.93	108.472630	65,083.58	3,574.65	0.00
		Base		102.514883	61,508.93	108.472630	65,083.58	3,574.65	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245					3.245000	06 May 2022		
		Local	10,000.000	99.671800	9,967.18	103.197299	10,319.73	352.55	0.00
		Base		99.671800	9,967.18	103.197299	10,319.73	352.55	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
		Local	60,000.000	99.164017	59,498.41	106.576127	63,945.68	4,447.27	0.00
		Base		99.164017	59,498.41	106.576127	63,945.68	4,447.27	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
		Local	130,000.000	97.295000	126,483.50	109.615978	142,500.77	16,017.27	0.01
		Base		97.295000	126,483.50	109.615978	142,500.77	16,017.27	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	360,000.000	100.004211	360,015.16	108.677363	391,238.51	31,223.35	0.02
		Base		100.004211	360,015.16	108.677363	391,238.51	31,223.35	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	1,120,000.000	100.002698	1,120,030.22	90.939914	1,018,527.04	-101,503.18	0.06
		Base		100.002698	1,120,030.22	90.939914	1,018,527.04	-101,503.18	0.06
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
		Local	30,000.000	100.559667	30,167.90	105.030911	31,509.27	1,341.37	0.00
		Base		100.559667	30,167.90	105.030911	31,509.27	1,341.37	0.00
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	109.514612	219,029.22	19,029.22	0.01
		Base		100.000000	200,000.00	109.514612	219,029.22	19,029.22	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
		Local	460,000.000	93.628420	430,690.73	103.651000	476,794.60	46,103.87	0.03
		Base		93.628420	430,690.73	103.651000	476,794.60	46,103.87	0.03
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		

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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
		2,430,000.000	Local	99.237355	2,411,467.72	94.661000	2,300,262.30	-111,205.42	0.14
			Base	99.237355	2,411,467.72	94.661000	2,300,262.30	-111,205.42	0.14
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
		720,000.000	Local	84.571735	608,916.49	101.476000	730,627.20	121,710.71	0.05
			Base	84.571735	608,916.49	101.476000	730,627.20	121,710.71	0.04
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
		320,000.000	Local	94.272466	301,671.89	105.602000	337,926.40	36,254.51	0.02
			Base	94.272466	301,671.89	105.602000	337,926.40	36,254.51	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
		214,500.000	Local	99.833608	214,143.09	99.375000	213,159.38	-983.71	0.01
			Base	99.833608	214,143.09	99.375000	213,159.38	-983.71	0.01
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		220,000.000	Local	99.896791	219,772.94	102.594225	225,707.30	5,934.36	0.01
			Base	99.896791	219,772.94	102.594225	225,707.30	5,934.36	0.01
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		428,000.000	Local	101.779460	435,616.09	106.912359	457,584.90	21,968.81	0.03
			Base	101.779460	435,616.09	106.912359	457,584.90	21,968.81	0.03
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
		710,000.000	Local	102.448211	727,382.30	108.730895	771,989.35	44,607.05	0.05
			Base	102.448211	727,382.30	108.730895	771,989.35	44,607.05	0.05
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		510,000.000	Local	108.888798	555,332.87	109.186484	556,851.07	1,518.20	0.03
			Base	108.888798	555,332.87	109.186484	556,851.07	1,518.20	0.03
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
		150,000.000	Local	100.091187	150,136.78	100.741190	151,111.79	975.01	0.01
			Base	100.091187	150,136.78	100.741190	151,111.79	975.01	0.01
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
		118,000.000	Local	106.760339	125,977.20	111.037523	131,024.28	5,047.08	0.01
			Base	106.760339	125,977.20	111.037523	131,024.28	5,047.08	0.01
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		

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		Local	380,000.000	144.391013	548,685.85	128.114507	486,835.13	-61,850.72	0.03
		Base		144.391013	548,685.85	128.114507	486,835.13	-61,850.72	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
		Local	520,000.000	99.884598	519,399.91	106.539683	554,006.35	34,606.44	0.03
		Base		99.884598	519,399.91	106.539683	554,006.35	34,606.44	0.03
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
		Local	1,180,000.000	107.254797	1,265,606.61	112.673277	1,329,544.67	63,938.06	0.08
		Base		107.254797	1,265,606.61	112.673277	1,329,544.67	63,938.06	0.08
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
		Local	150,000.000	97.166960	145,750.44	105.731500	158,597.25	12,846.81	0.01
		Base		97.166960	145,750.44	105.731500	158,597.25	12,846.81	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
		Local	70,000.000	95.413243	66,789.27	105.765000	74,035.50	7,246.23	0.00
		Base		95.413243	66,789.27	105.765000	74,035.50	7,246.23	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5					4.500000	15 Aug 2030		
		Local	30,000.000	101.788667	30,536.60	101.920000	30,576.00	39.40	0.00
		Base		101.788667	30,536.60	101.920000	30,576.00	39.40	0.00
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
		Local	1,310,000.000	99.300709	1,300,839.29	101.250000	1,326,375.00	25,535.71	0.08
		Base		99.300709	1,300,839.29	101.250000	1,326,375.00	25,535.71	0.08
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
		Local	69,941.010	100.624970	70,378.12	97.687500	68,323.62	-2,054.50	0.00
		Base		100.624970	70,378.12	97.687500	68,323.62	-2,054.50	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					1.036000	15 Nov 2036		
		Local	410,000.000	100.000000	410,000.00	100.030060	410,123.25	123.25	0.03
Original Face:		Base	410,000.000	100.000000	410,000.00	100.030060	410,123.25	123.25	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
		Local	220,000.000	101.404886	223,090.75	106.883549	235,143.81	12,053.06	0.01
		Base		101.404886	223,090.75	106.883549	235,143.81	12,053.06	0.01
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		

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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	120,000.000	99.943725	119,932.47	111.456224	133,747.47	13,815.00	0.01
		Base		99.943725	119,932.47	111.456224	133,747.47	13,815.00	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	1,310,000.000	110.987834	1,453,940.62	113.874633	1,491,757.69	37,817.07	0.09
		Base		110.987834	1,453,940.62	113.874633	1,491,757.69	37,817.07	0.09
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	500,000.000	127.826604	639,133.02	119.269307	596,346.54	-42,786.48	0.04
		Base		127.826604	639,133.02	119.269307	596,346.54	-42,786.48	0.04
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
		Local	80,000.000	101.611038	81,288.83	112.625000	90,100.00	8,811.17	0.01
		Base		101.611038	81,288.83	112.625000	90,100.00	8,811.17	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		
		Local	140,000.000	99.975507	139,965.71	108.750000	152,250.00	12,284.29	0.01
		Base		99.975507	139,965.71	108.750000	152,250.00	12,284.29	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
		Local	30,000.000	102.320433	30,696.13	105.820160	31,746.05	1,049.92	0.00
Original Face:		Base	30,000.000	102.320433	30,696.13	105.820160	31,746.05	1,049.92	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
		Local	30,000.000	102.322367	30,696.71	105.791180	31,737.35	1,040.64	0.00
Original Face:		Base	30,000.000	102.322367	30,696.71	105.791180	31,737.35	1,040.64	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.066980	10 Oct 2046		
		Local	10,000.000	101.061000	10,106.10	100.408300	10,040.83	-65.27	0.00
Original Face:		Base	10,000.000	101.061000	10,106.10	100.408300	10,040.83	-65.27	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.310752	15 Jun 2050		
		Local	1,000,000.000	94.487491	944,874.91	96.163720	961,637.20	16,762.29	0.06
Original Face:		Base	1,000,000.000	94.487491	944,874.91	96.163720	961,637.20	16,762.29	0.06
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
		Local	850,520.140	99.998476	850,507.18	101.639010	864,460.25	13,953.07	0.05
Original Face:		Base	900,000.000	99.998476	850,507.18	101.639010	864,460.25	13,953.07	0.05
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.843379	15 Oct 2045		

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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	2,618,343.380	1.600014	41,893.87	1.909590	49,999.62	8,105.75	0.00
	Original Face:	Base	3,700,000.000	1.600014	41,893.87	1.909590	49,999.62	8,105.75	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
		Local	240,000.000	102.440054	245,856.13	104.479920	250,751.81	4,895.68	0.02
	Original Face:	Base	240,000.000	102.440054	245,856.13	104.479920	250,751.81	4,895.68	0.01
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.307925	10 Feb 2048		
		Local	70,000.000	101.042257	70,729.58	97.492940	68,245.06	-2,484.52	0.00
	Original Face:	Base	70,000.000	101.042257	70,729.58	97.492940	68,245.06	-2,484.52	0.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
		Local	200,000.000	106.285320	212,570.64	108.290050	216,580.10	4,009.46	0.01
	Original Face:	Base	200,000.000	106.285320	212,570.64	108.290050	216,580.10	4,009.46	0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
		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
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.000000	01 Aug 2057		
		Local	446,309.280	102.965748	459,545.69	106.945510	477,307.74	17,762.05	0.03
	Original Face:	Base	830,000.000	102.965748	459,545.69	106.945510	477,307.74	17,762.05	0.03
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033000	15 Apr 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
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.646300	13 Nov 2039		
		Local	330,000.000	102.548452	338,409.89	100.956240	333,155.59	-5,254.30	0.02
	Original Face:	Base	330,000.000	102.548452	338,409.89	100.956240	333,155.59	-5,254.30	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
		Local	1,815,914.810	97.796369	1,775,898.74	101.496600	1,843,091.79	67,193.05	0.11
	Original Face:	Base	3,881,000.000	97.796369	1,775,898.74	101.496600	1,843,091.79	67,193.05	0.11
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					1.086000	15 May 2036		
		Local	1,050,000.000	100.000000	1,050,000.00	100.093010	1,050,976.61	976.61	0.06
	Original Face:	Base	1,050,000.000	100.000000	1,050,000.00	100.093010	1,050,976.61	976.61	0.06
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					2.860000	25 Oct 2059		

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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	1,018,014.030	99.999119	1,018,005.06	101.664740	1,034,961.32	16,956.26	0.06
	Original Face:	Base	1,200,000.000	99.999119	1,018,005.06	101.664740	1,034,961.32	16,956.26	0.06
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046		
		Local	870,000.000	102.945405	895,625.02	97.942980	852,103.93	-43,521.09	0.05
	Original Face:	Base	870,000.000	102.945405	895,625.02	97.942980	852,103.93	-43,521.09	0.05
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.856000	25 Jul 2047		
		Local	1,080,000.000	100.000000	1,080,000.00	99.998500	1,079,983.80	-16.20	0.07
	Original Face:	Base	1,080,000.000	100.000000	1,080,000.00	99.998500	1,079,983.80	-16.20	0.06
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
		Local	180,000.000	99.865383	179,757.69	103.275000	185,895.00	6,137.31	0.01
		Base		99.865383	179,757.69	103.275000	185,895.00	6,137.31	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		Local	186,000.000	99.962672	185,930.57	110.496609	205,523.69	19,593.12	0.01
		Base		99.962672	185,930.57	110.496609	205,523.69	19,593.12	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	200,000.000	105.247640	210,495.28	122.111441	244,222.88	33,727.60	0.02
		Base		105.247640	210,495.28	122.111441	244,222.88	33,727.60	0.01
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	51,000.000	99.632275	50,812.46	106.123000	54,122.73	3,310.27	0.00
		Base		99.632275	50,812.46	106.123000	54,122.73	3,310.27	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		Local	1,247,000.000	102.136836	1,273,646.34	113.530020	1,415,719.35	142,073.01	0.09
		Base		102.136836	1,273,646.34	113.530020	1,415,719.35	142,073.01	0.08
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	970,000.000	119.407319	1,158,250.99	122.378546	1,187,071.90	28,820.91	0.07
		Base		119.407319	1,158,250.99	122.378546	1,187,071.90	28,820.91	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		Local	90,000.000	99.844811	89,860.33	109.377916	98,440.12	8,579.79	0.01
		Base		99.844811	89,860.33	109.377916	98,440.12	8,579.79	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 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
		Local	1,410,000.000	110.387756	1,556,467.36	108.556044	1,530,640.22	-25,827.14	0.09
		Base		110.387756	1,556,467.36	108.556044	1,530,640.22	-25,827.14	0.09
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		Local	120,000.000	98.369042	118,042.85	110.177239	132,212.69	14,169.84	0.01
		Base		98.369042	118,042.85	110.177239	132,212.69	14,169.84	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
		Local	668,325.540	99.383290	664,203.91	98.325000	657,131.09	-7,072.82	0.04
		Base		99.383290	664,203.91	98.325000	657,131.09	-7,072.82	0.04
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
		Local	616,900.000	99.296442	612,559.75	100.075000	617,362.68	4,802.93	0.04
		Base		99.296442	612,559.75	100.075000	617,362.68	4,802.93	0.04
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	610,000.000	107.246498	654,203.64	100.912284	615,564.93	-38,638.71	0.04
		Base		107.246498	654,203.64	100.912284	615,564.93	-38,638.71	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	270,000.000	104.214574	281,379.35	102.512289	276,783.18	-4,596.17	0.02
		Base		104.214574	281,379.35	102.512289	276,783.18	-4,596.17	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
		Local	300,000.000	99.958260	299,874.78	100.880894	302,642.68	2,767.90	0.02
		Base		99.958260	299,874.78	100.880894	302,642.68	2,767.90	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
		Local	290,000.000	100.081610	290,236.67	102.050065	295,945.19	5,708.52	0.02
		Base		100.081610	290,236.67	102.050065	295,945.19	5,708.52	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	40,000.000	99.859950	39,943.98	99.893354	39,957.34	13.36	0.00
		Base		99.859950	39,943.98	99.893354	39,957.34	13.36	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	80,000.000	102.210625	81,768.50	100.840584	80,672.47	-1,096.03	0.00
		Base		102.210625	81,768.50	100.840584	80,672.47	-1,096.03	0.00
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 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
		90,000.000	Local	101.599100	91,439.19	98.983617	89,085.26	-2,353.93	0.01
			Base	101.599100	91,439.19	98.983617	89,085.26	-2,353.93	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		50,000.000	Local	101.722860	50,861.43	97.894942	48,947.47	-1,913.96	0.00
			Base	101.722860	50,861.43	97.894942	48,947.47	-1,913.96	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		250,000.000	Local	106.316716	265,791.79	108.230500	270,576.25	4,784.46	0.02
			Base	106.316716	265,791.79	108.230500	270,576.25	4,784.46	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
		120,000.000	Local	102.786275	123,343.53	104.570000	125,484.00	2,140.47	0.01
			Base	102.786275	123,343.53	104.570000	125,484.00	2,140.47	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
		1,039,957.640	Local	99.730010	1,037,149.86	99.825000	1,038,137.71	987.85	0.06
			Base	99.730010	1,037,149.86	99.825000	1,038,137.71	987.85	0.06
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		260,000.000	Local	110.583881	287,518.09	113.415919	294,881.39	7,363.30	0.02
			Base	110.583881	287,518.09	113.415919	294,881.39	7,363.30	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
		50,000.000	Local	109.309920	54,654.96	129.965766	64,982.88	10,327.92	0.00
			Base	109.309920	54,654.96	129.965766	64,982.88	10,327.92	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
		20,000.000	Local	114.363850	22,872.77	129.892868	25,978.57	3,105.80	0.00
			Base	114.363850	22,872.77	129.892868	25,978.57	3,105.80	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
		30,000.000	Local	112.010100	33,603.03	136.416144	40,924.84	7,321.81	0.00
			Base	112.010100	33,603.03	136.416144	40,924.84	7,321.81	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		780,000.000	Local	97.035385	756,876.00	110.271696	860,119.23	103,243.23	0.05
			Base	97.035385	756,876.00	110.271696	860,119.23	103,243.23	0.05
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 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	140,000.000	100.009393	140,013.15	118.157643	165,420.70	25,407.55	0.01
		Base		100.009393	140,013.15	118.157643	165,420.70	25,407.55	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	400,000.000	122.771075	491,084.30	121.615445	486,461.78	-4,622.52	0.03
		Base		122.771075	491,084.30	121.615445	486,461.78	-4,622.52	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	1,650,000.000	116.743233	1,926,263.35	114.875262	1,895,441.82	-30,821.53	0.12
		Base		116.743233	1,926,263.35	114.875262	1,895,441.82	-30,821.53	0.11
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		Local	360,000.000	103.402625	372,249.45	106.975103	385,110.37	12,860.92	0.02
		Base		103.402625	372,249.45	106.975103	385,110.37	12,860.92	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	569,772.310	100.340504	571,712.41	99.727300	568,218.54	-3,493.87	0.04
		Base		100.340504	571,712.41	99.727300	568,218.54	-3,493.87	0.03
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
		Local	900,196.440	100.186887	901,878.79	99.412500	894,907.79	-6,971.00	0.06
		Base		100.186887	901,878.79	99.412500	894,907.79	-6,971.00	0.05
16411RAJ8	CHENIERE ENERGY INC SR SECURED 144A 10/28 4.625					4.625000	15 Oct 2028		
		Local	200,000.000	100.000000	200,000.00	104.017000	208,034.00	8,034.00	0.01
		Base		100.000000	200,000.00	104.017000	208,034.00	8,034.00	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
		Local	100,000.000	115.287970	115,287.97	111.370536	111,370.54	-3,917.43	0.01
		Base		115.287970	115,287.97	111.370536	111,370.54	-3,917.43	0.01
166756AT3	CHEVRON USA INC COMPANY GUAR 03/41 6					6.000000	01 Mar 2041		
		Local	150,000.000	147.706713	221,560.07	138.381699	207,572.55	-13,987.52	0.01
		Base		147.706713	221,560.07	138.381699	207,572.55	-13,987.52	0.01
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95					4.950000	15 Aug 2047		

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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	40,000.000	135.984200	54,393.68	125.369411	50,147.76	-4,245.92	0.00
		Base		135.984200	54,393.68	125.369411	50,147.76	-4,245.92	0.00
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	330,000.000	100.017739	330,058.54	102.001385	336,604.57	6,546.03	0.02
		Base		100.017739	330,058.54	102.001385	336,604.57	6,546.03	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	110,000.000	100.195127	110,214.64	102.183832	112,402.22	2,187.58	0.01
		Base		100.195127	110,214.64	102.183832	112,402.22	2,187.58	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	440,000.000	108.699673	478,278.56	95.280975	419,236.29	-59,042.27	0.03
		Base		108.699673	478,278.56	95.280975	419,236.29	-59,042.27	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.358630	25 Aug 2035		
		Local	222,255.370	93.209815	207,163.82	102.702560	228,261.95	21,098.13	0.01
Original Face:		Base	21,100,000.000	93.209815	207,163.82	102.702560	228,261.95	21,098.13	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	370,000.000	98.395022	364,061.58	108.807992	402,589.57	38,527.99	0.02
		Base		98.395022	364,061.58	108.807992	402,589.57	38,527.99	0.02
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	910,000.000	105.586198	960,834.40	110.611840	1,006,567.74	45,733.34	0.06
		Base		105.586198	960,834.40	110.611840	1,006,567.74	45,733.34	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	110,000.000	100.050173	110,055.19	102.310769	112,541.85	2,486.66	0.01
		Base		100.050173	110,055.19	102.310769	112,541.85	2,486.66	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	140,000.000	100.234371	140,328.12	110.988155	155,383.42	15,055.30	0.01
		Base		100.234371	140,328.12	110.988155	155,383.42	15,055.30	0.01
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						29 Feb 2028		
		Local	974,626.510	99.876027	973,418.24	98.812500	963,052.82	-10,365.42	0.06
		Base		99.876027	973,418.24	98.812500	963,052.82	-10,365.42	0.06
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 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	40,000.000	112.260575	44,904.23	132.278580	52,911.43	8,007.20	0.00
		Base		112.260575	44,904.23	132.278580	52,911.43	8,007.20	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	792,000.000	158.025962	1,251,565.62	163.857808	1,297,753.84	46,188.22	0.08
		Base		158.025962	1,251,565.62	163.857808	1,297,753.84	46,188.22	0.08
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	50,000.000	100.644240	50,322.12	104.475529	52,237.76	1,915.64	0.00
		Base		100.644240	50,322.12	104.475529	52,237.76	1,915.64	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
		Local	110,000.000	109.498064	120,447.87	145.800542	160,380.60	39,932.73	0.01
		Base		109.498064	120,447.87	145.800542	160,380.60	39,932.73	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	1,840,000.000	109.279362	2,010,740.26	115.897233	2,132,509.09	121,768.83	0.13
		Base		109.279362	2,010,740.26	115.897233	2,132,509.09	121,768.83	0.13
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
		Local	100,000.000	99.901650	99,901.65	106.231000	106,231.00	6,329.35	0.01
		Base		99.901650	99,901.65	106.231000	106,231.00	6,329.35	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
		Local	671,000.000	106.733048	716,178.75	126.234605	847,034.20	130,855.45	0.05
		Base		106.733048	716,178.75	126.234605	847,034.20	130,855.45	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
		Local	630,000.000	99.842514	629,007.84	107.750000	678,825.00	49,817.16	0.04
		Base		99.842514	629,007.84	107.750000	678,825.00	49,817.16	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	704,000.000	101.742435	716,266.74	119.120844	838,610.74	122,344.00	0.05
		Base		101.742435	716,266.74	119.120844	838,610.74	122,344.00	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	400,000.000	109.090278	436,361.11	111.188734	444,754.94	8,393.83	0.03
		Base		109.090278	436,361.11	111.188734	444,754.94	8,393.83	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		

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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	104.036919	697,047.36	100.402611	672,697.49	-24,349.87	0.04
		Base		104.036919	697,047.36	100.402611	672,697.49	-24,349.87	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	390,000.000	100.000000	390,000.00	113.684169	443,368.26	53,368.26	0.03
		Base		100.000000	390,000.00	113.684169	443,368.26	53,368.26	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	220,000.000	103.782418	228,321.32	106.856967	235,085.33	6,764.01	0.01
		Base		103.782418	228,321.32	106.856967	235,085.33	6,764.01	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	330,000.000	100.000000	330,000.00	101.988591	336,562.35	6,562.35	0.02
		Base		100.000000	330,000.00	101.988591	336,562.35	6,562.35	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	520,000.000	100.000000	520,000.00	99.849515	519,217.48	-782.52	0.03
		Base		100.000000	520,000.00	99.849515	519,217.48	-782.52	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.252770	25 Aug 2035		
		Local	83,403.880	84.182666	70,211.61	90.147090	75,186.17	4,974.56	0.00
Original Face:		Base	690,000.000	84.182666	70,211.61	90.147090	75,186.17	4,974.56	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.128000	10 Apr 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
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
		Local	0.000	0.000000	-51.73	0.000000	0.00	51.73	0.00
		Base		0.000000	-51.73	0.000000	0.00	51.73	0.00
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
		Local	120,000.000	107.312917	128,775.50	107.856273	129,427.53	652.03	0.01
		Base		107.312917	128,775.50	107.856273	129,427.53	652.03	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
		Local	230,000.000	112.605891	258,993.55	110.373225	253,858.42	-5,135.13	0.02
		Base		112.605891	258,993.55	110.373225	253,858.42	-5,135.13	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 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	170,000.000	100.349994	170,594.99	99.591280	169,305.18	-1,289.81	0.01
		Base		100.349994	170,594.99	99.591280	169,305.18	-1,289.81	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	10,000.000	101.788700	10,178.87	93.732471	9,373.25	-805.62	0.00
		Base		101.788700	10,178.87	93.732471	9,373.25	-805.62	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	400,000.000	102.169840	408,679.36	90.232541	360,930.16	-47,749.20	0.02
		Base		102.169840	408,679.36	90.232541	360,930.16	-47,749.20	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.006000	15 Nov 2037		
		Local	1,258,227.870	100.000000	1,258,227.87	100.135920	1,259,938.05	1,710.18	0.08
	Original Face:	Base	1,280,000.000	100.000000	1,258,227.87	100.135920	1,259,938.05	1,710.18	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
		Local	1,260,000.000	118.757567	1,496,345.34	113.263000	1,427,113.80	-69,231.54	0.09
		Base		118.757567	1,496,345.34	113.263000	1,427,113.80	-69,231.54	0.08
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
		Local	360,000.000	118.373622	426,145.04	115.647953	416,332.63	-9,812.41	0.03
		Base		118.373622	426,145.04	115.647953	416,332.63	-9,812.41	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
		Local	130,000.000	100.580223	130,754.29	114.401623	148,722.11	17,967.82	0.01
		Base		100.580223	130,754.29	114.401623	148,722.11	17,967.82	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
		Local	50,000.000	99.941180	49,970.59	108.838800	54,419.40	4,448.81	0.00
		Base		99.941180	49,970.59	108.838800	54,419.40	4,448.81	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	210,000.000	103.937010	218,267.72	108.497903	227,845.60	9,577.88	0.01
		Base		103.937010	218,267.72	108.497903	227,845.60	9,577.88	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	30,000.000	107.778633	32,333.59	102.596618	30,778.99	-1,554.60	0.00
		Base		107.778633	32,333.59	102.596618	30,778.99	-1,554.60	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		

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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	10,000.000	99.568200	9,956.82	112.125138	11,212.51	1,255.69	0.00
		Base		99.568200	9,956.82	112.125138	11,212.51	1,255.69	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		Local	50,000.000	112.768240	56,384.12	111.414742	55,707.37	-676.75	0.00
		Base		112.768240	56,384.12	111.414742	55,707.37	-676.75	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
		Local	60,000.000	126.434833	75,860.90	123.209864	73,925.92	-1,934.98	0.00
		Base		126.434833	75,860.90	123.209864	73,925.92	-1,934.98	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		Local	490,000.000	101.275567	496,250.28	111.546672	546,578.69	50,328.41	0.03
		Base		101.275567	496,250.28	111.546672	546,578.69	50,328.41	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	970,000.000	100.115126	971,116.72	114.410213	1,109,779.07	138,662.35	0.07
		Base		100.115126	971,116.72	114.410213	1,109,779.07	138,662.35	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	680,000.000	108.078331	734,932.65	114.823208	780,797.81	45,865.16	0.05
		Base		108.078331	734,932.65	114.823208	780,797.81	45,865.16	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	30,000.000	101.728767	30,518.63	102.798946	30,839.68	321.05	0.00
		Base		101.728767	30,518.63	102.798946	30,839.68	321.05	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		Local	990,000.000	112.365331	1,112,416.78	102.846675	1,018,182.08	-94,234.70	0.06
		Base		112.365331	1,112,416.78	102.846675	1,018,182.08	-94,234.70	0.06
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	170,000.000	99.838312	169,725.13	108.193277	183,928.57	14,203.44	0.01
		Base		99.838312	169,725.13	108.193277	183,928.57	14,203.44	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	40,000.000	109.766300	43,906.52	109.488948	43,795.58	-110.94	0.00
		Base		109.766300	43,906.52	109.488948	43,795.58	-110.94	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		

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		Local	20,000.000	107.138750	21,427.75	107.967482	21,593.50	165.75	0.00
		Base		107.138750	21,427.75	107.967482	21,593.50	165.75	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	120,000.000	111.513483	133,816.18	108.964542	130,757.45	-3,058.73	0.01
		Base		111.513483	133,816.18	108.964542	130,757.45	-3,058.73	0.01
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
		Local	395,979.880	96.527973	382,231.35	99.250000	393,010.03	10,778.68	0.02
		Base		96.527973	382,231.35	99.250000	393,010.03	10,778.68	0.02
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
		Local	120,000.000	106.929275	128,315.13	132.967897	159,561.48	31,246.35	0.01
		Base		106.929275	128,315.13	132.967897	159,561.48	31,246.35	0.01
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75					3.750000	01 Oct 2027		
		Local	180,000.000	102.180061	183,924.11	110.509985	198,917.97	14,993.86	0.01
		Base		102.180061	183,924.11	110.509985	198,917.97	14,993.86	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3					4.300000	15 Aug 2028		
		Local	610,000.000	105.115057	641,201.85	113.710654	693,634.99	52,433.14	0.04
		Base		105.115057	641,201.85	113.710654	693,634.99	52,433.14	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	110,000.000	99.791564	109,770.72	106.881520	117,569.67	7,798.95	0.01
		Base		99.791564	109,770.72	106.881520	117,569.67	7,798.95	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	80,000.000	99.349788	79,479.83	107.686420	86,149.14	6,669.31	0.01
		Base		99.349788	79,479.83	107.686420	86,149.14	6,669.31	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
		Local	285,326.910	103.738382	295,993.52	102.069640	291,232.15	-4,761.37	0.02
Original Face:		Base	550,000.000	103.738382	295,993.52	102.069640	291,232.15	-4,761.37	0.02
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
		Local	50,000.000	101.303660	50,651.83	103.569990	51,785.00	1,133.17	0.00
		Base		101.303660	50,651.83	103.569990	51,785.00	1,133.17	0.00
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		

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		Local	10,000.000	101.119800	10,111.98	100.002000	10,000.20	-111.78	0.00
		Base		101.119800	10,111.98	100.002000	10,000.20	-111.78	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	660,000.000	101.329715	668,776.12	105.605000	696,993.00	28,216.88	0.04
		Base		101.329715	668,776.12	105.605000	696,993.00	28,216.88	0.04
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
		Local	1,160,000.000	101.050079	1,172,180.92	109.534734	1,270,602.91	98,421.99	0.08
		Base		101.050079	1,172,180.92	109.534734	1,270,602.91	98,421.99	0.07
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
		Local	550,000.000	98.823924	543,531.58	110.702844	608,865.64	65,334.06	0.04
		Base		98.823924	543,531.58	110.702844	608,865.64	65,334.06	0.04
21H020642	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Apr 2051		
		Local	4,100,000.000	100.968750	4,139,718.76	100.916016	4,137,556.66	-2,162.10	0.26
Original Face:		Base	4,100,000.000	100.968750	4,139,718.76	100.916016	4,137,556.66	-2,162.10	0.24
21H022648	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Apr 2051		
		Local	3,600,000.000	103.756309	3,735,227.11	103.107422	3,711,867.19	-23,359.92	0.23
Original Face:		Base	3,600,000.000	103.756309	3,735,227.11	103.107422	3,711,867.19	-23,359.92	0.22
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Apr 2051		
		Local	1,100,000.000	104.058594	1,144,644.53	104.158203	1,145,740.23	1,095.70	0.07
Original Face:		Base	1,100,000.000	104.058594	1,144,644.53	104.158203	1,145,740.23	1,095.70	0.07
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	21 Apr 2051		
		Local	1,500,000.000	105.750000	1,586,250.00	105.531250	1,582,968.75	-3,281.25	0.10
Original Face:		Base	1,500,000.000	105.750000	1,586,250.00	105.531250	1,582,968.75	-3,281.25	0.09
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	21 Apr 2051		
		Local	3,700,000.000	108.246094	4,005,105.48	108.156250	4,001,781.25	-3,324.23	0.25
Original Face:		Base	3,700,000.000	108.246094	4,005,105.48	108.156250	4,001,781.25	-3,324.23	0.24
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		Local	520,000.000	100.273660	521,423.03	99.595357	517,895.86	-3,527.17	0.03
		Base		100.273660	521,423.03	99.595357	517,895.86	-3,527.17	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		

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		Local	600,000.000	101.107995	606,647.97	95.700150	574,200.90	-32,447.07	0.04
		Base		101.107995	606,647.97	95.700150	574,200.90	-32,447.07	0.03
221644AA5	PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
		Local	100,000.000	100.000000	100,000.00	102.780000	102,780.00	2,780.00	0.01
		Base		100.000000	100,000.00	102.780000	102,780.00	2,780.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
		Local	250,000.000	99.484572	248,711.43	107.141920	267,854.80	19,143.37	0.02
		Base		99.484572	248,711.43	107.141920	267,854.80	19,143.37	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	101.347168	253,367.92	3,367.92	0.02
		Base		100.000000	250,000.00	101.347168	253,367.92	3,367.92	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		Local	1,000,000.000	112.048081	1,120,480.81	108.709317	1,087,093.17	-33,387.64	0.07
		Base		112.048081	1,120,480.81	108.709317	1,087,093.17	-33,387.64	0.06
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	101.586951	822,854.30	12,854.30	0.05
		Base		100.000000	810,000.00	101.586951	822,854.30	12,854.30	0.05
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
		Local	300,000.000	111.820930	335,462.79	111.827000	335,481.00	18.21	0.02
		Base		111.820930	335,462.79	111.827000	335,481.00	18.21	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	320,000.000	99.860494	319,553.58	105.594689	337,903.00	18,349.42	0.02
		Base		99.860494	319,553.58	105.594689	337,903.00	18,349.42	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
		Local	301,151.260	100.021763	301,216.80	103.752920	312,453.23	11,236.43	0.02
	Original Face:	Base	460,000.000	100.021763	301,216.80	103.752920	312,453.23	11,236.43	0.02
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.035370	25 Jul 2057		
		Local	960,000.000	85.401986	819,859.07	86.138320	826,927.87	7,068.80	0.05
	Original Face:	Base	960,000.000	85.401986	819,859.07	86.138320	826,927.87	7,068.80	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					0.806000	15 Jun 2034		

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		Local	120,000.000	100.000000	120,000.00	99.939600	119,927.52	-72.48	0.01
Original Face:		Base	120,000.000	100.000000	120,000.00	99.939600	119,927.52	-72.48	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	410,000.000	98.669354	404,544.35	117.125000	480,212.50	75,668.15	0.03
		Base		98.669354	404,544.35	117.125000	480,212.50	75,668.15	0.03
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
		Local	540,000.000	100.328237	541,772.48	103.291663	557,774.98	16,002.50	0.03
		Base		100.328237	541,772.48	103.291663	557,774.98	16,002.50	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
		Local	1,370,000.000	108.110564	1,481,114.73	111.501277	1,527,567.49	46,452.76	0.09
		Base		108.110564	1,481,114.73	111.501277	1,527,567.49	46,452.76	0.09
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
		Local	230,000.000	100.000000	230,000.00	101.004584	232,310.54	2,310.54	0.01
		Base		100.000000	230,000.00	101.004584	232,310.54	2,310.54	0.01
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	100.930428	201,860.86	1,860.86	0.01
		Base		100.000000	200,000.00	100.930428	201,860.86	1,860.86	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
		Local	360,000.000	100.000000	360,000.00	100.882180	363,175.85	3,175.85	0.02
		Base		100.000000	360,000.00	100.882180	363,175.85	3,175.85	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	104.356129	292,197.16	12,197.16	0.02
		Base		100.000000	280,000.00	104.356129	292,197.16	12,197.16	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	1,110,563.910	99.639845	1,106,564.16	99.750000	1,107,787.50	1,223.34	0.07
		Base		99.639845	1,106,564.16	99.750000	1,107,787.50	1,223.34	0.07
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	60,000.000	99.827383	59,896.43	106.883352	64,130.01	4,233.58	0.00
		Base		99.827383	59,896.43	106.883352	64,130.01	4,233.58	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		

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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
		340,000.000	Local	110.785185	376,669.63	112.074710	381,054.01	4,384.38	0.02
			Base	110.785185	376,669.63	112.074710	381,054.01	4,384.38	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
		597,000.000	Local	99.116719	591,726.81	100.000000	597,000.00	5,273.19	0.04
			Base	99.116719	591,726.81	100.000000	597,000.00	5,273.19	0.04
24702NBF6	DELL INTERNATIONAL LLC 2021 TERM LOAN B						19 Sep 2025		
		628,156.540	Local	99.262814	623,525.86	99.866100	627,315.44	3,789.58	0.04
			Base	99.262814	623,525.86	99.866100	627,315.44	3,789.58	0.04
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625					3.625000	15 Mar 2022		
		210,000.000	Local	92.130986	193,475.07	101.292673	212,714.61	19,239.54	0.01
			Base	92.130986	193,475.07	101.292673	212,714.61	19,239.54	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
		500,000.000	Local	99.678250	498,391.25	99.999014	499,995.07	1,603.82	0.03
			Base	99.678250	498,391.25	99.999014	499,995.07	1,603.82	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
		80,000.000	Local	89.566750	71,653.40	101.897259	81,517.81	9,864.41	0.01
			Base	89.566750	71,653.40	101.897259	81,517.81	9,864.41	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
		380,000.000	Local	91.326058	347,039.02	99.856628	379,455.19	32,416.17	0.02
			Base	91.326058	347,039.02	99.856628	379,455.19	32,416.17	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		1,700,000.000	Local	100.603374	1,710,257.36	115.155691	1,957,646.75	247,389.39	0.12
			Base	100.603374	1,710,257.36	115.155691	1,957,646.75	247,389.39	0.12
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		360,000.000	Local	99.987589	359,955.32	117.370615	422,534.21	62,578.89	0.03
			Base	99.987589	359,955.32	117.370615	422,534.21	62,578.89	0.02
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		430,000.000	Local	101.045749	434,496.72	104.887500	451,016.25	16,519.53	0.03
			Base	101.045749	434,496.72	104.887500	451,016.25	16,519.53	0.03
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 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	680,000.000	99.694231	677,920.77	99.770800	678,441.44	520.67	0.04
		Base		99.694231	677,920.77	99.770800	678,441.44	520.67	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	50,000.000	101.128200	50,564.10	115.117222	57,558.61	6,994.51	0.00
		Base		101.128200	50,564.10	115.117222	57,558.61	6,994.51	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	150,000.000	114.065093	171,097.64	105.834312	158,751.47	-12,346.17	0.01
		Base		114.065093	171,097.64	105.834312	158,751.47	-12,346.17	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	1,740,000.000	103.046559	1,793,010.13	109.004776	1,896,683.10	103,672.97	0.12
		Base		103.046559	1,793,010.13	109.004776	1,896,683.10	103,672.97	0.11
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
		Local	140,000.000	101.999979	142,799.97	103.717601	145,204.64	2,404.67	0.01
		Base		101.999979	142,799.97	103.717601	145,204.64	2,404.67	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
		Local	80,000.000	131.386550	105,109.24	146.196068	116,956.85	11,847.61	0.01
		Base		131.386550	105,109.24	146.196068	116,956.85	11,847.61	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
		Local	320,000.000	97.631022	312,419.27	104.655000	334,896.00	22,476.73	0.02
		Base		97.631022	312,419.27	104.655000	334,896.00	22,476.73	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
		Local	190,000.000	106.472968	202,298.64	110.150000	209,285.00	6,986.36	0.01
		Base		106.472968	202,298.64	110.150000	209,285.00	6,986.36	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
		Local	1,512,246.140	99.989971	1,512,094.48	105.252700	1,591,679.89	79,585.41	0.10
Original Face:		Base	2,000,000.000	99.989971	1,512,094.48	105.252700	1,591,679.89	79,585.41	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
		Local	30,000.000	104.211500	31,263.45	105.220059	31,566.02	302.57	0.00
		Base		104.211500	31,263.45	105.220059	31,566.02	302.57	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		

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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	104.765760	52,382.88	111.750000	55,875.00	3,492.12	0.00
		Base		104.765760	52,382.88	111.750000	55,875.00	3,492.12	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
		Local	190,000.000	105.271768	200,016.36	127.851339	242,917.54	42,901.18	0.01
		Base		105.271768	200,016.36	127.851339	242,917.54	42,901.18	0.01
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
		Local	280,000.000	112.272211	314,362.19	108.678317	304,299.29	-10,062.90	0.02
		Base		112.272211	314,362.19	108.678317	304,299.29	-10,062.90	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	190,000.000	113.355953	215,376.31	107.912730	205,034.19	-10,342.12	0.01
		Base		113.355953	215,376.31	107.912730	205,034.19	-10,342.12	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
		Local	190,000.000	104.189795	197,960.61	112.266301	213,305.97	15,345.36	0.01
		Base		104.189795	197,960.61	112.266301	213,305.97	15,345.36	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	800,000.000	128.228799	1,025,830.39	121.636082	973,088.66	-52,741.73	0.06
		Base		128.228799	1,025,830.39	121.636082	973,088.66	-52,741.73	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	100,000.000	99.963140	99,963.14	114.725870	114,725.87	14,762.73	0.01
		Base		99.963140	99,963.14	114.725870	114,725.87	14,762.73	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3					3.000000	01 Oct 2022		
		Local	140,000.000	99.279107	138,990.75	101.500000	142,100.00	3,109.25	0.01
		Base		99.279107	138,990.75	101.500000	142,100.00	3,109.25	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9					3.900000	01 Oct 2027		
		Local	110,000.000	94.076945	103,484.64	102.092500	112,301.75	8,817.11	0.01
		Base		94.076945	103,484.64	102.092500	112,301.75	8,817.11	0.01
26884LAH2	EQT CORP SR UNSECURED 02/25 7.625					7.625000	01 Feb 2025		
		Local	20,000.000	109.813300	21,962.66	115.088500	23,017.70	1,055.04	0.00
		Base		109.813300	21,962.66	115.088500	23,017.70	1,055.04	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029		

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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
		20,000.000	Local	104.050750	20,810.15	107.000000	21,400.00	589.85	0.00
			Base	104.050750	20,810.15	107.000000	21,400.00	589.85	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
		460,000.000	Local	99.680648	458,530.98	103.748540	477,243.28	18,712.30	0.03
			Base	99.680648	458,530.98	103.748540	477,243.28	18,712.30	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		50,000.000	Local	100.654640	50,327.32	112.656649	56,328.32	6,001.00	0.00
			Base	100.654640	50,327.32	112.656649	56,328.32	6,001.00	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		270,000.000	Local	91.041063	245,810.87	106.700000	288,090.00	42,279.13	0.02
			Base	91.041063	245,810.87	106.700000	288,090.00	42,279.13	0.02
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
		322,599.120	Local	99.963441	322,481.18	99.187500	319,978.00	-2,503.18	0.02
			Base	99.963441	322,481.18	99.187500	319,978.00	-2,503.18	0.02
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B						01 Aug 2027		
		0.000	Local	0.000000	0.86	0.000000	0.00	-0.86	0.00
			Base	0.000000	0.86	0.000000	0.00	-0.86	0.00
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
		440,000.000	Local	99.894377	439,535.26	103.085200	453,574.88	14,039.62	0.03
			Base	99.894377	439,535.26	103.085200	453,574.88	14,039.62	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		2,840,000.000	Local	101.347286	2,878,262.91	95.238000	2,704,759.20	-173,503.71	0.17
			Base	101.347286	2,878,262.91	95.238000	2,704,759.20	-173,503.71	0.16
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
		90,000.000	Local	105.454178	94,908.76	111.846756	100,662.08	5,753.32	0.01
			Base	105.454178	94,908.76	111.846756	100,662.08	5,753.32	0.01
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
		180,000.000	Local	99.940056	179,892.10	104.023576	187,242.44	7,350.34	0.01
			Base	99.940056	179,892.10	104.023576	187,242.44	7,350.34	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		

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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	1,610,000.000	101.599194	1,635,747.03	103.027701	1,658,745.99	22,998.96	0.10
		Base		101.599194	1,635,747.03	103.027701	1,658,745.99	22,998.96	0.10
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	190,000.000	100.660584	191,255.11	95.500000	181,450.00	-9,805.11	0.01
		Base		100.660584	191,255.11	95.500000	181,450.00	-9,805.11	0.01
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
		Local	570,000.000	119.660291	682,063.66	117.091861	667,423.61	-14,640.05	0.04
		Base		119.660291	682,063.66	117.091861	667,423.61	-14,640.05	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	10,000.000	142.767700	14,276.77	146.363337	14,636.33	359.56	0.00
		Base		142.767700	14,276.77	146.363337	14,636.33	359.56	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	10,000.000	115.264100	11,526.41	114.981219	11,498.12	-28.29	0.00
		Base		115.264100	11,526.41	114.981219	11,498.12	-28.29	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	530,000.000	101.898862	540,063.97	112.589624	596,725.01	56,661.04	0.04
		Base		101.898862	540,063.97	112.589624	596,725.01	56,661.04	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		Local	30,000.000	115.005633	34,501.69	114.328418	34,298.53	-203.16	0.00
		Base		115.005633	34,501.69	114.328418	34,298.53	-203.16	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
		Local	10,000.000	101.912900	10,191.29	105.389056	10,538.91	347.62	0.00
		Base		101.912900	10,191.29	105.389056	10,538.91	347.62	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		Local	360,000.000	107.505994	387,021.58	105.405744	379,460.68	-7,560.90	0.02
		Base		107.505994	387,021.58	105.405744	379,460.68	-7,560.90	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	1,760,000.000	102.373856	1,801,779.86	103.209989	1,816,495.81	14,715.95	0.11
		Base		102.373856	1,801,779.86	103.209989	1,816,495.81	14,715.95	0.11
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		

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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
			300,000.000	103.778570	311,335.71	98.144151	294,432.45	-16,903.26	0.02
		Base		103.778570	311,335.71	98.144151	294,432.45	-16,903.26	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
			300,000.000	99.254253	297,762.76	108.665000	325,995.00	28,232.24	0.02
		Base		99.254253	297,762.76	108.665000	325,995.00	28,232.24	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
			330,000.000	100.153594	330,506.86	107.859070	355,934.93	25,428.07	0.02
		Base		100.153594	330,506.86	107.859070	355,934.93	25,428.07	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
			470,000.000	112.702696	529,702.67	109.992359	516,964.09	-12,738.58	0.03
		Base		112.702696	529,702.67	109.992359	516,964.09	-12,738.58	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
			40,000.000	120.960850	48,384.34	114.436858	45,774.74	-2,609.60	0.00
		Base		120.960850	48,384.34	114.436858	45,774.74	-2,609.60	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
			770,000.000	102.690848	790,719.53	107.120294	824,826.26	34,106.73	0.05
		Base		102.690848	790,719.53	107.120294	824,826.26	34,106.73	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
			290,000.000	100.000000	290,000.00	108.395252	314,346.23	24,346.23	0.02
		Base		100.000000	290,000.00	108.395252	314,346.23	24,346.23	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
			50,000.000	100.301520	50,150.76	102.446945	51,223.47	1,072.71	0.00
		Base		100.301520	50,150.76	102.446945	51,223.47	1,072.71	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
			500,000.000	112.694812	563,474.06	99.899513	499,497.57	-63,976.49	0.03
		Base		112.694812	563,474.06	99.899513	499,497.57	-63,976.49	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
			49,571.710	88.547480	43,894.50	98.821400	48,987.46	5,092.96	0.00
		Base		88.547480	43,894.50	98.821400	48,987.46	5,092.96	0.00
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		

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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	3,685,733.450	0.180210	6,642.07	0.169200	6,236.26	-405.81	0.00
Original Face:		Base	4,480,000.000	0.180210	6,642.07	0.169200	6,236.26	-405.81	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 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
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					2.508630	25 May 2030		
		Local	593,301.260	100.000000	593,301.26	100.253840	594,807.30	1,506.04	0.04
Original Face:		Base	850,000.000	100.000000	593,301.26	100.253840	594,807.30	1,506.04	0.04
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
		Local	26,343.320	106.654590	28,096.36	117.073712	30,841.10	2,744.74	0.00
Original Face:		Base	400,000.000	106.654590	28,096.36	117.073712	30,841.10	2,744.74	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
		Local	23,214.050	105.283481	24,440.56	117.598325	27,299.33	2,858.77	0.00
Original Face:		Base	700,000.000	105.283481	24,440.56	117.598325	27,299.33	2,858.77	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041		
		Local	98,421.300	109.458562	107,730.54	113.167084	111,380.52	3,649.98	0.01
Original Face:		Base	700,000.000	109.458562	107,730.54	113.167084	111,380.52	3,649.98	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
		Local	13,986.550	108.090344	15,118.11	114.516821	16,016.95	898.84	0.00
Original Face:		Base	200,000.000	108.090344	15,118.11	114.516821	16,016.95	898.84	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038		
		Local	142,409.530	107.136250	152,572.23	111.282008	158,476.18	5,903.95	0.01
Original Face:		Base	700,000.000	107.136250	152,572.23	111.282008	158,476.18	5,903.95	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.000000	01 Oct 2036		
		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
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
		Local	25,135.510	107.662546	27,061.53	114.219505	28,709.66	1,648.13	0.00
Original Face:		Base	200,000.000	107.662546	27,061.53	114.219505	28,709.66	1,648.13	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		

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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	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
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 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
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
		124,319.980	Local	104.229031	129,577.51	111.164641	138,199.86	8,622.35	0.01
Original Face:		320,230.000	Base	104.229031	129,577.51	111.164641	138,199.86	8,622.35	0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		0.000	Local	0.000000	-17.56	0.000000	0.00	17.56	0.00
			Base	0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5					3.500000	01 Apr 2049		
		0.000	Local	0.000000	0.81	0.000000	0.00	-0.81	0.00
			Base	0.000000	0.81	0.000000	0.00	-0.81	0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.500000	01 Nov 2045		
		18,241.210	Local	106.023394	19,339.95	110.232401	20,107.72	767.77	0.00
Original Face:		82,974.000	Base	106.023394	19,339.95	110.232401	20,107.72	767.77	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		42,586.880	Local	98.097724	41,776.76	104.167662	44,361.76	2,585.00	0.00
Original Face:		100,000.000	Base	98.097724	41,776.76	104.167662	44,361.76	2,585.00	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		42,751.800	Local	98.100057	41,939.54	104.166456	44,533.03	2,593.49	0.00
Original Face:		100,000.000	Base	98.100057	41,939.54	104.166456	44,533.03	2,593.49	0.00
3131WLCE6	FED HM LN PC POOL ZI7269 FR 03/38 FIXED 5					5.000000	01 Mar 2038		
		142,487.010	Local	105.229403	149,938.23	116.357944	165,794.96	15,856.73	0.01
Original Face:		4,500,000.000	Base	105.229403	149,938.23	116.357944	165,794.96	15,856.73	0.01
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023		
		13,338.490	Local	102.712751	13,700.33	108.526606	14,475.81	775.48	0.00
Original Face:		875,000.000	Base	102.712751	13,700.33	108.526606	14,475.81	775.48	0.00
3131XULT2	FED HM LN PC POOL ZM1238 FR 06/46 FIXED 3					3.000000	01 Jun 2046		

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		Local	125,155.340	106.161974	132,867.38	105.460807	131,989.83	-877.55	0.01
	Original Face:	Base	300,000.000	106.161974	132,867.38	105.460807	131,989.83	-877.55	0.01
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
		Local	43,428.290	100.518165	43,653.32	106.959774	46,450.80	2,797.48	0.00
	Original Face:	Base	100,000.000	100.518165	43,653.32	106.959774	46,450.80	2,797.48	0.00
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5					3.500000	01 Mar 2047		
		Local	75,407.520	106.656922	80,427.34	106.558057	80,352.79	-74.55	0.00
	Original Face:	Base	200,000.000	106.656922	80,427.34	106.558057	80,352.79	-74.55	0.00
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
		Local	535,083.390	107.153405	573,360.07	107.621546	575,865.02	2,504.95	0.04
	Original Face:	Base	1,300,000.000	107.153405	573,360.07	107.621546	575,865.02	2,504.95	0.03
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
		Local	113,526.790	104.886248	119,073.99	111.034268	126,053.64	6,979.65	0.01
	Original Face:	Base	304,578.000	104.886248	119,073.99	111.034268	126,053.64	6,979.65	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	107,945.840	105.895030	114,309.28	110.544887	119,328.61	5,019.33	0.01
	Original Face:	Base	300,000.000	105.895030	114,309.28	110.544887	119,328.61	5,019.33	0.01
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
		Local	199,877.060	110.569252	221,002.57	111.019859	221,903.23	900.66	0.01
	Original Face:	Base	400,000.000	110.569252	221,002.57	111.019859	221,903.23	900.66	0.01
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
		Local	505,585.830	109.452886	553,378.28	109.247267	552,338.70	-1,039.58	0.03
	Original Face:	Base	1,100,000.000	109.452886	553,378.28	109.247267	552,338.70	-1,039.58	0.03
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
		Local	45,495.060	106.901738	48,635.01	107.008451	48,683.56	48.55	0.00
	Original Face:	Base	100,000.000	106.901738	48,635.01	107.008451	48,683.56	48.55	0.00
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
		Local	412,745.520	100.652198	415,437.44	105.961731	437,352.30	21,914.86	0.03
	Original Face:	Base	900,000.000	100.652198	415,437.44	105.961731	437,352.30	21,914.86	0.03
31329PBX0	FED HM LN PC POOL ZA5454 FR 06/48 FIXED 4					4.000000	01 Jun 2048		

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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	568,499.950	107.414892	610,653.61	108.314966	615,770.53	5,116.92	0.04
Original Face:		Base	1,600,000.000	107.414892	610,653.61	108.314966	615,770.53	5,116.92	0.04
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049		
		Local	780,385.760	108.215147	844,495.60	108.969784	850,384.68	5,889.08	0.05
Original Face:		Base	1,500,000.000	108.215147	844,495.60	108.969784	850,384.68	5,889.08	0.05
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038		
		Local	24,047.660	99.569272	23,944.08	117.560239	28,270.49	4,326.41	0.00
Original Face:		Base	1,768,109.000	99.569272	23,944.08	117.560239	28,270.49	4,326.41	0.00
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036		
		Local	67,997.440	108.890629	74,042.84	119.434953	81,212.71	7,169.87	0.01
Original Face:		Base	600,000.000	108.890629	74,042.84	119.434953	81,212.71	7,169.87	0.00
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	348,957.620	110.046876	384,016.96	109.810045	383,190.52	-826.44	0.02
Original Face:		Base	1,300,000.000	110.046876	384,016.96	109.810045	383,190.52	-826.44	0.02
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047		
		Local	135,264.060	105.633167	142,883.71	105.649093	142,905.25	21.54	0.01
Original Face:		Base	300,000.000	105.633167	142,883.71	105.649093	142,905.25	21.54	0.01
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 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
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5					3.500000	01 Dec 2047		
		Local	109,381.820	106.718749	116,730.91	106.038860	115,987.23	-743.68	0.01
Original Face:		Base	300,000.000	106.718749	116,730.91	106.038860	115,987.23	-743.68	0.01
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
		Local	162,260.060	104.894982	170,202.66	105.599238	171,345.39	1,142.73	0.01
Original Face:		Base	400,000.000	104.894982	170,202.66	105.599238	171,345.39	1,142.73	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
		Local	85,966.880	105.329459	90,548.45	105.596380	90,777.91	229.46	0.01
Original Face:		Base	200,000.000	105.329459	90,548.45	105.596380	90,777.91	229.46	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		

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		Local	494,829.230	108.579538	537,283.29	107.923143	534,035.26	-3,248.03	0.03
Original Face:		Base	900,000.000	108.579538	537,283.29	107.923143	534,035.26	-3,248.03	0.03
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	42,331.140	109.111472	46,188.13	109.749220	46,458.10	269.97	0.00
Original Face:		Base	100,000.000	109.111472	46,188.13	109.749220	46,458.10	269.97	0.00
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	270,621.200	108.893756	294,689.59	106.556425	288,364.28	-6,325.31	0.02
Original Face:		Base	400,000.000	108.893756	294,689.59	106.556425	288,364.28	-6,325.31	0.02
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049		
		Local	398,948.600	104.390661	416,465.08	110.598068	441,229.44	24,764.36	0.03
Original Face:		Base	1,200,000.000	104.390661	416,465.08	110.598068	441,229.44	24,764.36	0.03
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5					3.500000	01 Apr 2033		
		Local	263,236.420	108.641266	285,983.38	108.063032	284,461.26	-1,522.12	0.02
Original Face:		Base	400,000.000	108.641266	285,983.38	108.063032	284,461.26	-1,522.12	0.02
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
		Local	69,207.170	109.337428	75,669.34	109.312089	75,651.80	-17.54	0.00
Original Face:		Base	100,000.000	109.337428	75,669.34	109.312089	75,651.80	-17.54	0.00
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
		Local	646,756.300	107.974846	698,334.12	110.672561	715,781.76	17,447.64	0.04
Original Face:		Base	1,200,000.000	107.974846	698,334.12	110.672561	715,781.76	17,447.64	0.04
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5					2.500000	01 Sep 2050		
		Local	95,713.660	105.567262	101,042.29	102.664698	98,264.14	-2,778.15	0.01
Original Face:		Base	100,000.000	105.567262	101,042.29	102.664698	98,264.14	-2,778.15	0.01
3132DMQB4	FED HM LN PC POOL SD0450 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	391,537.820	106.236685	415,956.80	103.136242	403,817.39	-12,139.41	0.02
Original Face:		Base	400,000.000	106.236685	415,956.80	103.136242	403,817.39	-12,139.41	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	600,000.000	100.935702	605,614.21	99.785519	598,713.11	-6,901.10	0.04
Original Face:		Base	600,000.000	100.935702	605,614.21	99.785519	598,713.11	-6,901.10	0.04
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		

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		Local	32,295.890	104.426384	33,725.43	108.107889	34,914.40	1,188.97	0.00
	Original Face:	Base	100,000.000	104.426384	33,725.43	108.107889	34,914.40	1,188.97	0.00
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	55,054.890	104.430996	57,494.37	109.142936	60,088.52	2,594.15	0.00
	Original Face:	Base	100,000.000	104.430996	57,494.37	109.142936	60,088.52	2,594.15	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
		Local	28,336.300	108.226550	30,667.40	109.538430	31,039.14	371.74	0.00
	Original Face:	Base	100,000.000	108.226550	30,667.40	109.538430	31,039.14	371.74	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.500000	01 Nov 2042		
		Local	118,112.890	104.406488	123,317.52	108.452422	128,096.29	4,778.77	0.01
	Original Face:	Base	300,000.000	104.406488	123,317.52	108.452422	128,096.29	4,778.77	0.01
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
		Local	24,871.010	104.421694	25,970.73	107.933877	26,844.25	873.52	0.00
	Original Face:	Base	100,000.000	104.421694	25,970.73	107.933877	26,844.25	873.52	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	40,879.020	104.431124	42,690.42	109.142336	44,616.32	1,925.90	0.00
	Original Face:	Base	100,000.000	104.431124	42,690.42	109.142336	44,616.32	1,925.90	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	36,063.200	102.005285	36,786.37	109.538734	39,503.17	2,716.80	0.00
	Original Face:	Base	100,000.000	102.005285	36,786.37	109.538734	39,503.17	2,716.80	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043		
		Local	564,958.850	103.405039	584,195.92	109.142562	616,610.56	32,414.64	0.04
	Original Face:	Base	1,600,000.000	103.405039	584,195.92	109.142562	616,610.56	32,414.64	0.04
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
		Local	74,207.540	105.967844	78,636.13	111.247241	82,553.84	3,917.71	0.01
	Original Face:	Base	200,000.000	105.967844	78,636.13	111.247241	82,553.84	3,917.71	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	402,999.220	105.952639	426,988.31	112.272749	452,458.30	25,469.99	0.03
	Original Face:	Base	1,000,000.000	105.952639	426,988.31	112.272749	452,458.30	25,469.99	0.03
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		

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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	356,039.930	105.962991	377,270.56	112.273024	399,736.80	22,466.24	0.02
Original Face:		Base	800,000.000	105.962991	377,270.56	112.273024	399,736.80	22,466.24	0.02
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
		Local	82,361.580	102.452976	84,381.89	110.273880	90,823.31	6,441.42	0.01
Original Face:		Base	200,000.000	102.452976	84,381.89	110.273880	90,823.31	6,441.42	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	47,011.830	105.952757	49,810.33	112.270128	52,780.24	2,969.91	0.00
Original Face:		Base	100,000.000	105.952757	49,810.33	112.270128	52,780.24	2,969.91	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
		Local	167,201.530	105.226687	175,940.63	108.706531	181,758.98	5,818.35	0.01
Original Face:		Base	500,000.000	105.226687	175,940.63	108.706531	181,758.98	5,818.35	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	34,246.390	102.689072	35,167.30	110.912645	37,983.58	2,816.28	0.00
Original Face:		Base	100,000.000	102.689072	35,167.30	110.912645	37,983.58	2,816.28	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	35,426.640	102.689135	36,379.31	110.913708	39,293.00	2,913.69	0.00
Original Face:		Base	100,000.000	102.689135	36,379.31	110.913708	39,293.00	2,913.69	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	76,530.500	103.005978	78,830.99	111.486304	85,321.03	6,490.04	0.01
Original Face:		Base	200,000.000	103.005978	78,830.99	111.486304	85,321.03	6,490.04	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	68,285.800	102.797507	70,196.10	110.913509	75,738.18	5,542.08	0.00
Original Face:		Base	200,000.000	102.797507	70,196.10	110.913509	75,738.18	5,542.08	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
		Local	29,896.590	108.457319	32,425.04	112.155801	33,530.76	1,105.72	0.00
Original Face:		Base	100,000.000	108.457319	32,425.04	112.155801	33,530.76	1,105.72	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
		Local	186,437.540	103.694969	193,326.35	110.712864	206,410.34	13,083.99	0.01
Original Face:		Base	482,939.000	103.694969	193,326.35	110.712864	206,410.34	13,083.99	0.01
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		

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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	218,919.380	103.716450	227,055.41	107.264315	234,822.37	7,766.96	0.01
Original Face:		Base	932,126.000	103.716450	227,055.41	107.264315	234,822.37	7,766.96	0.01
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
		Local	77,314.390	103.721545	80,191.68	109.081021	84,335.33	4,143.65	0.01
Original Face:		Base	323,530.000	103.721545	80,191.68	109.081021	84,335.33	4,143.65	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		Local	89,313.650	100.679000	89,920.09	107.741743	96,228.08	6,307.99	0.01
Original Face:		Base	200,000.000	100.679000	89,920.09	107.741743	96,228.08	6,307.99	0.01
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	55,500.360	106.065276	58,866.61	110.401732	61,273.36	2,406.75	0.00
Original Face:		Base	108,935.000	106.065276	58,866.61	110.401732	61,273.36	2,406.75	0.00
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
		Local	2,943,696.390	106.994973	3,149,607.15	108.119442	3,182,708.11	33,100.96	0.20
Original Face:		Base	9,900,000.000	106.994973	3,149,607.15	108.119442	3,182,708.11	33,100.96	0.19
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	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
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		
		Local	221,058.020	106.071899	234,480.44	109.945158	243,042.59	8,562.15	0.02
Original Face:		Base	902,639.000	106.071899	234,480.44	109.945158	243,042.59	8,562.15	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	809,534.040	97.548600	789,689.12	106.668858	863,520.72	73,831.60	0.05
Original Face:		Base	1,500,000.000	97.548600	789,689.12	106.668858	863,520.72	73,831.60	0.05
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048		
		Local	696,864.740	109.264098	761,422.97	109.794140	765,116.65	3,693.68	0.05
Original Face:		Base	1,400,000.000	109.264098	761,422.97	109.794140	765,116.65	3,693.68	0.05
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 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
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048		

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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	36,973.120	104.162835	38,512.25	110.480678	40,848.15	2,335.90	0.00
Original Face:		Base	100,000.000	104.162835	38,512.25	110.480678	40,848.15	2,335.90	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
		Local	65,557.590	101.312480	66,418.02	106.123279	69,571.86	3,153.84	0.00
Original Face:		Base	100,000.000	101.312480	66,418.02	106.123279	69,571.86	3,153.84	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	1,290,990.620	97.234565	1,255,289.12	105.772084	1,365,507.68	110,218.56	0.08
Original Face:		Base	2,200,000.000	97.234565	1,255,289.12	105.772084	1,365,507.68	110,218.56	0.08
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	255,376.740	108.714584	277,631.76	110.464914	282,101.70	4,469.94	0.02
Original Face:		Base	600,000.000	108.714584	277,631.76	110.464914	282,101.70	4,469.94	0.02
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
		Local	614,613.500	95.872805	589,247.20	106.296669	653,313.68	64,066.48	0.04
Original Face:		Base	800,000.000	95.872805	589,247.20	106.296669	653,313.68	64,066.48	0.04
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023		
		Local	555,602.100	102.742200	570,837.82	108.556946	603,144.67	32,306.85	0.04
Original Face:		Base	83,014,648.000	102.742200	570,837.82	108.556946	603,144.67	32,306.85	0.04
31339U6F2	FED HM LN PC POOL QA4470 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	290,106.230	105.272131	305,401.01	104.221206	302,352.21	-3,048.80	0.02
Original Face:		Base	500,000.000	105.272131	305,401.01	104.221206	302,352.21	-3,048.80	0.02
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		Local	71,440.540	105.773375	75,565.07	106.932634	76,393.25	828.18	0.00
Original Face:		Base	100,000.000	105.773375	75,565.07	106.932634	76,393.25	828.18	0.00
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	478,633.200	105.412322	504,538.37	104.307266	499,249.21	-5,289.16	0.03
Original Face:		Base	800,000.000	105.412322	504,538.37	104.307266	499,249.21	-5,289.16	0.03
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
		Local	73,165.920	104.430697	76,407.68	104.562892	76,504.40	96.72	0.00
Original Face:		Base	100,000.000	104.430697	76,407.68	104.562892	76,504.40	96.72	0.00
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3					3.000000	01 Mar 2050		

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		Local	87,236.350	104.340152	91,022.54	104.373704	91,051.81	29.27	0.01
Original Face:		Base	100,000.000	104.340152	91,022.54	104.373704	91,051.81	29.27	0.01
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	243,265.430	107.791123	262,218.54	107.508388	261,530.74	-687.80	0.02
Original Face:		Base	300,000.000	107.791123	262,218.54	107.508388	261,530.74	-687.80	0.02
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
		Local	98,746.750	105.982627	104,654.40	104.784813	103,471.60	-1,182.80	0.01
Original Face:		Base	100,000.000	105.982627	104,654.40	104.784813	103,471.60	-1,182.80	0.01
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
		Local	96,138.680	106.596596	102,480.56	105.099238	101,041.02	-1,439.54	0.01
Original Face:		Base	100,000.000	106.596596	102,480.56	105.099238	101,041.02	-1,439.54	0.01
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	195,519.110	107.338336	209,866.96	103.522174	202,405.63	-7,461.33	0.01
Original Face:		Base	200,000.000	107.338336	209,866.96	103.522174	202,405.63	-7,461.33	0.01
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	196,567.910	106.997017	210,321.80	103.455797	203,360.90	-6,960.90	0.01
Original Face:		Base	200,000.000	106.997017	210,321.80	103.455797	203,360.90	-6,960.90	0.01
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	99,305.960	106.050745	105,314.71	102.736854	102,023.82	-3,290.89	0.01
Original Face:		Base	100,000.000	106.050745	105,314.71	102.736854	102,023.82	-3,290.89	0.01
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	199,658.720	106.300361	212,237.94	102.905702	205,460.21	-6,777.73	0.01
Original Face:		Base	200,000.000	106.300361	212,237.94	102.905702	205,460.21	-6,777.73	0.01
3133AF5T4	FED HM LN PC POOL QB8958 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	99,814.680	106.300366	106,103.37	103.153435	102,962.27	-3,141.10	0.01
Original Face:		Base	100,000.000	106.300366	106,103.37	103.153435	102,962.27	-3,141.10	0.01
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	99,797.090	103.493298	103,283.30	99.922487	99,719.73	-3,563.57	0.01
Original Face:		Base	100,000.000	103.493298	103,283.30	99.922487	99,719.73	-3,563.57	0.01
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051		

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		Local	99,786.890	103.663217	103,442.30	100.000121	99,787.01	-3,655.29	0.01
Original Face:		Base	100,000.000	103.663217	103,442.30	100.000121	99,787.01	-3,655.29	0.01
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,803.340	103.585441	103,381.73	99.992444	99,795.80	-3,585.93	0.01
Original Face:		Base	100,000.000	103.585441	103,381.73	99.992444	99,795.80	-3,585.93	0.01
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,788.240	103.585443	103,366.09	99.992444	99,780.70	-3,585.39	0.01
Original Face:		Base	100,000.000	103.585443	103,366.09	99.992444	99,780.70	-3,585.39	0.01
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,808.280	100.924001	100,730.51	99.804855	99,613.51	-1,117.00	0.01
Original Face:		Base	100,000.000	100.924001	100,730.51	99.804855	99,613.51	-1,117.00	0.01
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	598,700.450	103.345119	618,727.69	99.979753	598,579.23	-20,148.46	0.04
Original Face:		Base	600,000.000	103.345119	618,727.69	99.979753	598,579.23	-20,148.46	0.04
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	29,982.470	99.874994	29,944.99	99.930225	29,961.55	16.56	0.00
Original Face:		Base	30,000.000	99.874994	29,944.99	99.930225	29,961.55	16.56	0.00
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	100,000.000	100.625000	100,625.00	99.812807	99,812.81	-812.19	0.01
Original Face:		Base	100,000.000	100.625000	100,625.00	99.812807	99,812.81	-812.19	0.01
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	100,000.000	100.890630	100,890.63	99.976348	99,976.35	-914.28	0.01
Original Face:		Base	100,000.000	100.890630	100,890.63	99.976348	99,976.35	-914.28	0.01
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	200,000.000	100.578125	201,156.25	99.818227	199,636.45	-1,519.80	0.01
Original Face:		Base	200,000.000	100.578125	201,156.25	99.818227	199,636.45	-1,519.80	0.01
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	200,000.000	100.562500	201,125.00	99.812805	199,625.61	-1,499.39	0.01
Original Face:		Base	200,000.000	100.562500	201,125.00	99.812805	199,625.61	-1,499.39	0.01
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051		

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		Local	100,000.000	100.578130	100,578.13	99.958083	99,958.08	-620.05	0.01
Original Face:		Base	100,000.000	100.578130	100,578.13	99.958083	99,958.08	-620.05	0.01
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	200,000.000	100.546875	201,093.75	99.903910	199,807.82	-1,285.93	0.01
Original Face:		Base	200,000.000	100.546875	201,093.75	99.903910	199,807.82	-1,285.93	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
		Local	200,000.000	103.421875	206,843.75	103.159440	206,318.88	-524.87	0.01
Original Face:		Base	200,000.000	103.421875	206,843.75	103.159440	206,318.88	-524.87	0.01
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	200,000.000	100.343750	200,687.50	99.835813	199,671.63	-1,015.87	0.01
Original Face:		Base	200,000.000	100.343750	200,687.50	99.835813	199,671.63	-1,015.87	0.01
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
		Local	120,652.850	101.152090	122,042.88	105.110082	126,818.31	4,775.43	0.01
Original Face:		Base	200,000.000	101.152090	122,042.88	105.110082	126,818.31	4,775.43	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	369,891.200	101.839511	376,695.39	106.019904	392,158.30	15,462.91	0.02
Original Face:		Base	500,000.000	101.839511	376,695.39	106.019904	392,158.30	15,462.91	0.02
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	275,163.750	101.898837	280,388.66	105.146221	289,324.28	8,935.62	0.02
Original Face:		Base	400,000.000	101.898837	280,388.66	105.146221	289,324.28	8,935.62	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
		Local	402,796.680	108.082946	435,354.52	107.642928	433,582.14	-1,772.38	0.03
Original Face:		Base	500,000.000	108.082946	435,354.52	107.642928	433,582.14	-1,772.38	0.03
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	76,060.980	105.110097	79,947.77	105.466394	80,218.77	271.00	0.00
Original Face:		Base	100,000.000	105.110097	79,947.77	105.466394	80,218.77	271.00	0.00
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
		Local	132,024.550	105.150572	138,824.57	107.396190	141,789.34	2,964.77	0.01
Original Face:		Base	200,000.000	105.150572	138,824.57	107.396190	141,789.34	2,964.77	0.01
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3					3.000000	01 Mar 2050		

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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	1,380,183.200	105.110571	1,450,718.44	105.601486	1,457,493.97	6,775.53	0.09
Original Face:		Base	1,700,000.000	105.110571	1,450,718.44	105.601486	1,457,493.97	6,775.53	0.09
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
		Local	60,487.240	105.894499	64,052.66	108.134129	65,407.35	1,354.69	0.00
Original Face:		Base	100,000.000	105.894499	64,052.66	108.134129	65,407.35	1,354.69	0.00
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
		Local	232,846.280	104.861830	244,166.87	106.953241	249,036.64	4,869.77	0.02
Original Face:		Base	300,000.000	104.861830	244,166.87	106.953241	249,036.64	4,869.77	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
		Local	5,478,526.880	107.148852	5,870,178.65	106.002520	5,807,376.55	-62,802.10	0.36
Original Face:		Base	5,800,000.000	107.148852	5,870,178.65	106.002520	5,807,376.55	-62,802.10	0.34
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	1,156,903.050	107.071402	1,238,712.32	105.993437	1,226,241.31	-12,471.01	0.08
Original Face:		Base	1,300,000.000	107.071402	1,238,712.32	105.993437	1,226,241.31	-12,471.01	0.07
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
		Local	693,848.980	104.569297	725,553.00	102.936051	714,220.74	-11,332.26	0.04
Original Face:		Base	700,000.000	104.569297	725,553.00	102.936051	714,220.74	-11,332.26	0.04
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
		Local	491,796.980	100.328125	493,410.69	99.984409	491,720.30	-1,690.39	0.03
Original Face:		Base	500,000.000	100.328125	493,410.69	99.984409	491,720.30	-1,690.39	0.03
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	887,197.510	106.655831	946,247.88	103.443630	917,749.31	-28,498.57	0.06
Original Face:		Base	900,000.000	106.655831	946,247.88	103.443630	917,749.31	-28,498.57	0.05
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	895,738.090	103.274939	925,072.97	99.835809	894,267.37	-30,805.60	0.06
Original Face:		Base	900,000.000	103.274939	925,072.97	99.835809	894,267.37	-30,805.60	0.05
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
		Local	0.000	0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
		Base		0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 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
		Local	760,000.000	126.412954	960,738.45	142.583176	1,083,632.14	122,893.69	0.07
		Base		126.412954	960,738.45	142.583176	1,083,632.14	122,893.69	0.06
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.441370	25 Apr 2040		
		Local	155,478.230	13.741962	21,365.76	10.432770	16,220.69	-5,145.07	0.00
Original Face:		Base	1,000,000.000	13.741962	21,365.76	10.432770	16,220.69	-5,145.07	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.441370	25 Oct 2041		
		Local	133,969.880	0.000007	0.01	19.767530	26,482.54	26,482.53	0.00
Original Face:		Base	1,000,000.000	0.000007	0.01	19.767530	26,482.54	26,482.53	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
		Local	7,966.650	111.260944	8,863.77	109.695250	8,739.04	-124.73	0.00
Original Face:		Base	200,000.000	111.260944	8,863.77	109.695250	8,739.04	-124.73	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
		Local	34,548.060	113.710726	39,284.85	121.426800	41,950.60	2,665.75	0.00
Original Face:		Base	400,000.000	113.710726	39,284.85	121.426800	41,950.60	2,665.75	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
		Local	53,972.380	110.395169	59,582.90	116.007100	62,611.79	3,028.89	0.00
Original Face:		Base	600,000.000	110.395169	59,582.90	116.007100	62,611.79	3,028.89	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.541370	25 Mar 2042		
		Local	51,138.900	0.000020	0.01	16.729440	8,555.25	8,555.24	0.00
Original Face:		Base	300,000.000	0.000020	0.01	16.729440	8,555.25	8,555.24	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.491370	25 Jul 2042		
		Local	11,935.950	103.248506	12,323.69	18.408040	2,197.17	-10,126.52	0.00
Original Face:		Base	100,000.000	103.248506	12,323.69	18.408040	2,197.17	-10,126.52	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.541370	25 Feb 2041		
		Local	6,993.490	219.813141	15,372.61	5.646920	394.92	-14,977.69	0.00
Original Face:		Base	100,000.000	219.813141	15,372.61	5.646920	394.92	-14,977.69	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
		Local	95,211.510	150.416394	143,213.72	2.398850	2,283.98	-140,929.74	0.00
Original Face:		Base	1,100,000.000	150.416394	143,213.72	2.398850	2,283.98	-140,929.74	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.417844	25 Sep 2022		

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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	3,953,446.660	1.906018	75,353.41	0.478770	18,927.92	-56,425.49	0.00
	Original Face:	Base	10,375,000.000	1.906018	75,353.41	0.478770	18,927.92	-56,425.49	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
		Local	95,929.510	115.034227	110,351.77	119.467240	114,604.34	4,252.57	0.01
	Original Face:	Base	700,000.000	115.034227	110,351.77	119.467240	114,604.34	4,252.57	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
		Local	227,690.780	111.022111	252,787.11	114.864710	261,536.35	8,749.24	0.02
	Original Face:	Base	1,200,000.000	111.022111	252,787.11	114.864710	261,536.35	8,749.24	0.02
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.179120	25 Aug 2044		
		Local	142,499.340	15.276351	21,768.70	5.974530	8,513.67	-13,255.03	0.00
	Original Face:	Base	800,000.000	15.276351	21,768.70	5.974530	8,513.67	-13,255.03	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.477034	25 Dec 2024		
		Local	6,421,383.090	2.927264	187,970.83	1.765370	113,361.17	-74,609.66	0.01
	Original Face:	Base	9,885,000.000	2.927264	187,970.83	1.765370	113,361.17	-74,609.66	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO					1.801514	25 Aug 2055		
		Local	22,903.840	5.348666	1,225.05	4.358170	998.19	-226.86	0.00
	Original Face:	Base	100,000.000	5.348666	1,225.05	4.358170	998.19	-226.86	0.00
3136APTN2	FANNIE MAE FNR 2015 56 AS					6.041370	25 Aug 2045		
		Local	185,680.120	16.855515	31,297.34	23.729430	44,060.83	12,763.49	0.00
	Original Face:	Base	400,000.000	16.855515	31,297.34	23.729430	44,060.83	12,763.49	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
		Local	99,690.460	101.619834	101,305.28	107.036580	106,705.26	5,399.98	0.01
	Original Face:	Base	100,000.000	101.619834	101,305.28	107.036580	106,705.26	5,399.98	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
		Local	100,000.000	108.409550	108,409.55	108.944910	108,944.91	535.36	0.01
	Original Face:	Base	100,000.000	108.409550	108,409.55	108.944910	108,944.91	535.36	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.121000	25 Apr 2028		
		Local	98,084.960	104.977328	102,966.97	107.069630	105,019.20	2,052.23	0.01
	Original Face:	Base	100,000.000	104.977328	102,966.97	107.069630	105,019.20	2,052.23	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		

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		Local	100,000.000	102.993280	102,993.28	113.059960	113,059.96	10,066.68	0.01
	Original Face:	Base	100,000.000	102.993280	102,993.28	113.059960	113,059.96	10,066.68	0.01
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	140,000.000	101.204793	141,686.71	110.333890	154,467.45	12,780.74	0.01
	Original Face:	Base	140,000.000	101.204793	141,686.71	110.333890	154,467.45	12,780.74	0.01
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		Local	220,000.000	102.133832	224,694.43	111.137580	244,502.68	19,808.25	0.02
	Original Face:	Base	220,000.000	102.133832	224,694.43	111.137580	244,502.68	19,808.25	0.01
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
		Local	199,896.440	100.573552	201,042.95	100.689530	201,274.79	231.84	0.01
	Original Face:	Base	200,000.000	100.573552	201,042.95	100.689530	201,274.79	231.84	0.01
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
		Local	100,000.000	100.318170	100,318.17	103.982330	103,982.33	3,664.16	0.01
	Original Face:	Base	100,000.000	100.318170	100,318.17	103.982330	103,982.33	3,664.16	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
		Local	95,167.000	102.404363	97,455.16	99.845500	95,019.97	-2,435.19	0.01
	Original Face:	Base	100,000.000	102.404363	97,455.16	99.845500	95,019.97	-2,435.19	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		Local	304,530.110	99.459745	302,884.87	85.420840	260,132.18	-42,752.69	0.02
	Original Face:	Base	300,000.000	99.459745	302,884.87	85.420840	260,132.18	-42,752.69	0.02
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.467540	25 Sep 2034		
		Local	1,295,180.370	10.432481	135,119.44	10.724300	138,899.03	3,779.59	0.01
	Original Face:	Base	1,300,000.000	10.432481	135,119.44	10.724300	138,899.03	3,779.59	0.01
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050		
		Local	386,905.650	12.220248	47,280.83	15.825460	61,229.60	13,948.77	0.00
	Original Face:	Base	400,000.000	12.220248	47,280.83	15.825460	61,229.60	13,948.77	0.00
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		

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		Local	380,786.180	11.777975	44,848.90	16.486450	62,778.12	17,929.22	0.00
	Original Face:	Base	400,000.000	11.777975	44,848.90	16.486450	62,778.12	17,929.22	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		Local	286,846.740	13.181457	37,810.58	16.313660	46,795.20	8,984.62	0.00
	Original Face:	Base	300,000.000	13.181457	37,810.58	16.313660	46,795.20	8,984.62	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		Local	1,363,547.490	11.855971	161,661.79	14.645400	199,696.98	38,035.19	0.01
	Original Face:	Base	1,400,000.000	11.855971	161,661.79	14.645400	199,696.98	38,035.19	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
		Local	895,229.220	12.600096	112,799.74	15.240280	136,435.44	23,635.70	0.01
	Original Face:	Base	900,000.000	12.600096	112,799.74	15.240280	136,435.44	23,635.70	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
		Local	697,463.770	14.058032	98,049.68	16.193100	112,941.01	14,891.33	0.01
	Original Face:	Base	700,000.000	14.058032	98,049.68	16.193100	112,941.01	14,891.33	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
		Local	183,139.590	9.430359	17,270.72	5.869870	10,750.06	-6,520.66	0.00
	Original Face:	Base	1,400,000.000	9.430359	17,270.72	5.869870	10,750.06	-6,520.66	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
		Local	118,614.730	37.522389	44,507.08	9.524196	11,297.10	-33,209.98	0.00
	Original Face:	Base	800,000.000	37.522389	44,507.08	9.524196	11,297.10	-33,209.98	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
		Local	204,621.580	61.321294	125,476.60	16.067963	32,878.52	-92,598.08	0.00
	Original Face:	Base	1,600,000.000	61.321294	125,476.60	16.067963	32,878.52	-92,598.08	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
		Local	49,708.750	16.658737	8,280.85	18.783390	9,336.99	1,056.14	0.00
	Original Face:	Base	600,000.000	16.658737	8,280.85	18.783390	9,336.99	1,056.14	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
		Local	10,625.500	104.600725	11,114.35	115.394776	12,261.27	1,146.92	0.00
	Original Face:	Base	700,000.000	104.600725	11,114.35	115.394776	12,261.27	1,146.92	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		

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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	31,381.930	106.227055	33,336.10	116.062144	36,422.54	3,086.44	0.00
	Original Face:	Base	861,059.000	106.227055	33,336.10	116.062144	36,422.54	3,086.44	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.844000	15 Oct 2041		
		Local	197,372.720	117.794328	232,493.87	16.016000	31,611.21	-200,882.66	0.00
	Original Face:	Base	1,300,000.000	117.794328	232,493.87	16.016000	31,611.21	-200,882.66	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.481043	25 Oct 2021		
		Local	93,351.520	0.644467	601.62	0.157850	147.36	-454.26	0.00
	Original Face:	Base	119,000.000	0.644467	601.62	0.157850	147.36	-454.26	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.894000	15 Aug 2042		
		Local	138,548.190	38.797872	53,753.75	19.874080	27,535.18	-26,218.57	0.00
	Original Face:	Base	500,000.000	38.797872	53,753.75	19.874080	27,535.18	-26,218.57	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
		Local	566,655.450	3.221173	18,252.95	4.838790	27,419.27	9,166.32	0.00
	Original Face:	Base	3,000,000.000	3.221173	18,252.95	4.838790	27,419.27	9,166.32	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
		Local	153,108.180	88.613646	135,674.74	101.494200	155,395.92	19,721.18	0.01
	Original Face:	Base	200,000.000	88.613646	135,674.74	101.494200	155,395.92	19,721.18	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
		Local	107,395.210	15.731772	16,895.17	6.097130	6,548.03	-10,347.14	0.00
	Original Face:	Base	700,000.000	15.731772	16,895.17	6.097130	6,548.03	-10,347.14	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.844000	15 Feb 2044		
		Local	70,510.330	20.511803	14,462.94	19.824140	13,978.07	-484.87	0.00
	Original Face:	Base	200,000.000	20.511803	14,462.94	19.824140	13,978.07	-484.87	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.894000	15 May 2044		
		Local	138,776.550	23.674165	32,854.19	18.576630	25,780.01	-7,074.18	0.00
	Original Face:	Base	400,000.000	23.674165	32,854.19	18.576630	25,780.01	-7,074.18	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.282030	15 Apr 2041		
		Local	250,810.820	22.130257	55,505.08	5.876830	14,739.73	-40,765.35	0.00
	Original Face:	Base	1,600,000.000	22.130257	55,505.08	5.876830	14,739.73	-40,765.35	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		

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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	193,756.170	11.603393	22,482.29	14.084830	27,290.23	4,807.94	0.00
	Original Face:	Base	200,000.000	11.603393	22,482.29	14.084830	27,290.23	4,807.94	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
		Local	793,653.310	15.033433	119,313.34	16.914280	134,240.74	14,927.40	0.01
	Original Face:	Base	800,000.000	15.033433	119,313.34	16.914280	134,240.74	14,927.40	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	186,574.990	96.467994	179,985.15	103.696310	193,471.38	13,486.23	0.01
	Original Face:	Base	1,100,000.000	96.467994	179,985.15	103.696310	193,471.38	13,486.23	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					0.880214	25 Jun 2029		
		Local	998,385.510	6.120204	61,103.23	6.415010	64,046.53	2,943.30	0.00
	Original Face:	Base	1,000,000.000	6.120204	61,103.23	6.415010	64,046.53	2,943.30	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.311843	25 Jul 2026		
		Local	1,039,479.490	9.926922	103,188.32	5.853760	60,848.63	-42,339.69	0.00
	Original Face:	Base	1,040,000.000	9.926922	103,188.32	5.853760	60,848.63	-42,339.69	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
		Local	7,580,000.000	16.501649	1,250,825.02	16.688760	1,265,008.01	14,182.99	0.08
	Original Face:	Base	7,580,000.000	16.501649	1,250,825.02	16.688760	1,265,008.01	14,182.99	0.07
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	276,045.750	11.033298	30,456.95	14.665060	40,482.27	10,025.32	0.00
	Original Face:	Base	300,000.000	11.033298	30,456.95	14.665060	40,482.27	10,025.32	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	577,259.540	11.670012	67,366.26	16.095960	92,915.46	25,549.20	0.01
	Original Face:	Base	600,000.000	11.670012	67,366.26	16.095960	92,915.46	25,549.20	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	197,086.850	10.718564	21,124.88	16.673720	32,861.71	11,736.83	0.00
	Original Face:	Base	200,000.000	10.718564	21,124.88	16.673720	32,861.71	11,736.83	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.333950	25 Jul 2035		
		Local	829,592.300	14.081099	116,815.71	14.514290	120,409.43	3,593.72	0.01
	Original Face:	Base	830,000.000	14.081099	116,815.71	14.514290	120,409.43	3,593.72	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		

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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	492,249.220	11.955202	58,849.39	12.885310	63,427.84	4,578.45	0.00
Original Face:		Base	500,000.000	11.955202	58,849.39	12.885310	63,427.84	4,578.45	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.008630	25 Dec 2027		
		Local	410,848.610	106.608310	437,998.76	101.659920	417,668.37	-20,330.39	0.03
Original Face:		Base	720,000.000	106.608310	437,998.76	101.659920	417,668.37	-20,330.39	0.02
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.736500	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
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					9.458630	25 Apr 2028		
		Local	1,508,910.020	99.997366	1,508,870.27	117.505730	1,773,055.73	264,185.46	0.11
Original Face:		Base	1,530,000.000	99.997366	1,508,870.27	117.505730	1,773,055.73	264,185.46	0.10
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					5.667630	25 Jul 2028		
		Local	873,540.310	109.590854	957,320.29	105.036690	917,537.83	-39,782.46	0.06
Original Face:		Base	1,110,000.000	109.590854	957,320.29	105.036690	917,537.83	-39,782.46	0.05
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.608630	25 Mar 2030		
		Local	890,000.000	100.999055	898,891.59	101.898310	906,894.96	8,003.37	0.06
Original Face:		Base	890,000.000	100.999055	898,891.59	101.898310	906,894.96	8,003.37	0.05
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.558630	25 Mar 2030		
		Local	850,000.000	100.000000	850,000.00	103.768370	882,031.15	32,031.15	0.05
Original Face:		Base	850,000.000	100.000000	850,000.00	103.768370	882,031.15	32,031.15	0.05
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
		Local	11,713.340	104.627886	12,255.42	115.241380	13,498.61	1,243.19	0.00
Original Face:		Base	700,000.000	104.627886	12,255.42	115.241380	13,498.61	1,243.19	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
		Local	117,721.450	104.844682	123,424.68	112.721964	132,697.93	9,273.25	0.01
Original Face:		Base	1,400,000.000	104.844682	123,424.68	112.721964	132,697.93	9,273.25	0.01
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
		Local	20,216.650	107.997270	21,833.43	110.041647	22,246.73	413.30	0.00
Original Face:		Base	100,000.000	107.997270	21,833.43	110.041647	22,246.73	413.30	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		

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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	127,007.990	107.997040	137,164.87	107.496770	136,529.49	-635.38	0.01
	Original Face:	Base	500,000.000	107.997040	137,164.87	107.496770	136,529.49	-635.38	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
		Local	43,371.760	109.893581	47,662.78	119.467087	51,814.98	4,152.20	0.00
	Original Face:	Base	300,000.000	109.893581	47,662.78	119.467087	51,814.98	4,152.20	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
		Local	37,620.320	102.799498	38,673.50	110.869733	41,709.55	3,036.05	0.00
	Original Face:	Base	100,000.000	102.799498	38,673.50	110.869733	41,709.55	3,036.05	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
		Local	124,763.260	107.749741	134,432.09	116.031317	144,764.45	10,332.36	0.01
	Original Face:	Base	900,000.000	107.749741	134,432.09	116.031317	144,764.45	10,332.36	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
		Local	32,799.050	106.928310	35,071.47	112.232181	36,811.09	1,739.62	0.00
	Original Face:	Base	100,000.000	106.928310	35,071.47	112.232181	36,811.09	1,739.62	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
		Local	192,295.460	108.228182	208,117.88	116.074825	223,206.62	15,088.74	0.01
	Original Face:	Base	800,000.000	108.228182	208,117.88	116.074825	223,206.62	15,088.74	0.01
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
		Local	387,967.220	104.797109	406,578.43	104.666220	406,070.62	-507.81	0.03
	Original Face:	Base	1,300,000.000	104.797109	406,578.43	104.666220	406,070.62	-507.81	0.02
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
		Local	52,648.090	101.486075	53,430.48	105.438301	55,511.25	2,080.77	0.00
	Original Face:	Base	100,000.000	101.486075	53,430.48	105.438301	55,511.25	2,080.77	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
		Local	270,000.000	98.554941	266,098.34	108.911760	294,061.75	27,963.41	0.02
	Original Face:	Base	270,000.000	98.554941	266,098.34	108.911760	294,061.75	27,963.41	0.02
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
		Local	27,050.890	108.167088	29,260.16	110.027376	29,763.38	503.22	0.00
	Original Face:	Base	100,000.000	108.167088	29,260.16	110.027376	29,763.38	503.22	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		

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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
		36,454.190	Local	102.928058	37,521.59	110.866177	40,415.37	2,893.78	0.00
	Original Face:	100,000.000	Base	102.928058	37,521.59	110.866177	40,415.37	2,893.78	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		29,153.250	Local	102.800854	29,969.79	110.045141	32,081.74	2,111.95	0.00
	Original Face:	100,000.000	Base	102.800854	29,969.79	110.045141	32,081.74	2,111.95	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		48,859.030	Local	106.598207	52,082.85	110.711521	54,092.58	2,009.73	0.00
	Original Face:	200,000.000	Base	106.598207	52,082.85	110.711521	54,092.58	2,009.73	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
		31,305.600	Local	108.518891	33,972.49	110.213008	34,502.84	530.35	0.00
	Original Face:	100,000.000	Base	108.518891	33,972.49	110.213008	34,502.84	530.35	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		23,976.070	Local	108.067085	25,910.24	110.709469	26,543.78	633.54	0.00
	Original Face:	100,000.000	Base	108.067085	25,910.24	110.709469	26,543.78	633.54	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		33,425.090	Local	102.468325	34,250.13	109.940928	36,747.85	2,497.72	0.00
	Original Face:	100,000.000	Base	102.468325	34,250.13	109.940928	36,747.85	2,497.72	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
		64,132.910	Local	106.479949	68,288.69	110.853201	71,093.38	2,804.69	0.00
	Original Face:	551,126.000	Base	106.479949	68,288.69	110.853201	71,093.38	2,804.69	0.00
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4					4.000000	01 Sep 2044		
		210,520.400	Local	109.679361	230,897.43	109.429051	230,370.48	-526.95	0.01
	Original Face:	1,100,000.000	Base	109.679361	230,897.43	109.429051	230,370.48	-526.95	0.01
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		222,801.630	Local	109.494841	243,956.29	112.434805	250,506.58	6,550.29	0.02
	Original Face:	600,000.000	Base	109.494841	243,956.29	112.434805	250,506.58	6,550.29	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		124,339.260	Local	109.718507	136,423.18	113.516425	141,145.48	4,722.30	0.01
	Original Face:	300,000.000	Base	109.718507	136,423.18	113.516425	141,145.48	4,722.30	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		

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		Local	37,818.300	109.711542	41,491.04	113.515959	42,929.81	1,438.77	0.00
	Original Face:	Base	100,000.000	109.711542	41,491.04	113.515959	42,929.81	1,438.77	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
		Local	97,381.960	106.088263	103,310.83	110.716541	107,817.94	4,507.11	0.01
	Original Face:	Base	300,000.000	106.088263	103,310.83	110.716541	107,817.94	4,507.11	0.01
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
		Local	256,522.570	109.487894	280,861.16	112.435953	288,423.60	7,562.44	0.02
	Original Face:	Base	700,000.000	109.487894	280,861.16	112.435953	288,423.60	7,562.44	0.02
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
		Local	866,155.720	106.459845	922,108.04	110.856063	960,186.13	38,078.09	0.06
	Original Face:	Base	1,900,000.000	106.459845	922,108.04	110.856063	960,186.13	38,078.09	0.06
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
		Local	1,078,308.410	103.970388	1,121,121.44	107.566145	1,159,894.79	38,773.35	0.07
	Original Face:	Base	3,800,000.000	103.970388	1,121,121.44	107.566145	1,159,894.79	38,773.35	0.07
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
		Local	219,415.020	102.867301	225,706.31	107.631286	236,159.21	10,452.90	0.01
	Original Face:	Base	500,000.000	102.867301	225,706.31	107.631286	236,159.21	10,452.90	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	858,959.000	98.439419	845,554.25	105.675497	907,709.19	62,154.94	0.06
	Original Face:	Base	1,700,000.000	98.439419	845,554.25	105.675497	907,709.19	62,154.94	0.05
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	200,008.140	95.743513	191,494.82	106.303419	212,615.49	21,120.67	0.01
	Original Face:	Base	300,000.000	95.743513	191,494.82	106.303419	212,615.49	21,120.67	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
		Local	48,786.430	101.485823	49,511.31	105.567145	51,502.44	1,991.13	0.00
	Original Face:	Base	100,000.000	101.485823	49,511.31	105.567145	51,502.44	1,991.13	0.00
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
		Local	387,410.760	107.416343	416,142.47	108.840596	421,660.18	5,517.71	0.03
	Original Face:	Base	1,000,000.000	107.416343	416,142.47	108.840596	421,660.18	5,517.71	0.02
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		

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		335,518.120	Local	110.333695	370,189.54	109.843525	368,544.93	-1,644.61	0.02
	Original Face:	900,000.000	Base	110.333695	370,189.54	109.843525	368,544.93	-1,644.61	0.02
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		34,111.350	Local	102.712323	35,036.56	110.871222	37,819.67	2,783.11	0.00
	Original Face:	100,000.000	Base	102.712323	35,036.56	110.871222	37,819.67	2,783.11	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		70,085.400	Local	102.927899	72,137.43	110.870017	77,703.69	5,566.26	0.00
	Original Face:	200,000.000	Base	102.927899	72,137.43	110.870017	77,703.69	5,566.26	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		35,458.890	Local	102.803246	36,452.89	110.733689	39,264.94	2,812.05	0.00
	Original Face:	100,000.000	Base	102.803246	36,452.89	110.733689	39,264.94	2,812.05	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		78,264.120	Local	102.930653	80,557.77	110.870124	86,771.53	6,213.76	0.01
	Original Face:	200,000.000	Base	102.930653	80,557.77	110.870124	86,771.53	6,213.76	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		64,204.180	Local	102.745429	65,966.86	110.719083	71,086.28	5,119.42	0.00
	Original Face:	200,000.000	Base	102.745429	65,966.86	110.719083	71,086.28	5,119.42	0.00
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
		1,742,170.480	Local	105.906152	1,845,065.71	111.442669	1,941,521.28	96,455.57	0.12
	Original Face:	4,898,873.000	Base	105.906152	1,845,065.71	111.442669	1,941,521.28	96,455.57	0.11
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		121,632.610	Local	106.444127	129,470.77	111.083152	135,113.34	5,642.57	0.01
	Original Face:	715,719.000	Base	106.444127	129,470.77	111.083152	135,113.34	5,642.57	0.01
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		12,424.490	Local	106.444128	13,225.14	110.341404	13,709.36	484.22	0.00
	Original Face:	180,844.000	Base	106.444128	13,225.14	110.341404	13,709.36	484.22	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
		9,544.490	Local	106.773437	10,190.98	108.813026	10,385.65	194.67	0.00
	Original Face:	498,051.000	Base	106.773437	10,190.98	108.813026	10,385.65	194.67	0.00
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		

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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
		35,246.730	Local	106.495099	37,536.04	108.814798	38,353.66	817.62	0.00
	Original Face:	602,226.000	Base	106.495099	37,536.04	108.814798	38,353.66	817.62	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
		159,723.830	Local	107.516850	171,730.03	107.317819	171,412.13	-317.90	0.01
	Original Face:	600,000.000	Base	107.516850	171,730.03	107.317819	171,412.13	-317.90	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
		446,812.040	Local	103.672656	463,221.91	108.578120	485,140.11	21,918.20	0.03
	Original Face:	982,188.000	Base	103.672656	463,221.91	108.578120	485,140.11	21,918.20	0.03
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
		261,420.640	Local	108.550932	283,774.54	113.853130	297,635.58	13,861.04	0.02
	Original Face:	2,000,000.000	Base	108.550932	283,774.54	113.853130	297,635.58	13,861.04	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
		64,085.100	Local	109.547680	70,203.74	117.871470	75,538.05	5,334.31	0.00
	Original Face:	300,000.000	Base	109.547680	70,203.74	117.871470	75,538.05	5,334.31	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					6.324000	15 Feb 2037		
		141,612.010	Local	8.743199	12,381.42	20.711270	29,329.65	16,948.23	0.00
	Original Face:	2,100,000.000	Base	8.743199	12,381.42	20.711270	29,329.65	16,948.23	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
		77,803.360	Local	105.763080	82,287.23	112.013430	87,150.21	4,862.98	0.01
	Original Face:	100,000.000	Base	105.763080	82,287.23	112.013430	87,150.21	4,862.98	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB					6.124000	15 Jan 2040		
		6,214.090	Local	49.761751	3,092.24	19.518010	1,212.87	-1,879.37	0.00
	Original Face:	100,000.000	Base	49.761751	3,092.24	19.518010	1,212.87	-1,879.37	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
		1,370.170	Local	108.582877	1,487.77	115.350297	1,580.50	92.73	0.00
	Original Face:	100,000.000	Base	108.582877	1,487.77	115.350297	1,580.50	92.73	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
		125,277.840	Local	95.775765	119,985.81	106.293281	133,161.93	13,176.12	0.01
	Original Face:	200,000.000	Base	95.775765	119,985.81	106.293281	133,161.93	13,176.12	0.01
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		

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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	53,613.150	101.485456	54,409.55	105.588036	56,609.07	2,199.52	0.00
	Original Face:	Base	100,000.000	101.485456	54,409.55	105.588036	56,609.07	2,199.52	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
		Local	50,921.560	101.485736	51,678.12	105.413703	53,678.30	2,000.18	0.00
	Original Face:	Base	100,000.000	101.485736	51,678.12	105.413703	53,678.30	2,000.18	0.00
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	173,754.720	106.796707	185,564.32	106.399905	184,874.86	-689.46	0.01
	Original Face:	Base	400,000.000	106.796707	185,564.32	106.399905	184,874.86	-689.46	0.01
3140FPDG1	FNMA POOL BE3702 FN 06/47 FIXED 4					4.000000	01 Jun 2047		
		Local	251,555.290	108.387822	272,655.30	108.057218	271,823.65	-831.65	0.02
	Original Face:	Base	800,000.000	108.387822	272,655.30	108.057218	271,823.65	-831.65	0.02
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	676,379.110	102.005210	689,941.93	112.510224	760,995.65	71,053.72	0.05
	Original Face:	Base	1,200,000.000	102.005210	689,941.93	112.510224	760,995.65	71,053.72	0.04
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
		Local	414,911.430	111.973220	464,589.69	118.490524	491,630.73	27,041.04	0.03
	Original Face:	Base	800,000.000	111.973220	464,589.69	118.490524	491,630.73	27,041.04	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
		Local	0.000	0.000000	42.91	0.000000	0.00	-42.91	0.00
		Base		0.000000	42.91	0.000000	0.00	-42.91	0.00
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	783,550.660	101.881837	798,295.81	111.941224	877,116.20	78,820.39	0.05
	Original Face:	Base	1,300,000.000	101.881837	798,295.81	111.941224	877,116.20	78,820.39	0.05
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	459,898.680	108.287558	498,013.05	115.217260	529,882.66	31,869.61	0.03
	Original Face:	Base	1,100,000.000	108.287558	498,013.05	115.217260	529,882.66	31,869.61	0.03
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
		Local	440,675.840	102.008996	449,529.00	112.510426	495,806.26	46,277.26	0.03
	Original Face:	Base	700,000.000	102.008996	449,529.00	112.510426	495,806.26	46,277.26	0.03
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		

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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
		483,295.810	Local	104.543319	505,253.48	114.908457	555,347.76	50,094.28	0.03
	Original Face:	800,000.000	Base	104.543319	505,253.48	114.908457	555,347.76	50,094.28	0.03
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		66,348.110	Local	113.983548	75,625.93	114.913908	76,243.21	617.28	0.00
	Original Face:	100,000.000	Base	113.983548	75,625.93	114.913908	76,243.21	617.28	0.00
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		154,902.590	Local	107.108190	165,913.36	107.913891	167,161.41	1,248.05	0.01
	Original Face:	400,000.000	Base	107.108190	165,913.36	107.913891	167,161.41	1,248.05	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
		346,264.400	Local	106.682555	369,403.71	106.251385	367,910.72	-1,492.99	0.02
	Original Face:	700,000.000	Base	106.682555	369,403.71	106.251385	367,910.72	-1,492.99	0.02
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
		239,445.920	Local	107.094186	256,432.66	107.659459	257,786.18	1,353.52	0.02
	Original Face:	600,000.000	Base	107.094186	256,432.66	107.659459	257,786.18	1,353.52	0.02
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		45,209.390	Local	98.102629	44,351.60	104.654234	47,313.54	2,961.94	0.00
	Original Face:	100,000.000	Base	98.102629	44,351.60	104.654234	47,313.54	2,961.94	0.00
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		1,852,019.170	Local	108.684664	2,012,860.81	109.701447	2,031,691.83	18,831.02	0.13
	Original Face:	5,800,000.000	Base	108.684664	2,012,860.81	109.701447	2,031,691.83	18,831.02	0.12
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
		44,819.290	Local	107.503421	48,182.27	107.486854	48,174.84	-7.43	0.00
	Original Face:	100,000.000	Base	107.503421	48,182.27	107.486854	48,174.84	-7.43	0.00
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		266,402.560	Local	109.382106	291,396.73	111.516565	297,082.98	5,686.25	0.02
	Original Face:	500,000.000	Base	109.382106	291,396.73	111.516565	297,082.98	5,686.25	0.02
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00
			Base	0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		

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		Local	0.000	0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base		0.000000	0.18	0.000000	0.00	-0.18	0.00
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	381,319.680	109.637743	418,070.29	110.405354	420,997.34	2,927.05	0.03
Original Face:		Base	700,000.000	109.637743	418,070.29	110.405354	420,997.34	2,927.05	0.02
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	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
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
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 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
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	117,171.230	100.594856	117,868.23	109.602608	128,422.72	10,554.49	0.01
Original Face:		Base	120,000.000	100.594856	117,868.23	109.602608	128,422.72	10,554.49	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	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
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
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029		
		Local	500,000.000	101.824280	509,121.40	106.739564	533,697.82	24,576.42	0.03
Original Face:		Base	500,000.000	101.824280	509,121.40	106.739564	533,697.82	24,576.42	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 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	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
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85					2.850000	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
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93					2.930000	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
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77					2.770000	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
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67					2.670000	01 Sep 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
3140HX7H7	FNMA POOL BL6295 FN 04/32 FIXED 1.95					1.950000	01 Apr 2032		
		Local	100,000.000	103.507480	103,507.48	99.526038	99,526.04	-3,981.44	0.01
Original Face:		Base	100,000.000	103.507480	103,507.48	99.526038	99,526.04	-3,981.44	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26					2.260000	01 Feb 2030		
		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
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3					2.300000	01 Feb 2030		
		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
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
		Local	294,553.610	103.239135	304,094.60	103.648457	305,300.27	1,205.67	0.02
Original Face:		Base	300,000.000	103.239135	304,094.60	103.648457	305,300.27	1,205.67	0.02
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 2030		

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		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
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 2032		
		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
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21					1.210000	01 Nov 2030		
		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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		714,781.690	Local	97.249641	695,122.63	105.736351	755,784.08	60,661.45	0.05
Original Face:		1,200,000.000	Base	97.249641	695,122.63	105.736351	755,784.08	60,661.45	0.04
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
		146,111.570	Local	120.164235	175,573.85	119.579855	174,720.00	-853.85	0.01
Original Face:		300,000.000	Base	120.164235	175,573.85	119.579855	174,720.00	-853.85	0.01
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR					4.000000	01 Dec 2047		
		67,170.130	Local	107.201385	72,007.31	107.827082	72,427.59	420.28	0.00
Original Face:		200,000.000	Base	107.201385	72,007.31	107.827082	72,427.59	420.28	0.00
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		1,900,072.940	Local	108.941569	2,069,969.27	107.581299	2,044,123.15	-25,846.12	0.13
Original Face:		3,300,000.000	Base	108.941569	2,069,969.27	107.581299	2,044,123.15	-25,846.12	0.12
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
		70,122.940	Local	105.145135	73,730.86	111.462282	78,160.63	4,429.77	0.00
Original Face:		200,000.000	Base	105.145135	73,730.86	111.462282	78,160.63	4,429.77	0.00
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		
		61,406.420	Local	101.954730	62,606.75	108.264039	66,481.07	3,874.32	0.00
Original Face:		100,000.000	Base	101.954730	62,606.75	108.264039	66,481.07	3,874.32	0.00
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		118,772.820	Local	101.942204	121,079.63	108.567036	128,948.13	7,868.50	0.01
Original Face:		200,000.000	Base	101.942204	121,079.63	108.567036	128,948.13	7,868.50	0.01
3140J9J36	FNMA POOL BM4781 FN 10/48 FIXED VAR					4.500000	01 Oct 2048		

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		Local	52,196.730	110.617792	57,738.87	110.482894	57,668.46	-70.41	0.00
	Original Face:	Base	100,000.000	110.617792	57,738.87	110.482894	57,668.46	-70.41	0.00
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	179,732.930	101.964971	183,264.63	107.389331	193,013.99	9,749.36	0.01
	Original Face:	Base	300,000.000	101.964971	183,264.63	107.389331	193,013.99	9,749.36	0.01
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
		Local	315,626.400	109.555139	345,784.94	110.033146	347,293.66	1,508.72	0.02
	Original Face:	Base	700,000.000	109.555139	345,784.94	110.033146	347,293.66	1,508.72	0.02
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
		Local	2,390,330.070	100.972474	2,413,575.40	106.479355	2,545,208.04	131,632.64	0.16
	Original Face:	Base	5,200,000.000	100.972474	2,413,575.40	106.479355	2,545,208.04	131,632.64	0.15
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
		Local	372,553.920	100.552148	374,610.97	106.044145	395,071.62	20,460.65	0.02
	Original Face:	Base	900,000.000	100.552148	374,610.97	106.044145	395,071.62	20,460.65	0.02
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
		Local	886,238.450	100.243117	888,393.05	105.892710	938,461.91	50,068.86	0.06
	Original Face:	Base	1,900,000.000	100.243117	888,393.05	105.892710	938,461.91	50,068.86	0.06
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5					5.000000	01 Dec 2048		
		Local	282,624.340	106.756152	301,718.87	110.594258	312,566.29	10,847.42	0.02
	Original Face:	Base	766,000.000	106.756152	301,718.87	110.594258	312,566.29	10,847.42	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
		Local	263,091.230	109.326046	287,627.24	110.751999	291,378.80	3,751.56	0.02
	Original Face:	Base	500,000.000	109.326046	287,627.24	110.751999	291,378.80	3,751.56	0.02
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
		Local	582,960.720	101.388414	591,054.63	105.175371	613,131.10	22,076.47	0.04
	Original Face:	Base	900,000.000	101.388414	591,054.63	105.175371	613,131.10	22,076.47	0.04
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	801,166.600	102.008049	817,254.42	105.505816	845,277.36	28,022.94	0.05
	Original Face:	Base	1,000,000.000	102.008049	817,254.42	105.505816	845,277.36	28,022.94	0.05
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4					4.000000	01 Jun 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
		57,664.630	Local	103.446549	59,652.07	107.412417	61,938.97	2,286.90	0.00
	Original Face:	100,000.000	Base	103.446549	59,652.07	107.412417	61,938.97	2,286.90	0.00
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
		233,757.300	Local	104.076532	243,286.49	107.429230	251,123.67	7,837.18	0.02
	Original Face:	300,000.000	Base	104.076532	243,286.49	107.429230	251,123.67	7,837.18	0.01
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
		242,589.750	Local	105.163268	255,115.31	104.318597	253,066.22	-2,049.09	0.02
	Original Face:	500,000.000	Base	105.163268	255,115.31	104.318597	253,066.22	-2,049.09	0.01
3140K3HM7	FNMA POOL BO7435 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
		261,661.890	Local	105.223871	275,330.77	104.287954	272,881.83	-2,448.94	0.02
	Original Face:	500,000.000	Base	105.223871	275,330.77	104.287954	272,881.83	-2,448.94	0.02
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		55,611.520	Local	101.428949	56,406.18	104.424329	58,071.96	1,665.78	0.00
	Original Face:	100,000.000	Base	101.428949	56,406.18	104.424329	58,071.96	1,665.78	0.00
3140K4N71	FNMA POOL BO8513 FN 12/49 FIXED 3					3.000000	01 Dec 2049		
		97,597.860	Local	105.163351	102,637.18	104.230867	101,727.10	-910.08	0.01
	Original Face:	200,000.000	Base	105.163351	102,637.18	104.230867	101,727.10	-910.08	0.01
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		30,786.460	Local	103.225541	31,779.49	105.397127	32,448.04	668.55	0.00
	Original Face:	41,000.000	Base	103.225541	31,779.49	105.397127	32,448.04	668.55	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
		162,291.600	Local	106.469263	172,790.67	105.094091	170,558.88	-2,231.79	0.01
	Original Face:	200,000.000	Base	106.469263	172,790.67	105.094091	170,558.88	-2,231.79	0.01
3140KHPF2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		190,563.230	Local	107.148095	204,184.87	106.018685	202,032.63	-2,152.24	0.01
	Original Face:	200,000.000	Base	107.148095	204,184.87	106.018685	202,032.63	-2,152.24	0.01
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050		
		95,671.510	Local	99.812504	95,492.13	99.808985	95,488.76	-3.37	0.01
	Original Face:	100,000.000	Base	99.812504	95,492.13	99.808985	95,488.76	-3.37	0.01
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		

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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
		196,269.440	Local	106.035056	208,114.41	103.001339	202,160.15	-5,954.26	0.01
	Original Face:	200,000.000	Base	106.035056	208,114.41	103.001339	202,160.15	-5,954.26	0.01
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
		170,381.910	Local	106.964390	182,247.97	106.018437	180,636.24	-1,611.73	0.01
	Original Face:	200,000.000	Base	106.964390	182,247.97	106.018437	180,636.24	-1,611.73	0.01
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
		96,364.730	Local	99.781248	96,153.93	99.808982	96,180.66	26.73	0.01
	Original Face:	100,000.000	Base	99.781248	96,153.93	99.808982	96,180.66	26.73	0.01
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		195,008.670	Local	107.059081	208,774.49	103.640809	202,108.56	-6,665.93	0.01
	Original Face:	200,000.000	Base	107.059081	208,774.49	103.640809	202,108.56	-6,665.93	0.01
3140KRRB7	FNMA POOL BQ5881 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		390,742.450	Local	106.004024	414,202.72	102.667896	401,167.05	-13,035.67	0.02
	Original Face:	400,000.000	Base	106.004024	414,202.72	102.667896	401,167.05	-13,035.67	0.02
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		586,562.290	Local	105.895144	621,140.98	102.640366	602,049.68	-19,091.30	0.04
	Original Face:	600,000.000	Base	105.895144	621,140.98	102.640366	602,049.68	-19,091.30	0.04
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		98,814.140	Local	105.660910	104,407.92	102.640366	101,423.19	-2,984.73	0.01
	Original Face:	100,000.000	Base	105.660910	104,407.92	102.640366	101,423.19	-2,984.73	0.01
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		199,134.920	Local	100.343752	199,819.45	100.021474	199,177.68	-641.77	0.01
	Original Face:	200,000.000	Base	100.343752	199,819.45	100.021474	199,177.68	-641.77	0.01
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		295,483.170	Local	103.515398	305,870.58	99.863335	295,079.35	-10,791.23	0.02
	Original Face:	300,000.000	Base	103.515398	305,870.58	99.863335	295,079.35	-10,791.23	0.02
3140KVYB0	FNMA POOL BQ9705 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		
		99,632.000	Local	105.754517	105,365.34	102.755909	102,377.77	-2,987.57	0.01
	Original Face:	100,000.000	Base	105.754517	105,365.34	102.755909	102,377.77	-2,987.57	0.01
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		

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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
		98,715.020	Local	105.537536	104,181.40	102.640366	101,321.46	-2,859.94	0.01
	Original Face:	100,000.000	Base	105.537536	104,181.40	102.640366	101,321.46	-2,859.94	0.01
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		99,742.710	Local	103.414345	103,148.27	99.807393	99,550.60	-3,597.67	0.01
	Original Face:	100,000.000	Base	103.414345	103,148.27	99.807393	99,550.60	-3,597.67	0.01
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		199,488.830	Local	103.289898	206,051.81	99.829062	199,147.83	-6,903.98	0.01
	Original Face:	200,000.000	Base	103.289898	206,051.81	99.829062	199,147.83	-6,903.98	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		99,763.940	Local	103.313241	103,069.36	99.812811	99,577.19	-3,492.17	0.01
	Original Face:	100,000.000	Base	103.313241	103,069.36	99.812811	99,577.19	-3,492.17	0.01
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		398,641.740	Local	103.468779	412,469.74	99.860885	398,087.17	-14,382.57	0.02
	Original Face:	400,000.000	Base	103.468779	412,469.74	99.860885	398,087.17	-14,382.57	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
		198,875.190	Local	103.477659	205,791.39	99.897926	198,672.19	-7,119.20	0.01
	Original Face:	200,000.000	Base	103.477659	205,791.39	99.897926	198,672.19	-7,119.20	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		99,757.570	Local	103.368506	103,117.91	99.851289	99,609.22	-3,508.69	0.01
	Original Face:	100,000.000	Base	103.368506	103,117.91	99.851289	99,609.22	-3,508.69	0.01
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		99,637.380	Local	103.087807	102,713.99	99.774887	99,413.08	-3,300.91	0.01
	Original Face:	100,000.000	Base	103.087807	102,713.99	99.774887	99,413.08	-3,300.91	0.01
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		99,790.090	Local	103.818776	103,600.85	100.082402	99,872.32	-3,728.53	0.01
	Original Face:	100,000.000	Base	103.818776	103,600.85	100.082402	99,872.32	-3,728.53	0.01
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		199,482.230	Local	103.663219	206,789.70	100.000121	199,482.47	-7,307.23	0.01
	Original Face:	200,000.000	Base	103.663219	206,789.70	100.000121	199,482.47	-7,307.23	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		

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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	99,758.270	99.828125	99,586.81	99.979753	99,738.07	151.26	0.01
	Original Face:	Base	100,000.000	99.828125	99,586.81	99.979753	99,738.07	151.26	0.01
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	398,727.720	100.077976	399,038.63	99.778845	397,845.91	-1,192.72	0.02
	Original Face:	Base	400,000.000	100.077976	399,038.63	99.778845	397,845.91	-1,192.72	0.02
3140L2CA9	FNMA POOL BR3664 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	99,681.090	105.473837	105,137.47	102.678413	102,350.96	-2,786.51	0.01
	Original Face:	Base	100,000.000	105.473837	105,137.47	102.678413	102,350.96	-2,786.51	0.01
3140L2EY5	FNMA POOL BR3750 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	798,226.510	103.188788	823,680.26	99.835812	796,915.92	-26,764.34	0.05
	Original Face:	Base	800,000.000	103.188788	823,680.26	99.835812	796,915.92	-26,764.34	0.05
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,798.020	103.608789	103,399.52	99.922486	99,720.66	-3,678.86	0.01
	Original Face:	Base	100,000.000	103.608789	103,399.52	99.922486	99,720.66	-3,678.86	0.01
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	299,414.530	103.462083	309,780.51	99.851288	298,969.26	-10,811.25	0.02
	Original Face:	Base	300,000.000	103.462083	309,780.51	99.851288	298,969.26	-10,811.25	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	199,194.170	103.608775	206,382.64	99.922488	199,039.77	-7,342.87	0.01
	Original Face:	Base	200,000.000	103.608775	206,382.64	99.922488	199,039.77	-7,342.87	0.01
3140L3BS9	FNMA POOL BR4548 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	99,800.610	103.243748	103,037.89	99.835808	99,636.75	-3,401.14	0.01
	Original Face:	Base	100,000.000	103.243748	103,037.89	99.835808	99,636.75	-3,401.14	0.01
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	99,958.580	99.749996	99,708.68	99.874193	99,832.83	124.15	0.01
	Original Face:	Base	100,000.000	99.749996	99,708.68	99.874193	99,832.83	124.15	0.01
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	99,963.110	99.882817	99,845.97	99.979752	99,942.87	96.90	0.01
	Original Face:	Base	100,000.000	99.882817	99,845.97	99.979752	99,942.87	96.90	0.01
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		

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Base Currency: USD - US DOLLAR

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		99,978.980	Local	100.686184	100,665.02	99.812805	99,791.82	-873.20	0.01
	Original Face:	100,000.000	Base	100.686184	100,665.02	99.812805	99,791.82	-873.20	0.01
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		200,000.000	Local	101.076055	202,152.11	99.804856	199,609.71	-2,542.40	0.01
	Original Face:	200,000.000	Base	101.076055	202,152.11	99.804856	199,609.71	-2,542.40	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		100,000.000	Local	100.701780	100,701.78	99.812814	99,812.81	-888.97	0.01
	Original Face:	100,000.000	Base	100.701780	100,701.78	99.812814	99,812.81	-888.97	0.01
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		99,964.520	Local	100.873330	100,837.54	99.984396	99,948.92	-888.62	0.01
	Original Face:	100,000.000	Base	100.873330	100,837.54	99.984396	99,948.92	-888.62	0.01
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		199,917.710	Local	101.029273	201,975.41	99.922487	199,762.75	-2,212.66	0.01
	Original Face:	200,000.000	Base	101.029273	201,975.41	99.922487	199,762.75	-2,212.66	0.01
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		100,000.000	Local	100.748560	100,748.56	99.818230	99,818.23	-930.33	0.01
	Original Face:	100,000.000	Base	100.748560	100,748.56	99.818230	99,818.23	-930.33	0.01
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		100,000.000	Local	100.748560	100,748.56	99.818229	99,818.23	-930.33	0.01
	Original Face:	100,000.000	Base	100.748560	100,748.56	99.818229	99,818.23	-930.33	0.01
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		100,000.000	Local	100.717370	100,717.37	99.848200	99,848.20	-869.17	0.01
	Original Face:	100,000.000	Base	100.717370	100,717.37	99.848200	99,848.20	-869.17	0.01
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		600,000.000	Local	100.951302	605,707.81	99.774192	598,645.15	-7,062.66	0.04
	Original Face:	600,000.000	Base	100.951302	605,707.81	99.774192	598,645.15	-7,062.66	0.04
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		200,000.000	Local	100.296875	200,593.75	99.774192	199,548.38	-1,045.37	0.01
	Original Face:	200,000.000	Base	100.296875	200,593.75	99.774192	199,548.38	-1,045.37	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		

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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	200,000.000	103.421875	206,843.75	103.159443	206,318.89	-524.86	0.01
Original Face:		Base	200,000.000	103.421875	206,843.75	103.159443	206,318.89	-524.86	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	100,000.000	100.890630	100,890.63	100.055594	100,055.59	-835.04	0.01
Original Face:		Base	100,000.000	100.890630	100,890.63	100.055594	100,055.59	-835.04	0.01
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
		Local	300,000.000	103.246150	309,738.45	102.906260	308,718.78	-1,019.67	0.02
Original Face:		Base	300,000.000	103.246150	309,738.45	102.906260	308,718.78	-1,019.67	0.02
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	200,000.000	100.171875	200,343.75	99.979752	199,959.50	-384.25	0.01
Original Face:		Base	200,000.000	100.171875	200,343.75	99.979752	199,959.50	-384.25	0.01
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5					4.500000	01 Aug 2047		
		Local	77,355.640	107.951883	83,506.87	109.170664	84,449.67	942.80	0.01
Original Face:		Base	270,000.000	107.951883	83,506.87	109.170664	84,449.67	942.80	0.00
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	382,940.140	110.262951	422,241.10	110.024176	421,326.73	-914.37	0.03
Original Face:		Base	900,000.000	110.262951	422,241.10	110.024176	421,326.73	-914.37	0.02
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5					4.500000	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
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5					3.500000	01 Jan 2048		
		Local	299,380.520	106.503763	318,851.52	106.047930	317,486.84	-1,364.68	0.02
Original Face:		Base	700,000.000	106.503763	318,851.52	106.047930	317,486.84	-1,364.68	0.02
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	152,595.170	107.926503	164,690.63	109.342976	166,852.10	2,161.47	0.01
Original Face:		Base	400,000.000	107.926503	164,690.63	109.342976	166,852.10	2,161.47	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	513,598.710	104.255603	535,455.43	110.753565	568,828.88	33,373.45	0.04
Original Face:		Base	1,500,000.000	104.255603	535,455.43	110.753565	568,828.88	33,373.45	0.03
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		

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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	337,641.510	108.944122	367,840.58	111.019317	374,847.30	7,006.72	0.02
	Original Face:	Base	700,000.000	108.944122	367,840.58	111.019317	374,847.30	7,006.72	0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	507,929.140	109.308235	555,208.38	111.021254	563,909.30	8,700.92	0.03
	Original Face:	Base	1,100,000.000	109.308235	555,208.38	111.021254	563,909.30	8,700.92	0.03
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5					5.000000	01 Aug 2048		
		Local	88,969.940	108.566612	96,591.65	110.760425	98,543.48	1,951.83	0.01
	Original Face:	Base	300,000.000	108.566612	96,591.65	110.760425	98,543.48	1,951.83	0.01
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	445,130.240	108.946694	484,954.68	110.408518	491,461.70	6,507.02	0.03
	Original Face:	Base	900,000.000	108.946694	484,954.68	110.408518	491,461.70	6,507.02	0.03
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
		Local	392,246.170	107.909054	423,269.13	108.605447	426,000.71	2,731.58	0.03
	Original Face:	Base	800,000.000	107.909054	423,269.13	108.605447	426,000.71	2,731.58	0.03
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 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
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
		Local	38,952.590	109.072490	42,486.56	110.024470	42,857.38	370.82	0.00
	Original Face:	Base	100,000.000	109.072490	42,486.56	110.024470	42,857.38	370.82	0.00
3140QBHU5	FNMA POOL CA3842 FN 07/49 FIXED 4.5					4.500000	01 Jul 2049		
		Local	51,761.740	109.147104	56,496.44	109.420004	56,637.70	141.26	0.00
	Original Face:	Base	100,000.000	109.147104	56,496.44	109.420004	56,637.70	141.26	0.00
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
		Local	1,214,417.570	104.105831	1,264,279.50	106.794646	1,296,932.94	32,653.44	0.08
	Original Face:	Base	2,100,000.000	104.105831	1,264,279.50	106.794646	1,296,932.94	32,653.44	0.08
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049		
		Local	53,725.890	109.147489	58,640.46	109.413357	58,783.30	142.84	0.00
	Original Face:	Base	100,000.000	109.147489	58,640.46	109.413357	58,783.30	142.84	0.00
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 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	551,410.300	102.459408	564,971.73	105.289822	580,578.92	15,607.19	0.04
	Original Face:	Base	800,000.000	102.459408	564,971.73	105.289822	580,578.92	15,607.19	0.03
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		Local	243,929.960	110.122348	268,621.40	110.827058	270,340.40	1,719.00	0.02
	Original Face:	Base	300,000.000	110.122348	268,621.40	110.827058	270,340.40	1,719.00	0.02
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		Local	72,908.660	108.903195	79,399.86	109.165162	79,590.86	191.00	0.00
	Original Face:	Base	100,000.000	108.903195	79,399.86	109.165162	79,590.86	191.00	0.00
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		Local	249,061.500	105.185599	261,976.83	107.276875	267,185.39	5,208.56	0.02
	Original Face:	Base	400,000.000	105.185599	261,976.83	107.276875	267,185.39	5,208.56	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		Local	318,779.330	101.919055	324,896.88	104.380361	332,743.02	7,846.14	0.02
	Original Face:	Base	400,000.000	101.919055	324,896.88	104.380361	332,743.02	7,846.14	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		Local	1,713,247.280	106.541044	1,825,311.53	106.562750	1,825,683.42	371.89	0.11
	Original Face:	Base	2,700,000.000	106.541044	1,825,311.53	106.562750	1,825,683.42	371.89	0.11
3140QCYY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	239,500.250	105.110103	251,738.96	105.535963	252,758.90	1,019.94	0.02
	Original Face:	Base	310,000.000	105.110103	251,738.96	105.535963	252,758.90	1,019.94	0.01
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	1,975,033.790	106.541925	2,104,239.01	106.147667	2,096,452.29	-7,786.72	0.13
	Original Face:	Base	2,800,000.000	106.541925	2,104,239.01	106.147667	2,096,452.29	-7,786.72	0.12
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		Local	534,190.510	105.854063	565,462.36	105.589491	564,049.04	-1,413.32	0.03
	Original Face:	Base	600,000.000	105.854063	565,462.36	105.589491	564,049.04	-1,413.32	0.03
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		Local	702,773.770	105.930093	744,448.91	105.589452	742,054.97	-2,393.94	0.05
	Original Face:	Base	790,000.000	105.930093	744,448.91	105.589452	742,054.97	-2,393.94	0.04
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		

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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
		549,262.010	Local	105.522299	579,593.90	104.916958	576,268.99	-3,324.91	0.04
	Original Face:	600,000.000	Base	105.522299	579,593.90	104.916958	576,268.99	-3,324.91	0.03
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5					1.500000	01 Dec 2035		
		195,175.360	Local	102.888167	200,812.35	100.669945	196,482.93	-4,329.42	0.01
	Original Face:	200,000.000	Base	102.888167	200,812.35	100.669945	196,482.93	-4,329.42	0.01
3140QGMJ3	FNMA POOL CA8460 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		
		1,487,456.820	Local	105.818150	1,573,999.29	102.771994	1,528,689.03	-45,310.26	0.09
	Original Face:	1,500,000.000	Base	105.818150	1,573,999.29	102.771994	1,528,689.03	-45,310.26	0.09
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		499,096.770	Local	106.284765	530,463.83	103.153460	514,835.59	-15,628.24	0.03
	Original Face:	500,000.000	Base	106.284765	530,463.83	103.153460	514,835.59	-15,628.24	0.03
3140X42J4	FNMA POOL FM1676 FN 10/49 FIXED VAR					3.000000	01 Oct 2049		
		175,745.210	Local	104.615693	183,857.07	104.019178	182,808.72	-1,048.35	0.01
	Original Face:	500,000.000	Base	104.615693	183,857.07	104.019178	182,808.72	-1,048.35	0.01
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR					5.000000	01 Sep 2049		
		1,108,964.560	Local	112.019566	1,242,257.29	112.853667	1,251,507.17	9,249.88	0.08
	Original Face:	1,900,000.000	Base	112.019566	1,242,257.29	112.853667	1,251,507.17	9,249.88	0.07
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
		136,409.090	Local	103.375516	141,013.60	105.527852	143,949.58	2,935.98	0.01
	Original Face:	182,000.000	Base	103.375516	141,013.60	105.527852	143,949.58	2,935.98	0.01
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049		
		145,863.830	Local	108.133113	157,727.10	108.605462	158,416.09	688.99	0.01
	Original Face:	300,000.000	Base	108.133113	157,727.10	108.605462	158,416.09	688.99	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048		
		44,187.340	Local	109.885071	48,555.29	109.073374	48,196.62	-358.67	0.00
	Original Face:	100,000.000	Base	109.885071	48,555.29	109.073374	48,196.62	-358.67	0.00
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR					3.500000	01 Aug 2049		
		58,140.180	Local	107.241137	62,350.19	106.914063	62,160.03	-190.16	0.00
	Original Face:	100,000.000	Base	107.241137	62,350.19	106.914063	62,160.03	-190.16	0.00
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		

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		Local	90,417.750	109.526979	99,031.83	109.410951	98,926.92	-104.91	0.01
	Original Face:	Base	200,000.000	109.526979	99,031.83	109.410951	98,926.92	-104.91	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR					4.500000	01 Apr 2049		
		Local	51,020.160	108.631823	55,424.13	108.913499	55,567.84	143.71	0.00
	Original Face:	Base	100,000.000	108.631823	55,424.13	108.913499	55,567.84	143.71	0.00
3140X4TR7	FNMA POOL FM1459 FN 09/49 FIXED VAR					3.000000	01 Sep 2049		
		Local	500,957.900	105.209781	527,056.71	104.136481	521,679.93	-5,376.78	0.03
	Original Face:	Base	900,000.000	105.209781	527,056.71	104.136481	521,679.93	-5,376.78	0.03
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	131,913.260	109.126899	143,952.85	109.380969	144,288.00	335.15	0.01
	Original Face:	Base	300,000.000	109.126899	143,952.85	109.380969	144,288.00	335.15	0.01
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
		Local	468,148.340	101.918819	477,131.26	105.289786	492,912.39	15,781.13	0.03
	Original Face:	Base	600,000.000	101.918819	477,131.26	105.289786	492,912.39	15,781.13	0.03
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR					3.500000	01 Dec 2049		
		Local	71,877.900	104.137461	74,851.82	106.777107	76,749.14	1,897.32	0.00
	Original Face:	Base	100,000.000	104.137461	74,851.82	106.777107	76,749.14	1,897.32	0.00
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
		Local	293,219.960	107.294374	314,608.52	107.642073	315,628.04	1,019.52	0.02
	Original Face:	Base	600,000.000	107.294374	314,608.52	107.642073	315,628.04	1,019.52	0.02
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
		Local	254,512.050	104.404990	265,723.28	105.950340	269,656.38	3,933.10	0.02
	Original Face:	Base	400,000.000	104.404990	265,723.28	105.950340	269,656.38	3,933.10	0.02
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
		Local	62,618.880	106.711315	66,821.43	106.951849	66,972.05	150.62	0.00
	Original Face:	Base	100,000.000	106.711315	66,821.43	106.951849	66,972.05	150.62	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	2,339,554.650	110.578446	2,587,043.18	110.017291	2,573,914.65	-13,128.53	0.16
	Original Face:	Base	3,400,000.000	110.578446	2,587,043.18	110.017291	2,573,914.65	-13,128.53	0.15
3140X6BP5	FNMA POOL FM2745 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		

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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	124,593.760	108.234008	134,852.82	109.314864	136,199.50	1,346.68	0.01
	Original Face:	Base	200,000.000	108.234008	134,852.82	109.314864	136,199.50	1,346.68	0.01
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
		Local	439,351.550	104.997954	461,310.14	106.631498	468,487.14	7,177.00	0.03
	Original Face:	Base	500,000.000	104.997954	461,310.14	106.631498	468,487.14	7,177.00	0.03
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR					4.500000	01 Nov 2049		
		Local	306,794.350	108.409402	332,593.92	109.463405	335,827.54	3,233.62	0.02
	Original Face:	Base	500,000.000	108.409402	332,593.92	109.463405	335,827.54	3,233.62	0.02
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR					4.000000	01 Feb 2048		
		Local	61,305.620	109.035305	66,844.77	108.473927	66,500.61	-344.16	0.00
	Original Face:	Base	100,000.000	109.035305	66,844.77	108.473927	66,500.61	-344.16	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
		Local	173,903.480	108.788070	189,186.24	108.524094	188,727.18	-459.06	0.01
	Original Face:	Base	300,000.000	108.788070	189,186.24	108.524094	188,727.18	-459.06	0.01
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
		Local	753,424.130	105.472223	794,653.18	102.680583	773,620.29	-21,032.89	0.05
	Original Face:	Base	1,200,000.000	105.472223	794,653.18	102.680583	773,620.29	-21,032.89	0.05
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
		Local	1,121,486.890	108.806471	1,220,250.31	110.446147	1,238,639.06	18,388.75	0.08
	Original Face:	Base	1,900,000.000	108.806471	1,220,250.31	110.446147	1,238,639.06	18,388.75	0.07
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	582,930.000	105.750860	616,453.49	105.760240	616,508.17	54.68	0.04
	Original Face:	Base	1,100,000.000	105.750860	616,453.49	105.760240	616,508.17	54.68	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
		Local	794,861.630	106.712234	848,214.60	106.777682	848,734.82	520.22	0.05
	Original Face:	Base	1,320,000.000	106.712234	848,214.60	106.777682	848,734.82	520.22	0.05
3140X7E39	FNMA POOL FM3753 FN 04/48 FIXED VAR					3.500000	01 Apr 2048		
		Local	297,165.190	108.249260	321,679.12	107.069045	318,171.93	-3,507.19	0.02
	Original Face:	Base	400,000.000	108.249260	321,679.12	107.069045	318,171.93	-3,507.19	0.02
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		

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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	1,091,346.330	106.728558	1,164,778.20	106.767196	1,165,199.88	421.68	0.07
	Original Face:	Base	1,680,000.000	106.728558	1,164,778.20	106.767196	1,165,199.88	421.68	0.07
3140X7KS7	FNMA POOL FM3904 FN 03/49 FIXED VAR					4.000000	01 Mar 2049		
		Local	389,088.090	107.515771	418,331.06	106.954179	416,145.97	-2,185.09	0.03
	Original Face:	Base	700,000.000	107.515771	418,331.06	106.954179	416,145.97	-2,185.09	0.02
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
		Local	302,651.000	111.345586	336,988.53	110.718744	335,091.39	-1,897.14	0.02
	Original Face:	Base	400,000.000	111.345586	336,988.53	110.718744	335,091.39	-1,897.14	0.02
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	220,539.830	109.618072	241,751.51	110.739382	244,224.44	2,472.93	0.02
	Original Face:	Base	300,000.000	109.618072	241,751.51	110.739382	244,224.44	2,472.93	0.01
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
		Local	1,740,372.600	108.065045	1,880,734.44	107.597748	1,872,601.72	-8,132.72	0.12
	Original Face:	Base	2,000,000.000	108.065045	1,880,734.44	107.597748	1,872,601.72	-8,132.72	0.11
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	291,312.550	106.981357	311,650.12	103.443423	301,343.67	-10,306.45	0.02
	Original Face:	Base	300,000.000	106.981357	311,650.12	103.443423	301,343.67	-10,306.45	0.02
3140X8CQ8	FNMA POOL FM4578 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	291,174.840	106.050609	308,792.69	103.038114	300,021.06	-8,771.63	0.02
	Original Face:	Base	300,000.000	106.050609	308,792.69	103.038114	300,021.06	-8,771.63	0.02
3140X8MG9	FNMA POOL FM4858 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
		Local	81,733.460	110.343744	90,187.76	109.857748	89,790.54	-397.22	0.01
	Original Face:	Base	100,000.000	110.343744	90,187.76	109.857748	89,790.54	-397.22	0.01
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
		Local	323,478.990	106.894847	345,782.37	107.445607	347,563.96	1,781.59	0.02
	Original Face:	Base	400,000.000	106.894847	345,782.37	107.445607	347,563.96	1,781.59	0.02
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	199,593.900	104.584940	208,745.16	102.935744	205,453.47	-3,291.69	0.01
	Original Face:	Base	200,000.000	104.584940	208,745.16	102.935744	205,453.47	-3,291.69	0.01
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		

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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
		592,407.260	Local	106.686994	632,021.50	103.443499	612,806.80	-19,214.70	0.04
	Original Face:	600,000.000	Base	106.686994	632,021.50	103.443499	612,806.80	-19,214.70	0.04
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
		595,899.120	Local	110.281250	657,165.00	110.169823	656,501.01	-663.99	0.04
	Original Face:	700,000.000	Base	110.281250	657,165.00	110.169823	656,501.01	-663.99	0.04
3140X9H24	FNMA POOL FM5648 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		398,380.670	Local	106.004024	422,299.54	102.985428	410,274.04	-12,025.50	0.03
	Original Face:	400,000.000	Base	106.004024	422,299.54	102.985428	410,274.04	-12,025.50	0.02
3140X9H32	FNMA POOL FM5649 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		99,531.520	Local	105.676533	105,181.46	102.696547	102,215.43	-2,966.03	0.01
	Original Face:	100,000.000	Base	105.676533	105,181.46	102.696547	102,215.43	-2,966.03	0.01
3140X9H73	FNMA POOL FM5653 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		398,205.380	Local	105.973066	421,990.45	102.696609	408,943.42	-13,047.03	0.03
	Original Face:	400,000.000	Base	105.973066	421,990.45	102.696609	408,943.42	-13,047.03	0.02
3140X9HU2	FNMA POOL FM5642 FN 01/51 FIXED VAR					2.000000	01 Jan 2051		
		199,111.010	Local	103.259328	205,600.69	99.835810	198,784.09	-6,816.60	0.01
	Original Face:	200,000.000	Base	103.259328	205,600.69	99.835810	198,784.09	-6,816.60	0.01
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
		199,502.590	Local	105.568715	210,612.32	102.640366	204,770.19	-5,842.13	0.01
	Original Face:	200,000.000	Base	105.568715	210,612.32	102.640366	204,770.19	-5,842.13	0.01
3140X9LZ6	FNMA POOL FM5743 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
		199,356.020	Local	104.491352	208,309.80	102.895395	205,128.16	-3,181.64	0.01
	Original Face:	200,000.000	Base	104.491352	208,309.80	102.895395	205,128.16	-3,181.64	0.01
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
		95,349.000	Local	107.750003	102,738.55	107.247598	102,259.51	-479.04	0.01
	Original Face:	100,000.000	Base	107.750003	102,738.55	107.247598	102,259.51	-479.04	0.01
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
		1,255,158.210	Local	108.296875	1,359,297.12	107.511415	1,349,438.35	-9,858.77	0.08
	Original Face:	1,400,000.000	Base	108.296875	1,359,297.12	107.511415	1,349,438.35	-9,858.77	0.08
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		

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		199,332.620	Local	105.755375	210,804.96	102.941518	205,196.02	-5,608.94	0.01
	Original Face:	200,000.000	Base	105.755375	210,804.96	102.941518	205,196.02	-5,608.94	0.01
3140X9RB3	FNMA POOL FM5881 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
		99,495.520	Local	105.551747	105,019.26	102.640366	102,122.57	-2,896.69	0.01
	Original Face:	100,000.000	Base	105.551747	105,019.26	102.640366	102,122.57	-2,896.69	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
		798,480.070	Local	103.561296	826,916.31	100.331348	801,125.82	-25,790.49	0.05
	Original Face:	800,000.000	Base	103.561296	826,916.31	100.331348	801,125.82	-25,790.49	0.05
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
		496,491.950	Local	106.175599	527,153.30	103.153401	512,148.33	-15,004.97	0.03
	Original Face:	500,000.000	Base	106.175599	527,153.30	103.153401	512,148.33	-15,004.97	0.03
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		399,269.530	Local	106.019733	423,304.49	102.640366	409,811.71	-13,492.78	0.03
	Original Face:	400,000.000	Base	106.019733	423,304.49	102.640366	409,811.71	-13,492.78	0.02
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
		194,063.010	Local	107.531250	208,678.38	107.077011	207,796.87	-881.51	0.01
	Original Face:	200,000.000	Base	107.531250	208,678.38	107.077011	207,796.87	-881.51	0.01
3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
		93,949.350	Local	106.705070	100,248.72	105.820334	99,417.52	-831.20	0.01
	Original Face:	100,000.000	Base	106.705070	100,248.72	105.820334	99,417.52	-831.20	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
		473,529.010	Local	105.539063	499,758.08	104.618818	495,400.45	-4,357.63	0.03
	Original Face:	500,000.000	Base	105.539063	499,758.08	104.618818	495,400.45	-4,357.63	0.03
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		99,930.410	Local	101.528314	101,457.66	100.009160	99,939.56	-1,518.10	0.01
	Original Face:	100,000.000	Base	101.528314	101,457.66	100.009160	99,939.56	-1,518.10	0.01
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		500,000.000	Local	100.703126	503,515.63	99.957155	499,785.78	-3,729.85	0.03
	Original Face:	500,000.000	Base	100.703126	503,515.63	99.957155	499,785.78	-3,729.85	0.03
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		

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		Local	600,000.000	100.578125	603,468.75	99.848194	599,089.16	-4,379.59	0.04
	Original Face:	Base	600,000.000	100.578125	603,468.75	99.848194	599,089.16	-4,379.59	0.04
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	200,000.000	103.976730	207,953.46	103.072983	206,145.97	-1,807.49	0.01
	Original Face:	Base	200,000.000	103.976730	207,953.46	103.072983	206,145.97	-1,807.49	0.01
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
		Local	600,000.000	100.312500	601,875.00	99.774887	598,649.32	-3,225.68	0.04
	Original Face:	Base	600,000.000	100.312500	601,875.00	99.774887	598,649.32	-3,225.68	0.04
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
		Local	20,324.840	109.013503	22,156.82	116.889592	23,757.62	1,600.80	0.00
	Original Face:	Base	500,000.000	109.013503	22,156.82	116.889592	23,757.62	1,600.80	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
		Local	29,789.900	104.946609	31,263.49	115.474915	34,399.86	3,136.37	0.00
	Original Face:	Base	900,000.000	104.946609	31,263.49	115.474915	34,399.86	3,136.37	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
		Local	43,988.750	109.433844	48,138.58	119.411744	52,527.73	4,389.15	0.00
	Original Face:	Base	600,000.000	109.433844	48,138.58	119.411744	52,527.73	4,389.15	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
		Local	325,486.220	107.637451	350,345.07	112.234352	365,307.35	14,962.28	0.02
	Original Face:	Base	1,200,000.000	107.637451	350,345.07	112.234352	365,307.35	14,962.28	0.02
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR					3.500000	01 Dec 2037		
		Local	122,494.200	108.500002	132,906.21	108.077268	132,388.38	-517.83	0.01
	Original Face:	Base	200,000.000	108.500002	132,906.21	108.077268	132,388.38	-517.83	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	2,028,107.650	98.434205	1,996,351.65	105.639544	2,142,483.67	146,132.02	0.13
	Original Face:	Base	3,200,000.000	98.434205	1,996,351.65	105.639544	2,142,483.67	146,132.02	0.13
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
		Local	60,449.150	100.727570	60,888.96	107.336166	64,883.80	3,994.84	0.00
	Original Face:	Base	100,000.000	100.727570	60,888.96	107.336166	64,883.80	3,994.84	0.00
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		

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		Local	279.080	110.505948	308.40	102.598684	286.33	-22.07	0.00
Original Face:		Base	100,000.000	110.505948	308.40	102.598684	286.33	-22.07	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
		Local	3,036.950	110.694282	3,361.73	118.607250	3,602.04	240.31	0.00
Original Face:		Base	100,000.000	110.694282	3,361.73	118.607250	3,602.04	240.31	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	6,229.690	110.892516	6,908.26	119.607494	7,451.18	542.92	0.00
Original Face:		Base	500,000.000	110.892516	6,908.26	119.607494	7,451.18	542.92	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
		Local	29,241.980	106.219517	31,060.69	116.346676	34,022.07	2,961.38	0.00
Original Face:		Base	1,300,984.000	106.219517	31,060.69	116.346676	34,022.07	2,961.38	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
		Local	33,567.330	105.866359	35,536.51	116.359150	39,058.66	3,522.15	0.00
Original Face:		Base	1,313,542.000	105.866359	35,536.51	116.359150	39,058.66	3,522.15	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
		Local	9,808.160	108.352841	10,627.42	119.475571	11,718.36	1,090.94	0.00
Original Face:		Base	200,000.000	108.352841	10,627.42	119.475571	11,718.36	1,090.94	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	4,379.700	110.723794	4,849.37	111.045015	4,863.44	14.07	0.00
Original Face:		Base	100,000.000	110.723794	4,849.37	111.045015	4,863.44	14.07	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
		Local	16,166.220	106.043837	17,143.28	117.572483	19,007.03	1,863.75	0.00
Original Face:		Base	491,391.000	106.043837	17,143.28	117.572483	19,007.03	1,863.75	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	52,078.110	102.619527	53,442.31	110.219116	57,400.03	3,957.72	0.00
Original Face:		Base	200,000.000	102.619527	53,442.31	110.219116	57,400.03	3,957.72	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
		Local	20,145.420	103.219491	20,794.00	110.248003	22,209.92	1,415.92	0.00
Original Face:		Base	200,000.000	103.219491	20,794.00	110.248003	22,209.92	1,415.92	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		

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		Local	108,260.340	104.844683	113,505.21	112.459445	121,748.98	8,243.77	0.01
	Original Face:	Base	700,000.000	104.844683	113,505.21	112.459445	121,748.98	8,243.77	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
		Local	59,872.010	103.206423	61,791.76	110.247011	66,007.10	4,215.34	0.00
	Original Face:	Base	600,000.000	103.206423	61,791.76	110.247011	66,007.10	4,215.34	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
		Local	17,853.010	103.193691	18,423.18	110.246993	19,682.41	1,259.23	0.00
	Original Face:	Base	200,000.000	103.193691	18,423.18	110.246993	19,682.41	1,259.23	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	75,200.010	106.946289	80,423.62	112.260380	84,419.82	3,996.20	0.01
	Original Face:	Base	200,000.000	106.946289	80,423.62	112.260380	84,419.82	3,996.20	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
		Local	28,727.170	104.212563	29,937.32	110.253489	31,672.71	1,735.39	0.00
	Original Face:	Base	200,000.000	104.212563	29,937.32	110.253489	31,672.71	1,735.39	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
		Local	31,660.700	104.227860	32,999.27	110.078563	34,851.64	1,852.37	0.00
	Original Face:	Base	200,000.000	104.227860	32,999.27	110.078563	34,851.64	1,852.37	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
		Local	50,517.320	105.617163	53,354.96	110.133966	55,636.73	2,281.77	0.00
	Original Face:	Base	200,000.000	105.617163	53,354.96	110.133966	55,636.73	2,281.77	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	23,504.640	106.830439	25,110.11	112.227773	26,378.73	1,268.62	0.00
	Original Face:	Base	100,000.000	106.830439	25,110.11	112.227773	26,378.73	1,268.62	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
		Local	114,229.510	105.872414	120,937.54	109.644510	125,246.39	4,308.85	0.01
	Original Face:	Base	400,000.000	105.872414	120,937.54	109.644510	125,246.39	4,308.85	0.01
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	38,771.320	102.468294	39,728.31	110.234308	42,739.30	3,010.99	0.00
	Original Face:	Base	100,000.000	102.468294	39,728.31	110.234308	42,739.30	3,010.99	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		

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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
		113,313.920	Local	106.946516	121,185.29	112.233018	127,175.63	5,990.34	0.01
	Original Face:	300,000.000	Base	106.946516	121,185.29	112.233018	127,175.63	5,990.34	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		73,120.560	Local	106.952381	78,204.18	112.239615	82,070.24	3,866.06	0.01
	Original Face:	200,000.000	Base	106.952381	78,204.18	112.239615	82,070.24	3,866.06	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
		72,846.190	Local	106.916518	77,884.61	112.233104	81,757.54	3,872.93	0.01
	Original Face:	200,000.000	Base	106.916518	77,884.61	112.233104	81,757.54	3,872.93	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
		289,538.190	Local	105.750001	306,186.64	105.366883	305,077.37	-1,109.27	0.02
	Original Face:	900,000.000	Base	105.750001	306,186.64	105.366883	305,077.37	-1,109.27	0.02
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
		362,641.310	Local	105.765626	383,549.85	105.124862	381,226.18	-2,323.67	0.02
	Original Face:	1,100,000.000	Base	105.765626	383,549.85	105.124862	381,226.18	-2,323.67	0.02
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
		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
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
		190,098.250	Local	104.625256	198,890.78	110.805074	210,638.51	11,747.73	0.01
	Original Face:	600,000.000	Base	104.625256	198,890.78	110.805074	210,638.51	11,747.73	0.01
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		486,126.290	Local	108.546347	527,672.33	110.879685	539,015.30	11,342.97	0.03
	Original Face:	1,500,000.000	Base	108.546347	527,672.33	110.879685	539,015.30	11,342.97	0.03
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		703,106.750	Local	105.843679	744,194.05	105.615869	742,592.30	-1,601.75	0.05
	Original Face:	1,600,000.000	Base	105.843679	744,194.05	105.615869	742,592.30	-1,601.75	0.04
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
		698,906.110	Local	107.796262	753,394.66	108.057913	755,223.36	1,828.70	0.05
	Original Face:	2,400,000.000	Base	107.796262	753,394.66	108.057913	755,223.36	1,828.70	0.04
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		

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		Local	884,152.950	106.980567	945,871.84	108.229606	956,915.25	11,043.41	0.06
	Original Face:	Base	2,800,000.000	106.980567	945,871.84	108.229606	956,915.25	11,043.41	0.06
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		Local	346,871.640	107.325946	372,283.27	107.850108	374,101.44	1,818.17	0.02
	Original Face:	Base	1,000,000.000	107.325946	372,283.27	107.850108	374,101.44	1,818.17	0.02
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
		Local	0.000	0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
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
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		
		Local	0.000	0.000000	-65.41	0.000000	0.00	65.41	0.00
		Base		0.000000	-65.41	0.000000	0.00	65.41	0.00
31418DLT7	FNMA POOL MA3937 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	209,446.700	104.923405	219,758.61	104.168260	218,176.98	-1,581.63	0.01
	Original Face:	Base	400,000.000	104.923405	219,758.61	104.168260	218,176.98	-1,581.63	0.01
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
		Local	184,614.740	108.111833	199,590.38	109.121124	201,453.68	1,863.30	0.01
	Original Face:	Base	300,000.000	108.111833	199,590.38	109.121124	201,453.68	1,863.30	0.01
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
		Local	40,656.770	110.443082	44,902.59	118.132736	48,028.95	3,126.36	0.00
	Original Face:	Base	900,000.000	110.443082	44,902.59	118.132736	48,028.95	3,126.36	0.00
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025		
		Local	180,399.260	100.223432	180,802.33	99.325000	179,181.56	-1,620.77	0.01
		Base		100.223432	180,802.33	99.325000	179,181.56	-1,620.77	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	1,510,000.000	120.078656	1,813,187.70	133.721000	2,019,187.10	205,999.40	0.12
		Base		120.078656	1,813,187.70	133.721000	2,019,187.10	205,999.40	0.12
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		

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		Local	310,000.000	100.193503	310,599.86	107.500000	333,250.00	22,650.14	0.02
		Base		100.193503	310,599.86	107.500000	333,250.00	22,650.14	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
		Local	200,000.000	102.781905	205,563.81	112.317225	224,634.45	19,070.64	0.01
		Base		102.781905	205,563.81	112.317225	224,634.45	19,070.64	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	120,000.000	100.122692	120,147.23	97.250000	116,700.00	-3,447.23	0.01
		Base		100.122692	120,147.23	97.250000	116,700.00	-3,447.23	0.01
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
		Local	304,470.840	100.274962	305,308.02	98.750000	300,664.95	-4,643.07	0.02
		Base		100.274962	305,308.02	98.750000	300,664.95	-4,643.07	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
		Local	420,000.000	99.951524	419,796.40	113.025840	474,708.53	54,912.13	0.03
Original Face:		Base	420,000.000	99.951524	419,796.40	113.025840	474,708.53	54,912.13	0.03
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
		Local	200,000.000	100.000000	200,000.00	107.898000	215,796.00	15,796.00	0.01
		Base		100.000000	200,000.00	107.898000	215,796.00	15,796.00	0.01
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
		Local	400,000.000	99.067700	396,270.80	103.250000	413,000.00	16,729.20	0.03
		Base		99.067700	396,270.80	103.250000	413,000.00	16,729.20	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
		Local	460,000.000	100.718574	463,305.44	99.199000	456,315.40	-6,990.04	0.03
		Base		100.718574	463,305.44	99.199000	456,315.40	-6,990.04	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	96.075000	192,150.00	-7,850.00	0.01
		Base		100.000000	200,000.00	96.075000	192,150.00	-7,850.00	0.01
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875					5.875000	02 Aug 2021		
		Local	400,000.000	100.387633	401,550.53	101.345000	405,380.00	3,829.47	0.03
		Base		100.387633	401,550.53	101.345000	405,380.00	3,829.47	0.02
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339					3.339000	28 Mar 2022		

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		200,000.000	Local	96.478345	192,956.69	101.125000	202,250.00	9,293.31	0.01
			Base	96.478345	192,956.69	101.125000	202,250.00	9,293.31	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
		501,804.460	Local	100.208970	502,853.08	99.656200	500,079.26	-2,773.82	0.03
			Base	100.208970	502,853.08	99.656200	500,079.26	-2,773.82	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		790,000.000	Local	121.950477	963,408.77	124.465678	983,278.86	19,870.09	0.06
			Base	121.950477	963,408.77	124.465678	983,278.86	19,870.09	0.06
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					2.337330	25 Aug 2033		
		690,000.000	Local	100.062472	690,431.06	100.125400	690,865.26	434.20	0.04
Original Face:		690,000.000	Base	100.062472	690,431.06	100.125400	690,865.26	434.20	0.04
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					1.958630	25 Feb 2050		
		930,000.000	Local	98.858029	919,379.67	99.612420	926,395.51	7,015.84	0.06
Original Face:		930,000.000	Base	98.858029	919,379.67	99.612420	926,395.51	7,015.84	0.05
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A					3.108630	25 Jun 2050		
		1,441,703.510	Local	100.000000	1,441,703.51	100.506370	1,449,003.86	7,300.35	0.09
Original Face:		1,750,000.000	Base	100.000000	1,441,703.51	100.506370	1,449,003.86	7,300.35	0.09
35565XAA8	FREDDIE MAC STACR STACR 2020 DNA4 M1 144A					1.608630	25 Aug 2050		
		151,856.770	Local	100.000000	151,856.77	99.999970	151,856.72	-0.05	0.01
Original Face:		1,160,000.000	Base	100.000000	151,856.77	99.999970	151,856.72	-0.05	0.01
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.916670	25 Dec 2050		
		823,864.030	Local	100.000000	823,864.03	100.058260	824,344.01	479.98	0.05
Original Face:		940,000.000	Base	100.000000	823,864.03	100.058260	824,344.01	479.98	0.05
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					2.016670	25 Dec 2050		
		940,000.000	Local	100.000000	940,000.00	99.568710	935,945.87	-4,054.13	0.06
Original Face:		940,000.000	Base	100.000000	940,000.00	99.568710	935,945.87	-4,054.13	0.06
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		406,000.000	Local	96.036111	389,906.61	120.064000	487,459.84	97,553.23	0.03
			Base	96.036111	389,906.61	120.064000	487,459.84	97,553.23	0.03
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		

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		Local	120,000.000	100.000000	120,000.00	108.822500	130,587.00	10,587.00	0.01
		Base		100.000000	120,000.00	108.822500	130,587.00	10,587.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035		
		Local	430,000.000	116.330826	500,222.55	114.611555	492,829.69	-7,392.86	0.03
		Base		116.330826	500,222.55	114.611555	492,829.69	-7,392.86	0.03
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	103.000000	175,100.00	5,100.00	0.01
		Base		100.000000	170,000.00	103.000000	175,100.00	5,100.00	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	57,481.590	100.143750	57,564.22	105.919356	60,884.13	3,319.91	0.00
Original Face:		Base	200,000.000	100.143750	57,564.22	105.919356	60,884.13	3,319.91	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	142,393.660	99.386223	141,519.68	104.977990	149,482.00	7,962.32	0.01
Original Face:		Base	800,000.000	99.386223	141,519.68	104.977990	149,482.00	7,962.32	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	69,587.400	102.049150	71,013.35	105.241746	73,234.99	2,221.64	0.00
Original Face:		Base	300,000.000	102.049150	71,013.35	105.241746	73,234.99	2,221.64	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	70,496.440	102.433527	72,211.99	105.154246	74,130.00	1,918.01	0.00
Original Face:		Base	300,000.000	102.433527	72,211.99	105.154246	74,130.00	1,918.01	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
		Local	62,776.730	102.434246	64,304.87	105.241645	66,067.26	1,762.39	0.00
Original Face:		Base	300,000.000	102.434246	64,304.87	105.241645	66,067.26	1,762.39	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
		Local	19,874.320	101.719002	20,215.96	107.149423	21,295.22	1,079.26	0.00
Original Face:		Base	100,000.000	101.719002	20,215.96	107.149423	21,295.22	1,079.26	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
		Local	62,792.300	105.771790	66,416.54	105.883095	66,486.43	69.89	0.00
Original Face:		Base	200,000.000	105.771790	66,416.54	105.883095	66,486.43	69.89	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		

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		Local	40,912.500	105.653749	43,225.59	105.280994	43,073.09	-152.50	0.00
	Original Face:	Base	100,000.000	105.653749	43,225.59	105.280994	43,073.09	-152.50	0.00
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5					3.500000	20 May 2047		
		Local	556,464.060	107.062675	595,765.31	106.696290	593,726.51	-2,038.80	0.04
	Original Face:	Base	1,600,000.000	107.062675	595,765.31	106.696290	593,726.51	-2,038.80	0.04
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
		Local	387,971.740	106.404773	412,820.45	105.895180	410,843.37	-1,977.08	0.03
	Original Face:	Base	1,100,000.000	106.404773	412,820.45	105.895180	410,843.37	-1,977.08	0.02
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
		Local	103,039.630	103.717764	106,870.40	106.947595	110,198.41	3,328.01	0.01
	Original Face:	Base	300,000.000	103.717764	106,870.40	106.947595	110,198.41	3,328.01	0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
		Local	113,640.380	102.767053	116,784.87	105.430960	119,812.14	3,027.27	0.01
	Original Face:	Base	300,000.000	102.767053	116,784.87	105.430960	119,812.14	3,027.27	0.01
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
		Local	81,040.440	105.683891	85,646.69	105.784511	85,728.23	81.54	0.01
	Original Face:	Base	200,000.000	105.683891	85,646.69	105.784511	85,728.23	81.54	0.01
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
		Local	108,824.040	104.558855	113,785.17	109.456630	119,115.13	5,329.96	0.01
	Original Face:	Base	400,000.000	104.558855	113,785.17	109.456630	119,115.13	5,329.96	0.01
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		
		Local	227,135.580	108.224352	245,816.01	109.378327	248,437.10	2,621.09	0.02
	Original Face:	Base	800,000.000	108.224352	245,816.01	109.378327	248,437.10	2,621.09	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	1,342,529.540	107.378059	1,441,582.16	108.362114	1,454,793.39	13,211.23	0.09
	Original Face:	Base	4,400,000.000	107.378059	1,441,582.16	108.362114	1,454,793.39	13,211.23	0.09
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
		Local	217,859.510	108.182975	235,686.90	108.414354	236,190.98	504.08	0.01
	Original Face:	Base	680,000.000	108.182975	235,686.90	108.414354	236,190.98	504.08	0.01
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		

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		266,027.390	Local	109.785481	292,059.45	109.522981	291,361.13	-698.32	0.02
	Original Face:	1,000,000.000	Base	109.785481	292,059.45	109.522981	291,361.13	-698.32	0.02
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
		8,618.270	Local	97.871963	8,434.87	105.711532	9,110.51	675.64	0.00
	Original Face:	20,000.000	Base	97.871963	8,434.87	105.711532	9,110.51	675.64	0.00
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
		1,789,315.630	Local	106.438980	1,904,529.31	106.276337	1,901,619.11	-2,910.20	0.12
	Original Face:	4,800,000.000	Base	106.438980	1,904,529.31	106.276337	1,901,619.11	-2,910.20	0.11
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		511,832.090	Local	103.298881	528,716.82	107.893726	552,234.71	23,517.89	0.03
	Original Face:	1,500,000.000	Base	103.298881	528,716.82	107.893726	552,234.71	23,517.89	0.03
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
		16,244.010	Local	100.791615	16,372.60	105.585471	17,151.31	778.71	0.00
	Original Face:	40,000.000	Base	100.791615	16,372.60	105.585471	17,151.31	778.71	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
		39,496.600	Local	103.558610	40,902.13	106.647472	42,122.13	1,220.00	0.00
	Original Face:	100,000.000	Base	103.558610	40,902.13	106.647472	42,122.13	1,220.00	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		388,275.660	Local	103.785746	402,974.79	108.108974	419,760.83	16,786.04	0.03
	Original Face:	1,100,000.000	Base	103.785746	402,974.79	108.108974	419,760.83	16,786.04	0.02
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
		44,486.680	Local	97.252279	43,264.31	105.257463	46,825.55	3,561.24	0.00
	Original Face:	106,490.000	Base	97.252279	43,264.31	105.257463	46,825.55	3,561.24	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		173,855.940	Local	103.013587	179,095.24	107.961516	187,697.51	8,602.27	0.01
	Original Face:	500,000.000	Base	103.013587	179,095.24	107.961516	187,697.51	8,602.27	0.01
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
		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
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		

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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
		100,217.210	Local	97.250782	97,462.02	104.241644	104,468.07	7,006.05	0.01
	Original Face:	237,541.990	Base	97.250782	97,462.02	104.241644	104,468.07	7,006.05	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		397,908.520	Local	103.331449	411,164.64	106.755035	424,787.38	13,622.74	0.03
	Original Face:	1,000,000.000	Base	103.331449	411,164.64	106.755035	424,787.38	13,622.74	0.03
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		137,549.500	Local	104.375516	143,568.00	107.402078	147,731.02	4,163.02	0.01
	Original Face:	400,000.000	Base	104.375516	143,568.00	107.402078	147,731.02	4,163.02	0.01
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		192,256.100	Local	103.965965	199,880.91	107.834158	207,317.75	7,436.84	0.01
	Original Face:	600,000.000	Base	103.965965	199,880.91	107.834158	207,317.75	7,436.84	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		118,054.410	Local	103.937176	122,702.42	107.046082	126,372.62	3,670.20	0.01
	Original Face:	400,000.000	Base	103.937176	122,702.42	107.046082	126,372.62	3,670.20	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
		545,339.120	Local	108.728523	592,939.17	108.918529	593,975.35	1,036.18	0.04
	Original Face:	2,000,000.000	Base	108.728523	592,939.17	108.918529	593,975.35	1,036.18	0.04
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048		
		590,087.630	Local	107.934518	636,908.24	108.128899	638,055.26	1,147.02	0.04
	Original Face:	2,200,000.000	Base	107.934518	636,908.24	108.128899	638,055.26	1,147.02	0.04
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		243,161.180	Local	104.419612	253,907.96	108.502780	263,836.64	9,928.68	0.02
	Original Face:	913,336.000	Base	104.419612	253,907.96	108.502780	263,836.64	9,928.68	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
		222,311.500	Local	104.302144	231,875.66	108.854568	241,996.22	10,120.56	0.01
	Original Face:	800,000.000	Base	104.302144	231,875.66	108.854568	241,996.22	10,120.56	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		372,515.740	Local	107.483770	400,393.96	108.382388	403,741.45	3,347.49	0.02
	Original Face:	1,300,000.000	Base	107.483770	400,393.96	108.382388	403,741.45	3,347.49	0.02
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		

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		539,129.140	Local	109.158136	588,503.32	109.576345	590,758.01	2,254.69	0.04
	Original Face:	2,000,000.000	Base	109.158136	588,503.32	109.576345	590,758.01	2,254.69	0.03
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		148,323.310	Local	107.296068	159,145.08	108.344964	160,700.84	1,555.76	0.01
	Original Face:	600,000.000	Base	107.296068	159,145.08	108.344964	160,700.84	1,555.76	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		468,115.740	Local	104.003672	486,857.56	108.377517	507,332.22	20,474.66	0.03
	Original Face:	1,880,001.000	Base	104.003672	486,857.56	108.377517	507,332.22	20,474.66	0.03
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		721,397.680	Local	107.026093	772,083.75	109.561970	790,377.51	18,293.76	0.05
	Original Face:	2,900,000.000	Base	107.026093	772,083.75	109.561970	790,377.51	18,293.76	0.05
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
		170,730.730	Local	103.266102	176,306.97	106.059093	181,075.46	4,768.49	0.01
	Original Face:	500,000.000	Base	103.266102	176,306.97	106.059093	181,075.46	4,768.49	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		58,148.270	Local	104.206677	60,594.38	108.214763	62,925.01	2,330.63	0.00
	Original Face:	200,000.010	Base	104.206677	60,594.38	108.214763	62,925.01	2,330.63	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
		101,699.340	Local	104.432979	106,207.65	108.210909	110,049.78	3,842.13	0.01
	Original Face:	314,000.000	Base	104.432979	106,207.65	108.210909	110,049.78	3,842.13	0.01
36179VBF6	GNMA II POOL MA6338 G2 12/49 FIXED 3					3.000000	20 Dec 2049		
		688,320.790	Local	105.036705	722,989.48	104.191976	717,175.03	-5,814.45	0.04
	Original Face:	1,200,000.000	Base	105.036705	722,989.48	104.191976	717,175.03	-5,814.45	0.04
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		1,296,401.880	Local	106.249358	1,377,418.67	106.971434	1,386,779.68	9,361.01	0.09
	Original Face:	2,200,000.000	Base	106.249358	1,377,418.67	106.971434	1,386,779.68	9,361.01	0.08
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
		287,695.900	Local	107.164353	308,307.45	108.288840	311,542.55	3,235.10	0.02
	Original Face:	500,000.000	Base	107.164353	308,307.45	108.288840	311,542.55	3,235.10	0.02
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		

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		Local	184,616.220	107.262672	198,024.29	108.168662	199,696.90	1,672.61	0.01
	Original Face:	Base	300,000.000	107.262672	198,024.29	108.168662	199,696.90	1,672.61	0.01
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050		
		Local	2,280,512.880	107.530610	2,452,249.41	108.115644	2,465,591.19	13,341.78	0.15
	Original Face:	Base	3,300,000.000	107.530610	2,452,249.41	108.115644	2,465,591.19	13,341.78	0.15
36179VMD9	GNMA II POOL MA6656 G2 05/50 FIXED 3					3.000000	20 May 2050		
		Local	229,909.290	104.517160	240,294.66	104.208170	239,584.26	-710.40	0.01
	Original Face:	Base	300,000.000	104.517160	240,294.66	104.208170	239,584.26	-710.40	0.01
36179VQT0	GNMA II POOL MA6766 G2 07/50 FIXED 3					3.000000	20 Jul 2050		
		Local	837,177.260	104.182030	872,188.26	104.216784	872,479.22	290.96	0.05
	Original Face:	Base	900,000.000	104.182030	872,188.26	104.216784	872,479.22	290.96	0.05
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 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
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3					3.000000	20 Sep 2050		
		Local	863,780.590	105.418450	910,584.11	104.377767	901,594.89	-8,989.22	0.06
	Original Face:	Base	900,000.000	105.418450	910,584.11	104.377767	901,594.89	-8,989.22	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3					3.000000	20 Oct 2050		
		Local	965,613.380	105.689608	1,020,553.00	104.378390	1,007,891.70	-12,661.30	0.06
	Original Face:	Base	1,000,000.000	105.689608	1,020,553.00	104.378390	1,007,891.70	-12,661.30	0.06
36179VZS2	GNMA II POOL MA7053 G2 12/50 FIXED 3					3.000000	20 Dec 2050		
		Local	1,169,789.930	106.261704	1,243,038.71	105.470134	1,233,779.01	-9,259.70	0.08
	Original Face:	Base	1,200,000.000	106.261704	1,243,038.71	105.470134	1,233,779.01	-9,259.70	0.07
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		Local	175,613.170	103.685652	182,085.66	106.071458	186,275.45	4,189.79	0.01
	Original Face:	Base	300,000.000	103.685652	182,085.66	106.071458	186,275.45	4,189.79	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		Local	148,164.400	103.685669	153,625.25	108.157559	160,251.00	6,625.75	0.01
	Original Face:	Base	300,000.000	103.685669	153,625.25	108.157559	160,251.00	6,625.75	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		

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		Local	81,001.320	105.251396	85,255.02	106.196425	86,020.51	765.49	0.01
	Original Face:	Base	100,000.000	105.251396	85,255.02	106.196425	86,020.51	765.49	0.01
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
		Local	85,165.180	105.003289	89,426.24	108.587563	92,478.79	3,052.55	0.01
	Original Face:	Base	100,000.000	105.003289	89,426.24	108.587563	92,478.79	3,052.55	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
		Local	90,129.110	105.763843	95,324.01	109.814457	98,974.79	3,650.78	0.01
	Original Face:	Base	100,000.000	105.763843	95,324.01	109.814457	98,974.79	3,650.78	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	87,911.050	105.764452	92,978.64	109.358844	96,138.51	3,159.87	0.01
	Original Face:	Base	100,000.000	105.764452	92,978.64	109.358844	96,138.51	3,159.87	0.01
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
		Local	95,396.320	106.911378	101,989.52	110.259589	105,183.59	3,194.07	0.01
	Original Face:	Base	100,000.000	106.911378	101,989.52	110.259589	105,183.59	3,194.07	0.01
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		Local	368,398.540	106.911987	393,862.20	109.299994	402,659.58	8,797.38	0.02
	Original Face:	Base	400,000.000	106.911987	393,862.20	109.299994	402,659.58	8,797.38	0.02
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		Local	192,299.540	106.479381	204,759.36	106.854544	205,480.80	721.44	0.01
	Original Face:	Base	200,000.000	106.479381	204,759.36	106.854544	205,480.80	721.44	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	198,978.900	106.393633	211,700.88	104.633780	208,199.14	-3,501.74	0.01
	Original Face:	Base	200,000.000	106.393633	211,700.88	104.633780	208,199.14	-3,501.74	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
		Local	962,478.190	104.640795	1,007,144.83	104.311770	1,003,978.04	-3,166.79	0.06
	Original Face:	Base	1,300,000.000	104.640795	1,007,144.83	104.311770	1,003,978.04	-3,166.79	0.06
3617MQCZ7	GNMA II POOL BT1888 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	197,392.020	106.365202	209,956.42	103.218351	203,744.79	-6,211.63	0.01
	Original Face:	Base	200,000.000	106.365202	209,956.42	103.218351	203,744.79	-6,211.63	0.01
3617QYZP3	GNMA II POOL BZ4350 G2 03/51 FIXED 2.5					2.500000	20 Mar 2051		

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		Local	100,000.000	103.528990	103,528.99	103.218385	103,218.39	-310.60	0.01
Original Face:		Base	100,000.000	103.528990	103,528.99	103.218385	103,218.39	-310.60	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
		Local	30,000.000	100.742733	30,222.82	112.221000	33,666.30	3,443.48	0.00
		Base		100.742733	30,222.82	112.221000	33,666.30	3,443.48	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
		Local	32,415.180	107.140327	34,729.73	118.576139	38,436.67	3,706.94	0.00
Original Face:		Base	1,600,000.000	107.140327	34,729.73	118.576139	38,436.67	3,706.94	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
		Local	139,600.900	107.872005	150,590.29	114.723041	160,154.40	9,564.11	0.01
Original Face:		Base	7,900,000.000	107.872005	150,590.29	114.723041	160,154.40	9,564.11	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
		Local	25,741.570	106.173439	27,330.71	111.937076	28,814.36	1,483.65	0.00
Original Face:		Base	300,000.000	106.173439	27,330.71	111.937076	28,814.36	1,483.65	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
		Local	31,724.410	106.208185	33,693.92	111.938101	35,511.70	1,817.78	0.00
Original Face:		Base	400,000.000	106.208185	33,693.92	111.938101	35,511.70	1,817.78	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
		Local	9,329.990	107.348882	10,015.64	117.680736	10,979.60	963.96	0.00
Original Face:		Base	222,231.000	107.348882	10,015.64	117.680736	10,979.60	963.96	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
		Local	15,747.860	107.184976	16,879.34	117.677601	18,531.70	1,652.36	0.00
Original Face:		Base	302,944.000	107.184976	16,879.34	117.677601	18,531.70	1,652.36	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
		Local	16,535.410	104.311293	17,248.30	114.946993	19,006.96	1,758.66	0.00
Original Face:		Base	200,000.000	104.311293	17,248.30	114.946993	19,006.96	1,758.66	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
		Local	10,693.670	103.943174	11,115.34	113.603477	12,148.38	1,033.04	0.00
Original Face:		Base	100,000.000	103.943174	11,115.34	113.603477	12,148.38	1,033.04	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 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	17,841.490	107.225854	19,130.69	117.656783	20,991.72	1,861.03	0.00
	Original Face:	Base	347,788.000	107.225854	19,130.69	117.656783	20,991.72	1,861.03	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
		Local	245,852.180	104.016653	255,727.21	112.135716	275,688.10	19,960.89	0.02
	Original Face:	Base	2,800,000.000	104.016653	255,727.21	112.135716	275,688.10	19,960.89	0.02
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
		Local	32,991.390	107.214579	35,371.58	114.255924	37,694.62	2,323.04	0.00
	Original Face:	Base	437,880.000	107.214579	35,371.58	114.255924	37,694.62	2,323.04	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
		Local	12,012.490	102.869347	12,357.17	115.865646	13,918.35	1,561.18	0.00
	Original Face:	Base	100,000.000	102.869347	12,357.17	115.865646	13,918.35	1,561.18	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
		Local	22,361.960	102.998709	23,032.53	116.049792	25,951.01	2,918.48	0.00
	Original Face:	Base	200,000.000	102.998709	23,032.53	116.049792	25,951.01	2,918.48	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.860000	20 Jul 2060		
		Local	164,996.500	104.081529	171,730.88	105.112940	173,432.67	1,701.79	0.01
	Original Face:	Base	430,000.000	104.081529	171,730.88	105.112940	173,432.67	1,701.79	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.789000	20 Nov 2060		
		Local	105,526.920	104.686160	110,472.08	104.960400	110,761.48	289.40	0.01
	Original Face:	Base	500,000.000	104.686160	110,472.08	104.960400	110,761.48	289.40	0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	737,873.770	101.806762	751,205.39	109.261230	806,209.96	55,004.57	0.05
	Original Face:	Base	1,100,000.000	101.806762	751,205.39	109.261230	806,209.96	55,004.57	0.05
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	180,716.600	102.587737	185,393.07	103.262929	186,613.25	1,220.18	0.01
	Original Face:	Base	500,000.000	102.587737	185,393.07	103.262929	186,613.25	1,220.18	0.01
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	966,283.380	107.325536	1,037,068.82	107.594586	1,039,668.60	2,599.78	0.06
	Original Face:	Base	1,900,000.000	107.325536	1,037,068.82	107.594586	1,039,668.60	2,599.78	0.06
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		

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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	264,318.060	103.160488	272,671.80	104.277128	275,623.28	2,951.48	0.02
	Original Face:	Base	300,000.000	103.160488	272,671.80	104.277128	275,623.28	2,951.48	0.02
3622AANA8	GNMA II POOL 784985 G2 09/48 FIXED 3.5					3.500000	20 Sep 2048		
		Local	115,638.410	106.815227	123,519.43	106.240744	122,855.11	-664.32	0.01
	Original Face:	Base	200,000.000	106.815227	123,519.43	106.240744	122,855.11	-664.32	0.01
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	396,180.460	103.704420	410,856.65	100.982708	400,073.76	-10,782.89	0.02
	Original Face:	Base	400,000.000	103.704420	410,856.65	100.982708	400,073.76	-10,782.89	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	496,338.030	103.860065	515,497.00	101.012526	501,363.58	-14,133.42	0.03
	Original Face:	Base	500,000.000	103.860065	515,497.00	101.012526	501,363.58	-14,133.42	0.03
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	396,683.700	104.046844	412,736.87	101.133484	401,180.05	-11,556.82	0.02
	Original Face:	Base	400,000.000	104.046844	412,736.87	101.133484	401,180.05	-11,556.82	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	491,733.090	104.295881	512,857.36	101.012440	496,711.59	-16,145.77	0.03
	Original Face:	Base	500,000.000	104.295881	512,857.36	101.012440	496,711.59	-16,145.77	0.03
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	300,000.000	101.677540	305,032.62	101.012500	303,037.50	-1,995.12	0.02
	Original Face:	Base	300,000.000	101.677540	305,032.62	101.012500	303,037.50	-1,995.12	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	100,000.000	101.825790	101,825.79	101.012555	101,012.56	-813.23	0.01
	Original Face:	Base	100,000.000	101.825790	101,825.79	101.012555	101,012.56	-813.23	0.01
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
		Local	36,289.430	104.736393	38,008.24	113.845431	41,313.86	3,305.62	0.00
	Original Face:	Base	500,000.000	104.736393	38,008.24	113.845431	41,313.86	3,305.62	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
		Local	37,377.090	106.608380	39,847.11	112.136598	41,913.40	2,066.29	0.00
	Original Face:	Base	400,000.000	106.608380	39,847.11	112.136598	41,913.40	2,066.29	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		

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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
		90,000.000	Local	102.425000	92,182.50	107.318520	96,586.67	4,404.17	0.01
	Original Face:	90,000.000	Base	102.425000	92,182.50	107.318520	96,586.67	4,404.17	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.994167	10 Feb 2048		
		2,954,214.500	Local	4.135437	122,169.67	3.179880	93,940.48	-28,229.19	0.01
	Original Face:	4,130,000.000	Base	4.135437	122,169.67	3.179880	93,940.48	-28,229.19	0.01
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.010823	10 Apr 2047		
		1,488,557.720	Local	6.556985	97,604.51	2.382210	35,460.57	-62,143.94	0.00
	Original Face:	2,770,000.000	Base	6.556985	97,604.51	2.382210	35,460.57	-62,143.94	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					1.406000	15 Sep 2031		
		860,000.000	Local	100.000000	860,000.00	92.023030	791,398.06	-68,601.94	0.05
	Original Face:	860,000.000	Base	100.000000	860,000.00	92.023030	791,398.06	-68,601.94	0.05
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
		50,000.000	Local	110.330560	55,165.28	109.291349	54,645.67	-519.61	0.00
			Base	110.330560	55,165.28	109.291349	54,645.67	-519.61	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		20,000.000	Local	117.818200	23,563.64	117.442707	23,488.54	-75.10	0.00
			Base	117.818200	23,563.64	117.442707	23,488.54	-75.10	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		440,000.000	Local	129.314800	568,985.12	119.123797	524,144.71	-44,840.41	0.03
			Base	129.314800	568,985.12	119.123797	524,144.71	-44,840.41	0.03
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025		
		110,000.000	Local	109.269064	120,195.97	108.280425	119,108.47	-1,087.50	0.01
			Base	109.269064	120,195.97	108.280425	119,108.47	-1,087.50	0.01
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
		60,000.000	Local	99.863667	59,918.20	108.581919	65,149.15	5,230.95	0.00
			Base	99.863667	59,918.20	108.581919	65,149.15	5,230.95	0.00
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
		130,000.000	Local	99.853623	129,809.71	107.512321	139,766.02	9,956.31	0.01
			Base	99.853623	129,809.71	107.512321	139,766.02	9,956.31	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		

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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
		140,000.000	Local	99.726607	139,617.25	110.259993	154,363.99	14,746.74	0.01
			Base	99.726607	139,617.25	110.259993	154,363.99	14,746.74	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		160,000.000	Local	99.655469	159,448.75	110.581526	176,930.44	17,481.69	0.01
			Base	99.655469	159,448.75	110.581526	176,930.44	17,481.69	0.01
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
		90,000.000	Local	112.397956	101,158.16	131.571590	118,414.43	17,256.27	0.01
			Base	112.397956	101,158.16	131.571590	118,414.43	17,256.27	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
		280,000.000	Local	115.507075	323,419.81	129.256816	361,919.08	38,499.27	0.02
			Base	115.507075	323,419.81	129.256816	361,919.08	38,499.27	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		1,149,000.000	Local	134.578200	1,546,303.52	140.253343	1,611,510.91	65,207.39	0.10
			Base	134.578200	1,546,303.52	140.253343	1,611,510.91	65,207.39	0.10
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
		370,000.000	Local	112.123522	414,857.03	134.058164	496,015.21	81,158.18	0.03
			Base	112.123522	414,857.03	134.058164	496,015.21	81,158.18	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		50,000.000	Local	112.943840	56,471.92	127.925394	63,962.70	7,490.78	0.00
			Base	112.943840	56,471.92	127.925394	63,962.70	7,490.78	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
		30,000.000	Local	105.347633	31,604.29	114.279809	34,283.94	2,679.65	0.00
			Base	105.347633	31,604.29	114.279809	34,283.94	2,679.65	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		140,000.000	Local	94.269300	131,977.02	126.559978	177,183.97	45,206.95	0.01
			Base	94.269300	131,977.02	126.559978	177,183.97	45,206.95	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		210,000.000	Local	99.913481	209,818.31	117.546130	246,846.87	37,028.56	0.02
			Base	99.913481	209,818.31	117.546130	246,846.87	37,028.56	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		

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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	120,000.000	99.921458	119,905.75	108.577261	130,292.71	10,386.96	0.01
		Base		99.921458	119,905.75	108.577261	130,292.71	10,386.96	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
		Local	740,000.000	101.157435	748,565.02	102.346784	757,366.20	8,801.18	0.05
		Base		101.157435	748,565.02	102.346784	757,366.20	8,801.18	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
		Local	40,000.000	100.797400	40,318.96	110.997676	44,399.07	4,080.11	0.00
		Base		100.797400	40,318.96	110.997676	44,399.07	4,080.11	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
		Local	330,000.000	101.063233	333,508.67	107.692722	355,385.98	21,877.31	0.02
		Base		101.063233	333,508.67	107.692722	355,385.98	21,877.31	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	160,000.000	102.445925	163,913.48	120.620027	192,992.04	29,078.56	0.01
		Base		102.445925	163,913.48	120.620027	192,992.04	29,078.56	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
		Local	10,000.000	99.780000	9,978.00	102.783102	10,278.31	300.31	0.00
		Base		99.780000	9,978.00	102.783102	10,278.31	300.31	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
		Local	20,000.000	101.055300	20,211.06	106.937000	21,387.40	1,176.34	0.00
		Base		101.055300	20,211.06	106.937000	21,387.40	1,176.34	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
		Local	1,140,000.000	100.028809	1,140,328.42	110.268556	1,257,061.54	116,733.12	0.08
		Base		100.028809	1,140,328.42	110.268556	1,257,061.54	116,733.12	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
		Local	440,000.000	99.926266	439,675.57	108.263317	476,358.59	36,683.02	0.03
		Base		99.926266	439,675.57	108.263317	476,358.59	36,683.02	0.03
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1						15 Feb 2024		
		Local	259,101.830	100.247721	259,743.68	99.181800	256,981.86	-2,761.82	0.02
		Base		100.247721	259,743.68	99.181800	256,981.86	-2,761.82	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		

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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	540,000.000	120.191661	649,034.97	140.672356	759,630.72	110,595.75	0.05
		Base		120.191661	649,034.97	140.672356	759,630.72	110,595.75	0.04
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	320,000.000	100.386572	321,237.03	140.902061	450,886.60	129,649.57	0.03
		Base		100.386572	321,237.03	140.902061	450,886.60	129,649.57	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
		Local	1,040,000.000	101.047013	1,050,888.93	108.962405	1,133,209.01	82,320.08	0.07
		Base		101.047013	1,050,888.93	108.962405	1,133,209.01	82,320.08	0.07
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
		Local	180,000.000	98.250639	176,851.15	104.640259	188,352.47	11,501.32	0.01
		Base		98.250639	176,851.15	104.640259	188,352.47	11,501.32	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
		Local	2,500,000.000	106.174758	2,654,368.95	109.581574	2,739,539.35	85,170.40	0.17
		Base		106.174758	2,654,368.95	109.581574	2,739,539.35	85,170.40	0.16
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
		Local	890,000.000	108.080293	961,914.61	111.782317	994,862.62	32,948.01	0.06
		Base		108.080293	961,914.61	111.782317	994,862.62	32,948.01	0.06
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	350,000.000	105.186437	368,152.53	108.302814	379,059.85	10,907.32	0.02
		Base		105.186437	368,152.53	108.302814	379,059.85	10,907.32	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
		Local	8,000.000	80.100500	6,408.04	94.935000	7,594.80	1,186.76	0.00
		Base		80.100500	6,408.04	94.935000	7,594.80	1,186.76	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	570,000.000	99.524570	567,290.05	108.340352	617,540.01	50,249.96	0.04
		Base		99.524570	567,290.05	108.340352	617,540.01	50,249.96	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	1,140,000.000	117.321192	1,337,461.59	124.813768	1,422,876.96	85,415.37	0.09
		Base		117.321192	1,337,461.59	124.813768	1,422,876.96	85,415.37	0.08
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					6.538870	20 Jan 2040		

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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	11,401.690	147.452351	16,812.06	7.793410	888.58	-15,923.48	0.00
Original Face:		Base	258,000.000	147.452351	16,812.06	7.793410	888.58	-15,923.48	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					1.115130	20 May 2060		
		Local	209,481.860	102.053223	213,782.99	101.462420	212,545.36	-1,237.63	0.01
Original Face:		Base	670,000.000	102.053223	213,782.99	101.462420	212,545.36	-1,237.63	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					0.449500	20 Oct 2060		
		Local	518,831.440	100.000000	518,831.44	100.047640	519,078.61	247.17	0.03
Original Face:		Base	1,150,000.000	100.000000	518,831.44	100.047640	519,078.61	247.17	0.03
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					0.619500	20 Mar 2061		
		Local	68,848.240	99.990239	68,841.52	100.400420	69,123.92	282.40	0.00
Original Face:		Base	200,000.000	99.990239	68,841.52	100.400420	69,123.92	282.40	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.493870	16 Apr 2042		
		Local	1,001,958.410	26.992689	270,455.52	24.667350	247,156.59	-23,298.93	0.02
Original Face:		Base	4,700,000.000	26.992689	270,455.52	24.667350	247,156.59	-23,298.93	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.549500	20 Oct 2064		
		Local	1,465,076.830	100.029695	1,465,511.88	100.345580	1,470,139.84	4,627.96	0.09
Original Face:		Base	3,000,000.000	100.029695	1,465,511.88	100.345580	1,470,139.84	4,627.96	0.09
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.368870	20 Apr 2040		
		Local	20,939.920	63.798477	13,359.35	21.524330	4,507.18	-8,852.17	0.00
Original Face:		Base	300,000.000	63.798477	13,359.35	21.524330	4,507.18	-8,852.17	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.938870	20 Mar 2042		
		Local	1,217,858.040	24.409361	297,271.36	21.899890	266,709.57	-30,561.79	0.02
Original Face:		Base	4,800,000.000	24.409361	297,271.36	21.899890	266,709.57	-30,561.79	0.02
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
		Local	103,326.830	99.980992	103,307.19	1.714460	1,771.50	-101,535.69	0.00
Original Face:		Base	1,500,000.000	99.980992	103,307.19	1.714460	1,771.50	-101,535.69	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.390080	16 Mar 2047		
		Local	1,807,840.410	10.598371	191,601.64	1.528440	27,631.76	-163,969.88	0.00
Original Face:		Base	5,680,000.000	10.598371	191,601.64	1.528440	27,631.76	-163,969.88	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.754920	16 Nov 2047		

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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	192,595.440	102.704882	197,804.92	104.352860	200,978.85	3,173.93	0.01
Original Face:		Base	600,000.000	102.704882	197,804.92	104.352860	200,978.85	3,173.93	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.005280	16 Jun 2048		
		Local	11,905.640	102.577182	12,212.47	106.375420	12,664.67	452.20	0.00
Original Face:		Base	100,000.000	102.577182	12,212.47	106.375420	12,664.67	452.20	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.497110	16 Aug 2054		
		Local	2,336,597.930	14.306306	334,280.85	2.133000	49,839.63	-284,441.22	0.00
Original Face:		Base	9,230,000.000	14.306306	334,280.85	2.133000	49,839.63	-284,441.22	0.00
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.488870	20 Aug 2044		
		Local	94,831.620	31.789407	30,146.41	18.243920	17,301.00	-12,845.41	0.00
Original Face:		Base	400,000.000	31.789407	30,146.41	18.243920	17,301.00	-12,845.41	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
		Local	471,888.390	134.132637	632,956.34	14.137510	66,713.27	-566,243.07	0.00
Original Face:		Base	3,000,000.000	134.132637	632,956.34	14.137510	66,713.27	-566,243.07	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
		Local	138,146.070	98.509107	136,086.46	103.260170	142,649.87	6,563.41	0.01
Original Face:		Base	250,000.000	98.509107	136,086.46	103.260170	142,649.87	6,563.41	0.01
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.260880	20 May 2070		
		Local	597,295.700	103.261349	616,775.60	105.128660	627,928.97	11,153.37	0.04
Original Face:		Base	600,000.000	103.261349	616,775.60	105.128660	627,928.97	11,153.37	0.04
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.360880	20 Apr 2070		
		Local	350,068.720	102.749757	359,694.76	103.224450	361,356.51	1,661.75	0.02
Original Face:		Base	400,000.000	102.749757	359,694.76	103.224450	361,356.51	1,661.75	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					0.610880	20 Jul 2070		
		Local	296,251.140	100.138771	296,662.25	101.181390	299,751.02	3,088.77	0.02
Original Face:		Base	300,000.000	100.138771	296,662.25	101.181390	299,751.02	3,088.77	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.560880	20 Jul 2070		
		Local	1,383,987.800	99.845663	1,381,851.80	101.032080	1,398,271.66	16,419.86	0.09
Original Face:		Base	1,400,000.000	99.845663	1,381,851.80	101.032080	1,398,271.66	16,419.86	0.08
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					0.560880	20 Jul 2070		

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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	3,135,152.990	99.845601	3,130,312.36	100.949580	3,164,923.78	34,611.42	0.20
	Original Face:	Base	3,500,000.000	99.845601	3,130,312.36	100.949580	3,164,923.78	34,611.42	0.19
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					1.002910	16 Sep 2062		
		Local	10,280,225.110	8.835448	908,303.95	8.757100	900,249.59	-8,054.36	0.06
	Original Face:	Base	10,350,000.000	8.835448	908,303.95	8.757100	900,249.59	-8,054.36	0.05
38380RUJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 22 IO					0.996700	16 May 2063		
		Local	1,097,381.950	9.076528	99,604.18	8.997370	98,735.51	-868.67	0.01
	Original Face:	Base	1,100,000.000	9.076528	99,604.18	8.997370	98,735.51	-868.67	0.01
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A					3.000000	20 Oct 2049		
		Local	58,250.610	101.101431	58,892.20	102.736250	59,844.49	952.29	0.00
	Original Face:	Base	200,000.000	101.101431	58,892.20	102.736250	59,844.49	952.29	0.00
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
		Local	377,179.200	14.960040	56,426.16	15.428090	58,191.55	1,765.39	0.00
	Original Face:	Base	400,000.000	14.960040	56,426.16	15.428090	58,191.55	1,765.39	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
		Local	94,189.470	15.205256	14,321.75	15.635710	14,727.19	405.44	0.00
	Original Face:	Base	100,000.000	15.205256	14,321.75	15.635710	14,727.19	405.44	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	689,898.340	12.424217	85,714.47	14.771750	101,910.06	16,195.59	0.01
	Original Face:	Base	700,000.000	12.424217	85,714.47	14.771750	101,910.06	16,195.59	0.01
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
		Local	197,368.870	12.312691	24,301.42	14.692820	28,999.05	4,697.63	0.00
	Original Face:	Base	200,000.000	12.312691	24,301.42	14.692820	28,999.05	4,697.63	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	295,476.030	12.518579	36,989.40	15.045980	44,457.26	7,467.86	0.00
	Original Face:	Base	300,000.000	12.518579	36,989.40	15.045980	44,457.26	7,467.86	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	294,854.890	12.746595	37,583.96	14.576930	42,980.79	5,396.83	0.00
	Original Face:	Base	300,000.000	12.746595	37,583.96	14.576930	42,980.79	5,396.83	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		

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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
		197,891.340	Local	12.853038	25,435.05	14.941480	29,567.89	4,132.84	0.00
	Original Face:	200,000.000	Base	12.853038	25,435.05	14.941480	29,567.89	4,132.84	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		890,075.160	Local	13.158855	117,123.70	15.499280	137,955.24	20,831.54	0.01
	Original Face:	900,000.000	Base	13.158855	117,123.70	15.499280	137,955.24	20,831.54	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
		295,087.580	Local	12.989273	38,329.73	15.729320	46,415.27	8,085.54	0.00
	Original Face:	300,000.000	Base	12.989273	38,329.73	15.729320	46,415.27	8,085.54	0.00
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
		2,076,159.410	Local	10.250651	212,819.86	11.752690	244,004.58	31,184.72	0.02
	Original Face:	2,100,000.000	Base	10.250651	212,819.86	11.752690	244,004.58	31,184.72	0.01
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
		499,043.010	Local	19.890624	99,262.77	19.875260	99,186.10	-76.67	0.01
	Original Face:	500,000.000	Base	19.890624	99,262.77	19.875260	99,186.10	-76.67	0.01
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 2032		
		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
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
		1,749,911.680	Local	99.884248	1,747,886.12	98.840900	1,729,628.45	-18,257.67	0.11
			Base	99.884248	1,747,886.12	98.840900	1,729,628.45	-18,257.67	0.10
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
		110,000.000	Local	99.921882	109,914.07	99.234872	109,158.36	-755.71	0.01
			Base	99.921882	109,914.07	99.234872	109,158.36	-755.71	0.01
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
		180,000.000	Local	101.101106	181,981.99	114.131221	205,436.20	23,454.21	0.01
			Base	101.101106	181,981.99	114.131221	205,436.20	23,454.21	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
		100,000.000	Local	106.139350	106,139.35	111.551500	111,551.50	5,412.15	0.01
			Base	106.139350	106,139.35	111.551500	111,551.50	5,412.15	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		

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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
		30,000.000	Local	100.448700	30,134.61	114.888916	34,466.67	4,332.06	0.00
			Base	100.448700	30,134.61	114.888916	34,466.67	4,332.06	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
		20,000.000	Local	96.914300	19,382.86	112.110496	22,422.10	3,039.24	0.00
			Base	96.914300	19,382.86	112.110496	22,422.10	3,039.24	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
		40,000.000	Local	102.540350	41,016.14	123.685415	49,474.17	8,458.03	0.00
			Base	102.540350	41,016.14	123.685415	49,474.17	8,458.03	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
		220,000.000	Local	113.719600	250,183.12	116.500000	256,300.00	6,116.88	0.02
			Base	113.719600	250,183.12	116.500000	256,300.00	6,116.88	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
		220,000.000	Local	99.339655	218,547.24	101.154471	222,539.84	3,992.60	0.01
			Base	99.339655	218,547.24	101.154471	222,539.84	3,992.60	0.01
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
		80,000.000	Local	100.000000	80,000.00	112.750000	90,200.00	10,200.00	0.01
			Base	100.000000	80,000.00	112.750000	90,200.00	10,200.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
		60,000.000	Local	101.585200	60,951.12	115.000000	69,000.00	8,048.88	0.00
			Base	101.585200	60,951.12	115.000000	69,000.00	8,048.88	0.00
404122BA0	HCA INC TERM LOAN B12						13 Mar 2025		
		96,767.730	Local	100.558203	97,307.89	99.921900	96,692.15	-615.74	0.01
			Base	100.558203	97,307.89	99.921900	96,692.15	-615.74	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
		340,000.000	Local	99.596921	338,629.53	109.902811	373,669.56	35,040.03	0.02
			Base	99.596921	338,629.53	109.902811	373,669.56	35,040.03	0.02
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
		760,000.000	Local	100.000000	760,000.00	101.648293	772,527.03	12,527.03	0.05
			Base	100.000000	760,000.00	101.648293	772,527.03	12,527.03	0.05
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 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	1,080,000.000	102.518170	1,107,196.24	99.938017	1,079,330.58	-27,865.66	0.07
		Base		102.518170	1,107,196.24	99.938017	1,079,330.58	-27,865.66	0.06
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
		Local	30,000.000	100.347267	30,104.18	109.931648	32,979.49	2,875.31	0.00
		Base		100.347267	30,104.18	109.931648	32,979.49	2,875.31	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
		Local	20,000.000	98.627100	19,725.42	106.090500	21,218.10	1,492.68	0.00
		Base		98.627100	19,725.42	106.090500	21,218.10	1,492.68	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
		Local	90,000.000	97.494544	87,745.09	107.250000	96,525.00	8,779.91	0.01
		Base		97.494544	87,745.09	107.250000	96,525.00	8,779.91	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375					5.375000	15 May 2025		
		Local	200,000.000	100.306740	200,613.48	105.812500	211,625.00	11,011.52	0.01
		Base		100.306740	200,613.48	105.812500	211,625.00	11,011.52	0.01
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		
		Local	598,800.000	99.538091	596,034.09	99.837500	597,826.95	1,792.86	0.04
		Base		99.538091	596,034.09	99.837500	597,826.95	1,792.86	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
		Local	120,000.000	102.240342	122,688.41	123.813767	148,576.52	25,888.11	0.01
		Base		102.240342	122,688.41	123.813767	148,576.52	25,888.11	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					1.756000	15 May 2038		
		Local	2,090,000.000	100.000000	2,090,000.00	99.779280	2,085,386.95	-4,613.05	0.13
Original Face:		Base	2,090,000.000	100.000000	2,090,000.00	99.779280	2,085,386.95	-4,613.05	0.12
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75					6.750000	15 Mar 2032		
		Local	10,000.000	125.716400	12,571.64	130.358874	13,035.89	464.25	0.00
		Base		125.716400	12,571.64	130.358874	13,035.89	464.25	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125000	01 Aug 2039		
		Local	10,000.000	123.145900	12,314.59	139.293610	13,929.36	1,614.77	0.00
		Base		123.145900	12,314.59	139.293610	13,929.36	1,614.77	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		

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		Local	80,000.000	99.845213	79,876.17	99.079860	79,263.89	-612.28	0.00
		Base		99.845213	79,876.17	99.079860	79,263.89	-612.28	0.00
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A					2.670000	26 Dec 2025		
		Local	73,044.610	99.999617	73,044.33	100.269450	73,241.43	197.10	0.00
Original Face:		Base	480,000.000	99.999617	73,044.33	100.269450	73,241.43	197.10	0.00
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035		
		Local	1,010,000.000	100.000000	1,010,000.00	98.875000	998,637.50	-11,362.50	0.06
Original Face:		Base	1,010,000.000	100.000000	1,010,000.00	98.875000	998,637.50	-11,362.50	0.06
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		Local	230,000.000	100.425043	230,977.60	105.400000	242,420.00	11,442.40	0.01
		Base		100.425043	230,977.60	105.400000	242,420.00	11,442.40	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
		Local	90,000.000	100.230822	90,207.74	107.627000	96,864.30	6,656.56	0.01
		Base		100.230822	90,207.74	107.627000	96,864.30	6,656.56	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	97.060000	48,530.00	-1,470.00	0.00
		Base		100.000000	50,000.00	97.060000	48,530.00	-1,470.00	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	104.375000	135,687.50	5,687.50	0.01
		Base		100.000000	130,000.00	104.375000	135,687.50	5,687.50	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
		Local	472,666.750	100.551302	475,272.57	99.012500	467,999.17	-7,273.40	0.03
		Base		100.551302	475,272.57	99.012500	467,999.17	-7,273.40	0.03
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
		Local	40,000.000	109.221225	43,688.49	112.061532	44,824.61	1,136.12	0.00
		Base		109.221225	43,688.49	112.061532	44,824.61	1,136.12	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
		Local	30,000.000	117.444333	35,233.30	113.509811	34,052.94	-1,180.36	0.00
		Base		117.444333	35,233.30	113.509811	34,052.94	-1,180.36	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 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
			180,000.000	105.367317	189,661.17	105.437539	189,787.57	126.40	0.01
		Base		105.367317	189,661.17	105.437539	189,787.57	126.40	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
			200,000.000	99.490295	198,980.59	103.650145	207,300.29	8,319.70	0.01
		Base		99.490295	198,980.59	103.650145	207,300.29	8,319.70	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
			230,000.000	102.033100	234,676.13	105.016615	241,538.21	6,862.08	0.01
		Base		102.033100	234,676.13	105.016615	241,538.21	6,862.08	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
			760,000.000	107.544688	817,339.63	103.378528	785,676.81	-31,662.82	0.05
		Base		107.544688	817,339.63	103.378528	785,676.81	-31,662.82	0.05
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
			200,000.000	99.991630	199,983.26	101.354984	202,709.97	2,726.71	0.01
		Base		99.991630	199,983.26	101.354984	202,709.97	2,726.71	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
			50,000.000	101.374740	50,687.37	115.934763	57,967.38	7,280.01	0.00
		Base		101.374740	50,687.37	115.934763	57,967.38	7,280.01	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
			40,000.000	104.534600	41,813.84	119.761461	47,904.58	6,090.74	0.00
		Base		104.534600	41,813.84	119.761461	47,904.58	6,090.74	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
			220,000.000	101.137623	222,502.77	111.443172	245,174.98	22,672.21	0.02
		Base		101.137623	222,502.77	111.443172	245,174.98	22,672.21	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
			10,000.000	103.163800	10,316.38	118.977098	11,897.71	1,581.33	0.00
		Base		103.163800	10,316.38	118.977098	11,897.71	1,581.33	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
			50,000.000	110.071060	55,035.53	112.205294	56,102.65	1,067.12	0.00
		Base		110.071060	55,035.53	112.205294	56,102.65	1,067.12	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 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	159,272.190	100.000000	159,272.19	98.732100	157,252.78	-2,019.41	0.01
		Base		100.000000	159,272.19	98.732100	157,252.78	-2,019.41	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
		Local	200,000.000	100.953585	201,907.17	120.804846	241,609.69	39,702.52	0.01
		Base		100.953585	201,907.17	120.804846	241,609.69	39,702.52	0.01
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
		Local	260,000.000	99.698831	259,216.96	107.134000	278,548.40	19,331.44	0.02
		Base		99.698831	259,216.96	107.134000	278,548.40	19,331.44	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
		Local	590,000.000	95.258027	562,022.36	108.498445	640,140.83	78,118.47	0.04
		Base		95.258027	562,022.36	108.498445	640,140.83	78,118.47	0.04
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
		Local	100,000.000	100.902610	100,902.61	110.237617	110,237.62	9,335.01	0.01
		Base		100.902610	100,902.61	110.237617	110,237.62	9,335.01	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
		Local	120,000.000	112.090250	134,508.30	120.387106	144,464.53	9,956.23	0.01
		Base		112.090250	134,508.30	120.387106	144,464.53	9,956.23	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	410,000.000	109.946593	450,781.03	125.264173	513,583.11	62,802.08	0.03
		Base		109.946593	450,781.03	125.264173	513,583.11	62,802.08	0.03
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	640,000.000	99.754758	638,430.45	107.216160	686,183.42	47,752.97	0.04
		Base		99.754758	638,430.45	107.216160	686,183.42	47,752.97	0.04
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
		Local	900,000.000	99.866729	898,800.56	109.138579	982,247.21	83,446.65	0.06
		Base		99.866729	898,800.56	109.138579	982,247.21	83,446.65	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
		Local	350,000.000	95.632246	334,712.86	112.050593	392,177.08	57,464.22	0.02
		Base		95.632246	334,712.86	112.050593	392,177.08	57,464.22	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		

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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	99.957490	199,914.98	102.802217	205,604.43	5,689.45	0.01
		Base		99.957490	199,914.98	102.802217	205,604.43	5,689.45	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
		Local	200,000.000	99.902285	199,804.57	104.199309	208,398.62	8,594.05	0.01
		Base		99.902285	199,804.57	104.199309	208,398.62	8,594.05	0.01
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
		Local	234,545.460	99.853730	234,202.39	98.500000	231,027.28	-3,175.11	0.01
		Base		99.853730	234,202.39	98.500000	231,027.28	-3,175.11	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
		Local	590,000.000	102.429015	604,331.19	104.632000	617,328.80	12,997.61	0.04
		Base		102.429015	604,331.19	104.632000	617,328.80	12,997.61	0.04
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
		Local	210,000.000	109.212467	229,346.18	101.000000	212,100.00	-17,246.18	0.01
		Base		109.212467	229,346.18	101.000000	212,100.00	-17,246.18	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.456756	15 Aug 2049		
		Local	1,030,000.000	90.242694	929,499.75	99.538190	1,025,243.36	95,743.61	0.06
Original Face:		Base	1,030,000.000	90.242694	929,499.75	99.538190	1,025,243.36	95,743.61	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	450,000.000	100.794431	453,574.94	124.104764	558,471.44	104,896.50	0.03
		Base		100.794431	453,574.94	124.104764	558,471.44	104,896.50	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		Local	200,000.000	103.582750	207,165.50	113.193728	226,387.46	19,221.96	0.01
		Base		103.582750	207,165.50	113.193728	226,387.46	19,221.96	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
		Local	250,000.000	102.392412	255,981.03	108.150410	270,376.03	14,395.00	0.02
Original Face:		Base	250,000.000	102.392412	255,981.03	108.150410	270,376.03	14,395.00	0.02
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					3.862250	15 May 2028		
		Local	257,666.040	98.893898	254,815.99	91.737470	236,376.31	-18,439.68	0.01
Original Face:		Base	400,000.000	98.893898	254,815.99	91.737470	236,376.31	-18,439.68	0.01
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		

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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
			960,000.000	100.000000	960,000.00	108.073508	1,037,505.68	77,505.68	0.06
		Base		100.000000	960,000.00	108.073508	1,037,505.68	77,505.68	0.06
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
			260,000.000	100.000000	260,000.00	113.064172	293,966.85	33,966.85	0.02
		Base		100.000000	260,000.00	113.064172	293,966.85	33,966.85	0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
			620,000.000	110.234395	683,453.25	114.478932	709,769.38	26,316.13	0.04
		Base		110.234395	683,453.25	114.478932	709,769.38	26,316.13	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
			580,000.000	100.000000	580,000.00	108.486757	629,223.19	49,223.19	0.04
		Base		100.000000	580,000.00	108.486757	629,223.19	49,223.19	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
			520,000.000	100.000000	520,000.00	102.667947	533,873.32	13,873.32	0.03
		Base		100.000000	520,000.00	102.667947	533,873.32	13,873.32	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
			1,040,000.000	104.912181	1,091,086.68	99.364258	1,033,388.28	-57,698.40	0.06
		Base		104.912181	1,091,086.68	99.364258	1,033,388.28	-57,698.40	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
			880,000.000	108.291926	952,968.95	96.957774	853,228.41	-99,740.54	0.05
		Base		108.291926	952,968.95	96.957774	853,228.41	-99,740.54	0.05
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
			860,000.000	100.000000	860,000.00	102.041254	877,554.78	17,554.78	0.05
		Base		100.000000	860,000.00	102.041254	877,554.78	17,554.78	0.05
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
			203,698.590	97.753657	199,122.82	101.894230	207,557.11	8,434.29	0.01
Original Face:		Base	660,000.000	97.753657	199,122.82	101.894230	207,557.11	8,434.29	0.01
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
			157,843.330	98.229073	155,048.04	101.874300	160,801.79	5,753.75	0.01
Original Face:		Base	532,000.000	98.229073	155,048.04	101.874300	160,801.79	5,753.75	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		

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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	570,339.440	98.704342	562,949.79	101.481260	578,787.65	15,837.86	0.04
	Original Face:	Base	1,700,000.000	98.704342	562,949.79	101.481260	578,787.65	15,837.86	0.03
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A					1.256000	15 Jul 2034		
		Local	698,741.040	100.000000	698,741.04	96.440150	673,866.91	-24,874.13	0.04
	Original Face:	Base	770,000.000	100.000000	698,741.04	96.440150	673,866.91	-24,874.13	0.04
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN						26 Jan 2028		
		Local	225,394.060	99.875778	225,114.07	98.825000	222,745.68	-2,368.39	0.01
		Base		99.875778	225,114.07	98.825000	222,745.68	-2,368.39	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	610,000.000	116.305739	709,465.01	112.742490	687,729.19	-21,735.82	0.04
		Base		116.305739	709,465.01	112.742490	687,729.19	-21,735.82	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	240,000.000	99.903900	239,769.36	99.137718	237,930.52	-1,838.84	0.01
		Base		99.903900	239,769.36	99.137718	237,930.52	-1,838.84	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	480,000.000	99.937644	479,700.69	97.146536	466,303.37	-13,397.32	0.03
		Base		99.937644	479,700.69	97.146536	466,303.37	-13,397.32	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		Local	50,000.000	101.622260	50,811.13	127.499371	63,749.69	12,938.56	0.00
		Base		101.622260	50,811.13	127.499371	63,749.69	12,938.56	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		Local	600,000.000	113.005335	678,032.01	118.324200	709,945.20	31,913.19	0.04
		Base		113.005335	678,032.01	118.324200	709,945.20	31,913.19	0.04
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
		Local	400,000.000	104.716820	418,867.28	105.281000	421,124.00	2,256.72	0.03
		Base		104.716820	418,867.28	105.281000	421,124.00	2,256.72	0.02
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
		Local	20,000.000	113.376950	22,675.39	116.426610	23,285.32	609.93	0.00
		Base		113.376950	22,675.39	116.426610	23,285.32	609.93	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		

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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	10,000.000	117.720800	11,772.08	116.614492	11,661.45	-110.63	0.00
		Base		117.720800	11,772.08	116.614492	11,661.45	-110.63	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
		Local	160,000.000	106.325463	170,120.74	111.632431	178,611.89	8,491.15	0.01
		Base		106.325463	170,120.74	111.632431	178,611.89	8,491.15	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		Local	130,000.000	116.978900	152,072.57	118.664654	154,264.05	2,191.48	0.01
		Base		116.978900	152,072.57	118.664654	154,264.05	2,191.48	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
		Local	80,000.000	109.462800	87,570.24	112.475102	89,980.08	2,409.84	0.01
		Base		109.462800	87,570.24	112.475102	89,980.08	2,409.84	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
		Local	90,000.000	108.341878	97,507.69	111.749384	100,574.45	3,066.76	0.01
		Base		108.341878	97,507.69	111.749384	100,574.45	3,066.76	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		Local	210,000.000	114.119190	239,650.30	113.898619	239,187.10	-463.20	0.01
		Base		114.119190	239,650.30	113.898619	239,187.10	-463.20	0.01
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
		Local	90,000.000	106.765411	96,088.87	112.275720	101,048.15	4,959.28	0.01
		Base		106.765411	96,088.87	112.275720	101,048.15	4,959.28	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
		Local	20,000.000	123.230100	24,646.02	137.484185	27,496.84	2,850.82	0.00
		Base		123.230100	24,646.02	137.484185	27,496.84	2,850.82	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
		Local	90,000.000	97.057978	87,352.18	104.259897	93,833.91	6,481.73	0.01
		Base		97.057978	87,352.18	104.259897	93,833.91	6,481.73	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		Local	176,000.000	96.883756	170,515.41	105.434456	185,564.64	15,049.23	0.01
		Base		96.883756	170,515.41	105.434456	185,564.64	15,049.23	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		

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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	260,000.000	109.906931	285,758.02	115.367047	299,954.32	14,196.30	0.02
		Base		109.906931	285,758.02	115.367047	299,954.32	14,196.30	0.02
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625					4.625000	01 Oct 2039		
		Local	10,000.000	102.416900	10,241.69	107.808150	10,780.82	539.13	0.00
		Base		102.416900	10,241.69	107.808150	10,780.82	539.13	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
		Local	160,000.000	103.813563	166,101.70	111.850414	178,960.66	12,858.96	0.01
		Base		103.813563	166,101.70	111.850414	178,960.66	12,858.96	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	110.128631	77,090.04	7,090.04	0.00
		Base		100.000000	70,000.00	110.128631	77,090.04	7,090.04	0.00
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	122.816272	159,661.15	29,661.15	0.01
		Base		100.000000	130,000.00	122.816272	159,661.15	29,661.15	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
		Local	770,000.000	102.785288	791,446.72	110.354000	849,725.80	58,279.08	0.05
		Base		102.785288	791,446.72	110.354000	849,725.80	58,279.08	0.05
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036		
		Local	107,544.680	93.108883	100,133.65	100.372600	107,945.39	7,811.74	0.01
Original Face:		Base	710,000.000	93.108883	100,133.65	100.372600	107,945.39	7,811.74	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
		Local	160,000.000	99.766756	159,626.81	103.500000	165,600.00	5,973.19	0.01
		Base		99.766756	159,626.81	103.500000	165,600.00	5,973.19	0.01
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875					4.875000	15 May 2028		
		Local	30,000.000	100.000000	30,000.00	107.421000	32,226.30	2,226.30	0.00
		Base		100.000000	30,000.00	107.421000	32,226.30	2,226.30	0.00
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
		Local	0.000	0.000000	-9.02	0.000000	0.00	9.02	0.00
		Base		0.000000	-9.02	0.000000	0.00	9.02	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		

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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	470,000.000	99.945826	469,745.38	104.253809	489,992.90	20,247.52	0.03
		Base		99.945826	469,745.38	104.253809	489,992.90	20,247.52	0.03
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	1,060,000.000	103.116490	1,093,034.79	102.336323	1,084,765.02	-8,269.77	0.07
		Base		103.116490	1,093,034.79	102.336323	1,084,765.02	-8,269.77	0.06
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
		Local	311,556.720	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00
		Base		26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059		
		Local	1,964,597.700	98.485524	1,934,844.33	101.136860	1,986,932.43	52,088.10	0.12
Original Face:		Base	2,150,000.000	98.485524	1,934,844.33	101.136860	1,986,932.43	52,088.10	0.12
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059		
		Local	1,015,214.280	100.122070	1,016,453.55	100.916650	1,024,520.24	8,066.69	0.06
Original Face:		Base	1,250,000.000	100.122070	1,016,453.55	100.916650	1,024,520.24	8,066.69	0.06
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
		Local	838,280.860	100.627567	843,541.63	101.804970	853,411.58	9,869.95	0.05
Original Face:		Base	880,000.000	100.627567	843,541.63	101.804970	853,411.58	9,869.95	0.05
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
		Local	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		
		Local	80,000.000	100.000000	80,000.00	108.777000	87,021.60	7,021.60	0.01
		Base		100.000000	80,000.00	108.777000	87,021.60	7,021.60	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
		Local	150,000.000	95.659893	143,489.84	114.812000	172,218.00	28,728.16	0.01
		Base		95.659893	143,489.84	114.812000	172,218.00	28,728.16	0.01
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
		Local	10,000.000	96.995200	9,699.52	115.000000	11,500.00	1,800.48	0.00
		Base		96.995200	9,699.52	115.000000	11,500.00	1,800.48	0.00
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 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
		1,458,765.850	Local	98.131372	1,431,506.94	98.642900	1,438,968.94	7,462.00	0.09
			Base	98.131372	1,431,506.94	98.642900	1,438,968.94	7,462.00	0.08
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5					5.000000	01 May 2025		
		38,000.000	Local	100.368342	38,139.97	101.948000	38,740.24	600.27	0.00
			Base	100.368342	38,139.97	101.948000	38,740.24	600.27	0.00
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
		200,000.000	Local	100.000000	200,000.00	107.921176	215,842.35	15,842.35	0.01
			Base	100.000000	200,000.00	107.921176	215,842.35	15,842.35	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
		200,000.000	Local	99.738090	199,476.18	112.177601	224,355.20	24,879.02	0.01
			Base	99.738090	199,476.18	112.177601	224,355.20	24,879.02	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
		250,000.000	Local	99.767268	249,418.17	110.908186	277,270.47	27,852.30	0.02
			Base	99.767268	249,418.17	110.908186	277,270.47	27,852.30	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
		200,000.000	Local	99.909355	199,818.71	108.487770	216,975.54	17,156.83	0.01
			Base	99.909355	199,818.71	108.487770	216,975.54	17,156.83	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A					2.220000	20 Mar 2048		
		910,000.000	Local	99.991041	909,918.47	99.823060	908,389.85	-1,528.62	0.06
	Original Face:	910,000.000	Base	99.991041	909,918.47	99.823060	908,389.85	-1,528.62	0.05
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023		
		40,000.000	Local	100.220950	40,088.38	104.500032	41,800.01	1,711.63	0.00
			Base	100.220950	40,088.38	104.500032	41,800.01	1,711.63	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
		270,000.000	Local	110.179752	297,485.33	110.214226	297,578.41	93.08	0.02
			Base	110.179752	297,485.33	110.214226	297,578.41	93.08	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
		100,000.000	Local	105.779850	105,779.85	120.552944	120,552.94	14,773.09	0.01
			Base	105.779850	105,779.85	120.552944	120,552.94	14,773.09	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	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
		Local	120,000.000	99.557433	119,468.92	115.273711	138,328.45	18,859.53	0.01
		Base		99.557433	119,468.92	115.273711	138,328.45	18,859.53	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	120,000.000	116.234100	139,480.92	126.212500	151,455.00	11,974.08	0.01
		Base		116.234100	139,480.92	126.212500	151,455.00	11,974.08	0.01
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
		Local	70,000.000	100.295000	70,206.50	100.250000	70,175.00	-31.50	0.00
		Base		100.295000	70,206.50	100.250000	70,175.00	-31.50	0.00
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
		Local	1,379,084.920	100.362035	1,384,077.69	99.625000	1,373,913.35	-10,164.34	0.08
		Base		100.362035	1,384,077.69	99.625000	1,373,913.35	-10,164.34	0.08
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
		Local	523,885.380	99.520111	521,371.31	99.409100	520,789.74	-581.57	0.03
		Base		99.520111	521,371.31	99.409100	520,789.74	-581.57	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
		Local	50,000.000	101.735320	50,867.66	112.614712	56,307.36	5,439.70	0.00
		Base		101.735320	50,867.66	112.614712	56,307.36	5,439.70	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	180,000.000	98.932650	178,078.77	108.807697	195,853.85	17,775.08	0.01
		Base		98.932650	178,078.77	108.807697	195,853.85	17,775.08	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	250,000.000	99.381244	248,453.11	107.599689	268,999.22	20,546.11	0.02
		Base		99.381244	248,453.11	107.599689	268,999.22	20,546.11	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	640,000.000	108.409211	693,818.95	114.514415	732,892.26	39,073.31	0.05
		Base		108.409211	693,818.95	114.514415	732,892.26	39,073.31	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		Local	150,000.000	98.765753	148,148.63	117.173306	175,759.96	27,611.33	0.01
		Base		98.765753	148,148.63	117.173306	175,759.96	27,611.33	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 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	150,000.000	99.954887	149,932.33	105.714236	158,571.35	8,639.02	0.01
		Base		99.954887	149,932.33	105.714236	158,571.35	8,639.02	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		Local	90,000.000	99.751356	89,776.22	106.747271	96,072.54	6,296.32	0.01
		Base		99.751356	89,776.22	106.747271	96,072.54	6,296.32	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	500,000.000	98.527634	492,638.17	91.467656	457,338.28	-35,299.89	0.03
		Base		98.527634	492,638.17	91.467656	457,338.28	-35,299.89	0.03
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	40,000.000	121.046850	48,418.74	112.960952	45,184.38	-3,234.36	0.00
		Base		121.046850	48,418.74	112.960952	45,184.38	-3,234.36	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					0.408630	25 May 2037		
		Local	1,237,180.140	93.464480	1,156,323.98	91.961590	1,137,730.53	-18,593.45	0.07
Original Face:		Base	10,140,000.000	93.464480	1,156,323.98	91.961590	1,137,730.53	-18,593.45	0.07
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
		Local	976,633.650	98.885074	965,744.91	99.986100	976,497.90	10,752.99	0.06
		Base		98.885074	965,744.91	99.986100	976,497.90	10,752.99	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
		Local	310,000.000	103.017655	319,354.73	110.202527	341,627.83	22,273.10	0.02
		Base		103.017655	319,354.73	110.202527	341,627.83	22,273.10	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
		Local	60,000.000	108.834650	65,300.79	109.678171	65,806.90	506.11	0.00
		Base		108.834650	65,300.79	109.678171	65,806.90	506.11	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	30,000.000	111.468800	33,440.64	103.630503	31,089.15	-2,351.49	0.00
		Base		111.468800	33,440.64	103.630503	31,089.15	-2,351.49	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	50,000.000	99.634420	49,817.21	100.915222	50,457.61	640.40	0.00
		Base		99.634420	49,817.21	100.915222	50,457.61	640.40	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 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
		Local	350,000.000	101.235726	354,325.04	97.566249	341,481.87	-12,843.17	0.02
		Base		101.235726	354,325.04	97.566249	341,481.87	-12,843.17	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	190,000.000	107.503284	204,256.24	108.214752	205,608.03	1,351.79	0.01
		Base		107.503284	204,256.24	108.214752	205,608.03	1,351.79	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	190,000.000	112.578547	213,899.24	109.912938	208,834.58	-5,064.66	0.01
		Base		112.578547	213,899.24	109.912938	208,834.58	-5,064.66	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	180,000.000	99.326917	178,788.45	109.000667	196,201.20	17,412.75	0.01
		Base		99.326917	178,788.45	109.000667	196,201.20	17,412.75	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	710,000.000	116.884193	829,877.77	113.232741	803,952.46	-25,925.31	0.05
		Base		116.884193	829,877.77	113.232741	803,952.46	-25,925.31	0.05
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
		Local	200,000.000	120.120905	240,241.81	120.500000	241,000.00	758.19	0.01
		Base		120.120905	240,241.81	120.500000	241,000.00	758.19	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
		Local	340,000.000	99.563715	338,516.63	98.392369	334,534.05	-3,982.58	0.02
		Base		99.563715	338,516.63	98.392369	334,534.05	-3,982.58	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	190,000.000	99.202532	188,484.81	94.630097	179,797.18	-8,687.63	0.01
		Base		99.202532	188,484.81	94.630097	179,797.18	-8,687.63	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.038630	25 Jul 2035		
		Local	1,147,270.590	99.826903	1,145,284.70	99.940370	1,146,586.47	1,301.77	0.07
Original Face:		Base	2,200,000.000	99.826903	1,145,284.70	99.940370	1,146,586.47	1,301.77	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	760,000.000	102.566259	779,503.57	125.386640	952,938.46	173,434.89	0.06
		Base		102.566259	779,503.57	125.386640	952,938.46	173,434.89	0.06
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 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	325,559.170	99.277996	323,208.62	99.750000	324,745.27	1,536.65	0.02
		Base		99.277996	323,208.62	99.750000	324,745.27	1,536.65	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
		Local	70,000.000	98.652914	69,057.04	106.889469	74,822.63	5,765.59	0.00
		Base		98.652914	69,057.04	106.889469	74,822.63	5,765.59	0.00
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	230,000.000	99.567722	229,005.76	100.364005	230,837.21	1,831.45	0.01
		Base		99.567722	229,005.76	100.364005	230,837.21	1,831.45	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
		Local	1,190,000.000	97.431506	1,159,434.92	105.676347	1,257,548.53	98,113.61	0.08
		Base		97.431506	1,159,434.92	105.676347	1,257,548.53	98,113.61	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
		Local	10,000.000	99.657500	9,965.75	110.710572	11,071.06	1,105.31	0.00
		Base		99.657500	9,965.75	110.710572	11,071.06	1,105.31	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	330,000.000	99.555018	328,531.56	101.647000	335,435.10	6,903.54	0.02
		Base		99.555018	328,531.56	101.647000	335,435.10	6,903.54	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
		Local	370,000.000	99.872716	369,529.05	106.649475	394,603.06	25,074.01	0.02
		Base		99.872716	369,529.05	106.649475	394,603.06	25,074.01	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
		Local	1,660,000.000	106.395361	1,766,162.99	110.141556	1,828,349.83	62,186.84	0.11
		Base		106.395361	1,766,162.99	110.141556	1,828,349.83	62,186.84	0.11
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
		Local	3,000.000	100.586000	3,017.58	91.067985	2,732.04	-285.54	0.00
		Base		100.586000	3,017.58	91.067985	2,732.04	-285.54	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
		Local	10,000.000	95.509200	9,550.92	91.421638	9,142.16	-408.76	0.00
		Base		95.509200	9,550.92	91.421638	9,142.16	-408.76	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 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
		Local	17,000.000	97.219765	16,527.36	97.509668	16,576.64	49.28	0.00
		Base		97.219765	16,527.36	97.509668	16,576.64	49.28	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
		Local	50,000.000	95.503260	47,751.63	97.675161	48,837.58	1,085.95	0.00
		Base		95.503260	47,751.63	97.675161	48,837.58	1,085.95	0.00
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
		Local	270,000.000	100.000000	270,000.00	103.614000	279,757.80	9,757.80	0.02
		Base		100.000000	270,000.00	103.614000	279,757.80	9,757.80	0.02
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
		Local	618,450.000	99.058550	612,627.60	99.458300	615,099.86	2,472.26	0.04
		Base		99.058550	612,627.60	99.458300	615,099.86	2,472.26	0.04
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
		Local	320,000.000	98.858575	316,347.44	109.500000	350,400.00	34,052.56	0.02
Original Face:		Base	320,000.000	98.858575	316,347.44	109.500000	350,400.00	34,052.56	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.671434	25 Jun 2056		
		Local	1,580,000.000	99.718279	1,575,548.81	106.380330	1,680,809.21	105,260.40	0.10
Original Face:		Base	1,580,000.000	99.718279	1,575,548.81	106.380330	1,680,809.21	105,260.40	0.10
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
		Local	1,090,000.000	105.176390	1,146,422.65	102.313530	1,115,217.48	-31,205.17	0.07
Original Face:		Base	1,090,000.000	105.176390	1,146,422.65	102.313530	1,115,217.48	-31,205.17	0.07
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022		
		Local	130,000.000	100.121377	130,157.79	102.322882	133,019.75	2,861.96	0.01
		Base		100.121377	130,157.79	102.322882	133,019.75	2,861.96	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
		Local	20,000.000	100.027350	20,005.47	103.179311	20,635.86	630.39	0.00
		Base		100.027350	20,005.47	103.179311	20,635.86	630.39	0.00
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	630,000.000	100.625060	633,937.88	101.051689	636,625.64	2,687.76	0.04
		Base		100.625060	633,937.88	101.051689	636,625.64	2,687.76	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		

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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	10,000.000	100.000000	10,000.00	114.432762	11,443.28	1,443.28	0.00
		Base		100.000000	10,000.00	114.432762	11,443.28	1,443.28	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	20,000.000	104.181400	20,836.28	101.682060	20,336.41	-499.87	0.00
		Base		104.181400	20,836.28	101.682060	20,336.41	-499.87	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	1,780,000.000	103.902071	1,849,456.87	108.445640	1,930,332.39	80,875.52	0.12
		Base		103.902071	1,849,456.87	108.445640	1,930,332.39	80,875.52	0.11
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	830,000.000	100.074258	830,616.34	103.284385	857,260.40	26,644.06	0.05
		Base		100.074258	830,616.34	103.284385	857,260.40	26,644.06	0.05
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					0.918630	25 Apr 2034		
		Local	462,706.150	99.376308	459,820.29	98.888890	457,564.98	-2,255.31	0.03
Original Face:		Base	1,290,000.000	99.376308	459,820.29	98.888890	457,564.98	-2,255.31	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					1.008630	25 Aug 2034		
		Local	1,090,904.570	99.253508	1,082,761.05	99.283870	1,083,092.28	331.23	0.07
Original Face:		Base	1,800,000.000	99.253508	1,082,761.05	99.283870	1,083,092.28	331.23	0.06
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	570,000.000	100.024544	570,139.90	109.315170	623,096.47	52,956.57	0.04
		Base		100.024544	570,139.90	109.315170	623,096.47	52,956.57	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
		Local	1,550,000.000	112.698270	1,746,823.19	110.322410	1,709,997.36	-36,825.83	0.11
Original Face:		Base	1,550,000.000	112.698270	1,746,823.19	110.322410	1,709,997.36	-36,825.83	0.10
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
		Local	280,000.000	100.000000	280,000.00	111.875000	313,250.00	33,250.00	0.02
		Base		100.000000	280,000.00	111.875000	313,250.00	33,250.00	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
		Local	170,000.000	100.407400	170,692.58	104.838052	178,224.69	7,532.11	0.01
		Base		100.407400	170,692.58	104.838052	178,224.69	7,532.11	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		

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		Local	450,000.000	99.838882	449,274.97	100.984309	454,429.39	5,154.42	0.03
		Base		99.838882	449,274.97	100.984309	454,429.39	5,154.42	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
		Local	990,000.000	102.720962	1,016,937.52	98.927830	979,385.52	-37,552.00	0.06
Original Face:		Base	990,000.000	102.720962	1,016,937.52	98.927830	979,385.52	-37,552.00	0.06
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2036		
		Local	7,710,000.000	3.868140	298,233.56	3.803280	293,232.89	-5,000.67	0.02
Original Face:		Base	7,710,000.000	3.868140	298,233.56	3.803280	293,232.89	-5,000.67	0.02
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
		Local	1,140,000.000	102.721234	1,171,022.07	95.340560	1,086,882.38	-84,139.69	0.07
Original Face:		Base	1,140,000.000	102.721234	1,171,022.07	95.340560	1,086,882.38	-84,139.69	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.706000	15 Oct 2031		
		Local	1,970,000.000	101.098239	1,991,635.31	101.746850	2,004,412.95	12,777.64	0.12
Original Face:		Base	1,970,000.000	101.098239	1,991,635.31	101.746850	2,004,412.95	12,777.64	0.12
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.380000	25 Jun 2065		
		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
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					1.458630	25 Jun 2065		
		Local	1,654,708.970	101.748918	1,683,648.47	101.770400	1,684,003.94	355.47	0.10
Original Face:		Base	1,690,000.000	101.748918	1,683,648.47	101.770400	1,684,003.94	355.47	0.10
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.006000	15 Nov 2068		
		Local	870,000.000	100.000000	870,000.00	99.653620	866,986.49	-3,013.51	0.05
Original Face:		Base	870,000.000	100.000000	870,000.00	99.653620	866,986.49	-3,013.51	0.05
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
		Local	89,100.000	100.316599	89,382.09	98.714300	87,954.44	-1,427.65	0.01
		Base		100.316599	89,382.09	98.714300	87,954.44	-1,427.65	0.01
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
		Local	929,472.210	100.000000	929,472.21	101.604910	944,389.40	14,917.19	0.06
Original Face:		Base	1,140,000.000	100.000000	929,472.21	101.604910	944,389.40	14,917.19	0.06
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		

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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
		831,219.520	Local	110.842522	921,344.68	109.541530	910,530.58	-10,814.10	0.06
	Original Face:	890,000.000	Base	110.842522	921,344.68	109.541530	910,530.58	-10,814.10	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		627,547.840	Local	102.475172	643,080.73	106.087780	665,751.57	22,670.84	0.04
	Original Face:	1,520,000.000	Base	102.475172	643,080.73	106.087780	665,751.57	22,670.84	0.04
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
		220,000.000	Local	99.913377	219,809.43	99.141186	218,110.61	-1,698.82	0.01
			Base	99.913377	219,809.43	99.141186	218,110.61	-1,698.82	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
		185,000.000	Local	100.916627	186,695.76	105.623000	195,402.55	8,706.79	0.01
			Base	100.916627	186,695.76	105.623000	195,402.55	8,706.79	0.01
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
		1,161,391.020	Local	99.290562	1,153,151.67	99.160700	1,151,643.47	-1,508.20	0.07
			Base	99.290562	1,153,151.67	99.160700	1,151,643.47	-1,508.20	0.07
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
		160,000.000	Local	104.895094	167,832.15	105.368960	168,590.34	758.19	0.01
			Base	104.895094	167,832.15	105.368960	168,590.34	758.19	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		260,000.000	Local	107.787715	280,248.06	106.504475	276,911.64	-3,336.42	0.02
			Base	107.787715	280,248.06	106.504475	276,911.64	-3,336.42	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
		260,000.000	Local	99.866069	259,651.78	105.257787	273,670.25	14,018.47	0.02
			Base	99.866069	259,651.78	105.257787	273,670.25	14,018.47	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		130,000.000	Local	99.396862	129,215.92	104.739673	136,161.57	6,945.65	0.01
			Base	99.396862	129,215.92	104.739673	136,161.57	6,945.65	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
		890,000.000	Local	108.817648	968,477.07	104.636175	931,261.96	-37,215.11	0.06
			Base	108.817648	968,477.07	104.636175	931,261.96	-37,215.11	0.05
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.500000	28 Nov 2027		

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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	200,000.000	100.000000	200,000.00	103.090000	206,180.00	6,180.00	0.01
		Base		100.000000	200,000.00	103.090000	206,180.00	6,180.00	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	101.893000	203,786.00	3,786.00	0.01
		Base		100.000000	200,000.00	101.893000	203,786.00	3,786.00	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	104.616297	481,234.97	21,234.97	0.03
		Base		100.000000	460,000.00	104.616297	481,234.97	21,234.97	0.03
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	105.891618	1,005,970.37	55,970.37	0.06
		Base		100.000000	950,000.00	105.891618	1,005,970.37	55,970.37	0.06
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	108.708132	1,119,693.76	89,693.76	0.07
		Base		100.000000	1,030,000.00	108.708132	1,119,693.76	89,693.76	0.07
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875					4.875000	13 May 2021		
		Local	300,000.000	100.404793	301,214.38	100.473262	301,419.79	205.41	0.02
		Base		100.404793	301,214.38	100.473262	301,419.79	205.41	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		Local	190,000.000	97.078479	184,449.11	106.382254	202,126.28	17,677.17	0.01
		Base		97.078479	184,449.11	106.382254	202,126.28	17,677.17	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		Local	800,000.000	103.454758	827,638.06	107.215636	857,725.09	30,087.03	0.05
		Base		103.454758	827,638.06	107.215636	857,725.09	30,087.03	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	220,000.000	127.165527	279,764.16	129.220180	284,284.40	4,520.24	0.02
		Base		127.165527	279,764.16	129.220180	284,284.40	4,520.24	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
		Local	140,000.000	99.661571	139,526.20	104.947575	146,926.61	7,400.41	0.01
		Base		99.661571	139,526.20	104.947575	146,926.61	7,400.41	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 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	260,000.000	101.627450	264,231.37	107.310179	279,006.47	14,775.10	0.02
		Base		101.627450	264,231.37	107.310179	279,006.47	14,775.10	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	1,130,000.000	109.226970	1,234,264.76	105.378929	1,190,781.90	-43,482.86	0.07
		Base		109.226970	1,234,264.76	105.378929	1,190,781.90	-43,482.86	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	180,000.000	108.950428	196,110.77	107.181791	192,927.22	-3,183.55	0.01
		Base		108.950428	196,110.77	107.181791	192,927.22	-3,183.55	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	280,000.000	98.480375	275,745.05	105.827000	296,315.60	20,570.55	0.02
		Base		98.480375	275,745.05	105.827000	296,315.60	20,570.55	0.02
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		Local	1,004,128.860	99.996101	1,004,089.71	100.377320	1,007,917.64	3,827.93	0.06
	Original Face:	Base	1,010,000.000	99.996101	1,004,089.71	100.377320	1,007,917.64	3,827.93	0.06
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
		Local	190,000.000	83.762363	159,148.49	87.206000	165,691.40	6,542.91	0.01
		Base		83.762363	159,148.49	87.206000	165,691.40	6,542.91	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
		Local	480,000.000	101.996075	489,581.16	96.155000	461,544.00	-28,037.16	0.03
		Base		101.996075	489,581.16	96.155000	461,544.00	-28,037.16	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		Local	190,000.000	88.614016	168,366.63	84.750000	161,025.00	-7,341.63	0.01
		Base		88.614016	168,366.63	84.750000	161,025.00	-7,341.63	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		Local	620,000.000	89.510771	554,966.78	80.000000	496,000.00	-58,966.78	0.03
		Base		89.510771	554,966.78	80.000000	496,000.00	-58,966.78	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		Local	230,000.000	99.453461	228,742.96	94.000000	216,200.00	-12,542.96	0.01
		Base		99.453461	228,742.96	94.000000	216,200.00	-12,542.96	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		

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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	260,000.000	82.934765	215,630.39	80.500000	209,300.00	-6,330.39	0.01
		Base		82.934765	215,630.39	80.500000	209,300.00	-6,330.39	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
		Local	230,000.000	100.866435	231,992.80	95.800000	220,340.00	-11,652.80	0.01
		Base		100.866435	231,992.80	95.800000	220,340.00	-11,652.80	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
		Local	350,000.000	100.164617	350,576.16	98.891000	346,118.50	-4,457.66	0.02
		Base		100.164617	350,576.16	98.891000	346,118.50	-4,457.66	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
		Local	660,000.000	111.921803	738,683.90	109.729000	724,211.40	-14,472.50	0.04
		Base		111.921803	738,683.90	109.729000	724,211.40	-14,472.50	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		Local	150,000.000	109.074153	163,611.23	106.016000	159,024.00	-4,587.23	0.01
		Base		109.074153	163,611.23	106.016000	159,024.00	-4,587.23	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
		Local	140,000.000	107.179579	150,051.41	116.300000	162,820.00	12,768.59	0.01
		Base		107.179579	150,051.41	116.300000	162,820.00	12,768.59	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	40,000.000	130.566050	52,226.42	117.500000	47,000.00	-5,226.42	0.00
		Base		130.566050	52,226.42	117.500000	47,000.00	-5,226.42	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		Local	320,000.000	121.450181	388,640.58	110.412500	353,320.00	-35,320.58	0.02
		Base		121.450181	388,640.58	110.412500	353,320.00	-35,320.58	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	80,000.000	84.699138	67,759.31	85.000000	68,000.00	240.69	0.00
		Base		84.699138	67,759.31	85.000000	68,000.00	240.69	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
		Local	350,000.000	109.663531	383,822.36	106.250000	371,875.00	-11,947.36	0.02
		Base		109.663531	383,822.36	106.250000	371,875.00	-11,947.36	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 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
		Local	380,000.000	100.000000	380,000.00	112.380000	427,044.00	47,044.00	0.03
		Base		100.000000	380,000.00	112.380000	427,044.00	47,044.00	0.03
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
		Local	52,000.000	99.424000	51,700.48	101.173000	52,609.96	909.48	0.00
		Base		99.424000	51,700.48	101.173000	52,609.96	909.48	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5					3.500000	15 Feb 2029		
		Local	50,000.000	100.000000	50,000.00	97.375000	48,687.50	-1,312.50	0.00
		Base		100.000000	50,000.00	97.375000	48,687.50	-1,312.50	0.00
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
		Local	0.000	0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base		0.000000	259.18	0.000000	0.00	-259.18	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	930,000.000	99.952201	929,555.47	100.731602	936,803.90	7,248.43	0.06
		Base		99.952201	929,555.47	100.731602	936,803.90	7,248.43	0.06
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
		Local	1,030,000.000	100.295200	1,033,040.56	101.852425	1,049,079.98	16,039.42	0.06
		Base		100.295200	1,033,040.56	101.852425	1,049,079.98	16,039.42	0.06
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	120,000.000	99.999025	119,998.83	102.927262	123,512.71	3,513.88	0.01
		Base		99.999025	119,998.83	102.927262	123,512.71	3,513.88	0.01
69355HAB4	PPD INC INITIAL TERM LOAN						13 Jan 2028		
		Local	1,070,000.000	99.969969	1,069,678.67	99.468800	1,064,316.16	-5,362.51	0.07
		Base		99.969969	1,069,678.67	99.468800	1,064,316.16	-5,362.51	0.06
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
		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
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
		Local	450,000.000	99.996338	449,983.52	100.151390	450,681.26	697.74	0.03
		Base		99.996338	449,983.52	100.151390	450,681.26	697.74	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		

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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	140,000.000	100.097850	140,136.99	97.880772	137,033.08	-3,103.91	0.01
		Base		100.097850	140,136.99	97.880772	137,033.08	-3,103.91	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	170,000.000	99.902759	169,834.69	94.362930	160,416.98	-9,417.71	0.01
		Base		99.902759	169,834.69	94.362930	160,416.98	-9,417.71	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	40,000.000	99.514825	39,805.93	90.139900	36,055.96	-3,749.97	0.00
		Base		99.514825	39,805.93	90.139900	36,055.96	-3,749.97	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	80,000.000	99.378363	79,502.69	87.122477	69,697.98	-9,804.71	0.00
		Base		99.378363	79,502.69	87.122477	69,697.98	-9,804.71	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	109.099000	360,026.70	30,026.70	0.02
Original Face:		Base	330,000.000	100.000000	330,000.00	109.099000	360,026.70	30,026.70	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
		Local	460,000.000	99.807415	459,114.11	95.051000	437,234.60	-21,879.51	0.03
		Base		99.807415	459,114.11	95.051000	437,234.60	-21,879.51	0.03
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
		Local	360,000.000	99.664203	358,791.13	98.766000	355,557.60	-3,233.53	0.02
		Base		99.664203	358,791.13	98.766000	355,557.60	-3,233.53	0.02
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
		Local	11,000.000	100.752545	11,082.78	104.979310	11,547.72	464.94	0.00
		Base		100.752545	11,082.78	104.979310	11,547.72	464.94	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
		Local	40,000.000	100.169275	40,067.71	108.695926	43,478.37	3,410.66	0.00
		Base		100.169275	40,067.71	108.695926	43,478.37	3,410.66	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
		Local	20,000.000	99.554800	19,910.96	104.434952	20,886.99	976.03	0.00
		Base		99.554800	19,910.96	104.434952	20,886.99	976.03	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		

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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
		50,000.000	Local	92.688180	46,344.09	105.875000	52,937.50	6,593.41	0.00
			Base	92.688180	46,344.09	105.875000	52,937.50	6,593.41	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
		250,000.000	Local	99.933964	249,834.91	101.763883	254,409.71	4,574.80	0.02
			Base	99.933964	249,834.91	101.763883	254,409.71	4,574.80	0.02
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		260,000.000	Local	99.983204	259,956.33	101.801609	264,684.18	4,727.85	0.02
			Base	99.983204	259,956.33	101.801609	264,684.18	4,727.85	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
		500,000.000	Local	106.806284	534,031.42	98.988458	494,942.29	-39,089.13	0.03
			Base	106.806284	534,031.42	98.988458	494,942.29	-39,089.13	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
		131,740.390	Local	100.077546	131,842.55	99.187500	130,670.00	-1,172.55	0.01
			Base	100.077546	131,842.55	99.187500	130,670.00	-1,172.55	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
		510,000.000	Local	100.339647	511,732.20	95.000000	484,500.00	-27,232.20	0.03
			Base	100.339647	511,732.20	95.000000	484,500.00	-27,232.20	0.03
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
		50,000.000	Local	92.342800	46,171.40	112.273451	56,136.73	9,965.33	0.00
			Base	92.342800	46,171.40	112.273451	56,136.73	9,965.33	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
		100,000.000	Local	104.452310	104,452.31	96.458220	96,458.22	-7,994.09	0.01
			Base	104.452310	104,452.31	96.458220	96,458.22	-7,994.09	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
		30,000.000	Local	104.617200	31,385.16	105.268596	31,580.58	195.42	0.00
			Base	104.617200	31,385.16	105.268596	31,580.58	195.42	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
		40,000.000	Local	107.368175	42,947.27	106.308955	42,523.58	-423.69	0.00
			Base	107.368175	42,947.27	106.308955	42,523.58	-423.69	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		

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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	40,000.000	123.626750	49,450.70	109.401090	43,760.44	-5,690.26	0.00
		Base		123.626750	49,450.70	109.401090	43,760.44	-5,690.26	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
		Local	80,000.000	119.089088	95,271.27	112.299168	89,839.33	-5,431.94	0.01
		Base		119.089088	95,271.27	112.299168	89,839.33	-5,431.94	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	340,000.000	99.862024	339,530.88	100.958250	343,258.05	3,727.17	0.02
		Base		99.862024	339,530.88	100.958250	343,258.05	3,727.17	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
		Local	270,000.000	99.605619	268,935.17	95.526163	257,920.64	-11,014.53	0.02
		Base		99.605619	268,935.17	95.526163	257,920.64	-11,014.53	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
		Local	390,000.000	131.518046	512,920.38	131.899000	514,406.10	1,485.72	0.03
		Base		131.518046	512,920.38	131.899000	514,406.10	1,485.72	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	860,000.000	102.556481	881,985.74	99.901000	859,148.60	-22,837.14	0.05
		Base		102.556481	881,985.74	99.901000	859,148.60	-22,837.14	0.05
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
		Local	350,000.000	90.970460	318,396.61	114.495500	400,734.25	82,337.64	0.02
		Base		90.970460	318,396.61	114.495500	400,734.25	82,337.64	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
		Local	482,000.000	101.565112	489,543.84	110.875000	534,417.50	44,873.66	0.03
		Base		101.565112	489,543.84	110.875000	534,417.50	44,873.66	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
		Local	240,000.000	100.670392	241,608.94	118.751000	285,002.40	43,393.46	0.02
		Base		100.670392	241,608.94	118.751000	285,002.40	43,393.46	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
		Local	3,353,000.000	104.388987	3,500,162.73	110.500000	3,705,065.00	204,902.27	0.23
		Base		104.388987	3,500,162.73	110.500000	3,705,065.00	204,902.27	0.22
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 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	220,000.000	98.486673	216,670.68	109.101000	240,022.20	23,351.52	0.01
		Base		98.486673	216,670.68	109.101000	240,022.20	23,351.52	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
		Local	40,000.000	101.692550	40,677.02	79.402000	31,760.80	-8,916.22	0.00
		Base		101.692550	40,677.02	79.402000	31,760.80	-8,916.22	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
		Local	300,000.000	99.322520	297,967.56	83.000000	249,000.00	-48,967.56	0.02
		Base		99.322520	297,967.56	83.000000	249,000.00	-48,967.56	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
		Local	20,000.000	99.889600	19,977.92	107.059000	21,411.80	1,433.88	0.00
		Base		99.889600	19,977.92	107.059000	21,411.80	1,433.88	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	280,000.000	102.359443	286,606.44	103.686159	290,321.25	3,714.81	0.02
		Base		102.359443	286,606.44	103.686159	290,321.25	3,714.81	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
		Local	430,000.000	99.479165	427,760.41	99.274079	426,878.54	-881.87	0.03
		Base		99.479165	427,760.41	99.274079	426,878.54	-881.87	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	260,000.000	99.898146	259,735.18	96.517457	250,945.39	-8,789.79	0.02
		Base		99.898146	259,735.18	96.517457	250,945.39	-8,789.79	0.01
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
		Local	220,000.000	99.994341	219,987.55	101.634167	223,595.17	3,607.62	0.01
		Base		99.994341	219,987.55	101.634167	223,595.17	3,607.62	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	90,000.000	98.689989	88,820.99	114.113534	102,702.18	13,881.19	0.01
		Base		98.689989	88,820.99	114.113534	102,702.18	13,881.19	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
		Local	10,000.000	99.582500	9,958.25	102.887275	10,288.73	330.48	0.00
		Base		99.582500	9,958.25	102.887275	10,288.73	330.48	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		

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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	260,000.000	99.329569	258,256.88	103.220800	268,374.08	10,117.20	0.02
		Base		99.329569	258,256.88	103.220800	268,374.08	10,117.20	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	190,000.000	99.434232	188,925.04	96.405439	183,170.33	-5,754.71	0.01
		Base		99.434232	188,925.04	96.405439	183,170.33	-5,754.71	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
		Local	180,000.000	99.766117	179,579.01	101.456566	182,621.82	3,042.81	0.01
		Base		99.766117	179,579.01	101.456566	182,621.82	3,042.81	0.01
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	672,309.000	100.248478	673,979.54	99.083300	666,145.94	-7,833.60	0.04
		Base		100.248478	673,979.54	99.083300	666,145.94	-7,833.60	0.04
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026		
		Local	498,750.000	98.604888	491,791.88	99.281200	495,164.99	3,373.11	0.03
		Base		98.604888	491,791.88	99.281200	495,164.99	3,373.11	0.03
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
		Local	370,000.000	99.984922	369,944.21	93.819578	347,132.44	-22,811.77	0.02
		Base		99.984922	369,944.21	93.819578	347,132.44	-22,811.77	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
		Local	90,000.000	99.981644	89,983.48	98.278617	88,450.76	-1,532.72	0.01
		Base		99.981644	89,983.48	98.278617	88,450.76	-1,532.72	0.01
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
		Local	130,000.000	101.595869	132,074.63	107.922500	140,299.25	8,224.62	0.01
		Base		101.595869	132,074.63	107.922500	140,299.25	8,224.62	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	100,000.000	99.930330	99,930.33	99.765653	99,765.65	-164.68	0.01
		Base		99.930330	99,930.33	99.765653	99,765.65	-164.68	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	108.926220	54,463.11	107.657496	53,828.75	-634.36	0.00
		Base		108.926220	54,463.11	107.657496	53,828.75	-634.36	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	150,000.000	99.781293	149,671.94	107.561844	161,342.77	11,670.83	0.01
		Base		99.781293	149,671.94	107.561844	161,342.77	11,670.83	0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050		
		Local	630,000.000	106.825384	672,999.92	90.693679	571,370.18	-101,629.74	0.04
		Base		106.825384	672,999.92	90.693679	571,370.18	-101,629.74	0.03
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
		Local	250,000.000	99.992096	249,980.24	87.570773	218,926.93	-31,053.31	0.01
		Base		99.992096	249,980.24	87.570773	218,926.93	-31,053.31	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
		Local	360,000.000	99.709958	358,955.85	113.500000	408,600.00	49,644.15	0.03
		Base		99.709958	358,955.85	113.500000	408,600.00	49,644.15	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	1,600,000.000	117.562989	1,881,007.82	122.384000	1,958,144.00	77,136.18	0.12
		Base		117.562989	1,881,007.82	122.384000	1,958,144.00	77,136.18	0.12
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
		Local	420,000.000	107.188926	450,193.49	116.000000	487,200.00	37,006.51	0.03
		Base		107.188926	450,193.49	116.000000	487,200.00	37,006.51	0.03
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						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
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A					3.833600	15 Jan 2032		
		Local	2,110,000.000	104.253458	2,199,747.96	105.542960	2,226,956.46	27,208.50	0.14
Original Face:		Base	2,110,000.000	104.253458	2,199,747.96	105.542960	2,226,956.46	27,208.50	0.13
74952PAJ6	RETL RETL 2019 RVP C 144A					2.206000	15 Mar 2036		
		Local	350,999.600	100.000000	350,999.60	99.496780	349,233.30	-1,766.30	0.02
Original Face:		Base	420,000.000	100.000000	350,999.60	99.496780	349,233.30	-1,766.30	0.02
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		

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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	250,000.000	100.000000	250,000.00	99.122660	247,806.65	-2,193.35	0.02
		Base		100.000000	250,000.00	99.122660	247,806.65	-2,193.35	0.01
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		Local	170,000.000	98.153429	166,860.83	98.913000	168,152.10	1,291.27	0.01
		Base		98.153429	166,860.83	98.913000	168,152.10	1,291.27	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
		Local	27,000.000	100.560593	27,151.36	100.500000	27,135.00	-16.36	0.00
		Base		100.560593	27,151.36	100.500000	27,135.00	-16.36	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
		Local	23,000.000	95.258348	21,909.42	101.625000	23,373.75	1,464.33	0.00
		Base		95.258348	21,909.42	101.625000	23,373.75	1,464.33	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	1,020,000.000	104.079015	1,061,605.95	98.342354	1,003,092.01	-58,513.94	0.06
		Base		104.079015	1,061,605.95	98.342354	1,003,092.01	-58,513.94	0.06
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	130,000.000	107.015362	139,119.97	107.464175	139,703.43	583.46	0.01
		Base		107.015362	139,119.97	107.464175	139,703.43	583.46	0.01
75605NAQ3	REALOGY CORP TERM LOAN B						08 Feb 2025		
		Local	48,321.430	96.794486	46,772.48	98.593800	47,641.93	869.45	0.00
		Base		96.794486	46,772.48	98.593800	47,641.93	869.45	0.00
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5					4.500000	01 Nov 2023		
		Local	50,000.000	100.000000	50,000.00	107.636679	53,818.34	3,818.34	0.00
		Base		100.000000	50,000.00	107.636679	53,818.34	3,818.34	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
		Local	540,655.610	100.136218	541,392.08	99.697900	539,022.29	-2,369.79	0.03
		Base		100.136218	541,392.08	99.697900	539,022.29	-2,369.79	0.03
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	140,000.000	99.890257	139,846.36	105.190765	147,267.07	7,420.71	0.01
		Base		99.890257	139,846.36	105.190765	147,267.07	7,420.71	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		

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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	170,100.040	81.609693	138,818.12	54.972570	93,508.36	-45,309.76	0.01
Original Face:		Base	420,000.000	81.609693	138,818.12	54.972570	93,508.36	-45,309.76	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	140,000.000	107.160871	150,025.22	117.591627	164,628.28	14,603.06	0.01
		Base		107.160871	150,025.22	117.591627	164,628.28	14,603.06	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
		Local	2,150,594.040	99.731064	2,144,810.32	99.462500	2,139,034.60	-5,775.72	0.13
		Base		99.731064	2,144,810.32	99.462500	2,139,034.60	-5,775.72	0.13
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
		Local	170,000.000	100.177824	170,302.30	99.656200	169,415.54	-886.76	0.01
		Base		100.177824	170,302.30	99.656200	169,415.54	-886.76	0.01
780097AZ4	NATWEST GROUP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
		Local	370,000.000	108.587919	401,775.30	112.920907	417,807.36	16,032.06	0.03
		Base		108.587919	401,775.30	112.920907	417,807.36	16,032.06	0.02
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	108.090000	216,180.00	16,180.00	0.01
		Base		100.000000	200,000.00	108.090000	216,180.00	16,180.00	0.01
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
		Local	270,000.000	100.000000	270,000.00	109.136629	294,668.90	24,668.90	0.02
		Base		100.000000	270,000.00	109.136629	294,668.90	24,668.90	0.02
780099CH8	NATWEST GROUP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
		Local	1,090,000.000	100.896428	1,099,771.07	111.417141	1,214,446.84	114,675.77	0.07
		Base		100.896428	1,099,771.07	111.417141	1,214,446.84	114,675.77	0.07
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
		Local	170,000.000	99.998029	169,996.65	100.212881	170,361.90	365.25	0.01
		Base		99.998029	169,996.65	100.212881	170,361.90	365.25	0.01
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
		Local	480,000.000	99.956063	479,789.10	102.407101	491,554.08	11,764.98	0.03
		Base		99.956063	479,789.10	102.407101	491,554.08	11,764.98	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 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	300,000.000	99.706813	299,120.44	99.735166	299,205.50	85.06	0.02
		Base		99.706813	299,120.44	99.735166	299,205.50	85.06	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					1.063380	15 Mar 2033		
		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
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
		Local	1,420,000.000	99.946883	1,419,245.74	98.242900	1,395,049.18	-24,196.56	0.09
Original Face:		Base	1,420,000.000	99.946883	1,419,245.74	98.242900	1,395,049.18	-24,196.56	0.08
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A					2.310000	15 Jan 2053		
		Local	610,000.000	99.967831	609,803.77	100.603200	613,679.52	3,875.75	0.04
Original Face:		Base	610,000.000	99.967831	609,803.77	100.603200	613,679.52	3,875.75	0.04
78448YAE1	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A C 144A					2.990000	15 Jan 2053		
		Local	460,000.000	99.997948	459,990.56	99.706000	458,647.60	-1,342.96	0.03
Original Face:		Base	460,000.000	99.997948	459,990.56	99.706000	458,647.60	-1,342.96	0.03
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A					2.230000	15 Sep 2037		
		Local	1,130,000.000	99.996773	1,129,963.53	102.693720	1,160,439.04	30,475.51	0.07
Original Face:		Base	1,130,000.000	99.996773	1,129,963.53	102.693720	1,160,439.04	30,475.51	0.07
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	170,000.000	99.974494	169,956.64	105.633000	179,576.10	9,619.46	0.01
		Base		99.974494	169,956.64	105.633000	179,576.10	9,619.46	0.01
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
		Local	150,000.000	99.697940	149,546.91	111.630813	167,446.22	17,899.31	0.01
		Base		99.697940	149,546.91	111.630813	167,446.22	17,899.31	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
		Local	200,000.000	102.452720	204,905.44	114.244000	228,488.00	23,582.56	0.01
		Base		102.452720	204,905.44	114.244000	228,488.00	23,582.56	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
		Local	360,000.000	99.942292	359,792.25	111.849000	402,656.40	42,864.15	0.02
		Base		99.942292	359,792.25	111.849000	402,656.40	42,864.15	0.02
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8					3.800000	08 Jan 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
		Local	270,000.000	99.914319	269,768.66	106.217000	286,785.90	17,017.24	0.02
		Base		99.914319	269,768.66	106.217000	286,785.90	17,017.24	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
		Local	40,000.000	100.590300	40,236.12	110.693764	44,277.51	4,041.39	0.00
		Base		100.590300	40,236.12	110.693764	44,277.51	4,041.39	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
		Local	1,659,850.780	97.114057	1,611,948.43	97.937500	1,625,616.36	13,667.93	0.10
		Base		97.114057	1,611,948.43	97.937500	1,625,616.36	13,667.93	0.10
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
		Local	160,000.000	120.583925	192,934.28	143.001469	228,802.35	35,868.07	0.01
		Base		120.583925	192,934.28	143.001469	228,802.35	35,868.07	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
		Local	90,000.000	104.722256	94,250.03	118.347985	106,513.19	12,263.16	0.01
		Base		104.722256	94,250.03	118.347985	106,513.19	12,263.16	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
		Local	410,000.000	100.710232	412,911.95	116.154216	476,232.29	63,320.34	0.03
		Base		100.710232	412,911.95	116.154216	476,232.29	63,320.34	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
		Local	260,000.000	105.979838	275,547.58	106.623151	277,220.19	1,672.61	0.02
		Base		105.979838	275,547.58	106.623151	277,220.19	1,672.61	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
		Local	20,000.000	92.813250	18,562.65	106.374633	21,274.93	2,712.28	0.00
		Base		92.813250	18,562.65	106.374633	21,274.93	2,712.28	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	270,000.000	99.944300	269,849.61	103.203142	278,648.48	8,798.87	0.02
		Base		99.944300	269,849.61	103.203142	278,648.48	8,798.87	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	820,000.000	101.853354	835,197.50	97.656252	800,781.27	-34,416.23	0.05
		Base		101.853354	835,197.50	97.656252	800,781.27	-34,416.23	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		

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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
		200,000.000	Local	101.290955	202,581.91	109.745818	219,491.64	16,909.73	0.01
			Base	101.290955	202,581.91	109.745818	219,491.64	16,909.73	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		460,000.000	Local	100.825259	463,796.19	106.485672	489,834.09	26,037.90	0.03
			Base	100.825259	463,796.19	106.485672	489,834.09	26,037.90	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		420,000.000	Local	100.357326	421,500.77	108.687481	456,487.42	34,986.65	0.03
Original Face:		420,000.000	Base	100.357326	421,500.77	108.687481	456,487.42	34,986.65	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		64,846.880	Local	100.000000	64,846.88	104.758530	67,932.64	3,085.76	0.00
Original Face:		70,000.000	Base	100.000000	64,846.88	104.758530	67,932.64	3,085.76	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		149,104.120	Local	100.000000	149,104.12	103.907520	154,930.39	5,826.27	0.01
Original Face:		160,000.000	Base	100.000000	149,104.12	103.907520	154,930.39	5,826.27	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
		89,688.100	Local	100.000000	89,688.10	107.089840	96,046.84	6,358.74	0.01
Original Face:		130,000.000	Base	100.000000	89,688.10	107.089840	96,046.84	6,358.74	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
		322,090.660	Local	100.000000	322,090.66	106.435600	342,819.13	20,728.47	0.02
Original Face:		390,000.000	Base	100.000000	322,090.66	106.435600	342,819.13	20,728.47	0.02
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
		333,703.100	Local	102.017650	340,436.06	104.115820	347,437.72	7,001.66	0.02
Original Face:		410,000.000	Base	102.017650	340,436.06	104.115820	347,437.72	7,001.66	0.02
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN						11 Dec 2026		
		1,510,000.000	Local	100.239546	1,513,617.15	99.625000	1,504,337.50	-9,279.65	0.09
			Base	100.239546	1,513,617.15	99.625000	1,504,337.50	-9,279.65	0.09
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		700,000.000	Local	107.005939	749,041.57	121.128658	847,900.61	98,859.04	0.05
			Base	107.005939	749,041.57	121.128658	847,900.61	98,859.04	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 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	140,000.000	111.850257	156,590.36	136.517998	191,125.20	34,534.84	0.01
		Base		111.850257	156,590.36	136.517998	191,125.20	34,534.84	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
		Local	4,000.000	101.486000	4,059.44	103.125000	4,125.00	65.56	0.00
		Base		101.486000	4,059.44	103.125000	4,125.00	65.56	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
		Local	10,000.000	101.048300	10,104.83	105.500000	10,550.00	445.17	0.00
		Base		101.048300	10,104.83	105.500000	10,550.00	445.17	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	490,000.000	101.530218	497,498.07	113.000000	553,700.00	56,201.93	0.03
		Base		101.530218	497,498.07	113.000000	553,700.00	56,201.93	0.03
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
		Local	10,000.000	101.236400	10,123.64	126.097000	12,609.70	2,486.06	0.00
		Base		101.236400	10,123.64	126.097000	12,609.70	2,486.06	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
		Local	220,000.000	118.490614	260,679.35	147.875000	325,325.00	64,645.65	0.02
		Base		118.490614	260,679.35	147.875000	325,325.00	64,645.65	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
		Local	90,000.000	95.643011	86,078.71	118.854000	106,968.60	20,889.89	0.01
		Base		95.643011	86,078.71	118.854000	106,968.60	20,889.89	0.01
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
		Local	25,000.000	99.896480	24,974.12	100.750000	25,187.50	213.38	0.00
	Original Face:	Base	200,000.000	99.896480	24,974.12	100.750000	25,187.50	213.38	0.00
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738000	20 Sep 2029		
		Local	270,000.000	100.000000	270,000.00	107.070000	289,089.00	19,089.00	0.02
	Original Face:	Base	118,125.000	100.000000	270,000.00	107.070000	289,089.00	19,089.00	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
		Local	1,290,000.000	104.632352	1,349,757.34	109.500000	1,412,550.00	62,792.66	0.09
		Base		104.632352	1,349,757.34	109.500000	1,412,550.00	62,792.66	0.08
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B						08 Feb 2027		

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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	559,876.190	98.803569	553,177.66	98.294600	550,328.06	-2,849.60	0.03
		Base		98.803569	553,177.66	98.294600	550,328.06	-2,849.60	0.03
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					0.828630	25 Jul 2035		
		Local	930,000.000	98.548315	916,499.33	98.016600	911,554.38	-4,944.95	0.06
Original Face:		Base	930,000.000	98.548315	916,499.33	98.016600	911,554.38	-4,944.95	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.828630	25 Sep 2035		
		Local	581,270.900	94.583035	549,783.66	99.685350	579,441.93	29,658.27	0.04
Original Face:		Base	1,370,000.000	94.583035	549,783.66	99.685350	579,441.93	29,658.27	0.03
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
		Local	160,000.000	99.792069	159,667.31	100.504463	160,807.14	1,139.83	0.01
		Base		99.792069	159,667.31	100.504463	160,807.14	1,139.83	0.01
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
		Local	20,000.000	107.129450	21,425.89	105.003451	21,000.69	-425.20	0.00
		Base		107.129450	21,425.89	105.003451	21,000.69	-425.20	0.00
86765BAV1	SUNOCO LOGISTICS PARTNER COMPANY GUAR 10/47 5.4					5.400000	01 Oct 2047		
		Local	40,000.000	111.532150	44,612.86	106.774336	42,709.73	-1,903.13	0.00
		Base		111.532150	44,612.86	106.774336	42,709.73	-1,903.13	0.00
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
		Local	600,000.000	99.978297	599,869.78	99.332300	595,993.80	-3,875.98	0.04
Original Face:		Base	600,000.000	99.978297	599,869.78	99.332300	595,993.80	-3,875.98	0.04
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		
		Local	250,000.000	99.994248	249,985.62	100.427846	251,069.62	1,084.00	0.02
		Base		99.994248	249,985.62	100.427846	251,069.62	1,084.00	0.01
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
		Local	900,000.000	103.539853	931,858.68	103.375000	930,375.00	-1,483.68	0.06
		Base		103.539853	931,858.68	103.375000	930,375.00	-1,483.68	0.05
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
		Local	370,000.000	99.914903	369,685.14	101.577000	375,834.90	6,149.76	0.02
		Base		99.914903	369,685.14	101.577000	375,834.90	6,149.76	0.02
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933000	23 Apr 2021		

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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	250,000.000	100.000000	250,000.00	100.184768	250,461.92	461.92	0.02
		Base		100.000000	250,000.00	100.184768	250,461.92	461.92	0.01
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
		Local	200,000.000	104.412870	208,825.74	108.973760	217,947.52	9,121.78	0.01
		Base		104.412870	208,825.74	108.973760	217,947.52	9,121.78	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
		Local	60,000.000	112.312817	67,387.69	111.288007	66,772.80	-614.89	0.00
		Base		112.312817	67,387.69	111.288007	66,772.80	-614.89	0.00
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
		Local	68,554.880	99.496914	68,209.99	97.541700	66,869.60	-1,340.39	0.00
		Base		99.496914	68,209.99	97.541700	66,869.60	-1,340.39	0.00
87264AAM7	T MOBILE USA INC COMPANY GUAR 03/23 6					6.000000	01 Mar 2023		
		Local	10,000.000	100.000000	10,000.00	100.625000	10,062.50	62.50	0.00
		Base		100.000000	10,000.00	100.625000	10,062.50	62.50	0.00
87264AAQ8	T MOBILE USA INC COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
		Local	10,000.000	100.078100	10,007.81	100.750000	10,075.00	67.19	0.00
		Base		100.078100	10,007.81	100.750000	10,075.00	67.19	0.00
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
		Local	1,210,000.000	104.249922	1,261,424.06	107.941000	1,306,086.10	44,662.04	0.08
		Base		104.249922	1,261,424.06	107.941000	1,306,086.10	44,662.04	0.08
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		
		Local	50,000.000	105.345880	52,672.94	109.304000	54,652.00	1,979.06	0.00
		Base		105.345880	52,672.94	109.304000	54,652.00	1,979.06	0.00
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
		Local	1,170,000.000	105.440680	1,233,655.96	108.973000	1,274,984.10	41,328.14	0.08
		Base		105.440680	1,233,655.96	108.973000	1,274,984.10	41,328.14	0.08
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
		Local	80,000.000	102.489013	81,991.21	98.219000	78,575.20	-3,416.01	0.00
		Base		102.489013	81,991.21	98.219000	78,575.20	-3,416.01	0.00
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 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
		230,000.000	Local	104.129574	239,498.02	97.773000	224,877.90	-14,620.12	0.01
			Base	104.129574	239,498.02	97.773000	224,877.90	-14,620.12	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
		40,000.000	Local	97.624350	39,049.74	93.626500	37,450.60	-1,599.14	0.00
			Base	97.624350	39,049.74	93.626500	37,450.60	-1,599.14	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
		300,000.000	Local	97.063407	291,190.22	96.650000	289,950.00	-1,240.22	0.02
			Base	97.063407	291,190.22	96.650000	289,950.00	-1,240.22	0.02
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
		60,000.000	Local	98.396450	59,037.87	100.400000	60,240.00	1,202.13	0.00
			Base	98.396450	59,037.87	100.400000	60,240.00	1,202.13	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
		20,000.000	Local	101.429650	20,285.93	103.706500	20,741.30	455.37	0.00
			Base	101.429650	20,285.93	103.706500	20,741.30	455.37	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026		
		30,000.000	Local	101.752300	30,525.69	104.687500	31,406.25	880.56	0.00
			Base	101.752300	30,525.69	104.687500	31,406.25	880.56	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		
		70,000.000	Local	100.000000	70,000.00	108.668000	76,067.60	6,067.60	0.00
			Base	100.000000	70,000.00	108.668000	76,067.60	6,067.60	0.00
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
		40,000.000	Local	100.000000	40,000.00	110.170000	44,068.00	4,068.00	0.00
			Base	100.000000	40,000.00	110.170000	44,068.00	4,068.00	0.00
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
		220,000.000	Local	100.867268	221,907.99	101.325000	222,915.00	1,007.01	0.01
			Base	100.867268	221,907.99	101.325000	222,915.00	1,007.01	0.01
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4					4.000000	15 Jan 2032		
		30,000.000	Local	100.000000	30,000.00	94.052000	28,215.60	-1,784.40	0.00
			Base	100.000000	30,000.00	94.052000	28,215.60	-1,784.40	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		

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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	290,000.000	104.076972	301,823.22	104.733114	303,726.03	1,902.81	0.02
		Base		104.076972	301,823.22	104.733114	303,726.03	1,902.81	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
		Local	16,000.000	102.598875	16,415.82	144.015886	23,042.54	6,626.72	0.00
		Base		102.598875	16,415.82	144.015886	23,042.54	6,626.72	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		Local	160,000.000	133.410575	213,456.92	121.216805	193,946.89	-19,510.03	0.01
		Base		133.410575	213,456.92	121.216805	193,946.89	-19,510.03	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
		Local	10,000.000	102.741000	10,274.10	119.819985	11,982.00	1,707.90	0.00
		Base		102.741000	10,274.10	119.819985	11,982.00	1,707.90	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
		Local	200,000.000	100.219230	200,438.46	108.307500	216,615.00	16,176.54	0.01
		Base		100.219230	200,438.46	108.307500	216,615.00	16,176.54	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	150,000.000	103.172860	154,759.29	116.936009	175,404.01	20,644.72	0.01
		Base		103.172860	154,759.29	116.936009	175,404.01	20,644.72	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
		Local	340,000.000	124.058315	421,798.27	114.122554	388,016.68	-33,781.59	0.02
		Base		124.058315	421,798.27	114.122554	388,016.68	-33,781.59	0.02
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		Local	590,000.000	100.712715	594,205.02	99.501664	587,059.82	-7,145.20	0.04
		Base		100.712715	594,205.02	99.501664	587,059.82	-7,145.20	0.03
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN						17 Dec 2026		
		Local	661,493.260	100.594082	665,423.07	99.015600	654,981.52	-10,441.55	0.04
		Base		100.594082	665,423.07	99.015600	654,981.52	-10,441.55	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
		Local	70,000.000	99.447857	69,613.50	100.750000	70,525.00	911.50	0.00
		Base		99.447857	69,613.50	100.750000	70,525.00	911.50	0.00
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		

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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
		110,000.000	Local	96.630936	106,294.03	100.250000	110,275.00	3,980.97	0.01
			Base	96.630936	106,294.03	100.250000	110,275.00	3,980.97	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
		0.000	Local	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
			Base	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
		90,000.000	Local	99.348233	89,413.41	99.875000	89,887.50	474.09	0.01
			Base	99.348233	89,413.41	99.875000	89,887.50	474.09	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
		450,000.000	Local	95.153000	428,188.50	99.680000	448,560.00	20,371.50	0.03
			Base	95.153000	428,188.50	99.680000	448,560.00	20,371.50	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		1,110,000.000	Local	92.692941	1,028,891.64	95.625000	1,061,437.50	32,545.86	0.07
			Base	92.692941	1,028,891.64	95.625000	1,061,437.50	32,545.86	0.06
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		1,074,000.000	Local	90.415125	971,058.44	87.805000	943,025.70	-28,032.74	0.06
			Base	90.415125	971,058.44	87.805000	943,025.70	-28,032.74	0.06
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
		200,000.000	Local	102.670960	205,341.92	106.500000	213,000.00	7,658.08	0.01
			Base	102.670960	205,341.92	106.500000	213,000.00	7,658.08	0.01
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
		260,000.000	Local	100.000000	260,000.00	110.470000	287,222.00	27,222.00	0.02
			Base	100.000000	260,000.00	110.470000	287,222.00	27,222.00	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		180,000.000	Local	99.843833	179,718.90	95.350670	171,631.21	-8,087.69	0.01
			Base	99.843833	179,718.90	95.350670	171,631.21	-8,087.69	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					1.004000	11 Nov 2034		
		421,241.740	Local	99.949245	421,027.94	99.882740	420,747.79	-280.15	0.03
Original Face:		520,000.000	Base	99.949245	421,027.94	99.882740	420,747.79	-280.15	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 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	160,000.000	99.406056	159,049.69	101.903572	163,045.72	3,996.03	0.01
		Base		99.406056	159,049.69	101.903572	163,045.72	3,996.03	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
		Local	60,000.000	99.708917	59,825.35	106.077090	63,646.25	3,820.90	0.00
		Base		99.708917	59,825.35	106.077090	63,646.25	3,820.90	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
		Local	700,000.000	116.993596	818,955.17	108.277830	757,944.81	-61,010.36	0.05
		Base		116.993596	818,955.17	108.277830	757,944.81	-61,010.36	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		Local	330,000.000	116.369452	384,019.19	144.621154	477,249.81	93,230.62	0.03
		Base		116.369452	384,019.19	144.621154	477,249.81	93,230.62	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		Local	30,000.000	121.282400	36,384.72	130.102601	39,030.78	2,646.06	0.00
		Base		121.282400	36,384.72	130.102601	39,030.78	2,646.06	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	260,000.000	118.449988	307,969.97	138.634536	360,449.79	52,479.82	0.02
		Base		118.449988	307,969.97	138.634536	360,449.79	52,479.82	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		Local	70,000.000	124.232543	86,962.78	133.708854	93,596.20	6,633.42	0.01
		Base		124.232543	86,962.78	133.708854	93,596.20	6,633.42	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
		Local	70,000.000	99.946400	69,962.48	104.500000	73,150.00	3,187.52	0.00
		Base		99.946400	69,962.48	104.500000	73,150.00	3,187.52	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
		Local	210,000.000	99.996948	209,993.59	100.561270	211,178.67	1,185.08	0.01
		Base		99.996948	209,993.59	100.561270	211,178.67	1,185.08	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
		Local	580,000.000	99.945628	579,684.64	100.721874	584,186.87	4,502.23	0.04
		Base		99.945628	579,684.64	100.721874	584,186.87	4,502.23	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 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	290,000.000	99.995759	289,987.70	100.008000	290,023.20	35.50	0.02
		Base		99.995759	289,987.70	100.008000	290,023.20	35.50	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
		Local	533,697.940	100.353247	535,583.21	99.250000	529,695.21	-5,888.00	0.03
		Base		100.353247	535,583.21	99.250000	529,695.21	-5,888.00	0.03
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	320,000.000	110.154472	352,494.31	126.512712	404,840.68	52,346.37	0.02
		Base		110.154472	352,494.31	126.512712	404,840.68	52,346.37	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
		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
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
		Local	395,989.960	92.007267	364,339.54	97.818200	387,350.25	23,010.71	0.02
		Base		92.007267	364,339.54	97.818200	387,350.25	23,010.71	0.02
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
		Local	803,789.580	99.975087	803,589.33	99.541700	800,105.81	-3,483.52	0.05
		Base		99.975087	803,589.33	99.541700	800,105.81	-3,483.52	0.05
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
		Local	530,000.000	99.930326	529,630.73	101.380944	537,319.00	7,688.27	0.03
		Base		99.930326	529,630.73	101.380944	537,319.00	7,688.27	0.03
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
		Local	100,000.000	102.648900	102,648.90	107.694890	107,694.89	5,045.99	0.01
Original Face:		Base	100,000.000	102.648900	102,648.90	107.694890	107,694.89	5,045.99	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
		Local	820,000.000	102.681922	841,991.76	108.733690	891,616.26	49,624.50	0.06
Original Face:		Base	820,000.000	102.681922	841,991.76	108.733690	891,616.26	49,624.50	0.05
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	150,000.000	99.914087	149,871.13	102.155278	153,232.92	3,361.79	0.01
		Base		99.914087	149,871.13	102.155278	153,232.92	3,361.79	0.01
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 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
		240,000.000	Local	99.906738	239,776.17	110.951221	266,282.93	26,506.76	0.02
			Base	99.906738	239,776.17	110.951221	266,282.93	26,506.76	0.02
90351HAB4	US FOODS INC TERM LOAN B						27 Jun 2023		
		237,583.810	Local	95.858628	227,744.58	98.596200	234,248.61	6,504.03	0.01
			Base	95.858628	227,744.58	98.596200	234,248.61	6,504.03	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
		405,373.110	Local	94.402801	382,683.57	97.906200	396,885.41	14,201.84	0.02
			Base	94.402801	382,683.57	97.906200	396,885.41	14,201.84	0.02
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491					3.491000	23 May 2023		
		340,000.000	Local	99.998300	339,994.22	103.189857	350,845.51	10,851.29	0.02
			Base	99.998300	339,994.22	103.189857	350,845.51	10,851.29	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
		590,000.000	Local	99.614951	587,728.21	112.736924	665,147.85	77,419.64	0.04
			Base	99.614951	587,728.21	112.736924	665,147.85	77,419.64	0.04
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023		
		200,000.000	Local	101.941100	203,882.20	103.056868	206,113.74	2,231.54	0.01
			Base	101.941100	203,882.20	103.056868	206,113.74	2,231.54	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		1,030,000.000	Local	102.071804	1,051,339.58	109.839000	1,131,341.70	80,002.12	0.07
			Base	102.071804	1,051,339.58	109.839000	1,131,341.70	80,002.12	0.07
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
		780,000.000	Local	101.644697	792,828.64	104.243799	813,101.63	20,272.99	0.05
			Base	101.644697	792,828.64	104.243799	813,101.63	20,272.99	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		120,000.000	Local	100.012458	120,014.95	109.843387	131,812.06	11,797.11	0.01
			Base	100.012458	120,014.95	109.843387	131,812.06	11,797.11	0.01
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
		250,000.000	Local	99.943736	249,859.34	111.977819	279,944.55	30,085.21	0.02
			Base	99.943736	249,859.34	111.977819	279,944.55	30,085.21	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		

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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	270,000.000	101.811307	274,890.53	104.690851	282,665.30	7,774.77	0.02
		Base		101.811307	274,890.53	104.690851	282,665.30	7,774.77	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
		Local	680,000.000	101.299356	688,835.62	100.141554	680,962.57	-7,873.05	0.04
		Base		101.299356	688,835.62	100.141554	680,962.57	-7,873.05	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		Local	220,000.000	99.940073	219,868.16	102.658542	225,848.79	5,980.63	0.01
		Base		99.940073	219,868.16	102.658542	225,848.79	5,980.63	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	250,000.000	102.423676	256,059.19	101.864073	254,660.18	-1,399.01	0.02
		Base		102.423676	256,059.19	101.864073	254,660.18	-1,399.01	0.02
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
		Local	1,660,000.000	100.599814	1,669,956.92	98.803000	1,640,129.80	-29,827.12	0.10
		Base		100.599814	1,669,956.92	98.803000	1,640,129.80	-29,827.12	0.10
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
		Local	340,000.000	89.788535	305,281.02	101.930000	346,562.00	41,280.98	0.02
		Base		89.788535	305,281.02	101.930000	346,562.00	41,280.98	0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
		Local	560,000.000	100.000000	560,000.00	100.706000	563,953.60	3,953.60	0.03
		Base		100.000000	560,000.00	100.706000	563,953.60	3,953.60	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		Local	100,000.000	95.859700	95,859.70	105.337000	105,337.00	9,477.30	0.01
		Base		95.859700	95,859.70	105.337000	105,337.00	9,477.30	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	108.593500	141,171.55	11,171.55	0.01
		Base		100.000000	130,000.00	108.593500	141,171.55	11,171.55	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
		Local	30,000.000	101.726400	30,517.92	103.625000	31,087.50	569.58	0.00
		Base		101.726400	30,517.92	103.625000	31,087.50	569.58	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 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
		650,000.000	Local	99.904792	649,381.15	101.329880	658,644.22	9,263.07	0.04
			Base	99.904792	649,381.15	101.329880	658,644.22	9,263.07	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
		2,020,833.600	Local	136.973025	2,767,996.91	142.826172	2,886,279.27	118,282.36	0.18
	Original Face:	1,670,000.000	Base	136.973025	2,767,996.91	142.826172	2,886,279.27	118,282.36	0.17
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
		919,626.400	Local	139.314242	1,281,170.55	144.072266	1,324,926.59	43,756.04	0.08
	Original Face:	770,000.000	Base	139.314242	1,281,170.55	144.072266	1,324,926.59	43,756.04	0.08
912810QV3	TSY INFL IX N/B 02/42 0.75					0.750000	15 Feb 2042		
		4,097,514.600	Local	119.220002	4,885,056.99	115.083984	4,715,583.05	-169,473.94	0.29
	Original Face:	3,540,000.000	Base	119.220002	4,885,056.99	115.083984	4,715,583.05	-169,473.94	0.28
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
		460,000.000	Local	147.383046	677,962.01	122.640625	564,146.88	-113,815.13	0.03
			Base	147.383046	677,962.01	122.640625	564,146.88	-113,815.13	0.03
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
		6,730,000.000	Local	97.902192	6,588,817.55	108.929688	7,330,968.00	742,150.45	0.45
			Base	97.902192	6,588,817.55	108.929688	7,330,968.00	742,150.45	0.43
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
		5,030,000.000	Local	97.777981	4,918,232.43	106.566406	5,360,290.22	442,057.79	0.33
			Base	97.777981	4,918,232.43	106.566406	5,360,290.22	442,057.79	0.32
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
		3,470,000.000	Local	99.074138	3,437,872.60	111.753906	3,877,860.54	439,987.94	0.24
			Base	99.074138	3,437,872.60	111.753906	3,877,860.54	439,987.94	0.23
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
		8,080,000.000	Local	113.329587	9,157,030.66	114.339844	9,238,659.40	81,628.74	0.57
			Base	113.329587	9,157,030.66	114.339844	9,238,659.40	81,628.74	0.54
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
		3,090,000.000	Local	115.762320	3,577,055.69	91.171875	2,817,210.94	-759,844.75	0.17
			Base	115.762320	3,577,055.69	91.171875	2,817,210.94	-759,844.75	0.17
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		

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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
		13,780,000.000	Local	94.379116	13,005,442.19	75.210938	10,364,067.26	-2,641,374.93	0.64
			Base	94.379116	13,005,442.19	75.210938	10,364,067.26	-2,641,374.93	0.61
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		20,600,000.000	Local	94.758717	19,520,295.68	77.718750	16,010,062.50	-3,510,233.18	0.99
			Base	94.758717	19,520,295.68	77.718750	16,010,062.50	-3,510,233.18	0.94
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
		5,020,000.000	Local	95.842317	4,811,284.31	81.062500	4,069,337.50	-741,946.81	0.25
			Base	95.842317	4,811,284.31	81.062500	4,069,337.50	-741,946.81	0.24
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		10,100,000.000	Local	96.988177	9,795,805.86	83.000000	8,383,000.00	-1,412,805.86	0.52
			Base	96.988177	9,795,805.86	83.000000	8,383,000.00	-1,412,805.86	0.49
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
		3,480,000.000	Local	95.237731	3,314,273.05	84.828125	2,952,018.75	-362,254.30	0.18
			Base	95.237731	3,314,273.05	84.828125	2,952,018.75	-362,254.30	0.17
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
		4,380,000.000	Local	94.889665	4,156,167.32	88.375000	3,870,825.00	-285,342.32	0.24
			Base	94.889665	4,156,167.32	88.375000	3,870,825.00	-285,342.32	0.23
912810SW9	US TREASURY N/B 02/41 1.875					1.875000	15 Feb 2041		
		240,000.000	Local	99.377213	238,505.31	92.875000	222,900.00	-15,605.31	0.01
			Base	99.377213	238,505.31	92.875000	222,900.00	-15,605.31	0.01
9128283F5	US TREASURY N/B 11/27 2.25					2.375000	15 Nov 2027		
		0.000	Local	0.000000	-18.40	0.000000	0.00	18.40	0.00
			Base	0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284N7	US TREASURY N/B 05/28 2.875					2.875000	15 May 2028		
		2,640,000.000	Local	99.608809	2,629,672.55	109.859375	2,900,287.50	270,614.95	0.18
			Base	99.608809	2,629,672.55	109.859375	2,900,287.50	270,614.95	0.17
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
		1,430,000.000	Local	99.612771	1,424,462.62	108.578125	1,552,667.19	128,204.57	0.10
			Base	99.612771	1,424,462.62	108.578125	1,552,667.19	128,204.57	0.09
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		

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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	10,000.000	100.368400	10,036.84	102.261719	10,226.17	189.33	0.00
		Base		100.368400	10,036.84	102.261719	10,226.17	189.33	0.00
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
		Local	250,000.000	99.765188	249,412.97	108.453125	271,132.81	21,719.84	0.02
		Base		99.765188	249,412.97	108.453125	271,132.81	21,719.84	0.02
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
		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
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
		Local	960,000.000	99.958101	959,597.77	102.960938	988,425.00	28,827.23	0.06
		Base		99.958101	959,597.77	102.960938	988,425.00	28,827.23	0.06
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	510,000.000	100.182112	510,928.77	98.707031	503,405.86	-7,522.91	0.03
		Base		100.182112	510,928.77	98.707031	503,405.86	-7,522.91	0.03
912828ZN3	US TREASURY N/B 04/27 0.5					0.500000	30 Apr 2027		
		Local	10,000.000	99.829000	9,982.90	95.718750	9,571.88	-411.02	0.00
		Base		99.829000	9,982.90	95.718750	9,571.88	-411.02	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
		Local	5,720,000.000	98.795168	5,651,083.63	90.933594	5,201,401.58	-449,682.05	0.32
		Base		98.795168	5,651,083.63	90.933594	5,201,401.58	-449,682.05	0.31
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	4,760,000.000	99.950611	4,757,649.10	98.078125	4,668,518.75	-89,130.35	0.29
		Base		99.950611	4,757,649.10	98.078125	4,668,518.75	-89,130.35	0.28
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
		Local	7,280,000.000	99.932437	7,275,081.44	95.375000	6,943,300.00	-331,781.44	0.43
		Base		99.932437	7,275,081.44	95.375000	6,943,300.00	-331,781.44	0.41
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	12,080,000.000	99.665027	12,039,535.22	97.937500	11,830,850.00	-208,685.22	0.73
		Base		99.665027	12,039,535.22	97.937500	11,830,850.00	-208,685.22	0.70
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 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
		Local	8,950,000.000	99.175264	8,876,186.17	90.546875	8,103,945.31	-772,240.86	0.50
		Base		99.175264	8,876,186.17	90.546875	8,103,945.31	-772,240.86	0.48
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
		Local	6,470,000.000	99.443770	6,434,011.89	94.039062	6,084,327.31	-349,684.58	0.38
		Base		99.443770	6,434,011.89	94.039062	6,084,327.31	-349,684.58	0.36
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	130,000.000	99.848308	129,802.80	97.492188	126,739.84	-3,062.96	0.01
		Base		99.848308	129,802.80	97.492188	126,739.84	-3,062.96	0.01
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	160,000.000	99.404569	159,047.31	97.328125	155,725.00	-3,322.31	0.01
		Base		99.404569	159,047.31	97.328125	155,725.00	-3,322.31	0.01
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
		Local	6,670,000.000	99.350888	6,626,704.21	94.648438	6,313,050.81	-313,653.40	0.39
		Base		99.350888	6,626,704.21	94.648438	6,313,050.81	-313,653.40	0.37
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
		Local	9,140,000.000	98.826044	9,032,700.44	92.390625	8,444,503.13	-588,197.31	0.52
		Base		98.826044	9,032,700.44	92.390625	8,444,503.13	-588,197.31	0.50
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	50,000.000	100.089620	50,044.81	99.937500	49,968.75	-76.06	0.00
		Base		100.089620	50,044.81	99.937500	49,968.75	-76.06	0.00
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
		Local	6,470,000.000	99.817683	6,458,204.06	95.289062	6,165,202.31	-293,001.75	0.38
		Base		99.817683	6,458,204.06	95.289062	6,165,202.31	-293,001.75	0.36
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	1,040,000.000	99.809340	1,038,017.14	97.769531	1,016,803.12	-21,214.02	0.06
		Base		99.809340	1,038,017.14	97.769531	1,016,803.12	-21,214.02	0.06
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
		Local	20,810,000.000	99.292737	20,662,818.53	95.144531	19,799,576.90	-863,241.63	1.22
		Base		99.292737	20,662,818.53	95.144531	19,799,576.90	-863,241.63	1.17
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 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
		260,000.000	Local	98.672173	256,547.65	97.468750	253,418.75	-3,128.90	0.02
			Base	98.672173	256,547.65	97.468750	253,418.75	-3,128.90	0.01
91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
		15,410,000.000	Local	99.973397	15,405,900.55	95.796875	14,762,298.44	-643,602.11	0.91
			Base	99.973397	15,405,900.55	95.796875	14,762,298.44	-643,602.11	0.87
91282CBP5	US TREASURY N/B 02/28 1.125					1.125000	29 Feb 2028		
		6,330,000.000	Local	99.536857	6,300,683.06	98.156250	6,213,290.63	-87,392.43	0.38
			Base	99.536857	6,300,683.06	98.156250	6,213,290.63	-87,392.43	0.37
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
		400,000.000	Local	99.601713	398,406.85	98.890625	395,562.50	-2,844.35	0.02
			Base	99.601713	398,406.85	98.890625	395,562.50	-2,844.35	0.02
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		170,000.000	Local	101.946412	173,308.90	118.952739	202,219.66	28,910.76	0.01
			Base	101.946412	173,308.90	118.952739	202,219.66	28,910.76	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		130,000.000	Local	100.161654	130,210.15	112.548913	146,313.59	16,103.44	0.01
			Base	100.161654	130,210.15	112.548913	146,313.59	16,103.44	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
		70,000.000	Local	99.960414	69,972.29	101.101437	70,771.01	798.72	0.00
			Base	99.960414	69,972.29	101.101437	70,771.01	798.72	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		200,000.000	Local	100.297995	200,595.99	103.707571	207,415.14	6,819.15	0.01
			Base	100.297995	200,595.99	103.707571	207,415.14	6,819.15	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		100,000.000	Local	99.788000	99,788.00	101.837042	101,837.04	2,049.04	0.01
			Base	99.788000	99,788.00	101.837042	101,837.04	2,049.04	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		450,000.000	Local	103.610400	466,246.80	110.707165	498,182.24	31,935.44	0.03
			Base	103.610400	466,246.80	110.707165	498,182.24	31,935.44	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		

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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	101.942160	50,971.08	103.198931	51,599.47	628.39	0.00
		Base		101.942160	50,971.08	103.198931	51,599.47	628.39	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		Local	70,000.000	127.438586	89,207.01	117.929326	82,550.53	-6,656.48	0.01
		Base		127.438586	89,207.01	117.929326	82,550.53	-6,656.48	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		Local	70,000.000	101.350729	70,945.51	112.649952	78,854.97	7,909.46	0.00
		Base		101.350729	70,945.51	112.649952	78,854.97	7,909.46	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	50,000.000	131.554960	65,777.48	122.257992	61,129.00	-4,648.48	0.00
		Base		131.554960	65,777.48	122.257992	61,129.00	-4,648.48	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		Local	100,000.000	101.042130	101,042.13	108.324612	108,324.61	7,282.48	0.01
		Base		101.042130	101,042.13	108.324612	108,324.61	7,282.48	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		Local	370,000.000	105.802308	391,468.54	111.269233	411,696.16	20,227.62	0.03
		Base		105.802308	391,468.54	111.269233	411,696.16	20,227.62	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	100,000.000	99.707570	99,707.57	99.992249	99,992.25	284.68	0.01
		Base		99.707570	99,707.57	99.992249	99,992.25	284.68	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	100,000.000	99.223690	99,223.69	98.050945	98,050.95	-1,172.74	0.01
		Base		99.223690	99,223.69	98.050945	98,050.95	-1,172.74	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	30,000.000	105.584600	31,675.38	97.788007	29,336.40	-2,338.98	0.00
		Base		105.584600	31,675.38	97.788007	29,336.40	-2,338.98	0.00
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						15 Mar 2026		
		Local	442,921.850	100.015624	442,991.05	99.812500	442,091.37	-899.68	0.03
		Base		100.015624	442,991.05	99.812500	442,091.37	-899.68	0.03
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 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	367,563.840	99.314960	365,045.88	99.575000	366,001.69	955.81	0.02
		Base		99.314960	365,045.88	99.575000	366,001.69	955.81	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	170,000.000	97.511565	165,769.66	98.787000	167,937.90	2,168.24	0.01
		Base		97.511565	165,769.66	98.787000	167,937.90	2,168.24	0.01
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		
		Local	18,000.000	100.581833	18,104.73	102.300000	18,414.00	309.27	0.00
		Base		100.581833	18,104.73	102.300000	18,414.00	309.27	0.00
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
		Local	10,000.000	102.182300	10,218.23	102.738000	10,273.80	55.57	0.00
		Base		102.182300	10,218.23	102.738000	10,273.80	55.57	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
		Local	80,000.000	101.573450	81,258.76	108.625000	86,900.00	5,641.24	0.01
		Base		101.573450	81,258.76	108.625000	86,900.00	5,641.24	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
		Local	397,000.000	113.999227	452,576.93	132.906500	527,638.81	75,061.88	0.03
		Base		113.999227	452,576.93	132.906500	527,638.81	75,061.88	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
		Local	60,000.000	106.587783	63,952.67	110.800000	66,480.00	2,527.33	0.00
		Base		106.587783	63,952.67	110.800000	66,480.00	2,527.33	0.00
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	40,000.000	117.790025	47,116.01	107.169998	42,868.00	-4,248.01	0.00
		Base		117.790025	47,116.01	107.169998	42,868.00	-4,248.01	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
		Local	190,000.000	117.771863	223,766.54	119.640651	227,317.24	3,550.70	0.01
		Base		117.771863	223,766.54	119.640651	227,317.24	3,550.70	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
		Local	110,000.000	96.618055	106,279.86	114.205632	125,626.20	19,346.34	0.01
		Base		96.618055	106,279.86	114.205632	125,626.20	19,346.34	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		

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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	40,000.000	100.190825	40,076.33	108.536251	43,414.50	3,338.17	0.00
		Base		100.190825	40,076.33	108.536251	43,414.50	3,338.17	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		Local	170,000.000	95.502912	162,354.95	115.654383	196,612.45	34,257.50	0.01
		Base		95.502912	162,354.95	115.654383	196,612.45	34,257.50	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	160,000.000	117.050713	187,281.14	109.135474	174,616.76	-12,664.38	0.01
		Base		117.050713	187,281.14	109.135474	174,616.76	-12,664.38	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	200,000.000	102.641185	205,282.37	125.892388	251,784.78	46,502.41	0.02
		Base		102.641185	205,282.37	125.892388	251,784.78	46,502.41	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	20,000.000	105.216250	21,043.25	130.313054	26,062.61	5,019.36	0.00
		Base		105.216250	21,043.25	130.313054	26,062.61	5,019.36	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
		Local	100,000.000	101.208880	101,208.88	113.183121	113,183.12	11,974.24	0.01
		Base		101.208880	101,208.88	113.183121	113,183.12	11,974.24	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	1,740,000.000	117.570782	2,045,731.60	116.051704	2,019,299.65	-26,431.95	0.12
		Base		117.570782	2,045,731.60	116.051704	2,019,299.65	-26,431.95	0.12
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
		Local	586,000.000	102.367968	599,876.29	108.415268	635,313.47	35,437.18	0.04
		Base		102.367968	599,876.29	108.415268	635,313.47	35,437.18	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
		Local	236,000.000	100.426343	237,006.17	114.445594	270,091.60	33,085.43	0.02
		Base		100.426343	237,006.17	114.445594	270,091.60	33,085.43	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	300,000.000	114.931797	344,795.39	111.178894	333,536.68	-11,258.71	0.02
		Base		114.931797	344,795.39	111.178894	333,536.68	-11,258.71	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		

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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	610,000.000	124.505356	759,482.67	107.316800	654,632.48	-104,850.19	0.04
		Base		124.505356	759,482.67	107.316800	654,632.48	-104,850.19	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	220,000.000	99.720391	219,384.86	105.382542	231,841.59	12,456.73	0.01
		Base		99.720391	219,384.86	105.382542	231,841.59	12,456.73	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
		Local	90,000.000	99.961922	89,965.73	106.898419	96,208.58	6,242.85	0.01
		Base		99.961922	89,965.73	106.898419	96,208.58	6,242.85	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	340,000.000	99.559856	338,503.51	93.057614	316,395.89	-22,107.62	0.02
		Base		99.559856	338,503.51	93.057614	316,395.89	-22,107.62	0.02
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
		Local	110,000.000	99.990700	109,989.77	97.819723	107,601.70	-2,388.07	0.01
		Base		99.990700	109,989.77	97.819723	107,601.70	-2,388.07	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	790,000.000	100.450999	793,562.89	91.174703	720,280.15	-73,282.74	0.04
		Base		100.450999	793,562.89	91.174703	720,280.15	-73,282.74	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	1,160,000.000	99.742008	1,157,007.29	88.582220	1,027,553.75	-129,453.54	0.06
		Base		99.742008	1,157,007.29	88.582220	1,027,553.75	-129,453.54	0.06
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	220,000.000	99.804036	219,568.88	100.019353	220,042.58	473.70	0.01
		Base		99.804036	219,568.88	100.019353	220,042.58	473.70	0.01
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
		Local	1,250,000.000	100.041146	1,250,514.32	100.518875	1,256,485.94	5,971.62	0.08
		Base		100.041146	1,250,514.32	100.518875	1,256,485.94	5,971.62	0.07
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
		Local	960,000.000	99.589985	956,063.86	99.733309	957,439.77	1,375.91	0.06
		Base		99.589985	956,063.86	99.733309	957,439.77	1,375.91	0.06
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 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	989,843.030	96.960071	959,752.50	100.142900	991,257.52	31,505.02	0.06
		Base		96.960071	959,752.50	100.142900	991,257.52	31,505.02	0.06
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
		Local	10,000.000	97.418900	9,741.89	107.696977	10,769.70	1,027.81	0.00
		Base		97.418900	9,741.89	107.696977	10,769.70	1,027.81	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
		Local	880,000.000	99.800364	878,243.20	98.770800	869,183.04	-9,060.16	0.05
		Base		99.800364	878,243.20	98.770800	869,183.04	-9,060.16	0.05
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
		Local	540,000.000	104.069911	561,977.52	109.016386	588,688.48	26,710.96	0.04
		Base		104.069911	561,977.52	109.016386	588,688.48	26,710.96	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	500,000.000	102.813584	514,067.92	120.276363	601,381.82	87,313.90	0.04
		Base		102.813584	514,067.92	120.276363	601,381.82	87,313.90	0.04
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	210,000.000	99.868114	209,723.04	99.749800	209,474.58	-248.46	0.01
		Base		99.868114	209,723.04	99.749800	209,474.58	-248.46	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
		Local	220,000.000	99.248105	218,345.83	114.779490	252,514.88	34,169.05	0.02
		Base		99.248105	218,345.83	114.779490	252,514.88	34,169.05	0.01
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
		Local	2,170,000.000	102.944390	2,233,893.26	97.009690	2,105,110.27	-128,782.99	0.13
Original Face:		Base	2,170,000.000	102.944390	2,233,893.26	97.009690	2,105,110.27	-128,782.99	0.12
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
		Local	2,170,000.000	102.939940	2,233,796.70	97.996520	2,126,524.48	-107,272.22	0.13
Original Face:		Base	2,170,000.000	102.939940	2,233,796.70	97.996520	2,126,524.48	-107,272.22	0.13
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
		Local	300,000.000	99.855240	299,565.72	105.822117	317,466.35	17,900.63	0.02
		Base		99.855240	299,565.72	105.822117	317,466.35	17,900.63	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1					0.688630	25 Oct 2045		

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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	796,216.980	97.906547	779,548.55	99.886270	795,311.44	15,762.89	0.05
	Original Face:	Base	15,680,000.000	97.906547	779,548.55	99.886270	795,311.44	15,762.89	0.05
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.301937	15 Jun 2045		
		Local	884,959.170	2.072885	18,344.19	0.827620	7,324.10	-11,020.09	0.00
	Original Face:	Base	1,160,000.000	2.072885	18,344.19	0.827620	7,324.10	-11,020.09	0.00
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
		Local	80,000.000	110.671800	88,537.44	110.213118	88,170.49	-366.95	0.01
		Base		110.671800	88,537.44	110.213118	88,170.49	-366.95	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
		Local	600,000.000	104.028210	624,169.26	112.275390	673,652.34	49,483.08	0.04
		Base		104.028210	624,169.26	112.275390	673,652.34	49,483.08	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	110,000.000	104.655627	115,121.19	106.653674	117,319.04	2,197.85	0.01
		Base		104.655627	115,121.19	106.653674	117,319.04	2,197.85	0.01
936RLKII5	RACKSPACE HOSTING INC 2021 TERM LOAN						15 Feb 2028		
		Local	540,000.000	100.223981	541,209.50	99.100000	535,140.00	-6,069.50	0.03
		Base		100.223981	541,209.50	99.100000	535,140.00	-6,069.50	0.03
937ICZII1	AMWINS GROUP INC 2021 TERM LOAN B						17 Feb 2028		
		Local	390,000.000	99.752687	389,035.48	99.267900	387,144.81	-1,890.67	0.02
		Base		99.752687	389,035.48	99.267900	387,144.81	-1,890.67	0.02
937IFKII1	GAINWELL ACQUISITION CORP 2021 TERM LOAN B						01 Oct 2027		
		Local	310,000.000	98.687258	305,930.50	99.500000	308,450.00	2,519.50	0.02
		Base		98.687258	305,930.50	99.500000	308,450.00	2,519.50	0.02
937IHYII9	ZAYO GROUP HOLDINGS INC 2021 TERM LOAN B						09 Mar 2027		
		Local	140,000.000	100.125000	140,175.00	99.107100	138,749.94	-1,425.06	0.01
		Base		100.125000	140,175.00	99.107100	138,749.94	-1,425.06	0.01
937JKTII4	TRITON WATER HOLDINGS INC TERM LOAN						18 Mar 2028		
		Local	700,000.000	99.500000	696,500.00	99.553600	696,875.20	375.20	0.04
		Base		99.500000	696,500.00	99.553600	696,875.20	375.20	0.04
937JNPII9	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 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	436,801.110	95.968341	419,190.78	99.958300	436,618.96	17,428.18	0.03
		Base		95.968341	419,190.78	99.958300	436,618.96	17,428.18	0.03
937JRJII9	HUDSON RIVER TRADING LLC 2021 TERM LOAN						17 Mar 2028		
		Local	390,000.000	99.002446	386,109.54	99.000000	386,100.00	-9.54	0.02
		Base		99.002446	386,109.54	99.000000	386,100.00	-9.54	0.02
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026		
		Local	1,390,000.000	100.221214	1,393,074.88	99.550000	1,383,745.00	-9,329.88	0.09
		Base		100.221214	1,393,074.88	99.550000	1,383,745.00	-9,329.88	0.08
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027		
		Local	180,000.000	99.514050	179,125.29	99.593800	179,268.84	143.55	0.01
		Base		99.514050	179,125.29	99.593800	179,268.84	143.55	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
		Local	150,000.000	100.708240	151,062.36	107.975582	161,963.37	10,901.01	0.01
		Base		100.708240	151,062.36	107.975582	161,963.37	10,901.01	0.01
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
		Local	120,000.000	101.383533	121,660.24	114.097205	136,916.65	15,256.41	0.01
		Base		101.383533	121,660.24	114.097205	136,916.65	15,256.41	0.01
942JDUII2	REALPAGE INC TERM LOAN						17 Feb 2028		
		Local	860,000.000	100.022674	860,195.00	99.458300	855,341.38	-4,853.62	0.05
		Base		100.022674	860,195.00	99.458300	855,341.38	-4,853.62	0.05
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	80,000.000	99.934338	79,947.47	103.017468	82,413.97	2,466.50	0.01
		Base		99.934338	79,947.47	103.017468	82,413.97	2,466.50	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
		Local	480,000.000	99.926450	479,646.96	106.914919	513,191.61	33,544.65	0.03
		Base		99.926450	479,646.96	106.914919	513,191.61	33,544.65	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
		Local	50,000.000	100.000000	50,000.00	100.000000	50,000.00	0.00	0.00
		Base		100.000000	50,000.00	100.000000	50,000.00	0.00	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 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
		Local	510,000.000	99.393078	506,904.70	105.327490	537,170.20	30,265.50	0.03
		Base		99.393078	506,904.70	105.327490	537,170.20	30,265.50	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		Local	130,000.000	99.740400	129,662.52	124.774176	162,206.43	32,543.91	0.01
		Base		99.740400	129,662.52	124.774176	162,206.43	32,543.91	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	1,160,000.000	100.758707	1,168,801.00	112.986752	1,310,646.32	141,845.32	0.08
		Base		100.758707	1,168,801.00	112.986752	1,310,646.32	141,845.32	0.08
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	70,000.000	99.634657	69,744.26	111.073011	77,751.11	8,006.85	0.00
		Base		99.634657	69,744.26	111.073011	77,751.11	8,006.85	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	660,000.000	101.755929	671,589.13	117.168507	773,312.15	101,723.02	0.05
		Base		101.755929	671,589.13	117.168507	773,312.15	101,723.02	0.05
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.538630	25 Jun 2037		
		Local	84,261.530	77.324563	65,154.86	78.952790	66,526.83	1,371.97	0.00
Original Face:		Base	1,110,000.000	77.324563	65,154.86	78.952790	66,526.83	1,371.97	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.274129	15 Jul 2046		
		Local	70,000.000	103.042629	72,129.84	99.109500	69,376.65	-2,753.19	0.00
Original Face:		Base	70,000.000	103.042629	72,129.84	99.109500	69,376.65	-2,753.19	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
		Local	20,000.000	103.727600	20,745.52	107.724390	21,544.88	799.36	0.00
Original Face:		Base	20,000.000	103.727600	20,745.52	107.724390	21,544.88	799.36	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
		Local	250,000.000	102.426432	256,066.08	107.768130	269,420.33	13,354.25	0.02
Original Face:		Base	250,000.000	102.426432	256,066.08	107.768130	269,420.33	13,354.25	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
		Local	220,000.000	102.481586	225,459.49	106.756380	234,864.04	9,404.55	0.01
Original Face:		Base	220,000.000	102.481586	225,459.49	106.756380	234,864.04	9,404.55	0.01
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		

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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	750,000.000	102.457707	768,432.80	106.536800	799,026.00	30,593.20	0.05
Original Face:		Base	750,000.000	102.457707	768,432.80	106.536800	799,026.00	30,593.20	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.094863	15 May 2048		
		Local	3,819,721.910	4.193743	160,189.31	3.452480	131,875.13	-28,314.18	0.01
Original Face:		Base	5,169,000.000	4.193743	160,189.31	3.452480	131,875.13	-28,314.18	0.01
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	1,420,000.000	101.431902	1,440,333.01	108.129065	1,535,432.72	95,099.71	0.09
		Base		101.431902	1,440,333.01	108.129065	1,535,432.72	95,099.71	0.09
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		Local	400,000.000	99.854898	399,419.59	112.645775	450,583.10	51,163.51	0.03
		Base		99.854898	399,419.59	112.645775	450,583.10	51,163.51	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		Local	100,000.000	99.579090	99,579.09	102.941579	102,941.58	3,362.49	0.01
		Base		99.579090	99,579.09	102.941579	102,941.58	3,362.49	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		Local	700,000.000	114.783201	803,482.41	114.723005	803,061.04	-421.37	0.05
		Base		114.783201	803,482.41	114.723005	803,061.04	-421.37	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	3,700,000.000	117.368044	4,342,617.64	127.799142	4,728,568.25	385,950.61	0.29
		Base		117.368044	4,342,617.64	127.799142	4,728,568.25	385,950.61	0.28
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		Local	540,000.000	100.042839	540,231.33	103.169163	557,113.48	16,882.15	0.03
		Base		100.042839	540,231.33	103.169163	557,113.48	16,882.15	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		Local	690,000.000	100.000000	690,000.00	102.150146	704,836.01	14,836.01	0.04
		Base		100.000000	690,000.00	102.150146	704,836.01	14,836.01	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 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
		Local	1,400,000.000	100.000000	1,400,000.00	102.447127	1,434,259.78	34,259.78	0.09
		Base		100.000000	1,400,000.00	102.447127	1,434,259.78	34,259.78	0.08
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
		Local	43,234.210	100.287851	43,358.66	99.839300	43,164.73	-193.93	0.00
		Base		100.287851	43,358.66	99.839300	43,164.73	-193.93	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
		Local	40,000.000	102.720200	41,088.08	102.836000	41,134.40	46.32	0.00
		Base		102.720200	41,088.08	102.836000	41,134.40	46.32	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
		Local	20,000.000	85.861100	17,172.22	98.412000	19,682.40	2,510.18	0.00
		Base		85.861100	17,172.22	98.412000	19,682.40	2,510.18	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5					6.500000	01 Feb 2050		
		Local	100,000.000	98.603000	98,603.00	108.125000	108,125.00	9,522.00	0.01
		Base		98.603000	98,603.00	108.125000	108,125.00	9,522.00	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
		Local	160,000.000	100.067750	160,108.40	103.500000	165,600.00	5,491.60	0.01
		Base		100.067750	160,108.40	103.500000	165,600.00	5,491.60	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.3					5.300000	01 Feb 2030		
		Local	950,000.000	99.971195	949,726.35	108.375000	1,029,562.50	79,836.15	0.06
		Base		99.971195	949,726.35	108.375000	1,029,562.50	79,836.15	0.06
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.324500	13 Jan 2023		
		Local	60,000.000	100.000000	60,000.00	98.021215	58,812.73	-1,187.27	0.00
		Base		100.000000	60,000.00	98.021215	58,812.73	-1,187.27	0.00
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
		Local	9,620.270	98.578002	9,483.47	99.390600	9,561.64	78.17	0.00
		Base		98.578002	9,483.47	99.390600	9,561.64	78.17	0.00
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		

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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	60,000.000	116.556267	69,933.76	132.256163	79,353.70	9,419.94	0.00
		Base		116.556267	69,933.76	132.256163	79,353.70	9,419.94	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		Local	720,000.000	128.639517	926,204.52	131.596113	947,492.01	21,287.49	0.06
		Base		128.639517	926,204.52	131.596113	947,492.01	21,287.49	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
		Local	130,000.000	101.482908	131,927.78	102.911973	133,785.56	1,857.78	0.01
		Base		101.482908	131,927.78	102.911973	133,785.56	1,857.78	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	200,000.000	142.383895	284,767.79	146.547196	293,094.39	8,326.60	0.02
		Base		142.383895	284,767.79	146.547196	293,094.39	8,326.60	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
		Local	70,000.000	98.865900	69,206.13	104.565224	73,195.66	3,989.53	0.00
		Base		98.865900	69,206.13	104.565224	73,195.66	3,989.53	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	30,000.000	107.030100	32,109.03	108.951197	32,685.36	576.33	0.00
		Base		107.030100	32,109.03	108.951197	32,685.36	576.33	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
		Local	30,000.000	102.761800	30,828.54	110.723756	33,217.13	2,388.59	0.00
		Base		102.761800	30,828.54	110.723756	33,217.13	2,388.59	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
		Local	30,000.000	105.617433	31,685.23	114.750000	34,425.00	2,739.77	0.00
		Base		105.617433	31,685.23	114.750000	34,425.00	2,739.77	0.00
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	19,000.000	51.920316	9,864.86	106.552000	20,244.88	10,380.02	0.00
		Base		51.920316	9,864.86	106.552000	20,244.88	10,380.02	0.00
98212BAM5	WPX ENERGY INC SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
		Local	13,000.000	100.617308	13,080.25	110.220000	14,328.60	1,248.35	0.00
		Base		100.617308	13,080.25	110.220000	14,328.60	1,248.35	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		

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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	210,000.000	114.503895	240,458.18	138.857555	291,600.87	51,142.69	0.02
		Base		114.503895	240,458.18	138.857555	291,600.87	51,142.69	0.02
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A						20 Sep 2024		
		Local	582,750.000	99.710742	581,064.35	96.250000	560,896.88	-20,167.47	0.03
		Base		99.710742	581,064.35	96.250000	560,896.88	-20,167.47	0.03
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	200,000.000	98.694620	197,389.24	102.500000	205,000.00	7,610.76	0.01
		Base		98.694620	197,389.24	102.500000	205,000.00	7,610.76	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
		Local	340,000.000	102.841571	349,661.34	104.530000	355,402.00	5,740.66	0.02
		Base		102.841571	349,661.34	104.530000	355,402.00	5,740.66	0.02
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	160,000.000	100.116913	160,187.06	109.361192	174,977.91	14,790.85	0.01
		Base		100.116913	160,187.06	109.361192	174,977.91	14,790.85	0.01
98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN						09 Mar 2027		
		Local	230,000.000	100.113065	230,260.05	99.107100	227,946.33	-2,313.72	0.01
		Base		100.113065	230,260.05	99.107100	227,946.33	-2,313.72	0.01
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
		Local	260,000.000	98.871631	257,066.24	38.125000	99,125.00	-157,941.24	0.01
Original Face:		Base	260,000.000	98.871631	257,066.24	38.125000	99,125.00	-157,941.24	0.01
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
		Local	953,491.240	99.193493	945,801.27	98.125000	935,613.28	-10,187.99	0.06
		Base		99.193493	945,801.27	98.125000	935,613.28	-10,187.99	0.06
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
		Local	0.000	0.000000	-255.86	0.000000	0.00	255.86	0.00
		Base		0.000000	-255.86	0.000000	0.00	255.86	0.00
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN						30 May 2025		
		Local	88,768.280	100.038651	88,802.59	99.964300	88,736.59	-66.00	0.01
		Base		100.038651	88,802.59	99.964300	88,736.59	-66.00	0.01
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 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	270,821.250	99.014069	268,151.14	99.416700	269,241.55	1,090.41	0.02
		Base		99.014069	268,151.14	99.416700	269,241.55	1,090.41	0.02
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
		Local	187,454.310	100.628905	188,633.22	99.596200	186,697.37	-1,935.85	0.01
		Base		100.628905	188,633.22	99.596200	186,697.37	-1,935.85	0.01
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN						27 Nov 2025		
		Local	492,500.000	98.919756	487,179.80	99.394200	489,516.44	2,336.64	0.03
		Base		98.919756	487,179.80	99.394200	489,516.44	2,336.64	0.03
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
		Local	137,308.560	99.942356	137,229.41	98.925000	135,832.49	-1,396.92	0.01
		Base		99.942356	137,229.41	98.925000	135,832.49	-1,396.92	0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
		Local	158,800.000	100.215592	159,142.36	98.515600	156,442.77	-2,699.59	0.01
		Base		100.215592	159,142.36	98.515600	156,442.77	-2,699.59	0.01
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
		Local	1,194,130.640	99.380703	1,186,735.42	99.022700	1,182,460.40	-4,275.02	0.07
		Base		99.380703	1,186,735.42	99.022700	1,182,460.40	-4,275.02	0.07
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
		Local	120,000.000	98.500000	118,200.00	99.732100	119,678.52	1,478.52	0.01
		Base		98.500000	118,200.00	99.732100	119,678.52	1,478.52	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
		Local	500,000.000	97.356254	486,781.27	99.734400	498,672.00	11,890.73	0.03
		Base		97.356254	486,781.27	99.734400	498,672.00	11,890.73	0.03
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
		Local	115,011.670	97.944087	112,647.13	99.800000	114,781.65	2,134.52	0.01
		Base		97.944087	112,647.13	99.800000	114,781.65	2,134.52	0.01
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I						30 Apr 2028		
		Local	71,000.000	100.000000	71,000.00	98.888900	70,211.12	-788.88	0.00
		Base		100.000000	71,000.00	98.888900	70,211.12	-788.88	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75					3.750000	25 Apr 2022		

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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	210,000.000	99.367314	208,671.36	103.109000	216,528.90	7,857.54	0.01
		Base		99.367314	208,671.36	103.109000	216,528.90	7,857.54	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125					5.125000	15 Jan 2045		
		Local	2,760,000.000	119.978290	3,311,400.80	118.344239	3,266,301.00	-45,099.80	0.20
		Base		119.978290	3,311,400.80	118.344239	3,266,301.00	-45,099.80	0.19
US DOLLAR Total									
		Local	929,814,953.030		879,583,218.78		877,402,889.43	-2,180,329.35	54.18
	Original Face:	Base	761,886,180.000		879,583,218.78		877,402,889.43	-2,180,329.35	51.75
FIXED INCOME Total									
		Base	47,598,350,253.030		932,544,886.83		925,075,106.10	-7,469,780.73	54.56
	Original Face:		761,886,180.000						

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	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
ADI1VSNN0	AUDUSD EURO 9AM APR21C 77 APR21 77 CALL						09 Apr 2021		
3,000.000		3.000	Local	0.912500	2,737.50	0.110000	330.00	-2,407.50	0.00
			Base	0.912500	2,737.50	0.110000	330.00	-2,407.50	0.00
ADI1WKZ86	US BOND FUTR OPTN MAY21C 155 APR21 155 CALL						23 Apr 2021		
10,000.000		10.000	Local	1.356418	13,564.18	1.390625	13,906.25	342.07	0.00
			Base	1.356418	13,564.18	1.390625	13,906.25	342.07	0.00
ADI1WLKV9	US BOND FUTR OPTN MAY21C 154 APR21 154 CALL						23 Apr 2021		
1,000.000		1.000	Local	1.845480	1,845.48	1.953125	1,953.13	107.65	0.00
			Base	1.845480	1,845.48	1.953125	1,953.13	107.65	0.00
ADI1WP1Y5	US BOND FUTR OPTN MAY21C 156 APR21 156 CALL						23 Apr 2021		
15,000.000		15.000	Local	1.480897	22,213.45	0.953125	14,296.88	-7,916.57	0.00
			Base	1.480897	22,213.45	0.953125	14,296.88	-7,916.57	0.00
ADI1WVL53	US 10YR FUT OPTN MAY21C 131.2 APR21 131.25 CALL						23 Apr 2021		
5,000.000		5.000	Local	0.642356	3,211.78	0.546875	2,734.38	-477.40	0.00
			Base	0.642356	3,211.78	0.546875	2,734.38	-477.40	0.00
US DOLLAR Total									
34,000.000		34.000	Local		43,572.39		33,220.64	-10,351.75	0.00
			Base		43,572.39		33,220.64	-10,351.75	0.00
OPTIONS PURCHASED - CALLS Total									
34,000.000		34.000	Base		43,572.39		33,220.64	-10,351.75	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 / Notional Par	Asset Description / 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
ADI1V6XS6	US 10YR FUT OPTN MAY21P 132.5 APR21 132.5 PUT					23 Apr 2021		
5,000.000	5.000	Local	0.829856	4,149.28	1.734375	8,671.88	4,522.60	0.00
		Base	0.829856	4,149.28	1.734375	8,671.88	4,522.60	0.00
ADI1VSNX8	EURO CURR 9AM APR21P 1.21 APR21 1.21 PUT					09 Apr 2021		
2,000,000.000	16.000	Local	0.007176	14,352.50	0.035800	71,600.00	57,247.50	0.00
		Base	0.007176	14,352.50	0.035800	71,600.00	57,247.50	0.00
AEIC48391	USCOP0020 USD PUT COP CALL JUN21 3500 PUT					11 Jun 2021		
2,310,000.000	2,310,000.000	Local	0.016615	38,380.65	0.006830	15,777.30	-22,603.35	0.00
		Base	0.016615	38,380.65	0.006830	15,777.30	-22,603.35	0.00
US DOLLAR Total								
4,315,000.000	2,310,021.000	Local		56,882.43		96,049.18	39,166.75	0.01
		Base		56,882.43		96,049.18	39,166.75	0.01
OPTIONS PURCHASED - PUTS Total								
4,315,000.000	2,310,021.000	Base		56,882.43		96,049.18	39,166.75	0.01

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	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
ADI1VR1F3	US BOND FUTR OPTN JUN21C 165 MAY21 165 CALL						21 May 2021		
-14,000.000		-14.000	Local	0.850949	-11,913.28	0.109375	-1,531.25	10,382.03	0.00
			Base	0.850949	-11,913.28	0.109375	-1,531.25	10,382.03	0.00
ADI1VR1J5	US BOND FUTR OPTN JUN21C 166 MAY21 166 CALL						21 May 2021		
-9,000.000		-9.000	Local	0.880216	-7,921.94	0.093750	-843.75	7,078.19	0.00
			Base	0.880216	-7,921.94	0.093750	-843.75	7,078.19	0.00
ADI1VRPC4	US 10YR FUT OPTN MAY21C 136.5 APR21 136.5 CALL						23 Apr 2021		
-24,000.000		-24.000	Local	0.435770	-10,458.48	0.015625	-375.00	10,083.48	0.00
			Base	0.435770	-10,458.48	0.015625	-375.00	10,083.48	0.00
ADI1VT7L0	CAD CURR 9AM APR21C 79.5 APR21 79.5 CALL						09 Apr 2021		
-3,000.000		-3.000	Local	0.504167	-1,512.50	0.360000	-1,080.00	432.50	0.00
			Base	0.504167	-1,512.50	0.360000	-1,080.00	432.50	0.00
ADI1VTSB9	CAD CURR 9AM APR21C 80 APR21 80 CALL						09 Apr 2021		
-3,000.000		-3.000	Local	0.384167	-1,152.50	0.140000	-420.00	732.50	0.00
			Base	0.384167	-1,152.50	0.140000	-420.00	732.50	0.00
ADI1VXR70	US 10YR FUT OPTN MAY21C 135.5 APR21 135.5 CALL						23 Apr 2021		
-11,000.000		-11.000	Local	0.482645	-5,309.10	0.015625	-171.88	5,137.22	0.00
			Base	0.482645	-5,309.10	0.015625	-171.88	5,137.22	0.00
ADI1VXR88	US BOND FUTR OPTN MAY21C 166 APR21 166 CALL						23 Apr 2021		
-7,000.000		-7.000	Local	1.076396	-7,534.77	0.031250	-218.75	7,316.02	0.00
			Base	1.076396	-7,534.77	0.031250	-218.75	7,316.02	0.00
ADI1W1H13	US 10YR FUT OPTN MAY21C 135 APR21 135 CALL						23 Apr 2021		
-5,000.000		-5.000	Local	0.588896	-2,944.48	0.031250	-156.25	2,788.23	0.00
			Base	0.588896	-2,944.48	0.031250	-156.25	2,788.23	0.00
ADI1W1PQ9	US 10YR FUT OPTN MAY21C 133 APR21 133 CALL						23 Apr 2021		
-90,000.000		-90.000	Local	0.387853	-34,906.81	0.109375	-9,843.75	25,063.06	0.00
			Base	0.387853	-34,906.81	0.109375	-9,843.75	25,063.06	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI1W1Q70	US BOND FUTR OPTN MAY21C 165 APR21 165 CALL						23 Apr 2021		
-21,000.000		-21.000	Local	0.621782	-13,057.42	0.031250	-656.25	12,401.17	0.00
			Base	0.621782	-13,057.42	0.031250	-656.25	12,401.17	0.00
ADI1W2VF4	US 10YR FUT OPTN MAY21C 132.5 APR21 132.5 CALL						23 Apr 2021		
-35,000.000		-35.000	Local	0.389788	-13,642.58	0.171875	-6,015.63	7,626.95	0.00
			Base	0.389788	-13,642.58	0.171875	-6,015.63	7,626.95	0.00
ADI1W4SZ0	US BOND FUTR OPTN MAY21C 164 APR21 164 CALL						23 Apr 2021		
-60,000.000		-60.000	Local	0.611812	-36,708.70	0.046875	-2,812.50	33,896.20	0.00
			Base	0.611812	-36,708.70	0.046875	-2,812.50	33,896.20	0.00
ADI1W4Y42	US BOND FUTR OPTN MAY21C 159 APR21 159 CALL						23 Apr 2021		
-72,000.000		-72.000	Local	1.185770	-85,375.44	0.250000	-18,000.00	67,375.44	0.00
			Base	1.185770	-85,375.44	0.250000	-18,000.00	67,375.44	0.00
ADI1W4YD2	US 10YR FUT OPTN MAY21C 134 APR21 134 CALL						23 Apr 2021		
-138,000.000		-138.000	Local	0.659955	-91,073.77	0.046875	-6,468.75	84,605.02	0.00
			Base	0.659955	-91,073.77	0.046875	-6,468.75	84,605.02	0.00
ADI1W55Z2	US BOND FUTR OPTN JUN21C 163 MAY21 163 CALL						21 May 2021		
-10,000.000		-10.000	Local	1.131083	-11,310.83	0.171875	-1,718.75	9,592.08	0.00
			Base	1.131083	-11,310.83	0.171875	-1,718.75	9,592.08	0.00
ADI1W5C92	US 10YR FUT OPTN JUN21C 134 MAY21 134 CALL						21 May 2021		
-139,000.000		-139.000	Local	0.444313	-61,759.53	0.140625	-19,546.88	42,212.65	0.00
			Base	0.444313	-61,759.53	0.140625	-19,546.88	42,212.65	0.00
ADI1W5D34	US BOND FUTR OPTN MAY21C 162 APR21 162 CALL						23 Apr 2021		
-15,000.000		-15.000	Local	1.123271	-16,849.06	0.078125	-1,171.88	15,677.18	0.00
			Base	1.123271	-16,849.06	0.078125	-1,171.88	15,677.18	0.00
ADI1W6SB8	US BOND FUTR OPTN MAY21C 163 APR21 163 CALL						23 Apr 2021		
-2,000.000		-2.000	Local	0.998270	-1,996.54	0.062500	-125.00	1,871.54	0.00
			Base	0.998270	-1,996.54	0.062500	-125.00	1,871.54	0.00
ADI1W8D61	US BOND FUTR OPTN MAY21C 161 APR21 161 CALL						23 Apr 2021		
-10,000.000		-10.000	Local	0.388895	-3,888.95	0.109375	-1,093.75	2,795.20	0.00
			Base	0.388895	-3,888.95	0.109375	-1,093.75	2,795.20	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI1W9QJ7	US BOND FUTR OPTN JUN21C 160 MAY21 160 CALL					21 May 2021		
-7,000.000	-7.000	Local	0.904520	-6,331.64	0.468750	-3,281.25	3,050.39	0.00
		Base	0.904520	-6,331.64	0.468750	-3,281.25	3,050.39	0.00
ADI1WBF39	US 10YR FUT OPTN MAY21C 132 APR21 132 CALL					23 Apr 2021		
-17,000.000	-17.000	Local	0.503785	-8,564.35	0.265625	-4,515.63	4,048.72	0.00
		Base	0.503785	-8,564.35	0.265625	-4,515.63	4,048.72	0.00
ADI1WC033	US BOND FUTR OPTN MAY21C 158 APR21 158 CALL					23 Apr 2021		
-5,000.000	-5.000	Local	0.592020	-2,960.10	0.390625	-1,953.13	1,006.97	0.00
		Base	0.592020	-2,960.10	0.390625	-1,953.13	1,006.97	0.00
ADI1WC314	US BOND FUTR OPTN JUN21C 157 MAY21 157 CALL					21 May 2021		
-53,000.000	-53.000	Local	1.162480	-61,611.44	1.203125	-63,765.63	-2,154.19	0.00
		Base	1.162480	-61,611.44	1.203125	-63,765.63	-2,154.19	0.00
ADI1WC3F3	US BOND FUTR OPTN JUN21C 158 MAY21 158 CALL					21 May 2021		
-49,000.000	-49.000	Local	1.079903	-52,915.25	0.890625	-43,640.63	9,274.62	0.00
		Base	1.079903	-52,915.25	0.890625	-43,640.63	9,274.62	0.00
ADI1WC3G1	US BOND FUTR OPTN JUN21C 159 MAY21 159 CALL					21 May 2021		
-71,000.000	-71.000	Local	1.310330	-93,033.44	0.656250	-46,593.75	46,439.69	0.00
		Base	1.310330	-93,033.44	0.656250	-46,593.75	46,439.69	0.00
ADI1WC6X1	US BOND FUTR OPTN MAY21C 160 APR21 160 CALL					23 Apr 2021		
-15,000.000	-15.000	Local	0.295145	-4,427.18	0.156250	-2,343.75	2,083.43	0.00
		Base	0.295145	-4,427.18	0.156250	-2,343.75	2,083.43	0.00
ADI1WCCR7	US BOND FUTR OPTN MAY21C 157 APR21 157 CALL					23 Apr 2021		
-80,000.000	-80.000	Local	0.784505	-62,760.37	0.625000	-50,000.00	12,760.37	0.00
		Base	0.784505	-62,760.37	0.625000	-50,000.00	12,760.37	0.00
ADI1WCD62	EUR 2Y MIDCV OP DEC21C 99.125 DEC21 99.125 CALL					10 Dec 2021		
-90,000.000	-36.000	Local	0.139160	-12,524.40	0.107500	-9,675.00	2,849.40	0.00
		Base	0.139160	-12,524.40	0.107500	-9,675.00	2,849.40	0.00
ADI1WF4S7	AUDUSD EURO 9AM MAY21C 77.5 MAY21 77.5 CALL					07 May 2021		
-7,000.000	-7.000	Local	0.516071	-3,612.50	0.360000	-2,520.00	1,092.50	0.00
		Base	0.516071	-3,612.50	0.360000	-2,520.00	1,092.50	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI1WGCK3	US 10YR FUT OPTN JUN21C 132 MAY21 132 CALL						21 May 2021		
-60,000.000		-60.000	Local	0.811031	-48,661.83	0.546875	-32,812.50	15,849.33	0.00
			Base	0.811031	-48,661.83	0.546875	-32,812.50	15,849.33	0.00
ADI1WK779	US 5YR FUTR OPTN MAY21C 124.5 APR21 124.5 CALL						23 Apr 2021		
-40,000.000		-40.000	Local	0.180888	-7,235.52	0.031250	-1,250.00	5,985.52	0.00
			Base	0.180888	-7,235.52	0.031250	-1,250.00	5,985.52	0.00
ADI1WLTL2	US 5YR FUTR OPTN MAY21C 124 APR21 124 CALL						23 Apr 2021		
-123,000.000		-123.000	Local	0.274947	-33,818.52	0.117188	-14,414.12	19,404.40	0.00
			Base	0.274947	-33,818.52	0.117188	-14,414.12	19,404.40	0.00
ADI1WSJL8	US 5YR FUTR OPTN JUN21C 124 MAY21 124 CALL						21 May 2021		
-5,000.000		-5.000	Local	0.295146	-1,475.73	0.250000	-1,250.00	225.73	0.00
			Base	0.295146	-1,475.73	0.250000	-1,250.00	225.73	0.00
ADI1WSPQ0	US LONG BND W1 OP APR21C 157 APR21 157 CALL						02 Apr 2021		
-2,000.000		-2.000	Local	0.154520	-309.04	0.062500	-125.00	184.04	0.00
			Base	0.154520	-309.04	0.062500	-125.00	184.04	0.00
ADI1WSW25	US LONG BND W1 OP APR21C 157.5 APR21 157.5 CALL						02 Apr 2021		
-6,000.000		-6.000	Local	0.300353	-1,802.12	0.046875	-281.25	1,520.87	0.00
			Base	0.300353	-1,802.12	0.046875	-281.25	1,520.87	0.00
ADI1WTPR6	US 10YR FUT OPTN MAY21C 132.2 APR21 132.25 CALL						23 Apr 2021		
-11,000.000		-11.000	Local	0.451395	-4,965.35	0.218750	-2,406.25	2,559.10	0.00
			Base	0.451395	-4,965.35	0.218750	-2,406.25	2,559.10	0.00
ADI1WTQP9	US LONG BND W1 OP APR21C 156 APR21 156 CALL						02 Apr 2021		
-3,000.000		-3.000	Local	0.342020	-1,026.06	0.187500	-562.50	463.56	0.00
			Base	0.342020	-1,026.06	0.187500	-562.50	463.56	0.00
ADI1WTSK8	US 10Y NOTE W1 OP APR21C 131.7 APR21 131.75 CALL						02 Apr 2021		
-29,000.000		-29.000	Local	0.199779	-5,793.58	0.062500	-1,812.50	3,981.08	0.00
			Base	0.199779	-5,793.58	0.062500	-1,812.50	3,981.08	0.00
ADI1WTSM4	US LONG BND W1 OP APR21C 155.5 APR21 155.5 CALL						02 Apr 2021		
-3,000.000		-3.000	Local	0.482647	-1,447.94	0.312500	-937.50	510.44	0.00
			Base	0.482647	-1,447.94	0.312500	-937.50	510.44	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI1WTY47	US 5YR NOTE W1 OP APR21C 123.7 APR21 123.75 CALL					02 Apr 2021		
-10,000.000	-10.000	Local	0.123270	-1,232.70	0.039063	-390.63	842.07	0.00
		Base	0.123270	-1,232.70	0.039063	-390.63	842.07	0.00
ADI1WVN02	US 10Y NOTE W1 OP APR21C 131.2 APR21 131.25 CALL					02 Apr 2021		
-6,000.000	-6.000	Local	0.300353	-1,802.12	0.171875	-1,031.25	770.87	0.00
		Base	0.300353	-1,802.12	0.171875	-1,031.25	770.87	0.00
ADI1WVN36	US 10YR FUT OPTN JUN21C 131.5 MAY21 131.5 CALL					21 May 2021		
-24,000.000	-24.000	Local	0.800354	-19,208.49	0.765625	-18,375.00	833.49	0.00
		Base	0.800354	-19,208.49	0.765625	-18,375.00	833.49	0.00
AEIC36917	9WR021008 SWAPTION RECEIVER 210601 1.75 CALL					01 Jun 2021		
-1,189,000.000	-1,189,000.000	Local	1.215000	-14,446.35	0.364531	-4,334.27	10,112.08	0.00
		Base	1.215000	-14,446.35	0.364531	-4,334.27	10,112.08	0.00
AEIC36925	9WR021024 SWAPTION RECEIVER 210601 1.75 CALL					01 Jun 2021		
-295,000.000	-295,000.000	Local	1.250000	-3,687.50	0.364531	-1,075.37	2,612.13	0.00
		Base	1.250000	-3,687.50	0.364531	-1,075.37	2,612.13	0.00
AEIC38962	9WR021040 SWAPTION RECEIVER 210601 1.75 CALL					01 Jun 2021		
-566,000.000	-566,000.000	Local	1.335000	-7,556.10	0.364531	-2,063.25	5,492.85	0.00
		Base	1.335000	-7,556.10	0.364531	-2,063.25	5,492.85	0.00
AEIC38988	9WR021065 SWAPTION RECEIVER 210603 1.8 CALL					03 Jun 2021		
-613,000.000	-613,000.000	Local	1.520000	-9,317.60	0.492445	-3,018.69	6,298.91	0.00
		Base	1.520000	-9,317.60	0.492445	-3,018.69	6,298.91	0.00
AEIC39101	9WR021081 SWAPTION RECEIVER 210603 1.8 CALL					03 Jun 2021		
-613,000.000	-613,000.000	Local	1.610000	-9,869.30	0.492445	-3,018.69	6,850.61	0.00
		Base	1.610000	-9,869.30	0.492445	-3,018.69	6,850.61	0.00
US DOLLAR Total								
-4,660,000.000	-3,277,330.000	Local		-901,713.20		-389,697.56	512,015.64	0.02
		Base		-901,713.20		-389,697.56	512,015.64	0.02
OPTIONS WRITTEN - CALLS Total								
-4,660,000.000	-3,277,330.000	Base		-901,713.20		-389,697.56	512,015.64	0.02

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

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

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Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / 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
ADI1V7092	US 10YR FUT OPTN MAY21P 131.5 APR21 131.5 PUT					23 Apr 2021		
-15,000.000	-15.000	Local	0.560771	-8,411.56	1.000000	-15,000.00	-6,588.44	0.00
		Base	0.560771	-8,411.56	1.000000	-15,000.00	-6,588.44	0.00
ADI1W5459	US 5YR FUTR OPTN MAY21P 123.5 APR21 123.5 PUT					23 Apr 2021		
-74,000.000	-74.000	Local	0.272447	-20,161.09	0.414063	-30,640.66	-10,479.57	0.00
		Base	0.272447	-20,161.09	0.414063	-30,640.66	-10,479.57	0.00
ADI1W7FM6	EUR 2Y MIDCV OP DEC21P 98.75 DEC21 98.75 PUT					10 Dec 2021		
-60,000.000	-24.000	Local	0.199160	-11,949.60	0.242500	-14,550.00	-2,600.40	0.00
		Base	0.199160	-11,949.60	0.242500	-14,550.00	-2,600.40	0.00
ADI1WCV21	US BOND FUTR OPTN MAY21P 154 APR21 154 PUT					23 Apr 2021		
-7,000.000	-7.000	Local	0.888896	-6,222.27	1.359375	-9,515.63	-3,293.36	0.00
		Base	0.888896	-6,222.27	1.359375	-9,515.63	-3,293.36	0.00
ADI1WLZB7	EURO CURR 9AM MAY21P 1.17 MAY21 1.17 PUT					07 May 2021		
-875,000.000	-7.000	Local	0.005466	-4,782.50	0.006700	-5,862.50	-1,080.00	0.00
		Base	0.005466	-4,782.50	0.006700	-5,862.50	-1,080.00	0.00
ADI1WQT64	US 5YR FUTR OPTN MAY21P 123.7 APR21 123.75 PUT					23 Apr 2021		
-25,000.000	-25.000	Local	0.287333	-7,183.33	0.546875	-13,671.88	-6,488.55	0.00
		Base	0.287333	-7,183.33	0.546875	-13,671.88	-6,488.55	0.00
AEIC36891	9WP031603 SWAPTION PAYER 2.25 210601 2.25 PUT					01 Jun 2021		
-1,189,000.000	-1,189,000.000	Local	1.215000	-14,446.35	2.645052	-31,449.67	-17,003.32	0.00
		Base	1.215000	-14,446.35	2.645052	-31,449.67	-17,003.32	0.00
AEIC36909	9WP031629 SWAPTION PAYER 2.25 210601 2.25 PUT					01 Jun 2021		
-295,000.000	-295,000.000	Local	1.250000	-3,687.50	2.645052	-7,802.90	-4,115.40	0.00
		Base	1.250000	-3,687.50	2.645052	-7,802.90	-4,115.40	0.00
AEIC39457	9WP031660 SWAPTION PAYER 210603 2.3 PUT					03 Jun 2021		
-613,000.000	-613,000.000	Local	1.250000	-7,662.50	2.224708	-13,637.46	-5,974.96	0.00
		Base	1.250000	-7,662.50	2.224708	-13,637.46	-5,974.96	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
AEIC39465	9WP031645 SWAPTION PAYER 210601 2.25 PUT					01 Jun 2021		
-566,000.000	-566,000.000	Local	1.335000	-7,556.10	2.645052	-14,970.99	-7,414.89	0.00
		Base	1.335000	-7,556.10	2.645052	-14,970.99	-7,414.89	0.00
AEIC39481	9WP031686 SWAPTION PAYER 210603 2.3 PUT					03 Jun 2021		
-613,000.000	-613,000.000	Local	1.380000	-8,459.40	2.224708	-13,637.46	-5,178.06	0.00
		Base	1.380000	-8,459.40	2.224708	-13,637.46	-5,178.06	0.00
AEIC48409	USBRP0144 USD PUT BRL CALL JUN21 5.4005 PUT					14 Jun 2021		
-2,310,000.000	-2,310,000.000	Local	0.020912	-48,306.72	0.013977	-32,286.87	16,019.85	0.00
		Base	0.020912	-48,306.72	0.013977	-32,286.87	16,019.85	0.00
US DOLLAR Total								
-6,642,000.000	-5,586,152.000	Local		-148,828.92		-203,026.02	-54,197.10	0.01
		Base		-148,828.92		-203,026.02	-54,197.10	0.01
OPTIONS WRITTEN - PUTS Total								
-6,642,000.000	-5,586,152.000	Base		-148,828.92		-203,026.02	-54,197.10	0.01
SWAPS FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	5.628650
99S135D93	0WP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
99S19OPI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	4,600,000.000	Local	100.000000	4,600,000.00	98.013223	4,508,608.26	-91,391.74	6.04
		Base	26.592916	1,223,274.12	17.413274	801,010.59	-422,263.53	0.05
99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-4,600,000.000	Local	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00	6.16
		Base	26.592916	-1,223,274.12	17.766249	-817,247.47	406,026.65	0.05
99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027		
	3,800,000.000	Local	100.000000	3,800,000.00	98.101991	3,727,875.66	-72,124.34	5.00
		Base	26.592916	1,010,530.80	17.429044	662,303.69	-348,227.11	0.04

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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
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-3,800,000.000	Local	100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00	5.09
		Base	26.592916	-1,010,530.80	17.766249	-675,117.48	335,413.32	0.04
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	5,500,000.000	Local	100.152440	5,508,384.20	98.013223	5,390,727.27	-117,656.93	7.22
		Base	26.864061	1,477,523.37	17.413274	957,730.05	-519,793.32	0.06
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-5,500,000.000	Local	100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00	7.37
		Base	26.820437	-1,475,124.05	17.766249	-977,143.72	497,980.33	0.06
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	5,923,000.000	Local	100.177341	5,933,503.88	98.013223	5,805,323.20	-128,180.68	7.78
		Base	26.738520	1,583,722.52	17.413274	1,031,388.20	-552,334.32	0.06
99S19PV44	0WP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-5,923,000.000	Local	100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00	7.94
		Base	26.688076	-1,580,734.75	17.766249	-1,052,294.96	528,439.79	0.06
BRAZILIAN REAL Total								
		Local		18,888.06		-390,465.61	-409,353.67	52.60
		Base		5,387.09		-69,371.10	-74,758.19	0.41
JAPANESE YEN							Exchange Rate:	110.725000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	44.01
		Base	0.925840	2,057,402.10	0.903138	2,006,954.17	-50,447.93	0.12
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	103.501154	-230,000,264.42	-7,780,264.42	45.55
		Base	0.925840	-2,057,402.10	0.934759	-2,077,220.72	-19,818.62	0.12
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				1.000000	09 May 2046		
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184 CCP				0.062000	09 May 2046		

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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	-222,220,000.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		-0.000070	156.52	0.000000	0.00	-156.52	0.00
JAPANESE YEN Total									
		Local			0.00		-7,780,264.42	-7,780,264.42	89.56
		Base			0.00		-70,266.55	-70,266.55	0.24
MEXICAN PESO								Exchange Rate:	20.439500
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
		Local	55,300,000.000	100.687403	55,680,134.08	105.499258	58,341,089.67	2,660,955.59	9.38
		Base		5.198909	2,874,996.90	5.161538	2,854,330.57	-20,666.33	0.17
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.285000	18 Jul 2029		
		Local	-55,300,000.000	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.89
		Base		5.163377	-2,855,347.32	4.892488	-2,705,545.63	149,801.69	0.16
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA					7.440000	20 Jul 2029		
		Local	57,600,000.000	100.830624	58,078,439.23	105.429956	60,727,654.66	2,649,215.43	9.76
		Base		5.174478	2,980,499.12	5.158148	2,971,092.97	-9,406.15	0.18
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.284500	20 Jul 2029		
		Local	-57,600,000.000	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	9.26
		Base		5.131429	-2,955,703.02	4.892488	-2,818,072.85	137,630.17	0.17
MEXICAN PESO Total									
		Local			858,573.31		6,168,744.33	5,310,171.02	37.30
		Base			44,445.68		301,805.06	257,359.38	0.67
US DOLLAR								Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.182000	17 Mar 2050		
		Local	2,446,000.000	101.637459	2,486,052.25	100.000000	2,446,000.00	-40,052.25	0.15
		Base		101.637459	2,486,052.25	100.000000	2,446,000.00	-40,052.25	0.14
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA					0.900000	17 Mar 2050		
		Local	-2,446,000.000	100.000000	-2,446,000.00	70.774438	-1,731,142.75	714,857.25	0.11
		Base		100.000000	-2,446,000.00	70.774438	-1,731,142.75	714,857.25	0.10

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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
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025		
	20,247,000.000	Local	99.918808	20,230,560.97	101.840900	20,619,727.02	389,166.05	1.27
		Base	99.918808	20,230,560.97	101.840900	20,619,727.02	389,166.05	1.22
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
	-20,247,000.000	Local	100.000000	-20,247,000.00	100.000000	-20,247,000.00	0.00	1.25
		Base	100.000000	-20,247,000.00	100.000000	-20,247,000.00	0.00	1.19
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.193750	15 Nov 2045		
	8,975,000.000	Local	103.967157	9,331,052.34	100.000000	8,975,000.00	-356,052.34	0.55
		Base	103.967157	9,331,052.34	100.000000	8,975,000.00	-356,052.34	0.53
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
	-8,975,000.000	Local	100.000000	-8,975,000.00	72.342157	-6,492,708.59	2,482,291.41	0.40
		Base	100.000000	-8,975,000.00	72.342157	-6,492,708.59	2,482,291.41	0.38
99S1GG4I5	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				0.070000	15 May 2027		
	15,202,000.000	Local	99.701104	15,156,561.84	100.000000	15,202,000.00	45,438.16	0.94
		Base	99.701104	15,156,561.84	100.000000	15,202,000.00	45,438.16	0.90
99S1GG4J3	BWS035808 IRS USD P F .26000 2 CCPOIS				0.260000	15 May 2027		
	-15,202,000.000	Local	100.000000	-15,202,000.00	95.000049	-14,441,907.45	760,092.55	0.89
		Base	100.000000	-15,202,000.00	95.000049	-14,441,907.45	760,092.55	0.85
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L				1.000000	20 Jul 2045		
	5,990,000.000	Local	100.878033	6,042,594.20	100.000000	5,990,000.00	-52,594.20	0.37
		Base	100.878033	6,042,594.20	100.000000	5,990,000.00	-52,594.20	0.35
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,990,000.000	Local	100.000000	-5,990,000.00	73.096779	-4,378,497.06	1,611,502.94	0.27
		Base	100.000000	-5,990,000.00	73.096779	-4,378,497.06	1,611,502.94	0.26
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
	25,010,000.000	Local	99.999707	25,009,926.83	99.971405	25,002,848.39	-7,078.44	1.54
		Base	99.999707	25,009,926.83	99.971405	25,002,848.39	-7,078.44	1.47
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.183880	15 Jun 2022		
	-25,010,000.000	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.54
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.48

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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
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.010000	19 Aug 2045		
	2,760,000.000	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.17
		Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.16
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
	-2,760,000.000	Local	100.000000	-2,760,000.00	76.621779	-2,114,761.10	645,238.90	0.13
		Base	100.000000	-2,760,000.00	76.621779	-2,114,761.10	645,238.90	0.12
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.193750	15 Feb 2047		
	6,202,000.000	Local	101.185495	6,275,524.37	100.000000	6,202,000.00	-73,524.37	0.38
		Base	101.185495	6,275,524.37	100.000000	6,202,000.00	-73,524.37	0.37
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047		
	-6,202,000.000	Local	100.000000	-6,202,000.00	75.331958	-4,672,088.04	1,529,911.96	0.29
		Base	100.000000	-6,202,000.00	75.331958	-4,672,088.04	1,529,911.96	0.28
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.236880	07 Oct 2050		
	3,535,000.000	Local	100.487416	3,552,230.14	100.000000	3,535,000.00	-17,230.14	0.22
		Base	100.487416	3,552,230.14	100.000000	3,535,000.00	-17,230.14	0.21
99S1I4ZS4	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	07 Oct 2050		
	-3,535,000.000	Local	100.000000	-3,535,000.00	77.209148	-2,729,343.38	805,656.62	0.17
		Base	100.000000	-3,535,000.00	77.209148	-2,729,343.38	805,656.62	0.16
99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.193750	15 Feb 2047		
	1,086,000.000	Local	100.113099	1,087,228.26	100.000000	1,086,000.00	-1,228.26	0.07
		Base	100.113099	1,087,228.26	100.000000	1,086,000.00	-1,228.26	0.06
99S1IP774	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA				1.225000	15 Feb 2047		
	-1,086,000.000	Local	100.000000	-1,086,000.00	79.997184	-868,769.42	217,230.58	0.05
		Base	100.000000	-1,086,000.00	79.997184	-868,769.42	217,230.58	0.05
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.193750	15 Feb 2047		
	2,342,000.000	Local	100.542444	2,354,704.04	100.000000	2,342,000.00	-12,704.04	0.14
		Base	100.542444	2,354,704.04	100.000000	2,342,000.00	-12,704.04	0.14
99S1IP7A7	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	15 Feb 2047		
	-2,342,000.000	Local	100.000000	-2,342,000.00	79.478826	-1,861,394.10	480,605.90	0.11
		Base	100.000000	-2,342,000.00	79.478826	-1,861,394.10	480,605.90	0.11

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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
99S1JQH39	BWS044420 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.202500	15 Nov 2027		
		Local	11,641,000.000	100.244441	11,669,455.38	100.000000	11,641,000.00	-28,455.38	0.72
		Base		100.244441	11,669,455.38	100.000000	11,641,000.00	-28,455.38	0.69
99S1JQH47	BWS044420 IRS USD P F .78000 2 CCPVANILLA					0.780000	15 Nov 2027		
		Local	-11,641,000.000	100.000000	-11,641,000.00	96.136413	-11,191,239.84	449,760.16	0.69
		Base		100.000000	-11,641,000.00	96.136413	-11,191,239.84	449,760.16	0.66
99S1JRD31	SWS044586 IRS USD R F 1.10000 2 CCPVANILLA					1.100000	18 Dec 2025		
		Local	49,521,000.000	100.000000	49,521,000.00	99.130785	49,090,556.04	-430,443.96	3.03
		Base		100.000000	49,521,000.00	99.130785	49,090,556.04	-430,443.96	2.90
99S1JRD49	SWS044586 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	18 Dec 2025		
		Local	-49,521,000.000	100.000000	-49,521,000.00	100.000000	-49,521,000.00	0.00	3.06
		Base		100.000000	-49,521,000.00	100.000000	-49,521,000.00	0.00	2.92
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.202500	15 Feb 2047		
		Local	2,228,000.000	100.583832	2,241,007.77	100.000000	2,228,000.00	-13,007.77	0.14
		Base		100.583832	2,241,007.77	100.000000	2,228,000.00	-13,007.77	0.13
99S1JRD72	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA					1.600000	15 Feb 2047		
		Local	-2,228,000.000	100.000000	-2,228,000.00	87.786052	-1,955,873.24	272,126.76	0.12
		Base		100.000000	-2,228,000.00	87.786052	-1,955,873.24	272,126.76	0.12
99S1KKRL9	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2047		
		Local	8,639,000.000	100.002979	8,639,257.35	100.000000	8,639,000.00	-257.35	0.53
		Base		100.002979	8,639,257.35	100.000000	8,639,000.00	-257.35	0.51
99S1KKRM7	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA					2.000000	15 Feb 2047		
		Local	-8,639,000.000	100.000000	-8,639,000.00	95.626660	-8,261,187.16	377,812.84	0.51
		Base		100.000000	-8,639,000.00	95.626660	-8,261,187.16	377,812.84	0.49
99S1KQV31	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	03 Jun 2051		
		Local	409,000.000	100.356496	410,458.07	100.000000	409,000.00	-1,458.07	0.03
		Base		100.356496	410,458.07	100.000000	409,000.00	-1,458.07	0.02
99S1KQV49	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA					2.000000	03 Jun 2051		
		Local	-409,000.000	100.000000	-409,000.00	95.105956	-388,983.36	20,016.64	0.02
		Base		100.000000	-409,000.00	95.105956	-388,983.36	20,016.64	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
99S1KSAX4	BWS049569 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	07 Jun 2051		
		Local	1,226,000.000	99.987532	1,225,847.14	100.000000	1,226,000.00	152.86	0.08
		Base		99.987532	1,225,847.14	100.000000	1,226,000.00	152.86	0.07
99S1KSAY2	BWS049569 IRS USD P F 2.05000 2 CCPVANILLA					2.050000	07 Jun 2051		
		Local	-1,226,000.000	100.000000	-1,226,000.00	96.236886	-1,179,864.22	46,135.78	0.07
		Base		100.000000	-1,226,000.00	96.236886	-1,179,864.22	46,135.78	0.07
99S1KTMR2	BWS049700 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2028		
		Local	13,895,000.000	100.159547	13,917,169.11	100.000000	13,895,000.00	-22,169.11	0.86
		Base		100.159547	13,917,169.11	100.000000	13,895,000.00	-22,169.11	0.82
99S1KTMS0	BWS049700 IRS USD P F 1.25000 2 CCPVANILLA					1.250000	15 Feb 2028		
		Local	-13,895,000.000	100.000000	-13,895,000.00	98.601759	-13,700,714.41	194,285.59	0.85
		Base		100.000000	-13,895,000.00	98.601759	-13,700,714.41	194,285.59	0.81
99S1L7HL8	SWS051003 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Jun 2026		
		Local	138,765,000.000	102.182008	141,792,862.75	102.337800	142,009,048.17	216,185.42	8.77
		Base		102.182008	141,792,862.75	102.337800	142,009,048.17	216,185.42	8.38
99S1L7HM6	SWS051003 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2026		
		Local	-138,765,000.000	100.000000	-138,765,000.00	100.000000	-138,765,000.00	0.00	8.57
		Base		100.000000	-138,765,000.00	100.000000	-138,765,000.00	0.00	8.18
99S1L9U05	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2028		
		Local	11,340,000.000	100.097265	11,351,029.80	100.000000	11,340,000.00	-11,029.80	0.70
		Base		100.097265	11,351,029.80	100.000000	11,340,000.00	-11,029.80	0.67
99S1L9U13	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA					1.350000	15 Feb 2028		
		Local	-11,340,000.000	100.000000	-11,340,000.00	99.245656	-11,254,457.39	85,542.61	0.69
		Base		100.000000	-11,340,000.00	99.245656	-11,254,457.39	85,542.61	0.66
99S1LCB09	SWS051524 CDS USD R F 5.00000 2 CCPCDX					5.000000	20 Jun 2026		
		Local	21,530,000.000	108.506420	23,361,432.12	108.918800	23,450,217.64	88,785.52	1.45
		Base		108.506420	23,361,432.12	108.918800	23,450,217.64	88,785.52	1.38
99S1LCB17	SWS051524 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2026		
		Local	-21,530,000.000	100.000000	-21,530,000.00	100.000000	-21,530,000.00	0.00	1.33
		Base		100.000000	-21,530,000.00	100.000000	-21,530,000.00	0.00	1.27

& 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		5,426,954.73		15,792,465.75	10,365,511.02	43.25
			Base		5,426,954.73		15,792,465.75	10,365,511.02	41.31
SWAPS FIXED INCOME Total									
		0.000	Base		5,476,787.50		15,954,633.16	10,477,845.66	42.63

& Issue has redenominated but Local is not converted
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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								
-6,953,000.000	51,069,857,136.960	Base		982,542,868.08		985,991,957.08	3,449,089.00	99.91
Original Face:	761,886,180.000							

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / 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:	1.316569	
ADI1TPTN3	AUST 10Y BOND FUT JUN21 XSFE 20210615						15 Jun 2021		
104.000	10,400,000.000	Local	14,363,893.44	14,450,650.09	98.185000	-86,756.65	-81,021.05	-5,735.60	
		Base	10,910,095.44		74.576418	-65,896.01	-61,539.54	-4,356.47	0.00
AUSTRALIAN DOLLAR Total									
104.000	10,400,000.000	Local	14,363,893.44	14,450,650.09		-86,756.65	-81,021.05	-5,735.60	
		Base				-65,896.01	-61,539.54	-4,356.47	0.00
EURO CURRENCY							Exchange Rate:	0.852733	
GERMANY									
ADI1TNDD7	EURO-BOBL FUTURE JUN21 XEUR 20210608						08 Jun 2021		
6.000	600,000.000	Local	810,480.00	809,527.20	135.080000	952.80	472.80	480.00	
		Base	950,449.91		158.408318	1,117.35	554.45	562.90	0.00
ADI1TNDF2	EURO-OAT FUTURE JUN21 XEUR 20210608						08 Jun 2021		
42.000	4,200,000.000	Local	6,801,900.00	6,799,850.40	161.950000	2,049.60	-8,450.40	10,500.00	
		Base	7,976,588.22		189.918767	2,403.57	-9,909.78	12,313.35	0.00
GERMANY Total									
48.000	4,800,000.000	Local	7,612,380.00	7,609,377.60		3,002.40	-7,977.60	10,980.00	
		Base				3,520.92	-9,355.33	12,876.25	0.00
EURO CURRENCY Total									
48.000	4,800,000.000	Local	7,612,380.00	7,609,377.60		3,002.40	-7,977.60	10,980.00	
		Base				3,520.92	-9,355.33	12,876.25	0.00
POUND STERLING							Exchange Rate:	0.725374	
ADI1S49S2	LONG GILT FUTURE JUN21 IFLL 20210628						28 Jun 2021		
3.000	300,000.000	Local	382,770.00	386,814.14	127.590000	-4,044.14	-4,074.14	30.00	
		Base	527,686.41		175.895469	-5,575.25	-5,616.61	41.36	0.00

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Books Open

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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
POUND STERLING Total										
	3.000	300,000.000	Local	382,770.00	386,814.14		-4,044.14	-4,074.14	30.00	
			Base				-5,575.25	-5,616.61	41.36	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218							18 Dec 2023		
	1,413.000	353,250,000.000	Local	348,993,337.50	349,676,493.82	98.795000	-683,156.32	-559,518.82	-123,637.50	
			Base	348,993,337.50		98.795000	-683,156.32	-559,518.82	-123,637.50	0.01
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918							18 Sep 2023		
	23.000	5,750,000.000	Local	5,690,775.00	5,697,298.30	98.970000	-6,523.30	-5,085.80	-1,437.50	
			Base	5,690,775.00		98.970000	-6,523.30	-5,085.80	-1,437.50	0.00
ADI1FXV24	EURO FX CURR FUT JUN21 XCME 20210614							14 Jun 2021		
	35.000	4,375,000.000	Local	5,137,125.00	5,219,793.75	1.174200	-82,668.75	-85,293.75	2,625.00	
			Base	5,137,125.00		1.174200	-82,668.75	-85,293.75	2,625.00	0.00
ADI1PMZN7	BP CURRENCY FUT JUN21 XIMM 20210614							14 Jun 2021		
	74.000	4,625,000.000	Local	6,373,712.50	6,446,510.00	1.378100	-72,797.50	-98,697.50	25,900.00	
			Base	6,373,712.50		1.378100	-72,797.50	-98,697.50	25,900.00	0.00
ADI1RRKB6	US ULTRA BOND CBT JUN21 XCBT 20210621							21 Jun 2021		
	483.000	48,300,000.000	Local	87,528,656.25	92,291,366.44	181.218750	-4,762,710.19	-4,204,241.44	-558,468.75	
			Base	87,528,656.25		181.218750	-4,762,710.19	-4,204,241.44	-558,468.75	0.03
ADI1S2527	US 5YR NOTE (CBT) JUN21 XCBT 20210630							30 Jun 2021		
	1,626.000	162,600,000.000	Local	200,645,860.19	202,646,357.08	123.398438	-2,000,496.89	-1,733,732.08	-266,764.81	
			Base	200,645,860.19		123.398438	-2,000,496.89	-1,733,732.08	-266,764.81	0.02
ADI1TPTM5	US LONG BOND(CBT) JUN21 XCBT 20210621							21 Jun 2021		
	144.000	14,400,000.000	Local	22,261,500.00	22,781,079.50	154.593750	-519,579.50	-456,579.50	-63,000.00	
			Base	22,261,500.00		154.593750	-519,579.50	-456,579.50	-63,000.00	0.00
ADI1V0ML6	JPN YEN CURR FUT JUN21 XCME 20210614							14 Jun 2021		
	34.000	42,500.000	Local	3,840,087.50	3,919,095.91	90.355000	-79,008.41	-64,983.41	-14,025.00	
			Base	3,840,087.50		90.355000	-79,008.41	-64,983.41	-14,025.00	0.00
ADI1VRR32	AUDUSD CRNCY FUT JUN21 XCME 20210614							14 Jun 2021		

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Books Open

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
145.000	14,500,000.000	Local	11,022,175.00	11,197,562.41	0.760150	-175,387.41	-188,437.41	13,050.00	
		Base	11,022,175.00		0.760150	-175,387.41	-188,437.41	13,050.00	0.00
ADI1VTX72	CAD CURRENCY FUT JUN21 XCME 20210615						15 Jun 2021		
117.000	11,700,000.000	Local	9,309,690.00	9,263,895.26	0.795700	45,794.74	-1,005.26	46,800.00	
		Base	9,309,690.00		0.795700	45,794.74	-1,005.26	46,800.00	0.00
ADI1VX723	CHF CURRENCY FUT JUN21 XCME 20210614						14 Jun 2021		
5.000	625,000.000	Local	662,187.50	674,293.75	1.059500	-12,106.25	-9,606.25	-2,500.00	
		Base	662,187.50		1.059500	-12,106.25	-9,606.25	-2,500.00	0.00
ADI1W3JH2	MEXICAN PESO FUT JUN21 XCME 20210614						14 Jun 2021		
225.000	112,500,000.000	Local	5,460,750.00	5,275,304.09	0.048540	185,445.91	149,445.91	36,000.00	
		Base	5,460,750.00		0.048540	185,445.91	149,445.91	36,000.00	0.00
ADI1WDZH2	RUSSIAN RUBLE FUT JUN21 XCME 20210615						15 Jun 2021		
14.000	35,000,000.000	Local	458,325.00	469,735.00	0.013095	-11,410.00	-12,810.00	1,400.00	
		Base	458,325.00		0.013095	-11,410.00	-12,810.00	1,400.00	0.00
US DOLLAR Total									
4,338.000	767,667,500.000	Local	707,384,181.44	715,558,785.31		-8,174,603.87	-7,270,545.31	-904,058.56	
		Base				-8,174,603.87	-7,270,545.31	-904,058.56	0.07
FUTURES LONG Total									
4,493.000	783,167,500.000	Base				-8,242,554.21	-7,347,056.79	-895,497.42	0.07

& Issue has redenominated but Local is not converted
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Books Open

Prepared by 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										
EURO CURRENCY								Exchange Rate:	0.852733	
GERMANY										
ADI1TNDJ4	EURO-BUND FUTURE JUN21 XEUR 20210608							08 Jun 2021		
	-291.000	-29,100,000.000	Local	-49,842,480.00	-49,707,560.80	171.280000	-134,919.20	-53,439.20	-81,480.00	
			Base	-58,450,276.93		200.860058	-158,219.75	-62,668.15	-95,551.60	0.01
ADI1TPTG8	EURO-BUXL 30Y BND JUN21 XEUR 20210608							08 Jun 2021		
	-10.000	-1,000,000.000	Local	-2,060,400.00	-2,089,308.00	206.040000	28,908.00	37,508.00	-8,600.00	
			Base	-2,416,231.11		241.623111	33,900.41	43,985.63	-10,085.22	0.00
AEIC18840	RXK1C172 MAY21 172 CALL FSO							23 Apr 2021		
	-7.000	-700,000.000	Local	-3,150.00	-2,341.60	0.450000	-808.40	-318.40	-490.00	
			Base	-3,694.01		0.527715	-948.01	-373.39	-574.62	0.00
GERMANY Total										
	-308.000	-30,800,000.000	Local	-51,906,030.00	-51,799,210.40		-106,819.60	-16,249.60	-90,570.00	
			Base				-125,267.35	-19,055.91	-106,211.44	0.01
EURO CURRENCY Total										
	-308.000	-30,800,000.000	Local	-51,906,030.00	-51,799,210.40		-106,819.60	-16,249.60	-90,570.00	
			Base				-125,267.35	-19,055.91	-106,211.44	0.01
JAPANESE YEN								Exchange Rate:	110.725000	
ADI1TNHK7	JPN 10Y BOND(OSE) JUN21 XOSE 20210614							14 Jun 2021		
	-7.000	-700,000,000.000	Local	-1,058,120,000.00	-1,056,104,400.00	151.160000	-2,015,600.00	-2,505,600.00	490,000.00	
			Base	-9,556,288.10		1.365184	-18,203.66	-22,629.04	4,425.38	0.00
JAPANESE YEN Total										
	-7.000	-700,000,000.000	Local	-1,058,120,000.00	-1,056,104,400.00		-2,015,600.00	-2,505,600.00	490,000.00	
			Base				-18,203.66	-22,629.04	4,425.38	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213							13 Dec 2021		

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
-941.000	-235,250,000.000	Local	-234,626,587.50	-234,464,662.92	99.735000	-161,924.58	-161,924.58	0.00	
		Base	-234,626,587.50		99.735000	-161,924.58	-161,924.58	0.00	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021		
-361.000	-90,250,000.000	Local	-90,092,062.50	-89,596,016.90	99.825000	-496,045.60	-491,533.10	-4,512.50	
		Base	-90,092,062.50		99.825000	-496,045.60	-491,533.10	-4,512.50	0.00
ADI1S4BG5	US 2YR NOTE (CBT) JUN21 XCBT 20210630						30 Jun 2021		
-258.000	-51,600,000.000	Local	-56,947,453.00	-57,007,194.42	110.363281	59,741.42	47,647.42	12,094.00	
		Base	-56,947,453.00		110.363281	59,741.42	47,647.42	12,094.00	0.00
ADI1TNDV7	US 10YR NOTE (CBT)JUN21 XCBT 20210621						21 Jun 2021		
-731.000	-73,100,000.000	Local	-95,715,312.50	-97,899,954.53	130.937500	2,184,642.03	2,001,892.03	182,750.00	
		Base	-95,715,312.50		130.937500	2,184,642.03	2,001,892.03	182,750.00	0.01
ADI1TPTK9	US 10YR ULTRA FUT JUN21 XCBT 20210621						21 Jun 2021		
-17.000	-1,700,000.000	Local	-2,442,687.50	-2,544,334.68	143.687500	101,647.18	95,803.43	5,843.75	
		Base	-2,442,687.50		143.687500	101,647.18	95,803.43	5,843.75	0.00
US DOLLAR Total									
-2,308.000	-451,900,000.000	Local	-479,824,103.00	-481,512,163.45		1,688,060.45	1,491,885.20	196,175.25	
		Base				1,688,060.45	1,491,885.20	196,175.25	0.01
FUTURES SHORT Total									
-2,623.000	-1,182,700,000.000	Base				1,544,589.44	1,450,200.25	94,389.19	0.02

& Issue has redenominated but Local is not converted
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Books Open

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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 Total											
			1,870.000	-399,532,500.000	Base			-6,697,964.77	-5,896,856.54	-801,108.23	0.09

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Books Open

Prepared by 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
CASH									
ARGENTINE PESO								Exchange Rate:	91.982700
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	0.010872	1,542.44	-314.06	0.00
ARGENTINE PESO Total									
		141,877.940	Local		141,877.94		141,877.94	0.00	100.00
			Base		1,856.50		1,542.44	-314.06	0.00
AUSTRALIAN DOLLAR								Exchange Rate:	1.316569
AUD	AUSTRALIAN DOLLAR								
		123,329.880	Local	1.000000	123,329.88	1.000000	123,329.88	0.00	99.25
			Base	0.733158	90,420.25	0.759550	93,675.21	3,254.96	0.02
AUSTRALIAN DOLLAR Total									
		123,329.880	Local		123,329.88		123,329.88	0.00	99.25
			Base		90,420.25		93,675.21	3,254.96	0.02
BRAZILIAN REAL								Exchange Rate:	5.628650
BRL	BRAZILIAN REAL								
		687,973.890	Local	1.000000	687,973.89	1.000000	687,973.89	0.00	1.17
			Base	0.186944	128,612.76	0.177662	122,227.16	-6,385.60	0.02
BRAZILIAN REAL Total									
		687,973.890	Local		687,973.89		687,973.89	0.00	1.17
			Base		128,612.76		122,227.16	-6,385.60	0.02
CANADIAN DOLLAR								Exchange Rate:	1.256700
CAD	CANADIAN DOLLAR								
		4,300,969.790	Local	1.000000	4,300,969.79	1.000000	4,300,969.79	0.00	100.00
			Base	0.782841	3,366,976.38	0.795735	3,422,431.60	55,455.22	0.60

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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									
		4,300,969.790	Local		4,300,969.79		4,300,969.79	0.00	100.00
			Base		3,366,976.38		3,422,431.60	55,455.22	0.60
EURO CURRENCY								Exchange Rate:	0.852733
INTERNATIONAL									
EUR	EURO CURRENCY								
		422,244.110	Local	1.000000	422,244.11	1.000000	422,244.11	0.00	4.37
			Base	1.178938	497,799.65	1.172700	495,165.67	-2,633.98	0.09
INTERNATIONAL Total									
		422,244.110	Local		422,244.11		422,244.11	0.00	4.37
			Base		497,799.65		495,165.67	-2,633.98	0.09
EURO CURRENCY Total									
		422,244.110	Local		422,244.11		422,244.11	0.00	4.37
			Base		497,799.65		495,165.67	-2,633.98	0.09
INDONESIAN RUPIAH								Exchange Rate:	14,525.000000
IDR	INDONESIAN RUPIAH								
		6,471,494,273.000	Local	1.000000	6,471,494,273.00	1.000000	6,471,494,273.00	0.00	4.76
			Base	0.000071	459,189.08	0.000069	445,541.77	-13,647.31	0.08
INDONESIAN RUPIAH Total									
		6,471,494,273.000	Local		6,471,494,273.00		6,471,494,273.00	0.00	4.76
			Base		459,189.08		445,541.77	-13,647.31	0.08
JAPANESE YEN								Exchange Rate:	110.725000
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.009622	20,445.23	0.009031	19,189.94	-1,255.29	0.00
JAPANESE YEN Total									
		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00

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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
			Base		20,445.23		19,189.94	-1,255.29	0.00
MEXICAN PESO								Exchange Rate:	20.439500
MXN	MEXICAN PESO (NEW)								
		-7,175,197.940	Local	1.000000	-7,175,197.94	1.000000	-7,175,197.94	0.00	1.27
			Base	0.046731	-335,306.04	0.048925	-351,045.67	-15,739.63	0.06
MEXICAN PESO Total									
		-7,175,197.940	Local		-7,175,197.94		-7,175,197.94	0.00	1.27
			Base		-335,306.04		-351,045.67	-15,739.63	0.06
POUND STERLING								Exchange Rate:	0.725374
GBP	POUND STERLING								
		260,496.770	Local	1.000000	260,496.77	1.000000	260,496.77	0.00	10.92
			Base	1.391718	362,538.17	1.378599	359,120.63	-3,417.54	0.06
POUND STERLING Total									
		260,496.770	Local		260,496.77		260,496.77	0.00	10.92
			Base		362,538.17		359,120.63	-3,417.54	0.06
RUSSIAN RUBLE								Exchange Rate:	75.610000
RUB	RUSSIAN RUBLE								
		20,832,280.200	Local	1.000000	20,832,280.20	1.000000	20,832,280.20	0.00	3.36
			Base	0.013532	281,900.61	0.013226	275,522.82	-6,377.79	0.05
RUSSIAN RUBLE Total									
		20,832,280.200	Local		20,832,280.20		20,832,280.20	0.00	3.36
			Base		281,900.61		275,522.82	-6,377.79	0.05
SWEDISH KRONA								Exchange Rate:	8.733450
SEK	SWEDISH KRONA								
		97,265.460	Local	1.000000	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	0.104463	10,160.68	0.114502	11,137.12	976.44	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
SWEDISH KRONA Total									
		97,265.460	Local		97,265.46		97,265.46	0.00	100.00
			Base		10,160.68		11,137.12	976.44	0.00
TURKISH LIRA								Exchange Rate:	8.257250
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	0.121106	9,627.90	-1,382.52	0.00
TURKISH LIRA Total									
		79,500.000	Local		79,500.00		79,500.00	0.00	100.00
			Base		11,010.42		9,627.90	-1,382.52	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		2,257,717.360	Local	1.000000	2,257,717.36	1.000000	2,257,717.36	0.00	0.46
			Base	1.000000	2,257,717.36	1.000000	2,257,717.36	0.00	0.40
US DOLLAR Total									
		2,257,717.360	Local		2,257,717.36		2,257,717.36	0.00	0.46
			Base		2,257,717.36		2,257,717.36	0.00	0.40
CASH Total									
		6,495,647,536.460	Base		7,153,321.05		7,161,853.95	8,532.90	1.38
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.035989	31 Dec 2030		
		12,403,473.790	Local	100.000000	12,403,473.79	100.000000	12,403,473.79	0.00	2.51
			Base	100.000000	12,403,473.79	100.000000	12,403,473.79	0.00	2.18

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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									
		12,403,473.790	Local		12,403,473.79		12,403,473.79	0.00	2.51
			Base		12,403,473.79		12,403,473.79	0.00	2.18
CASH EQUIVALENT Total									
		12,403,473.790	Base		12,403,473.79		12,403,473.79	0.00	2.18
EQUITY									
EURO CURRENCY								Exchange Rate:	0.852733
UNITED KINGDOM									
977LXC902	SWAP CITIBANK COC EUR FORWARDS CASH COLLATERAL								
		44,600.540	Local	1.000000	44,600.54	1.000000	44,600.54	0.00	0.46
			Base	1.127975	50,308.29	1.172700	52,303.05	1,994.76	0.01
982QPG904	SWAP CITIBANK BOC EUR FORWARDS CASH COLLATERAL								
		-33,171.780	Local	1.000000	-33,171.78	1.000000	-33,171.78	0.00	0.34
			Base	1.164650	-38,633.53	1.172700	-38,900.55	-267.02	0.01
UNITED KINGDOM Total									
		11,428.760	Local		11,428.76		11,428.76	0.00	0.80
			Base		11,674.76		13,402.50	1,727.74	0.02
EURO CURRENCY Total									
		11,428.760	Local		11,428.76		11,428.76	0.00	0.80
			Base		11,674.76		13,402.50	1,727.74	0.02
POUND STERLING								Exchange Rate:	0.725374
924NFA906	SWAP COC CITIBANK GBP SWAP COC CITIBANK GBP								
		60,000.000	Local	1.000000	60,000.00	1.000000	60,000.00	0.00	2.52
			Base	1.231550	73,892.99	1.378599	82,715.95	8,822.96	0.01
POUND STERLING Total									
		60,000.000	Local		60,000.00		60,000.00	0.00	2.52

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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		73,892.99		82,715.95	8,822.96	0.01
US DOLLAR								Exchange Rate: 1.000000	
05580M827	B RILEY FINANCIAL INC PREFERRED STOCK								
		11,200.000	Local	25.000000	280,000.00	25.050000	280,560.00	560.00	0.06
			Base	25.000000	280,000.00	25.050000	280,560.00	560.00	0.05
05580M835	B RILEY FINANCIAL INC PREFERRED STOCK								
		12,800.000	Local	25.000000	320,000.00	25.850000	330,880.00	10,880.00	0.07
			Base	25.000000	320,000.00	25.850000	330,880.00	10,880.00	0.06
08579X101	BERRY CORP COMMON STOCK USD.001								
		8,521.000	Local	12.252206	104,401.05	5.510000	46,950.71	-57,450.34	0.01
			Base	12.252206	104,401.05	5.510000	46,950.71	-57,450.34	0.01
55336V308	MPLX LP PREFERRED STOCK VAR								
		87,555.000	Local	32.500000	2,845,537.50	32.752252	2,867,623.42	22,085.92	0.58
			Base	32.500000	2,845,537.50	32.752252	2,867,623.42	22,085.92	0.50
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		26,082.000	Local	8.810265	229,789.34	4.650000	121,281.30	-108,508.04	0.02
			Base	8.810265	229,789.34	4.650000	121,281.30	-108,508.04	0.02
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5								
		2,110.000	Local	1,050.000000	2,215,500.00	1,048.548905	2,212,438.19	-3,061.81	0.45
			Base	1,050.000000	2,215,500.00	1,048.548905	2,212,438.19	-3,061.81	0.39
US DOLLAR Total									
		148,268.000	Local		5,995,227.89		5,859,733.62	-135,494.27	1.19
			Base		5,995,227.89		5,859,733.62	-135,494.27	1.03
EQUITY Total									
		219,696.760	Base		6,080,795.64		5,955,852.07	-124,943.57	1.06
FIXED INCOME									

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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
ARGENTINE PESO								Exchange Rate:	91.982700
ACI1JWNB3	BONCER BONDS 08/21 1					1.000000	05 Aug 2021		
			0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
				Base 0.000000	0.00	0.000000	0.00	0.00	0.00
ARGENTINE PESO Total									
				Local	-0.02		0.00	0.02	0.00
				Base	0.00		0.00	0.00	0.00
BRAZILIAN REAL								Exchange Rate:	5.628650
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
			6,866,000.000	Local 104.273490	7,159,417.82	107.513131	7,381,851.57	222,433.75	12.52
				Base 25.425915	1,745,743.29	19.101051	1,311,478.16	-434,265.13	0.23
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10					10.000000	01 Jan 2029		
			1,500,000.000	Local 122.802841	1,842,042.61	106.926669	1,603,900.04	-238,142.57	2.72
				Base 30.604630	459,069.45	18.996859	284,952.88	-174,116.57	0.05
BRAZILIAN REAL Total									
			8,366,000.000	Local	9,001,460.43		8,985,751.61	-15,708.82	15.24
				Base	2,204,812.74		1,596,431.04	-608,381.70	0.28
EURO CURRENCY								Exchange Rate:	0.852733
GERMANY									
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR					5.875000	31 Dec 2099		
			600,000.000	Local 94.130938	564,785.63	106.435000	638,610.00	73,824.37	6.61
				Base 108.236365	649,418.19	124.816326	748,897.96	99,479.77	0.13
GERMANY Total									
			600,000.000	Local	564,785.63		638,610.00	73,824.37	6.61
				Base	649,418.19		748,897.96	99,479.77	0.13
INTERNATIONAL									
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR					4.947000	31 Dec 2049		
			800,000.000	Local 100.000000	800,000.00	108.625000	869,000.00	69,000.00	8.99

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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	115.540684	924,325.47	127.384539	1,019,076.31	94,750.84	0.18
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR					6.500000	29 Apr 2049		
		400,000.000	Local	100.518500	402,074.00	101.287800	405,151.20	3,077.20	4.19
			Base	114.786975	459,147.90	118.780204	475,120.82	15,972.92	0.08
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR					5.250000	29 Dec 2049		
		550,000.000	Local	100.829409	554,561.75	104.696000	575,828.00	21,266.25	5.96
			Base	116.506582	640,786.20	122.777001	675,273.50	34,487.30	0.12
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR					2.000000	07 Feb 2028		
		640,000.000	Local	99.442466	636,431.78	102.561660	656,394.62	19,962.84	6.79
			Base	109.098909	698,233.02	120.274060	769,753.98	71,520.96	0.14
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR					4.625000	31 Dec 2049		
		1,000,000.000	Local	101.975873	1,019,758.73	109.314400	1,093,144.00	73,385.27	11.31
			Base	114.587508	1,145,875.08	128.192998	1,281,929.98	136,054.90	0.23
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45					1.450000	22 Jan 2027		
		300,000.000	Local	100.796077	302,388.23	100.701400	302,104.20	-284.03	3.13
			Base	112.254797	336,764.39	118.092533	354,277.60	17,513.21	0.06
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
		160,000.000	Local	99.024594	158,439.35	97.416000	155,865.60	-2,573.75	1.61
Original Face:		160,000.000	Base	117.760513	188,416.82	114.239744	182,783.59	-5,633.23	0.03
INTERNATIONAL Total									
		3,850,000.000	Local		3,873,653.84		4,057,487.62	183,833.78	42.00
Original Face:		160,000.000	Base		4,393,548.88		4,758,215.78	364,666.90	0.84
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						29 Jan 2027		
		260,000.000	Local	100.000000	260,000.00	98.712500	256,652.50	-3,347.50	2.66
			Base	110.329977	286,857.94	115.760150	300,976.39	14,118.45	0.05
UNITED KINGDOM Total									
		260,000.000	Local		260,000.00		256,652.50	-3,347.50	2.66
			Base		286,857.94		300,976.39	14,118.45	0.05

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EURO CURRENCY Total									
		Local	4,710,000.000		4,698,439.47		4,952,750.12	254,310.65	51.26
	Original Face:	Base	160,000.000		5,329,825.01		5,808,090.13	478,265.12	1.02
INDONESIAN RUPIAH								Exchange Rate:	14,525.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
		Local	111,780,000,000.000	97.843307	109,369,248,103.79	103.866000	116,101,414,800.00	6,732,166,696.21	85.33
		Base		0.006884	7,694,405.32	0.007151	7,993,212.72	298,807.40	1.41
ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7					7.000000	15 May 2022		
		Local	1,000,000,000.000	100.815798	1,008,157,978.80	103.495000	1,034,950,000.00	26,792,021.20	0.76
		Base		0.007345	73,446.16	0.007125	71,253.01	-2,193.15	0.01
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375					8.375000	15 Mar 2034		
		Local	342,000,000.000	107.060176	366,145,800.38	109.382000	374,086,440.00	7,940,639.62	0.27
		Base		0.008235	28,162.12	0.007531	25,754.66	-2,407.46	0.00
B4NPD2II4	INDONESIA GOVERNMENT BONDS 09/26 8.375					8.375000	15 Sep 2026		
		Local	10,940,000,000.000	107.180878	11,725,588,066.03	110.485000	12,087,059,000.00	361,470,933.97	8.88
		Base		0.008169	893,635.61	0.007607	832,155.52	-61,480.09	0.15
INDONESIAN RUPIAH Total									
		Local	124,062,000,000.000		122,469,139,949.00		129,597,510,240.00	7,128,370,291.00	95.24
		Base			8,689,649.21		8,922,375.91	232,726.70	1.57
POUND STERLING								Exchange Rate:	0.725374
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR					7.375000	29 Dec 2049		
		Local	200,000.000	100.437030	200,874.06	104.622000	209,244.00	8,369.94	8.77
		Base		153.469290	306,938.58	144.231803	288,463.61	-18,474.97	0.05
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692					3.692000	05 Jun 2028		
		Local	402,000.000	103.153358	414,676.50	104.184000	418,819.68	4,143.18	17.56
		Base		134.724784	541,593.63	143.627977	577,384.47	35,790.84	0.10
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/00 VAR					4.500000	31 Dec 2200		
		Local	1,270,000.000	99.948819	1,269,350.00	99.750000	1,266,825.00	-2,525.00	53.12

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			Base	139.055980	1,766,010.95	137.515268	1,746,443.90	-19,567.05	0.31
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR					7.500000	08 Jul 2026		
		140,000.000	Local	105.147293	147,206.21	120.915482	169,281.67	22,075.46	7.10
			Base	162.431557	227,404.18	166.693984	233,371.57	5,967.39	0.04
POUND STERLING Total									
		2,012,000.000	Local		2,032,106.77		2,064,170.35	32,063.58	86.56
			Base		2,841,947.34		2,845,663.55	3,716.21	0.50
RUSSIAN RUBLE								Exchange Rate:	75.610000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.050000	19 Jan 2028		
		592,668,000.000	Local	99.198865	587,919,930.29	101.230000	599,957,816.40	12,037,886.11	96.64
			Base	1.498039	8,878,396.16	1.338844	7,934,900.36	-943,495.80	1.40
RUSSIAN RUBLE Total									
		592,668,000.000	Local		587,919,930.29		599,957,816.40	12,037,886.11	96.64
			Base		8,878,396.16		7,934,900.36	-943,495.80	1.40
US DOLLAR								Exchange Rate:	1.000000
00130HCF0	AES CORP/THE SR UNSECURED 144A 01/31 2.45					2.450000	15 Jan 2031		
		410,000.000	Local	99.962998	409,848.29	95.534895	391,693.07	-18,155.22	0.08
			Base	99.962998	409,848.29	95.534895	391,693.07	-18,155.22	0.07
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
		1,213,726.320	Local	98.256180	1,192,561.12	99.625000	1,209,174.85	16,613.73	0.24
			Base	98.256180	1,192,561.12	99.625000	1,209,174.85	16,613.73	0.21
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
		671,500.000	Local	100.000107	671,500.72	99.625000	668,981.88	-2,518.84	0.14
			Base	100.000107	671,500.72	99.625000	668,981.88	-2,518.84	0.12
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
		890,000.000	Local	100.770294	896,855.62	104.971000	934,241.90	37,386.28	0.19
			Base	100.770294	896,855.62	104.971000	934,241.90	37,386.28	0.16

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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
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					3.241250	15 Jul 2030		
		Local	250,000.000	92.398880	230,997.20	99.205700	248,014.25	17,017.05	0.05
Original Face:		Base	250,000.000	92.398880	230,997.20	99.205700	248,014.25	17,017.05	0.04
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B						28 Feb 2025		
		Local	218,704.100	100.798312	220,450.04	99.520800	217,656.07	-2,793.97	0.04
		Base		100.798312	220,450.04	99.520800	217,656.07	-2,793.97	0.04
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4					0.668630	25 Apr 2036		
		Local	895,816.530	96.245605	862,184.04	100.098080	896,695.15	34,511.11	0.18
Original Face:		Base	1,991,000.000	96.245605	862,184.04	100.098080	896,695.15	34,511.11	0.16
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
		Local	480,000.000	100.713181	483,423.27	104.250000	500,400.00	16,976.73	0.10
Original Face:		Base	380,000.000	100.713181	483,423.27	104.250000	500,400.00	16,976.73	0.09
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
		Local	470,000.000	100.275977	471,297.09	106.580000	500,926.00	29,628.91	0.10
Original Face:		Base	20,000.000	100.275977	471,297.09	106.580000	500,926.00	29,628.91	0.09
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
		Local	1,010,000.000	99.054321	1,000,448.64	99.850000	1,008,485.00	8,036.36	0.20
		Base		99.054321	1,000,448.64	99.850000	1,008,485.00	8,036.36	0.18
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						13 Feb 2027		
		Local	297,000.000	99.783949	296,358.33	98.667000	293,040.99	-3,317.34	0.06
		Base		99.783949	296,358.33	98.667000	293,040.99	-3,317.34	0.05
00489DAH4	ACPRODUCTS, INC. 2020 TERM LOAN B						18 Aug 2025		
		Local	399,750.000	95.574937	382,060.81	102.031200	407,869.72	25,808.91	0.08
		Base		95.574937	382,060.81	102.031200	407,869.72	25,808.91	0.07
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
		Local	370,000.000	100.000000	370,000.00	106.000000	392,200.00	22,200.00	0.08
		Base		100.000000	370,000.00	106.000000	392,200.00	22,200.00	0.07
00653VAC5	ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625					4.625000	01 Aug 2029		
		Local	490,000.000	100.511445	492,506.08	99.500000	487,550.00	-4,956.08	0.10
		Base		100.511445	492,506.08	99.500000	487,550.00	-4,956.08	0.09

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00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5					5.500000	01 Mar 2028		
		Local	1,090,000.000	100.000000	1,090,000.00	98.731000	1,076,167.90	-13,832.10	0.22
		Base		100.000000	1,090,000.00	98.731000	1,076,167.90	-13,832.10	0.19
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					0.753630	25 Dec 2035		
		Local	500,000.000	98.069904	490,349.52	98.184970	490,924.85	575.33	0.10
	Original Face:	Base	500,000.000	98.069904	490,349.52	98.184970	490,924.85	575.33	0.09
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
		Local	320,000.000	99.505563	318,417.80	107.556213	344,179.88	25,762.08	0.07
		Base		99.505563	318,417.80	107.556213	344,179.88	25,762.08	0.06
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
		Local	400,000.000	99.279363	397,117.45	104.178313	416,713.25	19,595.80	0.08
		Base		99.279363	397,117.45	104.178313	416,713.25	19,595.80	0.07
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
		Local	190,000.000	99.860584	189,735.11	100.070000	190,133.00	397.89	0.04
		Base		99.860584	189,735.11	100.070000	190,133.00	397.89	0.03
00912YAL6	AIR METHODS CORP TERM LOAN B						22 Apr 2024		
		Local	135,061.650	100.275378	135,433.58	96.765600	130,693.22	-4,740.36	0.03
		Base		100.275378	135,433.58	96.765600	130,693.22	-4,740.36	0.02
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7					7.000000	01 Nov 2025		
		Local	740,000.000	100.000000	740,000.00	106.375000	787,175.00	47,175.00	0.16
		Base		100.000000	740,000.00	106.375000	787,175.00	47,175.00	0.14
011642AA3	ALARM.COM HLDGS INC SR UNSECURED 144A 01/26 0.0000						15 Jan 2026		
		Local	160,000.000	98.525331	157,640.53	92.750000	148,400.00	-9,240.53	0.03
		Base		98.525331	157,640.53	92.750000	148,400.00	-9,240.53	0.03
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
		Local	200,000.000	100.151805	200,303.61	103.350000	206,700.00	6,396.39	0.04
		Base		100.151805	200,303.61	103.350000	206,700.00	6,396.39	0.04
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
		Local	200,000.000	98.610275	197,220.55	108.920000	217,840.00	20,619.45	0.04
		Base		98.610275	197,220.55	108.920000	217,840.00	20,619.45	0.04

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01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B						10 Feb 2027		
		Local	1,090,620.190	98.447608	1,073,689.49	99.750000	1,087,893.64	14,204.15	0.22
		Base		98.447608	1,073,689.49	99.750000	1,087,893.64	14,204.15	0.19
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
		Local	620,000.000	99.113942	614,506.44	105.500000	654,100.00	39,593.56	0.13
		Base		99.113942	614,506.44	105.500000	654,100.00	39,593.56	0.12
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B						08 Oct 2027		
		Local	1,400,000.000	99.291986	1,390,087.81	99.687500	1,395,625.00	5,537.19	0.28
		Base		99.291986	1,390,087.81	99.687500	1,395,625.00	5,537.19	0.25
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
		Local	750,000.000	102.279965	767,099.74	106.048000	795,360.00	28,260.26	0.16
		Base		102.279965	767,099.74	106.048000	795,360.00	28,260.26	0.14
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
		Local	1,289,595.120	99.661007	1,285,223.48	99.662500	1,285,242.74	19.26	0.26
		Base		99.661007	1,285,223.48	99.662500	1,285,242.74	19.26	0.23
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
		Local	720,000.000	110.229561	793,652.84	112.595000	810,684.00	17,031.16	0.16
		Base		110.229561	793,652.84	112.595000	810,684.00	17,031.16	0.14
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	620,000.000	134.993408	836,959.13	124.370150	771,094.93	-65,864.20	0.16
		Base		134.993408	836,959.13	124.370150	771,094.93	-65,864.20	0.14
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
		Local	521,859.030	98.306560	513,021.66	99.208300	517,727.47	4,705.81	0.10
		Base		98.306560	513,021.66	99.208300	517,727.47	4,705.81	0.09
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
		Local	1,678,160.000	87.119491	1,462,004.45	112.000000	1,879,539.20	417,534.75	0.38
		Base		87.119491	1,462,004.45	112.000000	1,879,539.20	417,534.75	0.33
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN						18 Mar 2027		
		Local	129,043.770	99.804888	128,791.99	100.000000	129,043.77	251.78	0.03
		Base		99.804888	128,791.99	100.000000	129,043.77	251.78	0.02

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03762UAB1	APOLLO CMMRL REAL EST FI SR UNSECURED 08/22 4.75					4.750000	23 Aug 2022		
		Local	2,260,000.000	95.786821	2,164,782.16	100.130000	2,262,938.00	98,155.84	0.46
		Base		95.786821	2,164,782.16	100.130000	2,262,938.00	98,155.84	0.40
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN						23 Sep 2026		
		Local	0.010	-4,194,500.000000	-419.45	99.428600	0.01	419.46	0.00
		Base		-4,194,500.000000	-419.45	99.428600	0.01	419.46	0.00
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B						15 May 2026		
		Local	1,510,000.000	98.621641	1,489,186.78	97.750000	1,476,025.00	-13,161.78	0.30
		Base		98.621641	1,489,186.78	97.750000	1,476,025.00	-13,161.78	0.26
03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1						06 Mar 2028		
		Local	420,000.000	99.003069	415,812.89	98.750000	414,750.00	-1,062.89	0.08
		Base		99.003069	415,812.89	98.750000	414,750.00	-1,062.89	0.07
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
		Local	85,570.000	95.698528	81,889.23	102.690000	87,871.83	5,982.60	0.02
Original Face:		Base	86,000.000	95.698528	81,889.23	102.690000	87,871.83	5,982.60	0.02
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
		Local	411,578.960	100.466188	413,497.69	99.839300	410,917.55	-2,580.14	0.08
		Base		100.466188	413,497.69	99.839300	410,917.55	-2,580.14	0.07
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
		Local	410,000.000	100.000000	410,000.00	106.362000	436,084.20	26,084.20	0.09
		Base		100.000000	410,000.00	106.362000	436,084.20	26,084.20	0.08
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
		Local	165,185.750	100.481506	165,981.13	98.642900	162,944.01	-3,037.12	0.03
		Base		100.481506	165,981.13	98.642900	162,944.01	-3,037.12	0.03
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
		Local	10,000.000	101.948300	10,194.83	105.336992	10,533.70	338.87	0.00
		Base		101.948300	10,194.83	105.336992	10,533.70	338.87	0.00
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4					4.000000	01 Sep 2029		
		Local	880,000.000	100.000000	880,000.00	99.750000	877,800.00	-2,200.00	0.18
		Base		100.000000	880,000.00	99.750000	877,800.00	-2,200.00	0.15

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040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					0.968630	25 Jan 2034		
		Local	293,836.280	88.193800	259,145.38	98.382970	289,084.86	29,939.48	0.06
Original Face:		Base	22,150,000.000	88.193800	259,145.38	98.382970	289,084.86	29,939.48	0.05
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	591,700.000	54.008885	319,570.57	33.475000	198,071.58	-121,498.99	0.04
Original Face:		Base	591,700.000	54.008885	319,570.57	33.475000	198,071.58	-121,498.99	0.03
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	25,400.000	57.174055	14,522.21	35.968000	9,135.87	-5,386.34	0.00
Original Face:		Base	25,400.000	57.174055	14,522.21	35.968000	9,135.87	-5,386.34	0.00
04016NAF0	ARES CLO LTD ARES 2017 44A C 144A					3.691250	15 Oct 2029		
		Local	300,000.000	95.274243	285,822.73	99.478600	298,435.80	12,613.07	0.06
Original Face:		Base	300,000.000	95.274243	285,822.73	99.478600	298,435.80	12,613.07	0.05
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
		Local	190,124.650	100.251035	190,601.93	99.359400	188,906.71	-1,695.22	0.04
		Base		100.251035	190,601.93	99.359400	188,906.71	-1,695.22	0.03
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024		
		Local	138,651.510	99.073973	137,367.56	100.250000	138,998.14	1,630.58	0.03
		Base		99.073973	137,367.56	100.250000	138,998.14	1,630.58	0.02
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
		Local	335,516.880	98.961867	332,033.77	99.671900	334,416.05	2,382.28	0.07
		Base		98.961867	332,033.77	99.671900	334,416.05	2,382.28	0.06
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
		Local	664,623.140	99.669032	662,423.45	99.562500	661,715.41	-708.04	0.13
		Base		99.669032	662,423.45	99.562500	661,715.41	-708.04	0.12
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
		Local	964,516.970	98.847580	953,401.68	99.291700	957,685.30	4,283.62	0.19
		Base		98.847580	953,401.68	99.291700	957,685.30	4,283.62	0.17
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
		Local	680,000.000	99.009594	673,265.24	99.208300	674,616.44	1,351.20	0.14
		Base		99.009594	673,265.24	99.208300	674,616.44	1,351.20	0.12

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04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026		
		Local	734,310.160	99.196849	728,412.54	100.083300	734,921.84	6,509.30	0.15
		Base		99.196849	728,412.54	100.083300	734,921.84	6,509.30	0.13
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
		Local	430,000.000	99.180781	426,477.36	111.804142	480,757.81	54,280.45	0.10
		Base		99.180781	426,477.36	111.804142	480,757.81	54,280.45	0.08
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
		Local	500,000.000	99.995428	499,977.14	103.690980	518,454.90	18,477.76	0.10
Original Face:		Base	500,000.000	99.995428	499,977.14	103.690980	518,454.90	18,477.76	0.09
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A					4.250000	20 Feb 2027		
		Local	370,000.000	99.999005	369,996.32	107.784740	398,803.54	28,807.22	0.08
Original Face:		Base	370,000.000	99.999005	369,996.32	107.784740	398,803.54	28,807.22	0.07
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
		Local	220,000.000	98.900236	217,580.52	106.597373	234,514.22	16,933.70	0.05
		Base		98.900236	217,580.52	106.597373	234,514.22	16,933.70	0.04
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25					4.250000	15 Apr 2026		
		Local	390,000.000	99.976479	389,908.27	104.696579	408,316.66	18,408.39	0.08
		Base		99.976479	389,908.27	104.696579	408,316.66	18,408.39	0.07
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
		Local	710,000.000	102.874754	730,410.75	105.406700	748,387.57	17,976.82	0.15
Original Face:		Base	710,000.000	102.874754	730,410.75	105.406700	748,387.57	17,976.82	0.13
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
		Local	880,000.000	103.306881	909,100.55	97.206820	855,420.02	-53,680.53	0.17
Original Face:		Base	880,000.000	103.306881	909,100.55	97.206820	855,420.02	-53,680.53	0.15
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075460	09 Dec 2041		
		Local	1,250,000.000	97.071040	1,213,388.00	99.389260	1,242,365.75	28,977.75	0.25
Original Face:		Base	1,250,000.000	97.071040	1,213,388.00	99.389260	1,242,365.75	28,977.75	0.22
05608BAQ3	BX TRUST BX 2019 IMC F 144A					3.006000	15 Apr 2034		
		Local	1,370,000.000	100.000000	1,370,000.00	97.246670	1,332,279.38	-37,720.62	0.27
Original Face:		Base	1,370,000.000	100.000000	1,370,000.00	97.246670	1,332,279.38	-37,720.62	0.23

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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
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875					2.875000	15 Aug 2030		
		Local	690,000.000	100.000000	690,000.00	96.325000	664,642.50	-25,357.50	0.13
		Base		100.000000	690,000.00	96.325000	664,642.50	-25,357.50	0.12
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
		Local	470,000.000	94.901721	446,038.09	109.401000	514,184.70	68,146.61	0.10
		Base		94.901721	446,038.09	109.401000	514,184.70	68,146.61	0.09
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					7.500000	31 Dec 2099		
		Local	990,000.000	110.355904	1,092,523.45	109.420000	1,083,258.00	-9,265.45	0.22
		Base		110.355904	1,092,523.45	109.420000	1,083,258.00	-9,265.45	0.19
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
		Local	200,000.000	100.000000	200,000.00	109.120000	218,240.00	18,240.00	0.04
		Base		100.000000	200,000.00	109.120000	218,240.00	18,240.00	0.04
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		Local	580,000.000	100.000000	580,000.00	111.000000	643,800.00	63,800.00	0.13
		Base		100.000000	580,000.00	111.000000	643,800.00	63,800.00	0.11
07014QAM3	GREAT OUTDOORS GROUP, LLC 2021 TERM LOAN B						06 Mar 2028		
		Local	1,426,425.000	99.503757	1,419,346.46	99.833300	1,424,047.15	4,700.69	0.29
		Base		99.503757	1,419,346.46	99.833300	1,424,047.15	4,700.69	0.25
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
		Local	840,000.000	102.222517	858,669.14	110.000000	924,000.00	65,330.86	0.19
		Base		102.222517	858,669.14	110.000000	924,000.00	65,330.86	0.16
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.748630	25 Dec 2034		
		Local	273,134.790	96.021777	262,268.88	99.149350	270,811.37	8,542.49	0.05
Original Face:		Base	10,280,000.000	96.021777	262,268.88	99.149350	270,811.37	8,542.49	0.05
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165					5.165000	01 Aug 2044		
		Local	1,010,000.000	91.927265	928,465.38	91.103000	920,140.30	-8,325.08	0.19
		Base		91.927265	928,465.38	91.103000	920,140.30	-8,325.08	0.16
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.046235	15 May 2052		
		Local	8,586,768.910	6.301286	541,076.90	6.522740	560,092.61	19,015.71	0.11
Original Face:		Base	8,620,000.000	6.301286	541,076.90	6.522740	560,092.61	19,015.71	0.10

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08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		Local	1,980,000.000	90.026718	1,782,529.02	96.750000	1,915,650.00	133,120.98	0.39
		Base		90.026718	1,782,529.02	96.750000	1,915,650.00	133,120.98	0.34
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
		Local	1,438,657.840	99.469054	1,431,019.35	99.563000	1,432,370.91	1,351.56	0.29
		Base		99.469054	1,431,019.35	99.563000	1,432,370.91	1,351.56	0.25
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625					3.625000	01 Sep 2028		
		Local	490,000.000	100.000000	490,000.00	98.261000	481,478.90	-8,521.10	0.10
		Base		100.000000	490,000.00	98.261000	481,478.90	-8,521.10	0.08
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
		Local	1,280,000.000	97.075216	1,242,562.76	102.190000	1,308,032.00	65,469.24	0.26
		Base		97.075216	1,242,562.76	102.190000	1,308,032.00	65,469.24	0.23
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625					7.625000	15 Dec 2025		
		Local	1,220,000.000	104.288581	1,272,320.69	107.772000	1,314,818.40	42,497.71	0.27
		Base		104.288581	1,272,320.69	107.772000	1,314,818.40	42,497.71	0.23
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A					1.232380	20 Nov 2028		
		Local	271,388.020	99.880293	271,063.15	100.015000	271,428.73	365.58	0.05
Original Face:		Base	280,000.000	99.880293	271,063.15	100.015000	271,428.73	365.58	0.05
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					2.273380	18 Jul 2027		
		Local	700,000.000	99.807066	698,649.46	100.006800	700,047.60	1,398.14	0.14
Original Face:		Base	700,000.000	99.807066	698,649.46	100.006800	700,047.60	1,398.14	0.12
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	980,000.000	103.401033	1,013,330.12	127.921797	1,253,633.61	240,303.49	0.25
		Base		103.401033	1,013,330.12	127.921797	1,253,633.61	240,303.49	0.22
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	500,000.000	109.187474	545,937.37	115.012961	575,064.81	29,127.44	0.12
		Base		109.187474	545,937.37	115.012961	575,064.81	29,127.44	0.10
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
		Local	1,110,000.000	100.000000	1,110,000.00	99.647969	1,106,092.46	-3,907.54	0.22
		Base		100.000000	1,110,000.00	99.647969	1,106,092.46	-3,907.54	0.19

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10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
		Local	737,067.930	97.427494	718,106.81	99.693200	734,806.61	16,699.80	0.15
		Base		97.427494	718,106.81	99.693200	734,806.61	16,699.80	0.13
103557AA2	BOYNE USA INC SECURED 144A 05/25 7.25					7.250000	01 May 2025		
		Local	840,000.000	102.679617	862,508.78	103.950000	873,180.00	10,671.22	0.18
		Base		102.679617	862,508.78	103.950000	873,180.00	10,671.22	0.15
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
		Local	570,000.000	96.107681	547,813.78	102.742000	585,629.40	37,815.62	0.12
		Base		96.107681	547,813.78	102.742000	585,629.40	37,815.62	0.10
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
		Local	1,460,000.000	88.191800	1,287,600.28	94.661000	1,382,050.60	94,450.32	0.28
		Base		88.191800	1,287,600.28	94.661000	1,382,050.60	94,450.32	0.24
109696AA2	BRINK S CO/THE COMPANY GUAR 144A 10/27 4.625					4.625000	15 Oct 2027		
		Local	470,000.000	104.088734	489,217.05	102.467500	481,597.25	-7,619.80	0.10
		Base		104.088734	489,217.05	102.467500	481,597.25	-7,619.80	0.08
11284EAM5	BROOKFIELD WEC HOLDINGS INC 2021 TERM LOAN						01 Aug 2025		
		Local	0.010	658,900.000000	65.89	99.053600	0.01	-65.88	0.00
		Base		658,900.000000	65.89	99.053600	0.01	-65.88	0.00
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667040	11 Mar 2044		
		Local	430,000.000	99.914237	429,631.22	98.734200	424,557.06	-5,074.16	0.09
Original Face:		Base	430,000.000	99.914237	429,631.22	98.734200	424,557.06	-5,074.16	0.07
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.007500	16 Feb 2037		
		Local	1,070,000.000	100.000000	1,070,000.00	99.999680	1,069,996.58	-3.42	0.22
Original Face:		Base	1,070,000.000	100.000000	1,070,000.00	99.999680	1,069,996.58	-3.42	0.19
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
		Local	1,380,000.000	103.295054	1,425,471.74	105.765000	1,459,557.00	34,085.26	0.30
		Base		103.295054	1,425,471.74	105.765000	1,459,557.00	34,085.26	0.26
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
		Local	710,000.000	101.963790	723,942.91	101.250000	718,875.00	-5,067.91	0.15
		Base		101.963790	723,942.91	101.250000	718,875.00	-5,067.91	0.13

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1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		
		Local	500,000.000	100.000000	500,000.00	100.222000	501,110.00	1,110.00	0.10
		Base		100.000000	500,000.00	100.222000	501,110.00	1,110.00	0.09
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
		Local	98,914.030	100.305144	99,215.86	97.687500	96,626.64	-2,589.22	0.02
		Base		100.305144	99,215.86	97.687500	96,626.64	-2,589.22	0.02
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25					5.250000	15 May 2029		
		Local	400,000.000	100.000000	400,000.00	107.282000	429,128.00	29,128.00	0.09
		Base		100.000000	400,000.00	107.282000	429,128.00	29,128.00	0.08
12513GBE8	CDW LLC/CDW FINANCE COMPANY GUAR 05/25 4.125					4.125000	01 May 2025		
		Local	420,000.000	100.178414	420,749.34	104.000000	436,800.00	16,050.66	0.09
		Base		100.178414	420,749.34	104.000000	436,800.00	16,050.66	0.08
12513GBF5	CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25					3.250000	15 Feb 2029		
		Local	460,000.000	100.000000	460,000.00	98.750000	454,250.00	-5,750.00	0.09
		Base		100.000000	460,000.00	98.750000	454,250.00	-5,750.00	0.08
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B						30 Aug 2026		
		Local	566.620	-33.911616	-192.15	64.563000	365.83	557.98	0.00
		Base		-33.911616	-192.15	64.563000	365.83	557.98	0.00
12543DBA7	CHS/COMMUNITY HEALTH SYS SECURED 144A 06/24 8.125					8.125000	30 Jun 2024		
		Local	250,000.000	104.954928	262,387.32	104.500000	261,250.00	-1,137.32	0.05
		Base		104.954928	262,387.32	104.500000	261,250.00	-1,137.32	0.05
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
		Local	1,220,000.000	100.185572	1,222,263.98	104.525000	1,275,205.00	52,941.02	0.26
		Base		100.185572	1,222,263.98	104.525000	1,275,205.00	52,941.02	0.22
12546DAL1	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO D 144A					2.356000	15 Nov 2036		
		Local	870,000.000	100.186845	871,625.55	100.061430	870,534.44	-1,091.11	0.18
Original Face:		Base	870,000.000	100.186845	871,625.55	100.061430	870,534.44	-1,091.11	0.15
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.446121	10 Dec 2047		
		Local	280,000.000	98.119664	274,735.06	105.137800	294,385.84	19,650.78	0.06
Original Face:		Base	280,000.000	98.119664	274,735.06	105.137800	294,385.84	19,650.78	0.05

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12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
		Local	870,000.000	101.062086	879,240.15	118.195000	1,028,296.50	149,056.35	0.21
		Base		101.062086	879,240.15	118.195000	1,028,296.50	149,056.35	0.18
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
		Local	1,160,000.000	100.234689	1,162,722.39	110.500000	1,281,800.00	119,077.61	0.26
		Base		100.234689	1,162,722.39	110.500000	1,281,800.00	119,077.61	0.23
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.562925	15 Nov 2048		
		Local	1,000,000.000	99.975168	999,751.68	107.116300	1,071,163.00	71,411.32	0.22
Original Face:		Base	1,000,000.000	99.975168	999,751.68	107.116300	1,071,163.00	71,411.32	0.19
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A					3.250000	15 Dec 2035		
		Local	1,160,000.000	100.000000	1,160,000.00	100.992210	1,171,509.64	11,509.64	0.24
Original Face:		Base	1,160,000.000	100.000000	1,160,000.00	100.992210	1,171,509.64	11,509.64	0.21
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A					5.250000	15 Dec 2035		
		Local	1,380,000.000	100.000000	1,380,000.00	100.979550	1,393,517.79	13,517.79	0.28
Original Face:		Base	1,380,000.000	100.000000	1,380,000.00	100.979550	1,393,517.79	13,517.79	0.25
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A					1.906000	15 Aug 2035		
		Local	1,104,000.000	100.308804	1,107,409.20	99.825150	1,102,069.66	-5,339.54	0.22
Original Face:		Base	1,380,000.000	100.308804	1,107,409.20	99.825150	1,102,069.66	-5,339.54	0.19
12654TAA8	CNX MIDSTREAM PTR/CNX COMPANY GUAR 144A 03/26 6.5					6.500000	15 Mar 2026		
		Local	340,000.000	96.398915	327,756.31	101.750000	345,950.00	18,193.69	0.07
		Base		96.398915	327,756.31	101.750000	345,950.00	18,193.69	0.06
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN						08 Nov 2027		
		Local	890,000.000	99.523626	885,760.27	99.662500	886,996.25	1,235.98	0.18
		Base		99.523626	885,760.27	99.662500	886,996.25	1,235.98	0.16
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.856000	25 Jul 2047		
		Local	520,000.000	100.000000	520,000.00	99.998500	519,992.20	-7.80	0.11
Original Face:		Base	520,000.000	100.000000	520,000.00	99.998500	519,992.20	-7.80	0.09
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B						23 Nov 2027		
		Local	500,000.000	99.019750	495,098.75	99.265600	496,328.00	1,229.25	0.10
		Base		99.019750	495,098.75	99.265600	496,328.00	1,229.25	0.09

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126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.226000	15 Apr 2037		
		Local	100,676.930	90.505302	91,117.96	96.321000	96,973.03	5,855.07	0.02
	Original Face:	Base	2,630,000.000	90.505302	91,117.96	96.321000	96,973.03	5,855.07	0.02
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
		Local	1,167,716.950	95.337528	1,113,272.48	99.597200	1,163,013.39	49,740.91	0.24
		Base		95.337528	1,113,272.48	99.597200	1,163,013.39	49,740.91	0.20
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
		Local	1,067,513.370	94.559920	1,009,439.79	98.325000	1,049,632.52	40,192.73	0.21
		Base		94.559920	1,009,439.79	98.325000	1,049,632.52	40,192.73	0.18
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
		Local	516,926.190	97.369646	503,329.20	100.075000	517,313.88	13,984.68	0.10
		Base		97.369646	503,329.20	100.075000	517,313.88	13,984.68	0.09
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
		Local	100,000.000	97.297350	97,297.35	100.500000	100,500.00	3,202.65	0.02
		Base		97.297350	97,297.35	100.500000	100,500.00	3,202.65	0.02
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
		Local	750,750.000	98.576939	740,066.37	100.125000	751,688.44	11,622.07	0.15
		Base		98.576939	740,066.37	100.125000	751,688.44	11,622.07	0.13
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.243750	15 May 2031		
		Local	660,375.830	99.229113	655,285.08	99.964300	660,140.08	4,855.00	0.13
	Original Face:	Base	670,000.000	99.229113	655,285.08	99.964300	660,140.08	4,855.00	0.12
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					1.841250	15 Oct 2031		
		Local	400,000.000	99.428225	397,712.90	100.006800	400,027.20	2,314.30	0.08
	Original Face:	Base	400,000.000	99.428225	397,712.90	100.006800	400,027.20	2,314.30	0.07
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875					9.875000	01 Aug 2027		
		Local	600,000.000	116.010250	696,061.50	117.739000	706,434.00	10,372.50	0.14
		Base		116.010250	696,061.50	117.739000	706,434.00	10,372.50	0.12
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625					6.625000	01 Jun 2026		
		Local	750,000.000	105.471417	791,035.63	105.000000	787,500.00	-3,535.63	0.16
		Base		105.471417	791,035.63	105.000000	787,500.00	-3,535.63	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
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A					3.693000	25 Feb 2046		
		Local	390,000.000	101.992585	397,771.08	98.912500	385,758.75	-12,012.33	0.08
Original Face:		Base	390,000.000	101.992585	397,771.08	98.912500	385,758.75	-12,012.33	0.07
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B						29 Jan 2027		
		Local	297,500.000	100.000000	297,500.00	98.500000	293,037.50	-4,462.50	0.06
		Base		100.000000	297,500.00	98.500000	293,037.50	-4,462.50	0.05
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					1.924000	20 Apr 2029		
		Local	950,000.000	99.959412	949,614.41	100.017400	950,165.30	550.89	0.19
Original Face:		Base	950,000.000	99.959412	949,614.41	100.017400	950,165.30	550.89	0.17
15135BAM3	CENTENE CORP SR UNSECURED 144A 08/26 5.375					5.375000	15 Aug 2026		
		Local	420,000.000	104.598348	439,313.06	105.490000	443,058.00	3,744.94	0.09
		Base		104.598348	439,313.06	105.490000	443,058.00	3,744.94	0.08
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
		Local	120,000.000	100.000000	120,000.00	100.937000	121,124.40	1,124.40	0.02
		Base		100.000000	120,000.00	100.937000	121,124.40	1,124.40	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
		Local	300,000.000	101.722613	305,167.84	104.570000	313,710.00	8,542.16	0.06
		Base		101.722613	305,167.84	104.570000	313,710.00	8,542.16	0.06
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
		Local	603,261.850	98.567882	594,622.43	99.825000	602,206.14	7,583.71	0.12
		Base		98.567882	594,622.43	99.825000	602,206.14	7,583.71	0.11
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	50,000.000	98.949140	49,474.57	118.157643	59,078.82	9,604.25	0.01
		Base		98.949140	49,474.57	118.157643	59,078.82	9,604.25	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	290,000.000	108.147531	313,627.84	121.615445	352,684.79	39,056.95	0.07
		Base		108.147531	313,627.84	121.615445	352,684.79	39,056.95	0.06
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
		Local	700,000.000	124.732787	873,129.51	112.203912	785,427.38	-87,702.13	0.16
		Base		124.732787	873,129.51	112.203912	785,427.38	-87,702.13	0.14

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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
16411QAG6	CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5					4.500000	01 Oct 2029		
		Local	500,000.000	101.009702	505,048.51	104.000000	520,000.00	14,951.49	0.11
		Base		101.009702	505,048.51	104.000000	520,000.00	14,951.49	0.09
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
		Local	2,710,000.000	77.264003	2,093,854.48	81.697809	2,214,010.62	120,156.14	0.45
		Base		77.264003	2,093,854.48	81.697809	2,214,010.62	120,156.14	0.39
16412EAA5	CHEPLAPHARM ARZNEIMITTEL SR SECURED 144A 01/28 5.5					5.500000	15 Jan 2028		
		Local	700,000.000	100.428139	702,996.97	103.877000	727,139.00	24,142.03	0.15
		Base		100.428139	702,996.97	103.877000	727,139.00	24,142.03	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	310,000.000	94.673242	293,487.05	108.807992	337,304.78	43,817.73	0.07
		Base		94.673242	293,487.05	108.807992	337,304.78	43,817.73	0.06
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
		Local	178,615.380	92.170271	164,630.28	95.416700	170,428.90	5,798.62	0.03
		Base		92.170271	164,630.28	95.416700	170,428.90	5,798.62	0.03
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						29 Feb 2028		
		Local	1,137,128.460	99.876027	1,135,718.73	98.812500	1,123,625.06	-12,093.67	0.23
		Base		99.876027	1,135,718.73	98.812500	1,123,625.06	-12,093.67	0.20
18269PAB8	CLAROS MORTGAGE TRUST INC TERM LOAN B						09 Aug 2026		
		Local	478,787.870	97.497136	466,804.46	99.750000	477,590.90	10,786.44	0.10
		Base		97.497136	466,804.46	99.750000	477,590.90	10,786.44	0.08
18451QAP3	CLEAR CHANNEL WORLDWIDE COMPANY GUAR 02/24 9.25					9.250000	15 Feb 2024		
		Local	432,000.000	103.222345	445,920.53	104.030000	449,409.60	3,489.07	0.09
		Base		103.222345	445,920.53	104.030000	449,409.60	3,489.07	0.08
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B						18 Sep 2024		
		Local	1,147,028.420	93.842962	1,076,405.45	93.777800	1,075,658.02	-747.43	0.22
		Base		93.842962	1,076,405.45	93.777800	1,075,658.02	-747.43	0.19
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A					1.924000	20 Jul 2031		
		Local	770,000.000	100.000000	770,000.00	100.463500	773,568.95	3,568.95	0.16
Original Face:		Base	770,000.000	100.000000	770,000.00	100.463500	773,568.95	3,568.95	0.14

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20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
		Local	768,300.000	99.265754	762,658.79	99.250000	762,537.75	-121.04	0.15
		Base		99.265754	762,658.79	99.250000	762,537.75	-121.04	0.13
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25					8.250000	01 Mar 2027		
		Local	940,000.000	103.305443	971,071.16	107.000000	1,005,800.00	34,728.84	0.20
		Base		103.305443	971,071.16	107.000000	1,005,800.00	34,728.84	0.18
20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04/29 5.25					5.250000	15 Apr 2029		
		Local	470,000.000	100.000000	470,000.00	104.750000	492,325.00	22,325.00	0.10
		Base		100.000000	470,000.00	104.750000	492,325.00	22,325.00	0.09
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					2.508630	25 Apr 2031		
		Local	256,944.880	100.000000	256,944.88	100.156410	257,346.77	401.89	0.05
Original Face:		Base	570,000.000	100.000000	256,944.88	100.156410	257,346.77	401.89	0.05
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	400,000.000	95.220728	380,882.91	105.605000	422,420.00	41,537.09	0.09
		Base		95.220728	380,882.91	105.605000	422,420.00	41,537.09	0.07
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
		Local	288,687.500	96.097427	277,421.26	96.000000	277,140.00	-281.26	0.06
		Base		96.097427	277,421.26	96.000000	277,140.00	-281.26	0.05
21925DAA7	CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125					6.125000	15 Jan 2029		
		Local	290,000.000	100.000000	290,000.00	106.500000	308,850.00	18,850.00	0.06
		Base		100.000000	290,000.00	106.500000	308,850.00	18,850.00	0.05
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
		Local	350,000.000	96.723260	338,531.41	98.500000	344,750.00	6,218.59	0.07
		Base		96.723260	338,531.41	98.500000	344,750.00	6,218.59	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
		Local	440,000.000	111.266555	489,572.84	120.500000	530,200.00	40,627.16	0.11
		Base		111.266555	489,572.84	120.500000	530,200.00	40,627.16	0.09
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.500000	31 Dec 2099		
		Local	210,000.000	100.000000	210,000.00	105.736000	222,045.60	12,045.60	0.04
		Base		100.000000	210,000.00	105.736000	222,045.60	12,045.60	0.04

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225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
		Local	200,000.000	100.000000	200,000.00	108.480000	216,960.00	16,960.00	0.04
		Base		100.000000	200,000.00	108.480000	216,960.00	16,960.00	0.04
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
		Local	200,000.000	106.008925	212,017.85	106.500000	213,000.00	982.15	0.04
		Base		106.008925	212,017.85	106.500000	213,000.00	982.15	0.04
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A					2.924000	20 Jul 2028		
		Local	750,000.000	99.308145	744,811.09	99.251400	744,385.50	-425.59	0.15
Original Face:		Base	750,000.000	99.308145	744,811.09	99.251400	744,385.50	-425.59	0.13
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875					3.875000	15 Mar 2023		
		Local	200,000.000	100.836700	201,673.40	104.340000	208,680.00	7,006.60	0.04
		Base		100.836700	201,673.40	104.340000	208,680.00	7,006.60	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	1,180,000.000	99.869726	1,178,462.77	117.125000	1,382,075.00	203,612.23	0.28
		Base		99.869726	1,178,462.77	117.125000	1,382,075.00	203,612.23	0.24
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	930,600.000	99.400352	925,019.68	99.750000	928,273.50	3,253.82	0.19
		Base		99.400352	925,019.68	99.750000	928,273.50	3,253.82	0.16
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
		Local	557,200.000	98.365578	548,093.00	100.000000	557,200.00	9,107.00	0.11
		Base		98.365578	548,093.00	100.000000	557,200.00	9,107.00	0.10
24440EAF4	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						07 Apr 2028		
		Local	660,000.000	98.648633	651,080.98	101.500000	669,900.00	18,819.02	0.14
		Base		98.648633	651,080.98	101.500000	669,900.00	18,819.02	0.12
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		Local	1,620,000.000	112.404307	1,820,949.78	115.155691	1,865,522.19	44,572.41	0.38
		Base		112.404307	1,820,949.78	115.155691	1,865,522.19	44,572.41	0.33
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		Local	880,000.000	99.047816	871,620.78	104.887500	923,010.00	51,389.22	0.19
		Base		99.047816	871,620.78	104.887500	923,010.00	51,389.22	0.16

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24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
		Local	890,000.000	99.519288	885,721.66	99.770800	887,960.12	2,238.46	0.18
		Base		99.519288	885,721.66	99.770800	887,960.12	2,238.46	0.16
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	10,000.000	101.128000	10,112.80	115.117222	11,511.72	1,398.92	0.00
		Base		101.128000	10,112.80	115.117222	11,511.72	1,398.92	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	130,000.000	99.132208	128,871.87	109.004776	141,706.21	12,834.34	0.03
		Base		99.132208	128,871.87	109.004776	141,706.21	12,834.34	0.02
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
		Local	1,020,000.000	93.977947	958,575.06	96.130000	980,526.00	21,950.94	0.20
		Base		93.977947	958,575.06	96.130000	980,526.00	21,950.94	0.17
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
		Local	1,665,000.000	91.724670	1,527,215.75	110.150000	1,833,997.50	306,781.75	0.37
		Base		91.724670	1,527,215.75	110.150000	1,833,997.50	306,781.75	0.32
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75					9.750000	15 Jun 2025		
		Local	420,000.000	100.000000	420,000.00	113.200000	475,440.00	55,440.00	0.10
		Base		100.000000	420,000.00	113.200000	475,440.00	55,440.00	0.08
25525PAB3	DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375					4.375000	01 Mar 2031		
		Local	220,000.000	100.000000	220,000.00	97.608000	214,737.60	-5,262.40	0.04
		Base		100.000000	220,000.00	97.608000	214,737.60	-5,262.40	0.04
257867BE0	RR DONNELLEY + SONS CO SR UNSECURED 07/27 8.25					8.250000	01 Jul 2027		
		Local	465,000.000	102.039372	474,483.08	118.000000	548,700.00	74,216.92	0.11
		Base		102.039372	474,483.08	118.000000	548,700.00	74,216.92	0.10
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A					2.624000	20 Apr 2028		
		Local	500,000.000	93.136702	465,683.51	99.317700	496,588.50	30,904.99	0.10
Original Face:		Base	500,000.000	93.136702	465,683.51	99.317700	496,588.50	30,904.99	0.09
25960EAK0	DOUGLAS DYNAMICS HOLDINGS INC 2020 ADD TERM LOAN B						08 Jun 2026		
		Local	97,450.000	99.777814	97,233.48	99.250000	96,719.13	-514.35	0.02
		Base		99.777814	97,233.48	99.250000	96,719.13	-514.35	0.02

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26112TAJ5	DOWNSTREAM DEVELOPMENT SR SECURED 144A 02/23 10.5					10.500000	15 Feb 2023		
		Local	680,000.000	100.689899	684,691.31	103.500000	703,800.00	19,108.69	0.14
		Base		100.689899	684,691.31	103.500000	703,800.00	19,108.69	0.12
26142RAA2	DRAFTKINGS INC SR UNSECURED 144A 03/28 0.0000					0.010000	15 Mar 2028		
		Local	460,000.000	100.000000	460,000.00	98.950000	455,170.00	-4,830.00	0.09
		Base		100.000000	460,000.00	98.950000	455,170.00	-4,830.00	0.08
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A					1.000000	15 Apr 2034		
		Local	1,100,000.000	100.000000	1,100,000.00	99.850000	1,098,350.00	-1,650.00	0.22
Original Face:		Base	1,100,000.000	100.000000	1,100,000.00	99.850000	1,098,350.00	-1,650.00	0.19
26884LAG4	EQT CORP SR UNSECURED 02/30 8.5					8.500000	01 Feb 2030		
		Local	250,000.000	126.326280	315,815.70	127.530000	318,825.00	3,009.30	0.06
		Base		126.326280	315,815.70	127.530000	318,825.00	3,009.30	0.06
26884LAH2	EQT CORP SR UNSECURED 02/25 7.625					7.625000	01 Feb 2025		
		Local	300,000.000	102.048663	306,145.99	115.088500	345,265.50	39,119.51	0.07
		Base		102.048663	306,145.99	115.088500	345,265.50	39,119.51	0.06
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6					6.000000	01 Jul 2025		
		Local	190,000.000	100.000000	190,000.00	107.625000	204,487.50	14,487.50	0.04
		Base		100.000000	190,000.00	107.625000	204,487.50	14,487.50	0.04
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5					6.500000	01 Jul 2027		
		Local	170,000.000	100.000000	170,000.00	108.725000	184,832.50	14,832.50	0.04
		Base		100.000000	170,000.00	108.725000	184,832.50	14,832.50	0.03
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
		Local	150,000.000	98.657287	147,985.93	98.750000	148,125.00	139.07	0.03
		Base		98.657287	147,985.93	98.750000	148,125.00	139.07	0.03
28470RAH5	CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25					6.250000	01 Jul 2025		
		Local	450,000.000	100.000000	450,000.00	106.380000	478,710.00	28,710.00	0.10
		Base		100.000000	450,000.00	106.380000	478,710.00	28,710.00	0.08
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					1.208630	25 May 2037		
		Local	214,658.910	100.457950	215,641.94	100.154510	214,990.58	-651.36	0.04
Original Face:		Base	410,000.000	100.457950	215,641.94	100.154510	214,990.58	-651.36	0.04

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29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
		Local	630,000.000	107.120151	674,856.95	112.750000	710,325.00	35,468.05	0.14
		Base		107.120151	674,856.95	112.750000	710,325.00	35,468.05	0.12
29163VAC7	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 12/25 7					7.000000	15 Dec 2025		
		Local	680,000.000	101.503409	690,223.18	105.375000	716,550.00	26,326.82	0.14
		Base		101.503409	690,223.18	105.375000	716,550.00	26,326.82	0.13
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5					5.500000	30 Jan 2026		
		Local	290,000.000	91.967345	266,705.30	103.780000	300,962.00	34,256.70	0.06
		Base		91.967345	266,705.30	103.780000	300,962.00	34,256.70	0.05
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
		Local	670,000.000	101.819616	682,191.43	105.632000	707,734.40	25,542.97	0.14
		Base		101.819616	682,191.43	105.632000	707,734.40	25,542.97	0.12
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
		Local	300,000.000	100.417500	301,252.50	106.874000	320,622.00	19,369.50	0.06
		Base		100.417500	301,252.50	106.874000	320,622.00	19,369.50	0.06
29273DAB6	ENDO DAC/FIN LLC/FINCO SECURED 144A 07/27 9.5					9.500000	31 Jul 2027		
		Local	1,330,000.000	112.486850	1,496,075.11	108.625000	1,444,712.50	-51,362.61	0.29
		Base		112.486850	1,496,075.11	108.625000	1,444,712.50	-51,362.61	0.25
29280BAA3	ENDO LUX FIN CO I SARL 04/29 6.125					6.125000	01 Apr 2029		
		Local	1,190,000.000	100.125603	1,191,494.68	101.022000	1,202,161.80	10,667.12	0.24
		Base		100.125603	1,191,494.68	101.022000	1,202,161.80	10,667.12	0.21
29362UAC8	ENTEGRIS INC COMPANY GUAR 144A 04/28 4.375					4.375000	15 Apr 2028		
		Local	410,000.000	100.000000	410,000.00	103.115000	422,771.50	12,771.50	0.09
		Base		100.000000	410,000.00	103.115000	422,771.50	12,771.50	0.07
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	200,000.000	107.895035	215,790.07	98.144151	196,288.30	-19,501.77	0.04
		Base		107.895035	215,790.07	98.144151	196,288.30	-19,501.77	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	320,000.000	102.020247	326,464.79	99.841656	319,493.30	-6,971.49	0.06
		Base		102.020247	326,464.79	99.841656	319,493.30	-6,971.49	0.06

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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
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
		Local	218,350.000	97.536235	212,970.37	100.000000	218,350.00	5,379.63	0.04
		Base		97.536235	212,970.37	100.000000	218,350.00	5,379.63	0.04
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
		Local	604,774.800	99.890654	604,113.50	98.821400	597,646.92	-6,466.58	0.12
		Base		99.890654	604,113.50	98.821400	597,646.92	-6,466.58	0.11
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						18 Feb 2028		
		Local	440,000.000	99.092873	436,008.64	95.333300	419,466.52	-16,542.12	0.08
		Base		99.092873	436,008.64	95.333300	419,466.52	-16,542.12	0.07
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					2.108630	25 Mar 2031		
		Local	732,633.660	100.000000	732,633.66	99.561590	729,421.72	-3,211.94	0.15
Original Face:		Base	1,310,000.000	100.000000	732,633.66	99.561590	729,421.72	-3,211.94	0.13
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2					4.508630	25 Jan 2024		
		Local	213,730.650	107.155109	229,023.31	102.248640	218,536.68	-10,486.63	0.04
Original Face:		Base	360,000.000	107.155109	229,023.31	102.248640	218,536.68	-10,486.63	0.04
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					3.108630	25 Jul 2024		
		Local	358,252.020	103.945653	372,387.40	98.586390	353,187.73	-19,199.67	0.07
Original Face:		Base	710,000.000	103.945653	372,387.40	98.586390	353,187.73	-19,199.67	0.06
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2					4.408630	25 Feb 2025		
		Local	513,035.590	95.217441	488,499.36	101.190030	519,140.87	30,641.51	0.11
Original Face:		Base	1,780,000.000	95.217441	488,499.36	101.190030	519,140.87	30,641.51	0.09
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2					6.108630	25 Sep 2028		
		Local	377,099.610	108.816485	410,346.54	105.337950	397,229.00	-13,117.54	0.08
Original Face:		Base	820,000.000	108.816485	410,346.54	105.337950	397,229.00	-13,117.54	0.07
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.358630	25 Jan 2029		
		Local	903,370.650	108.780074	982,687.26	104.039170	939,859.33	-42,827.93	0.19
Original Face:		Base	1,390,000.000	108.780074	982,687.26	104.039170	939,859.33	-42,827.93	0.17
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2					3.658630	25 Jul 2029		
		Local	533,259.330	102.388292	545,995.12	103.003580	549,276.20	3,281.08	0.11
Original Face:		Base	770,000.000	102.388292	545,995.12	103.003580	549,276.20	3,281.08	0.10

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30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					3.858630	25 Oct 2030		
		Local	1,250,000.000	100.000000	1,250,000.00	101.245530	1,265,569.13	15,569.13	0.26
Original Face:		Base	1,250,000.000	100.000000	1,250,000.00	101.245530	1,265,569.13	15,569.13	0.22
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2					2.258630	25 Oct 2030		
		Local	1,055,705.870	98.518273	1,040,063.19	99.577360	1,051,244.03	11,180.84	0.21
Original Face:		Base	1,440,000.000	98.518273	1,040,063.19	99.577360	1,051,244.03	11,180.84	0.18
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2					2.758630	25 Feb 2030		
		Local	287,614.770	103.602378	297,975.74	100.827480	289,994.72	-7,981.02	0.06
Original Face:		Base	390,000.000	103.602378	297,975.74	100.827480	289,994.72	-7,981.02	0.05
30711XY24	FANNIE MAE CAS CAS 2018 C05 1M2					2.458630	25 Jan 2031		
		Local	429,608.700	100.459520	431,582.84	99.999930	429,608.40	-1,974.44	0.09
Original Face:		Base	550,000.000	100.459520	431,582.84	99.999930	429,608.40	-1,974.44	0.08
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.282030	15 Apr 2041		
		Local	31,351.350	13.324339	4,177.36	5.876830	1,842.47	-2,334.89	0.00
Original Face:		Base	200,000.000	13.324339	4,177.36	5.876830	1,842.47	-2,334.89	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					4.858630	25 Oct 2024		
		Local	112,203.180	101.140048	113,482.35	101.185370	113,533.20	50.85	0.02
Original Face:		Base	600,000.000	101.140048	113,482.35	101.185370	113,533.20	50.85	0.02
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.658630	25 Dec 2027		
		Local	326,512.720	99.955852	326,368.57	107.714790	351,702.49	25,333.92	0.07
Original Face:		Base	330,000.000	99.955852	326,368.57	107.714790	351,702.49	25,333.92	0.06
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					4.758630	25 Oct 2028		
		Local	393,392.930	102.048016	401,449.68	104.638250	411,639.48	10,189.80	0.08
Original Face:		Base	570,000.000	102.048016	401,449.68	104.638250	411,639.48	10,189.80	0.07
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					3.558630	25 Oct 2029		
		Local	380,000.000	107.361584	407,974.02	103.627740	393,785.41	-14,188.61	0.08
Original Face:		Base	380,000.000	107.361584	407,974.02	103.627740	393,785.41	-14,188.61	0.07
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.608630	25 Mar 2030		
		Local	730,000.000	102.356910	747,205.44	101.898310	743,857.66	-3,347.78	0.15
Original Face:		Base	730,000.000	102.356910	747,205.44	101.898310	743,857.66	-3,347.78	0.13

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3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					1.908630	25 Jul 2030		
		Local	514,939.920	100.000000	514,939.92	99.309760	511,385.60	-3,554.32	0.10
Original Face:		Base	600,000.000	100.000000	514,939.92	99.309760	511,385.60	-3,554.32	0.09
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					3.258630	25 Jul 2030		
		Local	600,000.000	100.000000	600,000.00	98.648810	591,892.86	-8,107.14	0.12
Original Face:		Base	600,000.000	100.000000	600,000.00	98.648810	591,892.86	-8,107.14	0.10
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.900800	25 Oct 2035		
		Local	45,431.360	19.323811	8,779.07	5.735310	2,605.63	-6,173.44	0.00
Original Face:		Base	1,400,000.000	19.323811	8,779.07	5.735310	2,605.63	-6,173.44	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					2.089785	25 Mar 2036		
		Local	30,724.190	15.511459	4,765.77	6.716370	2,063.55	-2,702.22	0.00
Original Face:		Base	2,700,000.000	15.508887	4,764.98	6.716370	2,063.55	-2,701.43	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.825477	25 Jul 2036		
		Local	51,774.570	22.586996	11,694.32	8.451930	4,375.95	-7,318.37	0.00
Original Face:		Base	1,400,000.000	22.586996	11,694.32	8.451930	4,375.95	-7,318.37	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.165788	25 Dec 2036		
		Local	43,453.450	33.241135	14,444.42	8.547530	3,714.20	-10,730.22	0.00
Original Face:		Base	1,700,000.000	33.241135	14,444.42	8.547530	3,714.20	-10,730.22	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.165788	25 Dec 2036		
		Local	46,993.710	20.310505	9,544.66	6.641930	3,121.29	-6,423.37	0.00
Original Face:		Base	1,600,000.000	20.310505	9,544.66	6.641930	3,121.29	-6,423.37	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
		Local	14,441.840	1.332102	192.38	0.694220	100.26	-92.12	0.00
Original Face:		Base	425,601.240	1.332102	192.38	0.694220	100.26	-92.12	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
		Local	100,000.000	101.490750	101,490.75	103.144928	103,144.93	1,654.18	0.02
Original Face:		Base	100,000.000	101.490750	101,490.75	103.144928	103,144.93	1,654.18	0.02
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
		Local	238,705.820	102.707843	245,169.60	104.105409	248,505.67	3,336.07	0.05
Original Face:		Base	240,000.000	102.707843	245,169.60	104.105409	248,505.67	3,336.07	0.04

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317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
		Local	360,000.000	99.067069	356,641.45	103.440000	372,384.00	15,742.55	0.08
		Base		99.067069	356,641.45	103.440000	372,384.00	15,742.55	0.07
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					0.978630	25 Sep 2034		
		Local	201,579.010	98.831585	199,223.73	100.239840	202,062.48	2,838.75	0.04
	Original Face:	Base	1,029,400.000	98.831585	199,223.73	100.239840	202,062.48	2,838.75	0.04
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
		Local	1,400,000.000	93.858431	1,314,018.03	101.750000	1,424,500.00	110,481.97	0.29
		Base		93.858431	1,314,018.03	101.750000	1,424,500.00	110,481.97	0.25
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
		Local	940,000.000	102.303622	961,654.05	101.500000	954,100.00	-7,554.05	0.19
		Base		102.303622	961,654.05	101.500000	954,100.00	-7,554.05	0.17
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	740,000.000	100.000000	740,000.00	107.250000	793,650.00	53,650.00	0.16
		Base		100.000000	740,000.00	107.250000	793,650.00	53,650.00	0.14
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	250,000.000	120.103520	300,258.80	133.721000	334,302.50	34,043.70	0.07
		Base		120.103520	300,258.80	133.721000	334,302.50	34,043.70	0.06
337932AP2	FIRSTENERGY CORP SR UNSECURED 09/30 2.25					2.250000	01 Sep 2030		
		Local	340,000.000	96.117497	326,799.49	92.750000	315,350.00	-11,449.49	0.06
		Base		96.117497	326,799.49	92.750000	315,350.00	-11,449.49	0.06
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
		Local	1,330,000.000	98.502874	1,310,088.22	104.512500	1,390,016.25	79,928.03	0.28
		Base		98.502874	1,310,088.22	104.512500	1,390,016.25	79,928.03	0.24
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
		Local	2,324,309.120	99.609829	2,315,240.35	98.750000	2,295,255.26	-19,985.09	0.46
		Base		99.609829	2,315,240.35	98.750000	2,295,255.26	-19,985.09	0.40
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5					8.500000	21 Apr 2023		
		Local	1,370,000.000	105.955315	1,451,587.82	111.500000	1,527,550.00	75,962.18	0.31
		Base		105.955315	1,451,587.82	111.500000	1,527,550.00	75,962.18	0.27

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345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9					9.000000	22 Apr 2025		
		Local	360,000.000	99.910867	359,679.12	121.111500	436,001.40	76,322.28	0.09
		Base		99.910867	359,679.12	121.111500	436,001.40	76,322.28	0.08
345370CY4	FORD MOTOR COMPANY SR UNSECURED 144A 03/26 0.0000					0.010000	15 Mar 2026		
		Local	310,000.000	100.000000	310,000.00	101.000000	313,100.00	3,100.00	0.06
		Base		100.000000	310,000.00	101.000000	313,100.00	3,100.00	0.06
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
		Local	360,000.000	100.000000	360,000.00	107.898000	388,432.80	28,432.80	0.08
		Base		100.000000	360,000.00	107.898000	388,432.80	28,432.80	0.07
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
		Local	350,000.000	98.750000	345,625.00	99.199000	347,196.50	1,571.50	0.07
		Base		98.750000	345,625.00	99.199000	347,196.50	1,571.50	0.06
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815					3.815000	02 Nov 2027		
		Local	400,000.000	96.030878	384,123.51	101.125000	404,500.00	20,376.49	0.08
		Base		96.030878	384,123.51	101.125000	404,500.00	20,376.49	0.07
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
		Local	0.000	0.000000	-89.81	0.000000	0.00	89.81	0.00
		Base		0.000000	-89.81	0.000000	0.00	89.81	0.00
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
		Local	1,220,000.000	100.359618	1,224,387.34	103.737450	1,265,596.89	41,209.55	0.26
	Original Face:	Base	1,220,000.000	100.359618	1,224,387.34	103.737450	1,265,596.89	41,209.55	0.22
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.916670	25 Dec 2050		
		Local	718,689.900	100.000000	718,689.90	100.058260	719,108.61	418.71	0.15
	Original Face:	Base	820,000.000	100.000000	718,689.90	100.058260	719,108.61	418.71	0.13
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	1,290,000.000	88.984765	1,147,903.47	120.064000	1,548,825.60	400,922.13	0.31
		Base		88.984765	1,147,903.47	120.064000	1,548,825.60	400,922.13	0.27
35906ABE7	FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875					5.875000	15 Oct 2027		
		Local	430,000.000	100.000000	430,000.00	106.000000	455,800.00	25,800.00	0.09
		Base		100.000000	430,000.00	106.000000	455,800.00	25,800.00	0.08

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35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75					6.750000	01 May 2029		
		Local	440,000.000	100.000000	440,000.00	105.470000	464,068.00	24,068.00	0.09
		Base		100.000000	440,000.00	105.470000	464,068.00	24,068.00	0.08
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
		Local	1,150,000.000	81.039549	931,954.81	79.750000	917,125.00	-14,829.81	0.19
		Base		81.039549	931,954.81	79.750000	917,125.00	-14,829.81	0.16
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
		Local	540,000.000	94.685335	511,300.81	71.750000	387,450.00	-123,850.81	0.08
		Base		94.685335	511,300.81	71.750000	387,450.00	-123,850.81	0.07
36166WAA1	GEO CORRECTIONS HLDGS COMPANY GUAR 144A 02/26 6.5					6.500000	23 Feb 2026		
		Local	180,000.000	100.000000	180,000.00	104.422997	187,961.39	7,961.39	0.04
		Base		100.000000	180,000.00	104.422997	187,961.39	7,961.39	0.03
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		
		Local	414,000.000	103.984406	430,495.44	110.125000	455,917.50	25,422.06	0.09
		Base		103.984406	430,495.44	110.125000	455,917.50	25,422.06	0.08
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125					5.125000	15 Dec 2026		
		Local	280,000.000	101.215311	283,402.87	105.375000	295,050.00	11,647.13	0.06
		Base		101.215311	283,402.87	105.375000	295,050.00	11,647.13	0.05
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
		Local	320,000.000	100.000000	320,000.00	103.000000	329,600.00	9,600.00	0.07
		Base		100.000000	320,000.00	103.000000	329,600.00	9,600.00	0.06
36168QAK0	GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75					3.750000	01 Aug 2025		
		Local	980,000.000	100.000000	980,000.00	101.500000	994,700.00	14,700.00	0.20
		Base		100.000000	980,000.00	101.500000	994,700.00	14,700.00	0.18
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					1.148630	25 Aug 2033		
		Local	300,526.380	96.860905	291,092.57	99.358530	298,598.59	7,506.02	0.06
	Original Face:	Base	3,970,000.000	96.860905	291,092.57	99.358530	298,598.59	7,506.02	0.05
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					0.648630	25 Dec 2035		
		Local	734,941.970	95.403728	701,162.04	98.082800	720,851.66	19,689.62	0.15
	Original Face:	Base	2,210,000.000	95.403728	701,162.04	98.082800	720,851.66	19,689.62	0.13

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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
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					4.005609	10 Oct 2049		
		Local	430,000.000	99.236014	426,714.86	98.820660	424,928.84	-1,786.02	0.09
	Original Face:	Base	430,000.000	99.236014	426,714.86	98.820660	424,928.84	-1,786.02	0.07
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					0.265130	26 Sep 2037		
		Local	718,013.870	98.078037	704,213.91	98.895910	710,086.35	5,872.44	0.14
	Original Face:	Base	2,660,000.000	98.078037	704,213.91	98.895910	710,086.35	5,872.44	0.12
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A					1.206000	15 Dec 2036		
		Local	1,470,000.000	100.000000	1,470,000.00	99.961280	1,469,430.82	-569.18	0.30
	Original Face:	Base	1,470,000.000	100.000000	1,470,000.00	99.961280	1,469,430.82	-569.18	0.26
36472TAA7	GANNETT CO INC SR SECURED 12/27 6					6.000000	01 Dec 2027		
		Local	198,000.000	95.190101	188,476.40	131.605673	260,579.23	72,102.83	0.05
		Base		95.190101	188,476.40	131.605673	260,579.23	72,102.83	0.05
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75					3.750000	01 Oct 2030		
		Local	740,000.000	100.000000	740,000.00	99.000000	732,600.00	-7,400.00	0.15
		Base		100.000000	740,000.00	99.000000	732,600.00	-7,400.00	0.13
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		Local	20,000.000	99.655400	19,931.08	110.581526	22,116.31	2,185.23	0.00
		Base		99.655400	19,931.08	110.581526	22,116.31	2,185.23	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		Local	1,200,000.000	113.420097	1,361,041.16	140.253343	1,683,040.12	321,998.96	0.34
		Base		113.420097	1,361,041.16	140.253343	1,683,040.12	321,998.96	0.30
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
		Local	630,000.000	97.213808	612,446.99	96.460000	607,698.00	-4,748.99	0.12
	Original Face:	Base	630,000.000	97.213808	612,446.99	96.460000	607,698.00	-4,748.99	0.11
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN						15 May 2026		
		Local	429,528.850	98.434457	422,804.39	94.000000	403,757.12	-19,047.27	0.08
		Base		98.434457	422,804.39	94.000000	403,757.12	-19,047.27	0.07
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
		Local	470,917.630	98.427772	463,513.73	94.020800	442,760.52	-20,753.21	0.09
		Base		98.427772	463,513.73	94.020800	442,760.52	-20,753.21	0.08

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37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN						29 Nov 2026		
		Local	120,000.000	84.412167	101,294.60	76.166700	91,400.04	-9,894.56	0.02
		Base		84.412167	101,294.60	76.166700	91,400.04	-9,894.56	0.02
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
		Local	1,586,835.000	90.227349	1,431,759.16	95.900000	1,521,774.77	90,015.61	0.31
		Base		90.227349	1,431,759.16	95.900000	1,521,774.77	90,015.61	0.27
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					1.562100	20 Nov 2042		
		Local	40,851.330	0.000220	0.09	4.635990	1,893.86	1,893.77	0.00
Original Face:		Base	300,000.000	0.000220	0.09	4.635990	1,893.86	1,893.77	0.00
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN						04 Aug 2027		
		Local	646,576.270	99.259733	641,789.88	99.333300	642,265.55	475.67	0.13
		Base		99.259733	641,789.88	99.333300	642,265.55	475.67	0.11
38748YAA0	GRANITE US HOLDINGS CORP COMPANY GUAR 144A 10/27 11					11.000000	01 Oct 2027		
		Local	1,110,000.000	111.976259	1,242,936.48	112.750000	1,251,525.00	8,588.52	0.25
		Base		111.976259	1,242,936.48	112.750000	1,251,525.00	8,588.52	0.22
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
		Local	375,250.000	100.399566	376,749.37	98.840900	370,900.48	-5,848.89	0.08
		Base		100.399566	376,749.37	98.840900	370,900.48	-5,848.89	0.07
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
		Local	770,000.000	100.000000	770,000.00	97.250000	748,825.00	-21,175.00	0.15
		Base		100.000000	770,000.00	97.250000	748,825.00	-21,175.00	0.13
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
		Local	900,000.000	99.966502	899,698.52	115.000000	1,035,000.00	135,301.48	0.21
		Base		99.966502	899,698.52	115.000000	1,035,000.00	135,301.48	0.18
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		
		Local	688,000.000	99.030051	681,326.75	99.837500	686,882.00	5,555.25	0.14
		Base		99.030051	681,326.75	99.837500	686,882.00	5,555.25	0.12
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75					5.750000	20 Jan 2026		
		Local	560,000.000	101.630441	569,130.47	106.280000	595,168.00	26,037.53	0.12
		Base		101.630441	569,130.47	106.280000	595,168.00	26,037.53	0.10

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42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
		Local	103,855.600	98.317732	102,108.47	100.272290	104,138.39	2,029.92	0.02
	Original Face:	Base	660,000.000	98.317732	102,108.47	100.272290	104,138.39	2,029.92	0.02
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035		
		Local	290,000.000	100.000000	290,000.00	98.875000	286,737.50	-3,262.50	0.06
	Original Face:	Base	290,000.000	100.000000	290,000.00	98.875000	286,737.50	-3,262.50	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		Local	680,000.000	100.290393	681,974.67	105.400000	716,720.00	34,745.33	0.14
		Base		100.290393	681,974.67	105.400000	716,720.00	34,745.33	0.13
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
		Local	330,000.000	100.561518	331,853.01	99.012500	326,741.25	-5,111.76	0.07
		Base		100.561518	331,853.01	99.012500	326,741.25	-5,111.76	0.06
44106MAZ5	SERVICE PROPERTIES TRUST SR UNSECURED 10/24 4.35					4.350000	01 Oct 2024		
		Local	340,000.000	98.768847	335,814.08	99.413720	338,006.65	2,192.57	0.07
		Base		98.768847	335,814.08	99.413720	338,006.65	2,192.57	0.06
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
		Local	680,000.000	107.371437	730,125.77	106.750000	725,900.00	-4,225.77	0.15
		Base		107.371437	730,125.77	106.750000	725,900.00	-4,225.77	0.13
443628AJ1	HUDBAY MINERALS INC COMPANY GUAR 144A 04/26 4.5					4.500000	01 Apr 2026		
		Local	370,000.000	100.299465	371,108.02	103.931000	384,544.70	13,436.68	0.08
		Base		100.299465	371,108.02	103.931000	384,544.70	13,436.68	0.07
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025		
		Local	98,979.600	90.344859	89,422.98	99.107100	98,095.81	8,672.83	0.02
		Base		90.344859	89,422.98	99.107100	98,095.81	8,672.83	0.02
45174HBE6	IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
		Local	580,000.000	96.646553	560,550.01	102.861000	596,593.80	36,043.79	0.12
		Base		96.646553	560,550.01	102.861000	596,593.80	36,043.79	0.10
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
		Local	340,000.000	100.030685	340,104.33	100.750000	342,550.00	2,445.67	0.07
		Base		100.030685	340,104.33	100.750000	342,550.00	2,445.67	0.06

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45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
		Local	238,106.950	100.000000	238,106.95	98.732100	235,087.99	-3,018.96	0.05
		Base		100.000000	238,106.95	98.732100	235,087.99	-3,018.96	0.04
45174UAG3	IHEARTCOMMUNICATIONS INC 2020 INCREMENTAL TERM LOAN						01 May 2026		
		Local	357,300.000	95.959116	342,861.92	98.562500	352,163.81	9,301.89	0.07
		Base		95.959116	342,861.92	98.562500	352,163.81	9,301.89	0.06
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
		Local	930,000.000	103.469559	962,266.90	107.134000	996,346.20	34,079.30	0.20
		Base		103.469559	962,266.90	107.134000	996,346.20	34,079.30	0.18
460599AE3	INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25					5.250000	15 Jan 2029		
		Local	330,000.000	100.000000	330,000.00	104.300000	344,190.00	14,190.00	0.07
		Base		100.000000	330,000.00	104.300000	344,190.00	14,190.00	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
		Local	370,000.000	94.806805	350,785.18	112.050593	414,587.19	63,802.01	0.08
		Base		94.806805	350,785.18	112.050593	414,587.19	63,802.01	0.07
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
		Local	672,265.920	99.386304	668,140.25	98.500000	662,181.93	-5,958.32	0.13
		Base		99.386304	668,140.25	98.500000	662,181.93	-5,958.32	0.12
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B						01 Aug 2026		
		Local	983,840.550	99.932910	983,180.49	100.093800	984,763.39	1,582.90	0.20
		Base		99.932910	983,180.49	100.093800	984,763.39	1,582.90	0.17
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
		Local	223,100.000	99.837660	222,737.82	98.375000	219,474.63	-3,263.19	0.04
		Base		99.837660	222,737.82	98.375000	219,474.63	-3,263.19	0.04
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
		Local	370,000.000	100.000000	370,000.00	104.632000	387,138.40	17,138.40	0.08
		Base		100.000000	370,000.00	104.632000	387,138.40	17,138.40	0.07
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
		Local	250,000.000	108.960820	272,402.05	101.000000	252,500.00	-19,902.05	0.05
		Base		108.960820	272,402.05	101.000000	252,500.00	-19,902.05	0.04

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468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A					3.041250	15 Apr 2027		
		Local	500,000.000	99.348992	496,744.96	97.928000	489,640.00	-7,104.96	0.10
Original Face:		Base	500,000.000	99.348992	496,744.96	97.928000	489,640.00	-7,104.96	0.09
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN						26 Jan 2028		
		Local	607,650.540	99.875777	606,895.70	98.825000	600,510.65	-6,385.05	0.12
		Base		99.875777	606,895.70	98.825000	600,510.65	-6,385.05	0.11
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A					2.874000	20 Oct 2027		
		Local	250,000.000	99.338088	248,345.22	98.984200	247,460.50	-884.72	0.05
Original Face:		Base	250,000.000	99.338088	248,345.22	98.984200	247,460.50	-884.72	0.04
477143AN1	JETBLUE AIRWAYS CORP SR UNSECURED 144A 04/26 0.5					0.500000	01 Apr 2026		
		Local	420,000.000	100.000000	420,000.00	109.880000	461,496.00	41,496.00	0.09
		Base		100.000000	420,000.00	109.880000	461,496.00	41,496.00	0.08
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN						17 Jun 2024		
		Local	955,500.000	99.790529	953,498.50	102.312500	977,595.94	24,097.44	0.20
		Base		99.790529	953,498.50	102.312500	977,595.94	24,097.44	0.17
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A					3.341250	15 Oct 2030		
		Local	750,000.000	100.000000	750,000.00	98.018300	735,137.25	-14,862.75	0.15
Original Face:		Base	750,000.000	100.000000	750,000.00	98.018300	735,137.25	-14,862.75	0.13
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A					2.041250	15 Jul 2031		
		Local	500,000.000	97.317096	486,585.48	100.004200	500,021.00	13,435.52	0.10
Original Face:		Base	500,000.000	97.317096	486,585.48	100.004200	500,021.00	13,435.52	0.09
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A					1.474000	20 Jan 2029		
		Local	530,000.000	100.000000	530,000.00	100.015300	530,081.09	81.09	0.11
Original Face:		Base	530,000.000	100.000000	530,000.00	100.015300	530,081.09	81.09	0.09
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					2.024000	20 Jan 2029		
		Local	250,000.000	100.000000	250,000.00	100.018500	250,046.25	46.25	0.05
Original Face:		Base	250,000.000	100.000000	250,000.00	100.018500	250,046.25	46.25	0.04
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A					3.724000	20 Jan 2029		
		Local	750,000.000	100.000000	750,000.00	99.549000	746,617.50	-3,382.50	0.15
Original Face:		Base	750,000.000	100.000000	750,000.00	99.549000	746,617.50	-3,382.50	0.13

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48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027		
		Local	1,350,000.000	101.540387	1,370,795.22	114.009400	1,539,126.90	168,331.68	0.31
		Base		101.540387	1,370,795.22	114.009400	1,539,126.90	168,331.68	0.27
48668NAA9	KAZTRANSGAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
		Local	950,000.000	98.418217	934,973.06	111.431600	1,058,600.20	123,627.14	0.21
		Base		98.418217	934,973.06	111.431600	1,058,600.20	123,627.14	0.19
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
		Local	310,000.000	103.416542	320,591.28	111.850414	346,736.28	26,145.00	0.07
		Base		103.416542	320,591.28	111.850414	346,736.28	26,145.00	0.06
50077LBC9	KRAFT HEINZ FOODS CO COMPANY GUAR 05/27 3.875					3.875000	15 May 2027		
		Local	20,000.000	100.000000	20,000.00	109.385846	21,877.17	1,877.17	0.00
		Base		100.000000	20,000.00	109.385846	21,877.17	1,877.17	0.00
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031		
		Local	80,000.000	100.000000	80,000.00	110.128631	88,102.90	8,102.90	0.02
		Base		100.000000	80,000.00	110.128631	88,102.90	8,102.90	0.02
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5					5.500000	01 Jun 2050		
		Local	330,000.000	101.175464	333,879.03	122.816272	405,293.70	71,414.67	0.08
		Base		101.175464	333,879.03	122.816272	405,293.70	71,414.67	0.07
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
		Local	710,000.000	91.154393	647,196.19	107.250000	761,475.00	114,278.81	0.15
		Base		91.154393	647,196.19	107.250000	761,475.00	114,278.81	0.13
501797AW4	L BRANDS INC COMPANY GUAR 144A 10/30 6.625					6.625000	01 Oct 2030		
		Local	370,000.000	100.000000	370,000.00	113.312500	419,256.25	49,256.25	0.08
		Base		100.000000	370,000.00	113.312500	419,256.25	49,256.25	0.07
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B						02 Nov 2027		
		Local	420,000.000	99.524533	418,003.04	99.916700	419,650.14	1,647.10	0.08
		Base		99.524533	418,003.04	99.916700	419,650.14	1,647.10	0.07
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
		Local	0.000	0.000000	-3.82	0.000000	0.00	3.82	0.00
		Base		0.000000	-3.82	0.000000	0.00	3.82	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
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
		Local	290,000.000	99.945817	289,842.87	104.253809	302,336.05	12,493.18	0.06
		Base		99.945817	289,842.87	104.253809	302,336.05	12,493.18	0.05
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	30,000.000	98.269633	29,480.89	102.336323	30,700.90	1,220.01	0.01
		Base		98.269633	29,480.89	102.336323	30,700.90	1,220.01	0.01
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125					6.125000	01 Apr 2028		
		Local	540,000.000	100.000000	540,000.00	101.690000	549,126.00	9,126.00	0.11
		Base		100.000000	540,000.00	101.690000	549,126.00	9,126.00	0.10
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5					5.000000	01 Feb 2026		
		Local	910,000.000	100.646436	915,882.57	101.750000	925,925.00	10,042.43	0.19
		Base		100.646436	915,882.57	101.750000	925,925.00	10,042.43	0.16
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A					3.750000	25 Apr 2059		
		Local	1,910,386.490	99.205669	1,895,211.70	100.879130	1,927,181.27	31,969.57	0.39
Original Face:		Base	2,400,000.000	99.205669	1,895,211.70	100.879130	1,927,181.27	31,969.57	0.34
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A					3.750000	25 Jan 2059		
		Local	1,388,452.250	95.364765	1,324,094.22	100.069410	1,389,415.97	65,321.75	0.28
Original Face:		Base	1,990,000.000	95.364765	1,324,094.22	100.069410	1,389,415.97	65,321.75	0.24
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B						04 Mar 2028		
		Local	473,013.180	98.658283	466,666.68	99.333300	469,859.60	3,192.92	0.10
		Base		98.658283	466,666.68	99.333300	469,859.60	3,192.92	0.08
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2					2.000000	15 Jul 2024		
		Local	460,000.000	95.946965	441,356.04	98.454114	452,888.92	11,532.88	0.09
		Base		95.946965	441,356.04	98.454114	452,888.92	11,532.88	0.08
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5					8.500000	15 Jul 2029		
		Local	450,000.000	116.623916	524,807.62	114.000000	513,000.00	-11,807.62	0.10
		Base		116.623916	524,807.62	114.000000	513,000.00	-11,807.62	0.09
530715AG6	LIBERTY INTERACTIVE LLC SR UNSECURED 11/29 4					4.000000	15 Nov 2029		
		Local	510,000.000	77.909031	397,336.06	76.500000	390,150.00	-7,186.06	0.08
		Base		77.909031	397,336.06	76.500000	390,150.00	-7,186.06	0.07

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53219LAS8	LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375					4.375000	15 Feb 2027		
		Local	360,000.000	100.000000	360,000.00	98.000000	352,800.00	-7,200.00	0.07
		Base		100.000000	360,000.00	98.000000	352,800.00	-7,200.00	0.06
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
		Local	200,000.000	101.516990	203,033.98	111.500000	223,000.00	19,966.02	0.05
		Base		101.516990	203,033.98	111.500000	223,000.00	19,966.02	0.04
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					1.008630	25 Oct 2034		
		Local	523,021.910	99.829560	522,130.47	99.277010	519,240.51	-2,889.96	0.11
Original Face:		Base	1,270,000.000	99.829560	522,130.47	99.277010	519,240.51	-2,889.96	0.09
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	450,000.000	117.831922	530,243.65	126.212500	567,956.25	37,712.60	0.11
		Base		117.831922	530,243.65	126.212500	567,956.25	37,712.60	0.10
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
		Local	340,000.000	95.264235	323,898.40	103.295000	351,203.00	27,304.60	0.07
		Base		95.264235	323,898.40	103.295000	351,203.00	27,304.60	0.06
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
		Local	500,000.000	100.111332	500,556.66	104.750000	523,750.00	23,193.34	0.11
		Base		100.111332	500,556.66	104.750000	523,750.00	23,193.34	0.09
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
		Local	660,000.000	100.281597	661,858.54	100.250000	661,650.00	-208.54	0.13
		Base		100.281597	661,858.54	100.250000	661,650.00	-208.54	0.12
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
		Local	10,838.110	99.875993	10,824.67	98.500000	10,675.54	-149.13	0.00
		Base		99.875993	10,824.67	98.500000	10,675.54	-149.13	0.00
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
		Local	315,705.520	100.649431	317,755.81	99.625000	314,521.62	-3,234.19	0.06
		Base		100.649431	317,755.81	99.625000	314,521.62	-3,234.19	0.06
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75					5.750000	01 Nov 2028		
		Local	620,000.000	100.000000	620,000.00	98.060000	607,972.00	-12,028.00	0.12
		Base		100.000000	620,000.00	98.060000	607,972.00	-12,028.00	0.11

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55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
		Local	523,940.880	99.180012	519,644.63	99.409100	520,844.91	1,200.28	0.11
		Base		99.180012	519,644.63	99.409100	520,844.91	1,200.28	0.09
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
		Local	365,000.000	96.979901	353,976.64	105.200500	383,981.83	30,005.19	0.08
		Base		96.979901	353,976.64	105.200500	383,981.83	30,005.19	0.07
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
		Local	186,000.000	103.539925	192,584.26	105.203000	195,677.58	3,093.32	0.04
		Base		103.539925	192,584.26	105.203000	195,677.58	3,093.32	0.03
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					1.941250	15 Apr 2029		
		Local	400,000.000	98.497483	393,989.93	98.710100	394,840.40	850.47	0.08
Original Face:		Base	400,000.000	98.497483	393,989.93	98.710100	394,840.40	850.47	0.07
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					3.524000	20 Jan 2033		
		Local	270,000.000	98.647144	266,347.29	100.189000	270,510.30	4,163.01	0.05
Original Face:		Base	270,000.000	98.647144	266,347.29	100.189000	270,510.30	4,163.01	0.05
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B						19 Oct 2027		
		Local	164,550.000	99.059508	163,002.42	100.250000	164,961.38	1,958.96	0.03
		Base		99.059508	163,002.42	100.250000	164,961.38	1,958.96	0.03
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					3.754000	20 Jan 2032		
		Local	900,000.000	92.345296	831,107.66	99.998400	899,985.60	68,877.94	0.18
Original Face:		Base	900,000.000	92.345296	831,107.66	99.998400	899,985.60	68,877.94	0.16
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
		Local	260,000.000	100.749950	261,949.87	112.057359	291,349.13	29,399.26	0.06
		Base		100.749950	261,949.87	112.057359	291,349.13	29,399.26	0.05
57665RAN6	MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625					4.625000	01 Jun 2028		
		Local	370,000.000	100.000000	370,000.00	102.176000	378,051.20	8,051.20	0.08
		Base		100.000000	370,000.00	102.176000	378,051.20	8,051.20	0.07
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						29 Jan 2027		
		Local	436,700.000	99.568173	434,814.21	98.750000	431,241.25	-3,572.96	0.09
		Base		99.568173	434,814.21	98.750000	431,241.25	-3,572.96	0.08

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57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
		Local	214,387.130	100.211738	214,841.07	99.986100	214,357.33	-483.74	0.04
		Base		100.211738	214,841.07	99.986100	214,357.33	-483.74	0.04
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
		Local	890,000.000	121.260854	1,079,221.60	120.500000	1,072,450.00	-6,771.60	0.22
		Base		121.260854	1,079,221.60	120.500000	1,072,450.00	-6,771.60	0.19
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		Local	750,000.000	100.000000	750,000.00	106.229000	796,717.50	46,717.50	0.16
		Base		100.000000	750,000.00	106.229000	796,717.50	46,717.50	0.14
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125					3.125000	14 Jan 2031		
		Local	1,140,000.000	95.663688	1,090,566.04	95.200000	1,085,280.00	-5,286.04	0.22
		Base		95.663688	1,090,566.04	95.200000	1,085,280.00	-5,286.04	0.19
588056BA8	MERCER INTL INC SR UNSECURED 144A 02/29 5.125					5.125000	01 Feb 2029		
		Local	220,000.000	100.000000	220,000.00	103.600000	227,920.00	7,920.00	0.05
		Base		100.000000	220,000.00	103.600000	227,920.00	7,920.00	0.04
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33					2.330000	20 Mar 2026		
		Local	500,000.000	100.170466	500,852.33	100.147940	500,739.70	-112.63	0.10
Original Face:		Base	500,000.000	100.170466	500,852.33	100.147940	500,739.70	-112.63	0.09
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					0.628630	25 Jun 2035		
		Local	93,585.830	99.742621	93,344.96	99.257930	92,891.36	-453.60	0.02
Original Face:		Base	8,410,000.000	99.742621	93,344.96	99.257930	92,891.36	-453.60	0.02
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.693630	25 Aug 2036		
		Local	841,857.190	95.142886	800,967.23	99.807270	840,234.68	39,267.45	0.17
Original Face:		Base	880,000.000	95.142886	800,967.23	99.807270	840,234.68	39,267.45	0.15
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8					8.000000	15 Jul 2027		
		Local	1,030,000.000	91.765397	945,183.59	110.500000	1,138,150.00	192,966.41	0.23
		Base		91.765397	945,183.59	110.500000	1,138,150.00	192,966.41	0.20
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
		Local	646,800.250	97.593665	631,236.07	99.750000	645,183.25	13,947.18	0.13
		Base		97.593665	631,236.07	99.750000	645,183.25	13,947.18	0.11

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59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					4.121250	15 Jul 2029		
		Local	750,000.000	99.898641	749,239.81	96.702700	725,270.25	-23,969.56	0.15
Original Face:		Base	750,000.000	99.898641	749,239.81	96.702700	725,270.25	-23,969.56	0.13
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
		Local	857,850.000	99.058551	849,773.78	99.458300	853,203.03	3,429.25	0.17
		Base		99.058551	849,773.78	99.458300	853,203.03	3,429.25	0.15
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						21 Jun 2027		
		Local	830,000.000	98.184739	814,933.33	106.166700	881,183.61	66,250.28	0.18
		Base		98.184739	814,933.33	106.166700	881,183.61	66,250.28	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
		Local	584,984.140	99.964527	584,776.63	108.528440	634,874.16	50,097.53	0.13
Original Face:		Base	880,000.000	99.964527	584,776.63	108.528440	634,874.16	50,097.53	0.11
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
		Local	900,000.000	101.277040	911,493.36	111.198000	1,000,782.00	89,288.64	0.20
		Base		101.277040	911,493.36	111.198000	1,000,782.00	89,288.64	0.18
603158AA4	MINERALS TECHNOLOGIES IN COMPANY GUAR 144A 07/28 5					5.000000	01 Jul 2028		
		Local	240,000.000	103.248050	247,795.32	103.125000	247,500.00	-295.32	0.05
		Base		103.248050	247,795.32	103.125000	247,500.00	-295.32	0.04
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
		Local	448,176.500	97.916207	438,837.43	98.875000	443,134.51	4,297.08	0.09
		Base		97.916207	438,837.43	98.875000	443,134.51	4,297.08	0.08
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
		Local	460,000.000	100.221237	461,017.69	104.375000	480,125.00	19,107.31	0.10
		Base		100.221237	461,017.69	104.375000	480,125.00	19,107.31	0.08
610332AW8	MONROE CAPITAL BSL CLO LTD MCBSL 2015 1A BR 144A					1.932380	22 May 2027		
		Local	400,000.000	98.795620	395,182.48	99.959900	399,839.60	4,657.12	0.08
Original Face:		Base	400,000.000	98.795620	395,182.48	99.959900	399,839.60	4,657.12	0.07
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					0.918630	25 Apr 2034		
		Local	218,799.030	99.376309	217,434.40	98.888890	216,367.93	-1,066.47	0.04
Original Face:		Base	610,000.000	99.376309	217,434.40	98.888890	216,367.93	-1,066.47	0.04

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61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					1.008630	25 Aug 2034		
		Local	575,755.190	99.253507	571,457.22	99.283870	571,632.03	174.81	0.12
Original Face:		Base	950,000.000	99.253507	571,457.22	99.283870	571,632.03	174.81	0.10
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
		Local	750,000.000	102.304343	767,282.57	111.875000	839,062.50	71,779.93	0.17
		Base		102.304343	767,282.57	111.875000	839,062.50	71,779.93	0.15
62886EBA5	NCR CORP COMPANY GUAR 144A 04/29 5.125					5.125000	15 Apr 2029		
		Local	1,070,000.000	100.000000	1,070,000.00	101.133000	1,082,123.10	12,123.10	0.22
		Base		100.000000	1,070,000.00	101.133000	1,082,123.10	12,123.10	0.19
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
		Local	1,320,000.000	111.649245	1,473,770.04	121.050000	1,597,860.00	124,089.96	0.32
		Base		111.649245	1,473,770.04	121.050000	1,597,860.00	124,089.96	0.28
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25					10.250000	01 Feb 2026		
		Local	650,000.000	100.000000	650,000.00	117.330000	762,645.00	112,645.00	0.15
		Base		100.000000	650,000.00	117.330000	762,645.00	112,645.00	0.13
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
		Local	1,060,000.000	118.952065	1,260,891.89	132.450563	1,403,975.97	143,084.08	0.28
		Base		118.952065	1,260,891.89	132.450563	1,403,975.97	143,084.08	0.25
629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375					7.375000	01 Jun 2025		
		Local	500,000.000	100.000000	500,000.00	115.377000	576,885.00	76,885.00	0.12
		Base		100.000000	500,000.00	115.377000	576,885.00	76,885.00	0.10
62929RAC2	NMG HLDCO/NEIMAN MARCUS SR SECURED 144A 04/26 7.125					7.125000	01 Apr 2026		
		Local	670,000.000	100.000000	670,000.00	102.000000	683,400.00	13,400.00	0.14
		Base		100.000000	670,000.00	102.000000	683,400.00	13,400.00	0.12
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
		Local	300,000.000	103.796430	311,389.29	104.000000	312,000.00	610.71	0.06
		Base		103.796430	311,389.29	104.000000	312,000.00	610.71	0.05
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625					3.625000	15 Feb 2031		
		Local	390,000.000	100.000000	390,000.00	97.500000	380,250.00	-9,750.00	0.08
		Base		100.000000	390,000.00	97.500000	380,250.00	-9,750.00	0.07

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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
631715AJ8	NASSAU LTD NCC 2020 1A D 144A					4.994000	20 Jul 2029		
		Local	260,000.000	94.428177	245,513.26	99.755600	259,364.56	13,851.30	0.05
Original Face:		Base	260,000.000	94.428177	245,513.26	99.755600	259,364.56	13,851.30	0.05
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A					2.240000	15 May 2069		
		Local	360,000.000	101.167756	364,203.92	97.109290	349,593.44	-14,610.48	0.07
Original Face:		Base	360,000.000	101.167756	364,203.92	97.109290	349,593.44	-14,610.48	0.06
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
		Local	520,000.000	100.615635	523,201.30	120.956840	628,975.57	105,774.27	0.13
		Base		100.615635	523,201.30	120.956840	628,975.57	105,774.27	0.11
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375					6.375000	15 May 2029		
		Local	770,000.000	110.989279	854,617.45	124.000000	954,800.00	100,182.55	0.19
		Base		110.989279	854,617.45	124.000000	954,800.00	100,182.55	0.17
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.053630	25 Sep 2035		
		Local	750,000.000	74.610708	559,580.31	97.777760	733,333.20	173,752.89	0.15
Original Face:		Base	750,000.000	74.610708	559,580.31	97.777760	733,333.20	173,752.89	0.13
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
		Local	531,145.720	102.220027	542,937.30	105.393100	559,790.94	16,853.64	0.11
Original Face:		Base	690,000.000	102.220027	542,937.30	105.393100	559,790.94	16,853.64	0.10
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	400,474.610	102.475173	410,387.05	106.087780	424,854.62	14,467.57	0.09
Original Face:		Base	970,000.000	102.475173	410,387.05	106.087780	424,854.62	14,467.57	0.07
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
		Local	199,131.590	100.114844	199,360.28	105.579260	210,241.66	10,881.38	0.04
Original Face:		Base	1,050,000.000	100.114844	199,360.28	105.579260	210,241.66	10,881.38	0.04
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.7					4.700000	01 Apr 2026		
		Local	1,300,000.000	103.684652	1,347,900.48	110.586000	1,437,618.00	89,717.52	0.29
		Base		103.684652	1,347,900.48	110.586000	1,437,618.00	89,717.52	0.25
651229BB1	NEWELL BRANDS INC SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
		Local	280,000.000	99.787679	279,405.50	110.375000	309,050.00	29,644.50	0.06
		Base		99.787679	279,405.50	110.375000	309,050.00	29,644.50	0.05

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65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
		Local	1,061,603.900	98.377974	1,044,384.41	99.160700	1,052,693.86	8,309.45	0.21
		Base		98.377974	1,044,384.41	99.160700	1,052,693.86	8,309.45	0.19
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000					0.010000	15 Nov 2025		
		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
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047		
		Local	292,348.370	100.686024	294,353.95	102.457110	299,531.69	5,177.74	0.06
Original Face:		Base	1,280,000.000	100.686024	294,353.95	102.457110	299,531.69	5,177.74	0.05
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.000000	15 Jan 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
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125					8.125000	01 Mar 2028		
		Local	330,000.000	100.000000	330,000.00	99.425000	328,102.50	-1,897.50	0.07
		Base		100.000000	330,000.00	99.425000	328,102.50	-1,897.50	0.06
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
		Local	780,000.000	78.765936	614,374.30	0.010000	78.00	-614,296.30	0.00
		Base		78.765936	614,374.30	0.010000	78.00	-614,296.30	0.00
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
		Local	1,635,000.000	99.840826	1,632,397.51	104.000000	1,700,400.00	68,002.49	0.34
		Base		99.840826	1,632,397.51	104.000000	1,700,400.00	68,002.49	0.30
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.193750	15 Nov 2032		
		Local	250,000.000	100.000000	250,000.00	100.493000	251,232.50	1,232.50	0.05
Original Face:		Base	250,000.000	100.000000	250,000.00	100.493000	251,232.50	1,232.50	0.04
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.743750	16 May 2030		
		Local	350,000.000	99.688560	348,909.96	97.586200	341,551.70	-7,358.26	0.07
Original Face:		Base	350,000.000	99.688560	348,909.96	97.586200	341,551.70	-7,358.26	0.06
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.873380	17 Jan 2031		
		Local	376,000.000	91.959657	345,768.31	94.578700	355,615.91	9,847.60	0.07
Original Face:		Base	376,000.000	91.959657	345,768.31	94.578700	355,615.91	9,847.60	0.06

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67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					4.022380	22 Apr 2030		
		Local	600,000.000	100.000000	600,000.00	97.395500	584,373.00	-15,627.00	0.12
Original Face:		Base	600,000.000	100.000000	600,000.00	97.395500	584,373.00	-15,627.00	0.10
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		Local	630,000.000	89.390675	563,161.25	84.750000	533,925.00	-29,236.25	0.11
		Base		89.390675	563,161.25	84.750000	533,925.00	-29,236.25	0.09
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
		Local	0.000	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
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
		Local	1,810,000.000	93.253967	1,687,896.80	109.000000	1,972,900.00	285,003.20	0.40
		Base		93.253967	1,687,896.80	109.000000	1,972,900.00	285,003.20	0.35
674599DT9	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/29 7.2					7.200000	15 Mar 2029		
		Local	200,000.000	106.513865	213,027.73	109.500000	219,000.00	5,972.27	0.04
		Base		106.513865	213,027.73	109.500000	219,000.00	5,972.27	0.04
674599EF8	OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125					6.125000	01 Jan 2031		
		Local	130,000.000	100.000000	130,000.00	110.420000	143,546.00	13,546.00	0.03
		Base		100.000000	130,000.00	110.420000	143,546.00	13,546.00	0.03
67515UAX8	OCEAN TRAILS CLO 07/28 1					1.000000	15 Jul 2028		
		Local	460,000.000	100.000000	460,000.00	99.850000	459,310.00	-690.00	0.09
Original Face:		Base	460,000.000	100.000000	460,000.00	99.850000	459,310.00	-690.00	0.08
67515XAA2	OCEAN TRAILS CLO IX OCTR 2020 9A A1 144A					2.152730	15 Oct 2029		
		Local	305,000.000	100.000000	305,000.00	100.261400	305,797.27	797.27	0.06
Original Face:		Base	305,000.000	100.000000	305,000.00	100.261400	305,797.27	797.27	0.05
67515XAC8	OCEAN TRAILS CLO IX OCTR 2020 9A A2 144A					2.552730	15 Oct 2029		
		Local	345,000.000	99.883096	344,596.68	100.472000	346,628.40	2,031.72	0.07
Original Face:		Base	345,000.000	99.883096	344,596.68	100.472000	346,628.40	2,031.72	0.06
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A					2.972380	22 Jan 2030		
		Local	450,000.000	93.192151	419,364.68	96.576100	434,592.45	15,227.77	0.09
Original Face:		Base	450,000.000	93.192151	419,364.68	96.576100	434,592.45	15,227.77	0.08

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67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					2.824000	20 Jan 2031		
		Local	850,000.000	96.804934	822,841.94	96.125600	817,067.60	-5,774.34	0.17
Original Face:		Base	850,000.000	96.804934	822,841.94	96.125600	817,067.60	-5,774.34	0.14
682189AQ8	ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875					3.875000	01 Sep 2028		
		Local	450,000.000	100.000000	450,000.00	102.865000	462,892.50	12,892.50	0.09
		Base		100.000000	450,000.00	102.865000	462,892.50	12,892.50	0.08
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875					3.875000	15 Feb 2028		
		Local	160,000.000	100.000000	160,000.00	100.500000	160,800.00	800.00	0.03
		Base		100.000000	160,000.00	100.500000	160,800.00	800.00	0.03
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
		Local	340,000.000	98.982003	336,538.81	101.369000	344,654.60	8,115.79	0.07
		Base		98.982003	336,538.81	101.369000	344,654.60	8,115.79	0.06
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
		Local	1,010,000.000	101.889634	1,029,085.30	109.209776	1,103,018.74	73,933.44	0.22
		Base		101.889634	1,029,085.30	109.209776	1,103,018.74	73,933.44	0.19
69318FAK4	PBF HOLDING CO LLC SR SECURED 144A 05/25 9.25					9.250000	15 May 2025		
		Local	750,000.000	100.415705	753,117.79	101.967500	764,756.25	11,638.46	0.15
		Base		100.415705	753,117.79	101.967500	764,756.25	11,638.46	0.13
69327RAD3	PDC ENERGY INC COMPANY GUAR 09/21 1.125					1.125000	15 Sep 2021		
		Local	0.000	0.000000	2,188.40	0.000000	0.00	-2,188.40	0.00
		Base		0.000000	2,188.40	0.000000	0.00	-2,188.40	0.00
69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B						19 Oct 2027		
		Local	500,000.000	98.813604	494,068.02	100.062500	500,312.50	6,244.48	0.10
		Base		98.813604	494,068.02	100.062500	500,312.50	6,244.48	0.09
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5					9.500000	01 Oct 2028		
		Local	1,220,000.000	104.451741	1,274,311.24	106.750000	1,302,350.00	28,038.76	0.26
		Base		104.451741	1,274,311.24	106.750000	1,302,350.00	28,038.76	0.23
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
		Local	700,000.000	108.036603	756,256.22	109.099000	763,693.00	7,436.78	0.15
Original Face:		Base	700,000.000	108.036603	756,256.22	109.099000	763,693.00	7,436.78	0.13

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69917AAA2	PARALLEL LTD PARL 2020 1A A1 144A					2.049000	20 Jul 2031		
		Local	350,000.000	100.000000	350,000.00	100.213200	350,746.20	746.20	0.07
Original Face:		Base	350,000.000	100.000000	350,000.00	100.213200	350,746.20	746.20	0.06
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
		Local	272,301.500	97.140328	264,514.57	98.766000	268,941.30	4,426.73	0.05
		Base		97.140328	264,514.57	98.766000	268,941.30	4,426.73	0.05
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
		Local	270,000.000	101.655726	274,470.46	101.000000	272,700.00	-1,770.46	0.06
		Base		101.655726	274,470.46	101.000000	272,700.00	-1,770.46	0.05
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
		Local	600,000.000	103.556040	621,336.24	108.375000	650,250.00	28,913.76	0.13
		Base		103.556040	621,336.24	108.375000	650,250.00	28,913.76	0.11
71360HAB3	PERATON HOLDING CORP TERM LOAN B						01 Feb 2028		
		Local	467,407.090	99.503794	465,087.79	99.833300	466,627.92	1,540.13	0.09
		Base		99.503794	465,087.79	99.833300	466,627.92	1,540.13	0.08
71360HAG2	PERATON HOLDING CORP 2ND LIEN TERM LOAN B1						26 Feb 2029		
		Local	770,000.000	98.500000	758,450.00	101.500000	781,550.00	23,100.00	0.16
		Base		98.500000	758,450.00	101.500000	781,550.00	23,100.00	0.14
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	830,000.000	101.639863	843,610.86	99.901000	829,178.30	-14,432.56	0.17
		Base		101.639863	843,610.86	99.901000	829,178.30	-14,432.56	0.15
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
		Local	0.050	40.000000	0.02	99.550000	0.05	0.03	0.00
		Base		40.000000	0.02	99.550000	0.05	0.03	0.00
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
		Local	90,000.000	79.714344	71,742.91	103.000000	92,700.00	20,957.09	0.02
		Base		79.714344	71,742.91	103.000000	92,700.00	20,957.09	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
		Local	2,070,000.000	98.616042	2,041,352.06	110.500000	2,287,350.00	245,997.94	0.46
		Base		98.616042	2,041,352.06	110.500000	2,287,350.00	245,997.94	0.40

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71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
		Local	340,000.000	93.186818	316,835.18	109.101000	370,943.40	54,108.22	0.08
		Base		93.186818	316,835.18	109.101000	370,943.40	54,108.22	0.07
71677HAL9	PETSMART INC 2021 TERM LOAN B						12 Feb 2028		
		Local	870,000.000	99.012576	861,409.41	99.833300	868,549.71	7,140.30	0.18
		Base		99.012576	861,409.41	99.833300	868,549.71	7,140.30	0.15
71677KAA6	PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75					4.750000	15 Feb 2028		
		Local	320,000.000	100.000000	320,000.00	102.481000	327,939.20	7,939.20	0.07
		Base		100.000000	320,000.00	102.481000	327,939.20	7,939.20	0.06
71677KAB4	PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029		
		Local	500,000.000	101.344056	506,720.28	108.660000	543,300.00	36,579.72	0.11
		Base		101.344056	506,720.28	108.660000	543,300.00	36,579.72	0.10
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
		Local	580,975.260	100.060018	581,323.95	99.083300	575,649.46	-5,674.49	0.12
		Base		100.060018	581,323.95	99.083300	575,649.46	-5,674.49	0.10
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026		
		Local	798,000.000	99.000000	790,020.00	99.281200	792,263.98	2,243.98	0.16
		Base		99.000000	790,020.00	99.281200	792,263.98	2,243.98	0.14
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027		
		Local	320,000.000	99.037516	316,920.05	99.875000	319,600.00	2,679.95	0.06
		Base		99.037516	316,920.05	99.875000	319,600.00	2,679.95	0.06
72751PAD6	PLANVIEW PARENT INC DELAYED DRAW TERM LOAN						17 Dec 2027		
		Local	70,000.000	99.037514	69,326.26	99.875000	69,912.50	586.24	0.01
		Base		99.037514	69,326.26	99.875000	69,912.50	586.24	0.01
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.127500	27 Mar 2024		
		Local	409,712.320	100.000000	409,712.32	94.932400	388,949.74	-20,762.58	0.08
Original Face:		Base	870,000.000	100.000000	409,712.32	94.932400	388,949.74	-20,762.58	0.07
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
		Local	796,153.850	98.525978	784,418.37	99.291700	790,514.69	6,096.32	0.16
		Base		98.525978	784,418.37	99.291700	790,514.69	6,096.32	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
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN						20 Nov 2027		
		Local	103,846.150	98.525954	102,315.41	99.291700	103,110.61	795.20	0.02
		Base		98.525954	102,315.41	99.291700	103,110.61	795.20	0.02
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
		Local	350,000.000	102.234597	357,821.09	106.680000	373,380.00	15,558.91	0.08
		Base		102.234597	357,821.09	106.680000	373,380.00	15,558.91	0.07
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
		Local	250,000.000	100.775772	251,939.43	107.922500	269,806.25	17,866.82	0.05
		Base		100.775772	251,939.43	107.922500	269,806.25	17,866.82	0.05
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25					6.250000	15 Jan 2028		
		Local	260,000.000	100.000000	260,000.00	104.099000	270,657.40	10,657.40	0.05
		Base		100.000000	260,000.00	104.099000	270,657.40	10,657.40	0.05
74166MAF3	PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375					3.375000	31 Aug 2027		
		Local	650,000.000	100.000000	650,000.00	97.000000	630,500.00	-19,500.00	0.13
		Base		100.000000	650,000.00	97.000000	630,500.00	-19,500.00	0.11
74339DAE8	PROJECT ALPHA INTERMEDIATE HDG 2021 TERM LOAN B						26 Apr 2024		
		Local	197,000.020	100.000000	197,000.02	99.593800	196,199.81	-800.21	0.04
		Base		100.000000	197,000.02	99.593800	196,199.81	-800.21	0.03
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
		Local	150,000.000	79.895493	119,843.24	38.125000	57,187.50	-62,655.74	0.01
Original Face:		Base	150,000.000	79.895493	119,843.24	38.125000	57,187.50	-62,655.74	0.01
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
		Local	450,000.000	87.058576	391,763.59	38.000000	171,000.00	-220,763.59	0.03
Original Face:		Base	450,000.000	87.058576	391,763.59	38.000000	171,000.00	-220,763.59	0.03
747262AW3	QVC INC SR SECURED 08/34 5.45					5.450000	15 Aug 2034		
		Local	440,000.000	100.250000	441,100.00	100.000000	440,000.00	-1,100.00	0.09
		Base		100.250000	441,100.00	100.000000	440,000.00	-1,100.00	0.08
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
		Local	1,320,000.000	116.730111	1,540,837.47	126.380000	1,668,216.00	127,378.53	0.34
		Base		116.730111	1,540,837.47	126.380000	1,668,216.00	127,378.53	0.29

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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	122.384000	465,059.20	85,059.20	0.09
		Base		100.000000	380,000.00	122.384000	465,059.20	85,059.20	0.08
74952PAJ6	RETL RETL 2019 RVP C 144A					2.206000	15 Mar 2036		
		Local	1,119,856.050	100.000000	1,119,856.05	99.496780	1,114,220.71	-5,635.34	0.23
	Original Face:	Base	1,340,000.000	100.000000	1,119,856.05	99.496780	1,114,220.71	-5,635.34	0.20
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5					3.500000	15 Feb 2028		
		Local	710,000.000	100.000000	710,000.00	96.115000	682,416.50	-27,583.50	0.14
		Base		100.000000	710,000.00	96.115000	682,416.50	-27,583.50	0.12
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
		Local	840,000.000	98.753196	829,526.85	99.100000	832,440.00	2,913.15	0.17
		Base		98.753196	829,526.85	99.100000	832,440.00	2,913.15	0.15
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
		Local	920,000.000	98.630252	907,398.32	108.875000	1,001,650.00	94,251.68	0.20
		Base		98.630252	907,398.32	108.875000	1,001,650.00	94,251.68	0.18
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
		Local	686,097.060	99.906306	685,454.23	99.979200	685,954.35	500.12	0.14
		Base		99.906306	685,454.23	99.979200	685,954.35	500.12	0.12
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
		Local	347,000.000	94.401637	327,573.68	100.500000	348,735.00	21,161.32	0.07
		Base		94.401637	327,573.68	100.500000	348,735.00	21,161.32	0.06
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
		Local	250,000.000	99.415560	248,538.90	100.000000	250,000.00	1,461.10	0.05
		Base		99.415560	248,538.90	100.000000	250,000.00	1,461.10	0.04
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
		Local	440,000.000	86.567786	380,898.26	101.770000	447,788.00	66,889.74	0.09
		Base		86.567786	380,898.26	101.770000	447,788.00	66,889.74	0.08
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
		Local	30,000.000	94.880133	28,464.04	101.625000	30,487.50	2,023.46	0.01
		Base		94.880133	28,464.04	101.625000	30,487.50	2,023.46	0.01

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75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
		Local	1,860,000.000	98.734159	1,836,455.35	108.652000	2,020,927.20	184,471.85	0.41
		Base		98.734159	1,836,455.35	108.652000	2,020,927.20	184,471.85	0.36
75281ABH1	RANGE RESOURCES CORP COMPANY GUAR 144A 01/29 8.25					8.250000	15 Jan 2029		
		Local	620,000.000	100.000000	620,000.00	107.000000	663,400.00	43,400.00	0.13
		Base		100.000000	620,000.00	107.000000	663,400.00	43,400.00	0.12
75605NAQ3	REALOGY CORP TERM LOAN B						08 Feb 2025		
		Local	126,055.090	97.311215	122,665.74	98.593800	124,282.50	1,616.76	0.03
		Base		97.311215	122,665.74	98.593800	124,282.50	1,616.76	0.02
75606DAJ0	REALOGY GROUP/CO ISSUER SECURED 144A 06/25 7.625					7.625000	15 Jun 2025		
		Local	270,000.000	100.000000	270,000.00	109.180000	294,786.00	24,786.00	0.06
		Base		100.000000	270,000.00	109.180000	294,786.00	24,786.00	0.05
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75					5.750000	15 Jan 2029		
		Local	560,000.000	100.000000	560,000.00	98.625000	552,300.00	-7,700.00	0.11
		Base		100.000000	560,000.00	98.625000	552,300.00	-7,700.00	0.10
75774EAB1	REDSTONE BUYER LLC TERM LOAN						01 Sep 2027		
		Local	1,107,225.000	98.155280	1,086,799.80	100.208300	1,109,531.35	22,731.55	0.22
		Base		98.155280	1,086,799.80	100.208300	1,109,531.35	22,731.55	0.20
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
		Local	1,159,549.620	99.716917	1,156,267.13	99.697900	1,156,046.62	-220.51	0.23
		Base		99.716917	1,156,267.13	99.697900	1,156,046.62	-220.51	0.20
76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375					6.375000	15 Feb 2029		
		Local	500,000.000	101.027964	505,139.82	106.000000	530,000.00	24,860.18	0.11
		Base		101.027964	505,139.82	106.000000	530,000.00	24,860.18	0.09
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
		Local	368,756.200	100.256373	369,701.59	101.799030	375,390.23	5,688.64	0.08
Original Face:		Base	840,000.000	100.256373	369,701.59	101.799030	375,390.23	5,688.64	0.07
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
		Local	858,600.150	99.311469	852,688.42	99.462500	853,985.17	1,296.75	0.17
		Base		99.311469	852,688.42	99.462500	853,985.17	1,296.75	0.15

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76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
		Local	187,856.720	99.802280	187,485.29	99.656200	187,210.87	-274.42	0.04
		Base		99.802280	187,485.29	99.656200	187,210.87	-274.42	0.03
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
		Local	223,082.470	100.218516	223,569.94	98.916700	220,665.82	-2,904.12	0.04
		Base		100.218516	223,569.94	98.916700	220,665.82	-2,904.12	0.04
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					1.939000	15 Jun 2033		
		Local	861,695.400	99.684158	858,973.80	100.037970	862,022.59	3,048.79	0.17
Original Face:		Base	1,010,000.000	99.684158	858,973.80	100.037970	862,022.59	3,048.79	0.15
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
		Local	200,000.000	99.902910	199,805.82	102.375000	204,750.00	4,944.18	0.04
		Base		99.902910	199,805.82	102.375000	204,750.00	4,944.18	0.04
780153AZ5	ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5					11.500000	01 Jun 2025		
		Local	510,000.000	116.696865	595,154.01	116.625000	594,787.50	-366.51	0.12
		Base		116.696865	595,154.01	116.625000	594,787.50	-366.51	0.10
780153BG6	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5					5.500000	01 Apr 2028		
		Local	410,000.000	100.000000	410,000.00	100.575000	412,357.50	2,357.50	0.08
		Base		100.000000	410,000.00	100.575000	412,357.50	2,357.50	0.07
78015EAM0	ROYAL CARIBBEAN CRUISES LTD 2019 TERM LOAN A						05 Apr 2022		
		Local	480,000.000	95.615000	458,952.00	94.500000	453,600.00	-5,352.00	0.09
		Base		95.615000	458,952.00	94.500000	453,600.00	-5,352.00	0.08
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN						01 Sep 2027		
		Local	597,000.000	98.605389	588,674.17	99.833300	596,004.80	7,330.63	0.12
		Base		98.605389	588,674.17	99.833300	596,004.80	7,330.63	0.10
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
		Local	660,000.000	99.946883	659,649.43	98.242900	648,403.14	-11,246.29	0.13
Original Face:		Base	660,000.000	99.946883	659,649.43	98.242900	648,403.14	-11,246.29	0.11
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A					3.860000	15 Jan 2053		
		Local	920,000.000	99.967960	919,705.23	98.289480	904,263.22	-15,442.01	0.18
Original Face:		Base	920,000.000	99.967960	919,705.23	98.289480	904,263.22	-15,442.01	0.16

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
		Local	300,000.000	99.942290	299,826.87	111.849000	335,547.00	35,720.13	0.07
		Base		99.942290	299,826.87	111.849000	335,547.00	35,720.13	0.06
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375					4.375000	18 Sep 2026		
		Local	590,000.000	100.000000	590,000.00	102.015000	601,888.50	11,888.50	0.12
		Base		100.000000	590,000.00	102.015000	601,888.50	11,888.50	0.11
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5					5.500000	18 Mar 2031		
		Local	590,000.000	100.000000	590,000.00	98.000000	578,200.00	-11,800.00	0.12
		Base		100.000000	590,000.00	98.000000	578,200.00	-11,800.00	0.10
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B						12 Mar 2027		
		Local	126,933.340	99.133868	125,833.93	99.875000	126,774.67	940.74	0.03
		Base		99.133868	125,833.93	99.875000	126,774.67	940.74	0.02
80874YBC3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 05/28 7					7.000000	15 May 2028		
		Local	290,000.000	104.670452	303,544.31	106.861000	309,896.90	6,352.59	0.06
		Base		104.670452	303,544.31	106.861000	309,896.90	6,352.59	0.05
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
		Local	621,938.890	99.265180	617,368.76	97.937500	609,111.40	-8,257.36	0.12
		Base		99.265180	617,368.76	97.937500	609,111.40	-8,257.36	0.11
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
		Local	73,192.450	99.875862	73,101.59	98.500000	72,094.56	-1,007.03	0.01
		Base		99.875862	73,101.59	98.500000	72,094.56	-1,007.03	0.01
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
		Local	699,269.540	97.889362	684,510.49	98.484400	688,671.41	4,160.92	0.14
		Base		97.889362	684,510.49	98.484400	688,671.41	4,160.92	0.12
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3						03 Sep 2026		
		Local	307,675.000	96.449172	296,749.99	100.125000	308,059.59	11,309.60	0.06
		Base		96.449172	296,749.99	100.125000	308,059.59	11,309.60	0.05
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
		Local	240,000.000	86.367700	207,282.48	95.010000	228,024.00	20,741.52	0.05
Original Face:		Base	240,000.000	86.367700	207,282.48	95.010000	228,024.00	20,741.52	0.04

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81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75					4.750000	15 Feb 2028		
		Local	430,000.000	98.537426	423,710.93	98.625000	424,087.50	376.57	0.09
		Base		98.537426	423,710.93	98.625000	424,087.50	376.57	0.07
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
		Local	190,000.000	100.000000	190,000.00	104.891000	199,292.90	9,292.90	0.04
		Base		100.000000	190,000.00	104.891000	199,292.90	9,292.90	0.04
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
		Local	800,000.000	104.115280	832,922.24	105.717841	845,742.73	12,820.49	0.17
		Base		104.115280	832,922.24	105.717841	845,742.73	12,820.49	0.15
82453AAA5	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 11/26 4.625					4.625000	01 Nov 2026		
		Local	540,000.000	104.449820	564,029.03	104.000000	561,600.00	-2,429.03	0.11
		Base		104.449820	564,029.03	104.000000	561,600.00	-2,429.03	0.10
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
		Local	1,110,000.000	102.019776	1,132,419.51	103.500000	1,148,850.00	16,430.49	0.23
		Base		102.019776	1,132,419.51	103.500000	1,148,850.00	16,430.49	0.20
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625					4.625000	01 Mar 2029		
		Local	660,000.000	100.000000	660,000.00	100.877000	665,788.20	5,788.20	0.13
		Base		100.000000	660,000.00	100.877000	665,788.20	5,788.20	0.12
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		Local	90,052.910	100.000000	90,052.91	104.802730	94,377.91	4,325.00	0.02
Original Face:		Base	150,000.000	100.000000	90,052.91	104.802730	94,377.91	4,325.00	0.02
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A					3.845000	20 Jan 2050		
		Local	697,362.500	104.859900	731,253.62	103.628000	722,662.81	-8,590.81	0.15
Original Face:		Base	705,000.000	104.859900	731,253.62	103.628000	722,662.81	-8,590.81	0.13
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN						11 Dec 2026		
		Local	340,000.000	100.000000	340,000.00	99.625000	338,725.00	-1,275.00	0.07
		Base		100.000000	340,000.00	99.625000	338,725.00	-1,275.00	0.06
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A					1.641250	15 Apr 2032		
		Local	580,000.000	100.000000	580,000.00	100.017700	580,102.66	102.66	0.12
Original Face:		Base	580,000.000	100.000000	580,000.00	100.017700	580,102.66	102.66	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
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	1,050,000.000	102.379983	1,074,989.82	113.000000	1,186,500.00	111,510.18	0.24
		Base		102.379983	1,074,989.82	113.000000	1,186,500.00	111,510.18	0.21
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
		Local	1,380,000.000	119.824678	1,653,580.55	147.875000	2,040,675.00	387,094.45	0.41
		Base		119.824678	1,653,580.55	147.875000	2,040,675.00	387,094.45	0.36
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
		Local	840,000.000	100.000000	840,000.00	104.800000	880,320.00	40,320.00	0.18
		Base		100.000000	840,000.00	104.800000	880,320.00	40,320.00	0.15
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.828630	25 Sep 2035		
		Local	263,056.900	94.583031	248,807.19	99.685350	262,229.19	13,422.00	0.05
Original Face:		Base	620,000.000	94.583031	248,807.19	99.685350	262,229.19	13,422.00	0.05
86614RAN7	SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25					5.250000	15 Jan 2029		
		Local	290,000.000	100.000000	290,000.00	104.599000	303,337.10	13,337.10	0.06
		Base		100.000000	290,000.00	104.599000	303,337.10	13,337.10	0.05
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
		Local	816,153.120	100.609150	821,124.72	107.143240	874,452.90	53,328.18	0.18
Original Face:		Base	900,000.000	100.609150	821,124.72	107.143240	874,452.90	53,328.18	0.15
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
		Local	493,882.240	99.953623	493,653.19	105.502700	521,059.10	27,405.91	0.11
Original Face:		Base	510,000.000	99.953623	493,653.19	105.502700	521,059.10	27,405.91	0.09
86828LAC6	SUPERIOR PLUS/GEN PRTNR SR UNSECURED 144A 03/29 4.5					4.500000	15 Mar 2029		
		Local	340,000.000	100.905044	343,077.15	101.020000	343,468.00	390.85	0.07
		Base		100.905044	343,077.15	101.020000	343,468.00	390.85	0.06
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
		Local	377,150.580	100.652877	379,612.91	98.937500	373,143.36	-6,469.55	0.08
		Base		100.652877	379,612.91	98.937500	373,143.36	-6,469.55	0.07
86880NAU7	SURGERY CTR HLDGS INC FIRST LIEN						03 Sep 2024		
		Local	555,681.230	95.443337	530,360.71	98.946400	549,826.57	19,465.86	0.11
		Base		95.443337	530,360.71	98.946400	549,826.57	19,465.86	0.10

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86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
		Local	1,210,000.000	102.603181	1,241,498.49	117.720000	1,424,412.00	182,913.51	0.29
		Base		102.603181	1,241,498.49	117.720000	1,424,412.00	182,913.51	0.25
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028		
		Local	510,000.000	100.000000	510,000.00	98.472000	502,207.20	-7,792.80	0.10
		Base		100.000000	510,000.00	98.472000	502,207.20	-7,792.80	0.09
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					1.183380	16 Apr 2031		
		Local	500,000.000	99.116888	495,584.44	99.931500	499,657.50	4,073.06	0.10
Original Face:		Base	500,000.000	99.116888	495,584.44	99.931500	499,657.50	4,073.06	0.09
87166BAA0	SYNEOS HEALTH INC COMPANY GUAR 144A 01/29 3.625					3.625000	15 Jan 2029		
		Local	580,000.000	100.000000	580,000.00	97.250000	564,050.00	-15,950.00	0.11
		Base		100.000000	580,000.00	97.250000	564,050.00	-15,950.00	0.10
87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN						22 Dec 2027		
		Local	580,000.000	98.545755	571,565.38	100.100000	580,580.00	9,014.62	0.12
		Base		98.545755	571,565.38	100.100000	580,580.00	9,014.62	0.10
87229WAG6	TCI SYMPHONY CLO TSYMP 2016 1A BR 144A					1.874500	13 Oct 2029		
		Local	1,000,000.000	98.059304	980,593.04	100.003700	1,000,037.00	19,443.96	0.20
Original Face:		Base	1,000,000.000	98.059304	980,593.04	100.003700	1,000,037.00	19,443.96	0.18
87229WAL5	TCI SYMPHONY CLO TSYMP 2016 1A DR 144A					3.224500	13 Oct 2029		
		Local	750,000.000	92.787604	695,907.03	99.338200	745,036.50	49,129.47	0.15
Original Face:		Base	750,000.000	92.787604	695,907.03	99.338200	745,036.50	49,129.47	0.13
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
		Local	560,680.880	99.507720	557,920.76	97.541700	546,897.66	-11,023.10	0.11
		Base		99.507720	557,920.76	97.541700	546,897.66	-11,023.10	0.10
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.750000	01 Feb 2028		
		Local	140,000.000	100.000000	140,000.00	106.865000	149,611.00	9,611.00	0.03
		Base		100.000000	140,000.00	106.865000	149,611.00	9,611.00	0.03
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5					10.500000	15 Jan 2026		
		Local	450,000.000	102.945487	463,254.69	89.500000	402,750.00	-60,504.69	0.08
		Base		102.945487	463,254.69	89.500000	402,750.00	-60,504.69	0.07

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87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6					6.000000	31 Dec 2030		
		Local	440,000.000	100.000000	440,000.00	98.850000	434,940.00	-5,060.00	0.09
		Base		100.000000	440,000.00	98.850000	434,940.00	-5,060.00	0.08
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
		Local	1,070,000.000	101.324636	1,084,173.61	101.325000	1,084,177.50	3.89	0.22
		Base		101.324636	1,084,173.61	101.325000	1,084,177.50	3.89	0.19
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4					4.000000	15 Jan 2032		
		Local	270,000.000	100.000000	270,000.00	94.052000	253,940.40	-16,059.60	0.05
		Base		100.000000	270,000.00	94.052000	253,940.40	-16,059.60	0.04
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
		Local	150,000.000	102.811100	154,216.65	119.819985	179,729.98	25,513.33	0.04
		Base		102.811100	154,216.65	119.819985	179,729.98	25,513.33	0.03
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
		Local	390,000.000	96.536836	376,493.66	112.374931	438,262.23	61,768.57	0.09
		Base		96.536836	376,493.66	112.374931	438,262.23	61,768.57	0.08
88033GDA5	TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125					5.125000	01 Nov 2027		
		Local	120,000.000	101.614933	121,937.92	104.570000	125,484.00	3,546.08	0.03
		Base		101.614933	121,937.92	104.570000	125,484.00	3,546.08	0.02
88033GDE7	TENET HEALTHCARE CORP SR SECURED 144A 04/25 7.5					7.500000	01 Apr 2025		
		Local	430,000.000	100.074658	430,321.03	107.967000	464,258.10	33,937.07	0.09
		Base		100.074658	430,321.03	107.967000	464,258.10	33,937.07	0.08
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
		Local	200,000.000	100.112305	200,224.61	102.498000	204,996.00	4,771.39	0.04
		Base		100.112305	200,224.61	102.498000	204,996.00	4,771.39	0.04
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN						17 Dec 2026		
		Local	750,494.240	99.513397	746,842.31	99.015600	743,106.37	-3,735.94	0.15
		Base		99.513397	746,842.31	99.015600	743,106.37	-3,735.94	0.13
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
		Local	630,000.000	114.169546	719,268.14	107.770000	678,951.00	-40,317.14	0.14
		Base		114.169546	719,268.14	107.770000	678,951.00	-40,317.14	0.12

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88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		Local	390,000.000	91.493572	356,824.93	95.625000	372,937.50	16,112.57	0.08
		Base		91.493572	356,824.93	95.625000	372,937.50	16,112.57	0.07
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.254000	11 Nov 2034		
		Local	850,584.270	100.628095	855,926.75	97.247080	827,168.37	-28,758.38	0.17
Original Face:		Base	1,050,000.000	100.628095	855,926.75	97.247080	827,168.37	-28,758.38	0.15
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
		Local	60,000.000	96.607700	57,964.62	123.918778	74,351.27	16,386.65	0.02
		Base		96.607700	57,964.62	123.918778	74,351.27	16,386.65	0.01
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625					3.625000	15 Mar 2029		
		Local	610,000.000	100.000000	610,000.00	98.750000	602,375.00	-7,625.00	0.12
		Base		100.000000	610,000.00	98.750000	602,375.00	-7,625.00	0.11
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
		Local	513,722.630	98.473254	505,879.39	99.250000	509,869.71	3,990.32	0.10
		Base		98.473254	505,879.39	99.250000	509,869.71	3,990.32	0.09
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		Local	1,270,000.000	105.789076	1,343,521.27	112.375000	1,427,162.50	83,641.23	0.29
		Base		105.789076	1,343,521.27	112.375000	1,427,162.50	83,641.23	0.25
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
		Local	170,000.000	106.854353	181,652.40	104.882682	178,300.56	-3,351.84	0.04
		Base		106.854353	181,652.40	104.882682	178,300.56	-3,351.84	0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
		Local	1,720,000.000	102.665942	1,765,854.21	105.990000	1,823,028.00	57,173.79	0.37
		Base		102.665942	1,765,854.21	105.990000	1,823,028.00	57,173.79	0.32
893647BH9	TRANSDIGM INC COMPANY GUAR 03/27 7.5					7.500000	15 Mar 2027		
		Local	350,000.000	105.998206	370,993.72	106.500000	372,750.00	1,756.28	0.08
		Base		105.998206	370,993.72	106.500000	372,750.00	1,756.28	0.07
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
		Local	290,000.000	102.543276	297,375.50	108.900000	315,810.00	18,434.50	0.06
		Base		102.543276	297,375.50	108.900000	315,810.00	18,434.50	0.06

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893647BM8	TRANSDIGM INC COMPANY GUAR 144A 01/29 4.625					4.625000	15 Jan 2029		
		Local	430,000.000	100.067458	430,290.07	98.479000	423,459.70	-6,830.37	0.09
		Base		100.067458	430,290.07	98.479000	423,459.70	-6,830.37	0.07
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
		Local	1,330,000.000	93.074394	1,237,889.44	86.442000	1,149,678.60	-88,210.84	0.23
		Base		93.074394	1,237,889.44	86.442000	1,149,678.60	-88,210.84	0.20
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A					2.874000	20 Oct 2028		
		Local	250,000.000	99.103440	247,758.60	99.872200	249,680.50	1,921.90	0.05
	Original Face:	Base	250,000.000	99.103440	247,758.60	99.872200	249,680.50	1,921.90	0.04
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A					2.560000	19 Nov 2050		
		Local	730,000.000	100.223812	731,633.83	102.523570	748,422.06	16,788.23	0.15
	Original Face:	Base	730,000.000	100.223812	731,633.83	102.523570	748,422.06	16,788.23	0.13
89680EAA7	TRITON WATER HOLDINGS IN SR UNSECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
		Local	660,000.000	100.000000	660,000.00	102.000000	673,200.00	13,200.00	0.14
		Base		100.000000	660,000.00	102.000000	673,200.00	13,200.00	0.12
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
		Local	240,000.000	98.066296	235,359.11	103.000000	247,200.00	11,840.89	0.05
		Base		98.066296	235,359.11	103.000000	247,200.00	11,840.89	0.04
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875					6.875000	28 Feb 2025		
		Local	500,000.000	106.222318	531,111.59	106.155200	530,776.00	-335.59	0.11
		Base		106.222318	531,111.59	106.155200	530,776.00	-335.59	0.09
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		
		Local	530,000.000	100.000000	530,000.00	104.849000	555,699.70	25,699.70	0.11
		Base		100.000000	530,000.00	104.849000	555,699.70	25,699.70	0.10
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
		Local	334,683.230	100.159279	335,216.31	99.541700	333,149.38	-2,066.93	0.07
		Base		100.159279	335,216.31	99.541700	333,149.38	-2,066.93	0.06
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
		Local	1,129,822.130	99.421337	1,123,284.27	99.375000	1,122,760.74	-523.53	0.23
		Base		99.421337	1,123,284.27	99.375000	1,122,760.74	-523.53	0.20

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90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
		Local	1,140,807.330	94.752881	1,080,947.81	97.906200	1,116,921.11	35,973.30	0.23
		Base		94.752881	1,080,947.81	97.906200	1,116,921.11	35,973.30	0.20
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		Local	760,000.000	101.863334	774,161.34	109.839000	834,776.40	60,615.06	0.17
		Base		101.863334	774,161.34	109.839000	834,776.40	60,615.06	0.15
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
		Local	552,787.180	99.128988	547,972.34	99.791700	551,635.72	3,663.38	0.11
		Base		99.128988	547,972.34	99.791700	551,635.72	3,663.38	0.10
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
		Local	540,000.000	100.000000	540,000.00	117.806000	636,152.40	96,152.40	0.13
		Base		100.000000	540,000.00	117.806000	636,152.40	96,152.40	0.11
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
		Local	830,000.000	100.313206	832,599.61	105.925401	879,180.83	46,581.22	0.18
		Base		100.313206	832,599.61	105.925401	879,180.83	46,581.22	0.15
90932LAB3	UNITED AIR 2015 1 A PTT PASS THRU CE 06/24 3.7					3.700000	01 Jun 2024		
		Local	220,000.000	93.663159	206,058.95	101.363600	222,999.92	16,940.97	0.05
		Base		93.663159	206,058.95	101.363600	222,999.92	16,940.97	0.04
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
		Local	110,000.000	100.000000	110,000.00	103.500000	113,850.00	3,850.00	0.02
		Base		100.000000	110,000.00	103.500000	113,850.00	3,850.00	0.02
910047AH2	UNITED AIRLINES HOLDINGS COMPANY GUAR 02/24 5					5.000000	01 Feb 2024		
		Local	500,000.000	85.990670	429,953.35	101.500000	507,500.00	77,546.65	0.10
		Base		85.990670	429,953.35	101.500000	507,500.00	77,546.65	0.09
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	1,630,000.000	97.649056	1,591,679.62	105.016000	1,711,760.80	120,081.18	0.35
		Base		97.649056	1,591,679.62	105.016000	1,711,760.80	120,081.18	0.30
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
		Local	240,000.000	100.841933	242,020.64	108.661000	260,786.40	18,765.76	0.05
		Base		100.841933	242,020.64	108.661000	260,786.40	18,765.76	0.05

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911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		Local	1,515,000.000	95.465895	1,446,308.31	105.337000	1,595,855.55	149,547.24	0.32
		Base		95.465895	1,446,308.31	105.337000	1,595,855.55	149,547.24	0.28
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
		Local	770,000.000	108.593953	836,173.44	108.593500	836,169.95	-3.49	0.17
		Base		108.593953	836,173.44	108.593500	836,169.95	-3.49	0.15
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
		Local	13,300.000	99.715940	13,262.22	101.109375	13,447.55	185.33	0.00
		Base		99.715940	13,262.22	101.109375	13,447.55	185.33	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
		Local	100,000.000	100.251110	100,251.11	90.933594	90,933.59	-9,317.52	0.02
		Base		100.251110	100,251.11	90.933594	90,933.59	-9,317.52	0.02
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5					9.500000	01 May 2025		
		Local	1,160,000.000	103.450920	1,200,030.67	109.500000	1,270,200.00	70,169.33	0.26
		Base		103.450920	1,200,030.67	109.500000	1,270,200.00	70,169.33	0.22
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						15 Mar 2026		
		Local	584,799.950	97.724234	571,491.27	99.812500	583,703.45	12,212.18	0.12
		Base		97.724234	571,491.27	99.812500	583,703.45	12,212.18	0.10
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
		Local	820,349.680	98.933870	811,603.69	99.575000	816,863.19	5,259.50	0.17
		Base		98.933870	811,603.69	99.575000	816,863.19	5,259.50	0.14
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	1,180,000.000	88.482578	1,044,094.42	98.787000	1,165,686.60	121,592.18	0.24
		Base		88.482578	1,044,094.42	98.787000	1,165,686.60	121,592.18	0.21
918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125					5.125000	15 Jan 2028		
		Local	1,040,000.000	104.689681	1,088,772.68	104.530000	1,087,112.00	-1,660.68	0.22
		Base		104.689681	1,088,772.68	104.530000	1,087,112.00	-1,660.68	0.19
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		Local	480,000.000	108.863810	522,546.29	133.600000	641,280.00	118,733.71	0.13
		Base		108.863810	522,546.29	133.600000	641,280.00	118,733.71	0.11

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91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
		Local	650,000.000	108.589194	705,829.76	118.950000	773,175.00	67,345.24	0.16
		Base		108.589194	705,829.76	118.950000	773,175.00	67,345.24	0.14
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
		Local	1,230,000.000	103.405715	1,271,890.30	110.937500	1,364,531.25	92,640.95	0.28
		Base		103.405715	1,271,890.30	110.937500	1,364,531.25	92,640.95	0.24
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.254000	20 Apr 2031		
		Local	560,000.000	98.926461	553,988.18	99.683300	558,226.48	4,238.30	0.11
Original Face:		Base	560,000.000	98.926461	553,988.18	99.683300	558,226.48	4,238.30	0.10
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
		Local	190,000.000	98.812342	187,743.45	99.557176	189,158.63	1,415.18	0.04
		Base		98.812342	187,743.45	99.557176	189,158.63	1,415.18	0.03
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
		Local	430,000.000	98.989302	425,654.00	98.283024	422,617.00	-3,037.00	0.09
		Base		98.989302	425,654.00	98.283024	422,617.00	-3,037.00	0.07
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		Local	590,000.000	99.942056	589,658.13	101.050463	596,197.73	6,539.60	0.12
		Base		99.942056	589,658.13	101.050463	596,197.73	6,539.60	0.10
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
		Local	177,271.890	100.099418	177,448.13	100.142900	177,525.21	77.08	0.04
		Base		100.099418	177,448.13	100.142900	177,525.21	77.08	0.03
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
		Local	190,000.000	98.313532	186,795.71	100.870000	191,653.00	4,857.29	0.04
		Base		98.313532	186,795.71	100.870000	191,653.00	4,857.29	0.03
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
		Local	1,065,000.000	96.035030	1,022,773.07	98.770800	1,051,909.02	29,135.95	0.21
		Base		96.035030	1,022,773.07	98.770800	1,051,909.02	29,135.95	0.19
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
		Local	530,000.000	98.752594	523,388.75	97.750000	518,075.00	-5,313.75	0.10
		Base		98.752594	523,388.75	97.750000	518,075.00	-5,313.75	0.09

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92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7					7.000000	15 Feb 2029		
		Local	880,000.000	100.000000	880,000.00	102.970000	906,136.00	26,136.00	0.18
		Base		100.000000	880,000.00	102.970000	906,136.00	26,136.00	0.16
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN						30 Mar 2028		
		Local	1,320,000.000	99.000000	1,306,800.00	99.250000	1,310,100.00	3,300.00	0.26
		Base		99.000000	1,306,800.00	99.250000	1,310,100.00	3,300.00	0.23
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
		Local	400,000.000	99.986580	399,946.32	95.261570	381,046.28	-18,900.04	0.08
Original Face:		Base	400,000.000	99.986580	399,946.32	95.261570	381,046.28	-18,900.04	0.07
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.761304	15 Sep 2057		
		Local	900,000.000	96.604939	869,444.45	104.103120	936,928.08	67,483.63	0.19
Original Face:		Base	900,000.000	96.604939	869,444.45	104.103120	936,928.08	67,483.63	0.16
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					3.773380	17 Apr 2030		
		Local	600,000.000	100.000000	600,000.00	96.053000	576,318.00	-23,682.00	0.12
Original Face:		Base	600,000.000	100.000000	600,000.00	96.053000	576,318.00	-23,682.00	0.10
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A					1.000000	20 Apr 2034		
		Local	650,000.000	100.000000	650,000.00	99.950000	649,675.00	-325.00	0.13
Original Face:		Base	650,000.000	100.000000	650,000.00	99.950000	649,675.00	-325.00	0.11
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					1.951250	07 Jun 2030		
		Local	650,000.000	100.024815	650,161.30	100.005500	650,035.75	-125.55	0.13
Original Face:		Base	650,000.000	100.024815	650,161.30	100.005500	650,035.75	-125.55	0.11
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
		Local	1,555,329.320	91.338549	1,420,615.24	97.200000	1,511,780.10	91,164.86	0.31
		Base		91.338549	1,420,615.24	97.200000	1,511,780.10	91,164.86	0.27
92940KAH8	WP CITYMD BIDCO LLC 2021 TERM LOAN B						13 Aug 2026		
		Local	592,900.000	98.727003	585,352.40	99.796900	591,695.82	6,343.42	0.12
		Base		98.727003	585,352.40	99.796900	591,695.82	6,343.42	0.10
936RLKII5	RACKSPACE HOSTING INC 2021 TERM LOAN						15 Feb 2028		
		Local	1,480,000.000	99.507720	1,472,714.25	99.100000	1,466,680.00	-6,034.25	0.30
		Base		99.507720	1,472,714.25	99.100000	1,466,680.00	-6,034.25	0.26

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937HYBII2	GANNETT HOLDINGS LLC 2021 TERM LOAN B						29 Jan 2026		
		Local	1,209,911.940	98.045461	1,186,263.74	100.750000	1,218,986.28	32,722.54	0.25
		Base		98.045461	1,186,263.74	100.750000	1,218,986.28	32,722.54	0.21
937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN						31 Dec 2027		
		Local	968,472.220	100.000000	968,472.22	99.921090	967,708.00	-764.22	0.20
		Base		100.000000	968,472.22	99.921090	967,708.00	-764.22	0.17
937ICRII9	ADTALEM GLOBAL EDUCATION INC 2021 TERM LOAN B						11 Feb 2028		
		Local	1,021,351.870	99.000000	1,011,138.35	98.916700	1,010,287.57	-850.78	0.20
		Base		99.000000	1,011,138.35	98.916700	1,010,287.57	-850.78	0.18
937JKTII4	TRITON WATER HOLDINGS INC TERM LOAN						18 Mar 2028		
		Local	1,540,000.000	99.500000	1,532,300.00	99.553600	1,533,125.44	825.44	0.31
		Base		99.500000	1,532,300.00	99.553600	1,533,125.44	825.44	0.27
937JKYII3	EMPIRE TODAY LLC 2021 TERM LOAN						08 Mar 2028		
		Local	930,000.000	99.000000	920,700.00	99.562500	925,931.25	5,231.25	0.19
		Base		99.000000	920,700.00	99.562500	925,931.25	5,231.25	0.16
937JNPII9	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 2026		
		Local	418,762.170	98.949053	414,361.20	99.958300	418,587.55	4,226.35	0.08
		Base		98.949053	414,361.20	99.958300	418,587.55	4,226.35	0.07
937JRJII9	HUDSON RIVER TRADING LLC 2021 TERM LOAN						17 Mar 2028		
		Local	1,760,000.000	99.002446	1,742,443.05	99.000000	1,742,400.00	-43.05	0.35
		Base		99.002446	1,742,443.05	99.000000	1,742,400.00	-43.05	0.31
937JRRII1	EDELMAN FINANCIAL CENTER LLC 2021 1ST LIEN TERM LOAN B						19 Mar 2028		
		Local	860,000.000	99.500000	855,700.00	99.375000	854,625.00	-1,075.00	0.17
		Base		99.500000	855,700.00	99.375000	854,625.00	-1,075.00	0.15
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026		
		Local	480,000.000	99.508850	477,642.48	99.550000	477,840.00	197.52	0.10
		Base		99.508850	477,642.48	99.550000	477,840.00	197.52	0.08
938TTTII2	NIELSEN FINANCE LLC 2020 USD TERM LOAN B5						04 Jun 2025		
		Local	70,428.260	98.909429	69,660.19	100.175000	70,551.51	891.32	0.01
		Base		98.909429	69,660.19	100.175000	70,551.51	891.32	0.01

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938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B						13 Aug 2027		
		Local	498,750.000	98.148706	489,516.67	101.000000	503,737.50	14,220.83	0.10
		Base		98.148706	489,516.67	101.000000	503,737.50	14,220.83	0.09
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS					1.000000	31 Dec 2027		
		Local	1,118.000	2.260286	25.27	100.003245	1,118.04	1,092.77	0.00
		Base		2.260286	25.27	100.003245	1,118.04	1,092.77	0.00
942JDZII1	PETCO ANIMAL SUPPLIES INC 2021 TERM LOAN B						24 Feb 2028		
		Local	1,320,000.000	99.752015	1,316,726.60	99.535700	1,313,871.24	-2,855.36	0.27
		Base		99.752015	1,316,726.60	99.535700	1,313,871.24	-2,855.36	0.23
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN						16 Feb 2029		
		Local	1,130,000.000	99.751911	1,127,196.59	100.000000	1,130,000.00	2,803.41	0.23
		Base		99.751911	1,127,196.59	100.000000	1,130,000.00	2,803.41	0.20
942JQWII4	PERATON HOLDING CORP DDTL B						01 Feb 2028		
		Local	822,592.910	99.500001	818,479.95	99.833300	821,221.65	2,741.70	0.17
		Base		99.500001	818,479.95	99.833300	821,221.65	2,741.70	0.14
942MFZII2	FIRST BRANDS 2021 TERM LOAN						22 Mar 2027		
		Local	700,000.000	99.000000	693,000.00	99.187500	694,312.50	1,312.50	0.14
		Base		99.000000	693,000.00	99.187500	694,312.50	1,312.50	0.12
942MGAII6	FIRST BRANDS 2021 2ND LIEN TERM LOAN						22 Mar 2028		
		Local	550,000.000	98.000000	539,000.00	99.000000	544,500.00	5,500.00	0.11
		Base		98.000000	539,000.00	99.000000	544,500.00	5,500.00	0.10
942NFGII2	AUTOKINITON US HOLDINGS INC 2021 TERM LOAN B						29 Mar 2028		
		Local	820,000.000	99.750000	817,950.00	99.750000	817,950.00	0.00	0.17
		Base		99.750000	817,950.00	99.750000	817,950.00	0.00	0.14
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
		Local	725,000.000	101.616334	736,718.42	104.045000	754,326.25	17,607.83	0.15
		Base		101.616334	736,718.42	104.045000	754,326.25	17,607.83	0.13
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
		Local	1,900,000.000	99.253467	1,885,815.88	69.008310	1,311,157.89	-574,657.99	0.27
Original Face:		Base	1,900,000.000	99.253467	1,885,815.88	69.008310	1,311,157.89	-574,657.99	0.23

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950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025		
		Local	640,000.000	102.258477	654,454.25	111.000000	710,400.00	55,945.75	0.14
		Base		102.258477	654,454.25	111.000000	710,400.00	55,945.75	0.13
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
		Local	98,767.350	100.155638	98,921.07	99.839300	98,608.63	-312.44	0.02
		Base		100.155638	98,921.07	99.839300	98,608.63	-312.44	0.02
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		Local	1,140,000.000	92.015178	1,048,973.03	102.550000	1,169,070.00	120,096.97	0.24
		Base		92.015178	1,048,973.03	102.550000	1,169,070.00	120,096.97	0.21
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	830,000.000	78.589376	652,291.82	100.354000	832,938.20	180,646.38	0.17
		Base		78.589376	652,291.82	100.354000	832,938.20	180,646.38	0.15
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
		Local	400,000.000	98.395770	393,583.08	103.500000	414,000.00	20,416.92	0.08
		Base		98.395770	393,583.08	103.500000	414,000.00	20,416.92	0.07
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
		Local	134,008.670	95.642461	128,169.19	99.390600	133,192.02	5,022.83	0.03
		Base		95.642461	128,169.19	99.390600	133,192.02	5,022.83	0.02
96466CAA6	WHITEBOX CLO I LTD WBOX 2020 2A A1 144A					1.991660	24 Oct 2031		
		Local	250,000.000	100.000000	250,000.00	100.389900	250,974.75	974.75	0.05
Original Face:		Base	250,000.000	100.000000	250,000.00	100.389900	250,974.75	974.75	0.04
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	160,000.000	123.952450	198,323.92	146.547196	234,475.51	36,151.59	0.05
		Base		123.952450	198,323.92	146.547196	234,475.51	36,151.59	0.04
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	39,000.000	70.974308	27,679.98	106.552000	41,555.28	13,875.30	0.01
		Base		70.974308	27,679.98	106.552000	41,555.28	13,875.30	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	676,000.000	96.860780	654,778.87	107.679000	727,910.04	73,131.17	0.15
		Base		96.860780	654,778.87	107.679000	727,910.04	73,131.17	0.13

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983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
		Local	880,000.000	101.500656	893,205.77	108.408500	953,994.80	60,789.03	0.19
		Base		101.500656	893,205.77	108.408500	953,994.80	60,789.03	0.17
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	340,000.000	100.000000	340,000.00	102.500000	348,500.00	8,500.00	0.07
		Base		100.000000	340,000.00	102.500000	348,500.00	8,500.00	0.06
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
		Local	1,630,000.000	100.941378	1,645,344.46	104.530000	1,703,839.00	58,494.54	0.34
		Base		100.941378	1,645,344.46	104.530000	1,703,839.00	58,494.54	0.30
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR					4.000000	12 Feb 2026		
		Local	817,830.000	89.915353	735,354.73	81.550000	666,940.37	-68,414.36	0.13
Original Face:		Base	817,830.000	89.915353	735,354.73	81.550000	666,940.37	-68,414.36	0.12
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A					5.769680	20 Oct 2031		
		Local	390,000.000	94.280485	367,693.89	100.888000	393,463.20	25,769.31	0.08
Original Face:		Base	390,000.000	94.280485	367,693.89	100.888000	393,463.20	25,769.31	0.07
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
		Local	290,000.000	100.000000	290,000.00	97.750000	283,475.00	-6,525.00	0.06
		Base		100.000000	290,000.00	97.750000	283,475.00	-6,525.00	0.05
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
		Local	450,000.000	101.099811	454,949.15	117.560000	529,020.00	74,070.85	0.11
		Base		101.099811	454,949.15	117.560000	529,020.00	74,070.85	0.09
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
		Local	250,000.000	101.852460	254,631.15	108.349629	270,874.07	16,242.92	0.05
		Base		101.852460	254,631.15	108.349629	270,874.07	16,242.92	0.05
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
		Local	400,000.000	100.616640	402,466.56	108.755400	435,021.60	32,555.04	0.09
		Base		100.616640	402,466.56	108.755400	435,021.60	32,555.04	0.08
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
		Local	210,000.000	101.758100	213,692.01	106.000000	222,600.00	8,907.99	0.05
Original Face:		Base	210,000.000	101.758100	213,692.01	106.000000	222,600.00	8,907.99	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
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
		Local	430,000.000	99.707930	428,744.10	105.827000	455,056.10	26,312.00	0.09
		Base		99.707930	428,744.10	105.827000	455,056.10	26,312.00	0.08
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
		Local	410,000.000	99.812949	409,233.09	116.000000	475,600.00	66,366.91	0.10
		Base		99.812949	409,233.09	116.000000	475,600.00	66,366.91	0.08
BYZ39BII9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95						09 Jun 2021		
		Local	1,870,000.000	61.571719	1,151,391.14	37.750000	705,925.00	-445,466.14	0.14
Original Face:		Base	1,870,000.000	61.571719	1,151,391.14	37.750000	705,925.00	-445,466.14	0.12
C0102MAK1	AIR CANADA 2019 TERM LOAN						06 Oct 2023		
		Local	1,241,467.580	94.897382	1,178,120.23	97.312500	1,208,103.14	29,982.91	0.24
		Base		94.897382	1,178,120.23	97.312500	1,208,103.14	29,982.91	0.21
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
		Local	0.000	0.000000	71.96	0.000000	0.00	-71.96	0.00
		Base		0.000000	71.96	0.000000	0.00	-71.96	0.00
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN						30 May 2025		
		Local	0.000	0.000000	-497.53	0.000000	0.00	497.53	0.00
		Base		0.000000	-497.53	0.000000	0.00	497.53	0.00
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026		
		Local	686,725.310	99.205283	681,267.79	99.416700	682,719.64	1,451.85	0.14
		Base		99.205283	681,267.79	99.416700	682,719.64	1,451.85	0.12
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
		Local	596,371.610	98.511326	587,493.58	99.596200	593,963.46	6,469.88	0.12
		Base		98.511326	587,493.58	99.596200	593,963.46	6,469.88	0.10
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375					7.375000	01 May 2026		
		Local	250,000.000	101.233484	253,083.71	104.000000	260,000.00	6,916.29	0.05
		Base		101.233484	253,083.71	104.000000	260,000.00	6,916.29	0.05
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
		Local	377,150.000	99.785290	376,340.22	98.515600	371,551.59	-4,788.63	0.08
		Base		99.785290	376,340.22	98.515600	371,551.59	-4,788.63	0.07

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G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
		Local	210,000.000	102.217586	214,656.93	108.695926	228,261.44	13,604.51	0.05
		Base		102.217586	214,656.93	108.695926	228,261.44	13,604.51	0.04
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
		Local	550,000.000	103.399744	568,698.59	108.186951	595,028.23	26,329.64	0.12
		Base		103.399744	568,698.59	108.186951	595,028.23	26,329.64	0.10
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
		Local	1,115,495.000	98.715976	1,101,171.78	99.022700	1,104,593.27	3,421.49	0.22
		Base		98.715976	1,101,171.78	99.022700	1,104,593.27	3,421.49	0.19
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
		Local	680,000.000	98.500000	669,800.00	99.732100	678,178.28	8,378.28	0.14
		Base		98.500000	669,800.00	99.732100	678,178.28	8,378.28	0.12
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
		Local	132,147.020	98.285425	129,881.26	99.800000	131,882.73	2,001.47	0.03
		Base		98.285425	129,881.26	99.800000	131,882.73	2,001.47	0.02
L2968EAE2	ENDO LUX FINANCE COMPNY I SARL 2021 TERM LOAN						10 Mar 2028		
		Local	479,445.300	99.000001	474,650.85	98.958300	474,450.92	-199.93	0.10
		Base		99.000001	474,650.85	98.958300	474,450.92	-199.93	0.08
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN						18 Feb 2027		
		Local	344,633.340	94.528312	325,776.08	100.000000	344,633.34	18,857.26	0.07
		Base		94.528312	325,776.08	100.000000	344,633.34	18,857.26	0.06
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
		Local	220,000.000	104.195755	229,230.66	105.500000	232,100.00	2,869.34	0.05
		Base		104.195755	229,230.66	105.500000	232,100.00	2,869.34	0.04
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
		Local	230,000.000	100.131848	230,303.25	110.366200	253,842.26	23,539.01	0.05
		Base		100.131848	230,303.25	110.366200	253,842.26	23,539.01	0.04
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5						15 Feb 2023		
		Local	3,850,000.000	75.149832	2,893,268.55	36.751000	1,414,913.50	-1,478,355.05	0.29
Original Face:		Base	3,850,000.000	75.149832	2,893,268.55	36.751000	1,414,913.50	-1,478,355.05	0.25

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P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875					10.875000	26 Jan 2021		
		Local	66,666.730	68.228740	45,485.87	40.500000	27,000.03	-18,485.84	0.01
	Original Face:	Base	200,000.000	68.228740	45,485.87	40.500000	27,000.03	-18,485.84	0.00
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95						09 Jun 2021		
		Local	500,000.000	82.223208	411,116.04	37.750000	188,750.00	-222,366.04	0.04
	Original Face:	Base	500,000.000	82.223208	411,116.04	37.750000	188,750.00	-222,366.04	0.03
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5					8.500000	31 Jan 2027		
		Local	700,000.000	109.392639	765,748.47	110.937500	776,562.50	10,814.03	0.16
		Base		109.392639	765,748.47	110.937500	776,562.50	10,814.03	0.14
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032		
		Local	247,430.750	99.525011	246,255.48	99.876000	247,123.94	868.46	0.05
	Original Face:	Base	350,000.000	99.525011	246,255.48	99.876000	247,123.94	868.46	0.04
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
		Local	340,000.000	99.596459	338,627.96	106.000000	360,400.00	21,772.04	0.07
	Original Face:	Base	340,000.000	99.596459	338,627.96	106.000000	360,400.00	21,772.04	0.06
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
		Local	500,000.000	100.340256	501,701.28	105.827000	529,135.00	27,433.72	0.11
		Base		100.340256	501,701.28	105.827000	529,135.00	27,433.72	0.09
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125					6.125000	15 Jun 2033		
		Local	640,000.000	101.373502	648,790.41	101.968750	652,600.00	3,809.59	0.13
	Original Face:	Base	640,000.000	101.373502	648,790.41	101.968750	652,600.00	3,809.59	0.11
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
		Local	2,250,000.000	111.237602	2,502,846.04	119.491356	2,688,555.51	185,709.47	0.54
		Base		111.237602	2,502,846.04	119.491356	2,688,555.51	185,709.47	0.47
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
		Local	560,000.000	107.827557	603,834.32	116.000000	649,600.00	45,765.68	0.13
		Base		107.827557	603,834.32	116.000000	649,600.00	45,765.68	0.11
US DOLLAR Total									
		Local	396,439,961.140		384,887,131.14		394,511,791.14	9,624,660.00	79.79
	Original Face:	Base	172,357,931.240		384,896,722.55		394,511,791.14	9,615,068.59	69.42

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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								
		125,066,195,961.140	Base	412,841,353.01		421,619,252.13	8,777,899.12	74.19
Original Face:		172,517,931.240						

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / 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
ADI1V9ZN9	S+P500 EMINI OPTN JUN21P 3600 JUN21 3600 PUT					18 Jun 2021		
3,650.000	73.000	Local	48.292000	176,265.80	42.000000	153,300.00	-22,965.80	0.03
		Base	48.292000	176,265.80	42.000000	153,300.00	-22,965.80	0.03
ADI1VTVC3	S+P EMINI 3RD WK APR21P 3600 APR21 3600 PUT					16 Apr 2021		
1,500.000	30.000	Local	56.542000	84,813.00	3.900000	5,850.00	-78,963.00	0.00
		Base	56.542000	84,813.00	3.900000	5,850.00	-78,963.00	0.00
ADI1W5RR6	S+P EMINI 3RD WK MAY21P 3500 MAY21 3500 PUT					21 May 2021		
2,800.000	56.000	Local	90.679500	253,902.60	17.000000	47,600.00	-206,302.60	0.01
		Base	90.679500	253,902.60	17.000000	47,600.00	-206,302.60	0.01
ADI1W5W25	S+P EMINI 3RD WK APR21P 3500 APR21 3500 PUT					16 Apr 2021		
900.000	18.000	Local	49.039989	44,135.99	2.450000	2,205.00	-41,930.99	0.00
		Base	49.039989	44,135.99	2.450000	2,205.00	-41,930.99	0.00
AEIC00111	USMXP0286 P USD C MXN APR21 19.91 PUT					29 Apr 2021		
2,990,000.000	2,990,000.000	Local	0.015535	46,449.65	0.005110	15,278.90	-31,170.75	0.00
		Base	0.015535	46,449.65	0.005110	15,278.90	-31,170.75	0.00
AEIC04394	USEUP0188 P USD C EUR MAR21 1.2035 PUT					31 Mar 2021		
5,960,000.000	5,960,000.000	Local	0.009530	56,798.80	0.000001	5.96	-56,792.84	0.00
		Base	0.009530	56,798.80	0.000001	5.96	-56,792.84	0.00
AEIC10276	USRUP0103 P USD C RUB MAY21 72.46 PUT					11 May 2021		
1,200,000.000	1,200,000.000	Local	0.014889	17,866.80	0.003606	4,327.20	-13,539.60	0.00
		Base	0.014889	17,866.80	0.003606	4,327.20	-13,539.60	0.00
AEIC16240	USCAP0046 USDP CADC MAY21 1.262 PUT					07 May 2021		
3,986,670.000	3,986,670.000	Local	0.012045	48,019.44	0.010897	43,442.74	-4,576.70	0.01
		Base	0.012045	48,019.44	0.010897	43,442.74	-4,576.70	0.01
AEIC16943	USMXP0287 P USD C MXN MAY21 20.6 PUT					20 May 2021		
2,390,000.000	2,390,000.000	Local	0.021029	50,259.31	0.023323	55,741.97	5,482.66	0.01
		Base	0.021029	50,259.31	0.023323	55,741.97	5,482.66	0.01

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Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total								
16,535,520.000	16,526,847.000	Local		778,511.39		327,751.77	-450,759.62	0.07
		Base		778,511.39		327,751.77	-450,759.62	0.06
OPTIONS PURCHASED - PUTS Total								
16,535,520.000	16,526,847.000	Base		778,511.39		327,751.77	-450,759.62	0.06

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Asset ID / Notional Par	Asset Description	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
AEIC33120	USCNC0019 C USD P CNY APR21 6.5815 CALL					29 Apr 2021		
-4,090,000.000	-4,090,000.000	Local	0.005870	-24,008.30	0.004928	-20,155.52	3,852.78	0.00
		Base	0.005870	-24,008.30	0.004928	-20,155.52	3,852.78	0.00
AEIC51288	USRUC0039 C USD P RUB MAY21 78.26 CALL					16 May 2021		
-1,990,000.000	-1,990,000.000	Local	0.010450	-20,795.50	0.011994	-23,868.06	-3,072.56	0.00
		Base	0.010450	-20,795.50	0.011994	-23,868.06	-3,072.56	0.00
US DOLLAR Total								
-6,080,000.000	-6,080,000.000	Local		-44,803.80		-44,023.58	780.22	0.01
		Base		-44,803.80		-44,023.58	780.22	0.01
OPTIONS WRITTEN - CALLS Total								
-6,080,000.000	-6,080,000.000	Base		-44,803.80		-44,023.58	780.22	0.01

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OPTIONS WRITTEN - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI1VTVS8	S+P EMINI 3RD WK APR21P 3300 APR21 3300 PUT					16 Apr 2021		
-1,500.000	-30.000	Local	26.458000	-39,687.00	1.200000	-1,800.00	37,887.00	0.00
		Base	26.458000	-39,687.00	1.200000	-1,800.00	37,887.00	0.00
ADI1W5SG9	S+P EMINI 3RD WK MAY21P 3300 MAY21 3300 PUT					21 May 2021		
-2,000.000	-40.000	Local	59.293905	-118,587.81	9.250000	-18,500.00	100,087.81	0.00
		Base	59.293905	-118,587.81	9.250000	-18,500.00	100,087.81	0.00
ADI1WTP96	S+P500 EMINI OPTN JUN21P 3300 JUN21 3300 PUT					18 Jun 2021		
-3,650.000	-73.000	Local	23.958000	-87,446.70	19.500000	-71,175.00	16,271.70	0.01
		Base	23.958000	-87,446.70	19.500000	-71,175.00	16,271.70	0.01
AEIC16232	USEUP0189 USDP EURC MAR21 1.23 PUT					31 Mar 2021		
-5,960,000.000	-5,960,000.000	Local	0.002707	-16,133.72	0.000001	-5.96	16,127.76	0.00
		Base	0.002707	-16,133.72	0.000001	-5.96	16,127.76	0.00
AEIC16950	USMXP0288 P USD C MXN MAY21 20 PUT					20 May 2021		
-4,780,000.000	-4,780,000.000	Local	0.009860	-47,130.80	0.009969	-47,651.82	-521.02	0.01
		Base	0.009860	-47,130.80	0.009969	-47,651.82	-521.02	0.01
AEIC23337	USCAP0047 P USD C CAD MAY21 1.234 PUT					07 May 2021		
-3,986,670.000	-3,986,670.000	Local	0.004465	-17,800.48	0.002197	-8,758.71	9,041.77	0.00
		Base	0.004465	-17,800.48	0.002197	-8,758.71	9,041.77	0.00
AEIC53557	USJPP0143 P USD C JPY APR21 108.35 PUT					02 Apr 2021		
-1,874,383.000	-1,874,383.000	Local	0.002705	-5,070.21	0.000002	-3.75	5,066.46	0.00
		Base	0.002705	-5,070.21	0.000002	-3.75	5,066.46	0.00
US DOLLAR Total								
-16,608,203.000	-16,601,196.000	Local		-331,856.72		-147,895.24	183,961.48	0.03
		Base		-331,856.72		-147,895.24	183,961.48	0.03
OPTIONS WRITTEN - PUTS Total								
-16,608,203.000	-16,601,196.000	Base		-331,856.72		-147,895.24	183,961.48	0.03

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SWAPS FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.628650
99S19OPI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
			3,000,000.000	Local 100.000000	3,000,000.00	98.013223	2,940,396.69	-59,603.31	4.99
				Base 26.592916	797,787.48	17.413274	522,398.21	-275,389.27	0.09
99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
			-3,000,000.000	Local 100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00	5.09
				Base 26.592916	-797,787.48	17.766249	-532,987.48	264,800.00	0.09
99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP					7.044000	04 Jan 2027		
			2,400,000.000	Local 100.000000	2,400,000.00	98.101991	2,354,447.78	-45,552.22	3.99
				Base 26.592916	638,229.99	17.429044	418,297.07	-219,932.92	0.07
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
			-2,400,000.000	Local 100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	4.07
				Base 26.592916	-638,229.99	17.766249	-426,389.99	211,840.00	0.08
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
			3,500,000.000	Local 100.152440	3,505,335.40	98.013223	3,430,462.81	-74,872.59	5.82
				Base 26.864059	940,242.06	17.413274	609,464.58	-330,777.48	0.11
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
			-3,500,000.000	Local 100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00	5.94
				Base 26.820437	-938,715.30	17.766249	-621,818.73	316,896.57	0.11
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
			3,799,000.000	Local 100.177341	3,805,737.17	98.013223	3,723,522.34	-82,214.83	6.31
				Base 26.738482	1,015,794.95	17.413274	661,530.27	-354,264.68	0.12
99S19PV44	0WP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
			-3,799,000.000	Local 100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00	6.44
				Base 26.688037	-1,013,878.53	17.766249	-674,939.82	338,938.71	0.12
99S19SWF2	0WP296890 IRS BRL R F 6.87000 IRS JPM 20270104 L					6.870000	04 Jan 2027		
			12,270,000.000	Local 100.000000	12,270,000.00	96.754170	11,871,736.66	-398,263.34	20.13
				Base 26.538222	3,256,239.81	17.189587	2,109,162.35	-1,147,077.46	0.37

& 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
99S19SWG0	0WP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S					1.000000	04 Jan 2027		
		-12,270,000.000	Local	100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00	20.81
			Base	26.538222	-3,256,239.81	17.766249	-2,179,918.81	1,076,321.00	0.38
BRAZILIAN REAL Total									
			Local		12,072.57		-648,433.72	-660,506.29	83.59
			Base		3,443.18		-115,202.35	-118,645.53	1.54
EURO CURRENCY								Exchange Rate:	0.852733
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	100.848929	1,058,913.75	102.214465	1,073,251.88	14,338.13	11.11
			Base	110.923260	1,164,694.23	119.866904	1,258,602.49	93,908.26	0.22
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	10.87
			Base	110.004951	-1,155,051.99	117.270001	-1,231,335.01	-76,283.02	0.22
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2024		
		1,050,000.000	Local	98.239190	1,031,511.49	97.570316	1,024,488.32	-7,023.17	10.60
			Base	108.100227	1,135,052.38	114.420711	1,201,417.47	66,365.09	0.21
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE					1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	10.87
			Base	110.004951	-1,155,051.99	117.270001	-1,231,335.01	-76,283.02	0.22
UNITED STATES OF AMERICA (THE) Total									
			Base		-10,357.37		-2,650.06	7,707.31	0.87
EURO CURRENCY Total									
			Local		-9,574.76		-2,259.80	7,314.96	43.45
			Base		-10,357.37		-2,650.06	7,707.31	0.87
MEXICAN PESO								Exchange Rate:	20.439500
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA					7.200000	17 Jul 2024		
		211,305,600.000	Local	100.000000	211,305,600.00	104.908637	221,677,824.86	10,372,224.86	39.22

& 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	5.213153	11,015,683.77	5.132642	10,845,560.06	-170,123.71	1.91
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.287500	17 Jul 2024		
		-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	37.38
			Base	5.213153	-11,015,683.77	4.892488	-10,338,100.25	677,583.52	1.82
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
		29,840,000.000	Local	100.686888	30,044,967.38	105.499258	31,480,978.59	1,436,011.21	5.57
			Base	5.198942	1,551,364.23	5.161538	1,540,202.97	-11,161.26	0.27
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.285000	18 Jul 2029		
		-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.28
			Base	5.163436	-1,540,769.34	4.892488	-1,459,918.30	80,851.04	0.26
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA					7.440000	20 Jul 2029		
		31,050,000.000	Local	100.831096	31,308,055.26	105.429956	32,736,001.34	1,427,946.08	5.79
			Base	5.174466	1,606,671.56	5.158148	1,601,604.80	-5,066.76	0.28
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.284500	20 Jul 2029		
		-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.49
			Base	5.131392	-1,593,297.36	4.892488	-1,519,117.40	74,179.96	0.27
MEXICAN PESO Total									
			Local		463,022.64		13,699,204.79	13,236,182.15	98.73
			Base		23,969.09		670,231.88	646,262.79	4.80
SWEDISH KRONA								Exchange Rate:	8.733450
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S						14 Mar 2019		
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total									
			Local		0.02		0.00	-0.02	0.00
			Base		0.00		0.00	0.00	0.00
US DOLLAR								Exchange Rate:	1.000000

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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
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L					1.000000	20 Jul 2045		
		Local	5,690,000.000	100.254736	5,704,494.46	100.000000	5,690,000.00	-14,494.46	1.15
		Base		100.254736	5,704,494.46	100.000000	5,690,000.00	-14,494.46	1.00
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S					0.560000	20 Jul 2045		
		Local	-5,690,000.000	100.000000	-5,690,000.00	73.096779	-4,159,206.73	1,530,793.27	0.84
		Base		100.000000	-5,690,000.00	73.096779	-4,159,206.73	1,530,793.27	0.73
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					0.010000	19 Aug 2045		
		Local	750,000.000	100.000000	750,000.00	100.000000	750,000.00	0.00	0.15
		Base		100.000000	750,000.00	100.000000	750,000.00	0.00	0.13
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS					0.740000	19 Aug 2045		
		Local	-750,000.000	100.000000	-750,000.00	76.621779	-574,663.34	175,336.66	0.12
		Base		100.000000	-750,000.00	76.621779	-574,663.34	175,336.66	0.10
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.193750	15 Feb 2047		
		Local	1,693,000.000	101.185323	1,713,067.52	100.000000	1,693,000.00	-20,067.52	0.34
		Base		101.185323	1,713,067.52	100.000000	1,693,000.00	-20,067.52	0.30
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA					1.000000	15 Feb 2047		
		Local	-1,693,000.000	100.000000	-1,693,000.00	75.331958	-1,275,370.05	417,629.95	0.26
		Base		100.000000	-1,693,000.00	75.331958	-1,275,370.05	417,629.95	0.22
99S1JRD31	SWS044586 IRS USD R F 1.10000 2 CCPVANILLA					1.100000	18 Dec 2025		
		Local	23,683,000.000	100.000000	23,683,000.00	99.130785	23,477,143.81	-205,856.19	4.75
		Base		100.000000	23,683,000.00	99.130785	23,477,143.81	-205,856.19	4.13
99S1JRD49	SWS044586 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	18 Dec 2025		
		Local	-23,683,000.000	100.000000	-23,683,000.00	100.000000	-23,683,000.00	0.00	4.79
		Base		100.000000	-23,683,000.00	100.000000	-23,683,000.00	0.00	4.17
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.202500	15 Feb 2047		
		Local	1,066,000.000	100.583827	1,072,223.60	100.000000	1,066,000.00	-6,223.60	0.22
		Base		100.583827	1,072,223.60	100.000000	1,066,000.00	-6,223.60	0.19
99S1JRD72	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA					1.600000	15 Feb 2047		
		Local	-1,066,000.000	100.000000	-1,066,000.00	87.786052	-935,799.31	130,200.69	0.19
		Base		100.000000	-1,066,000.00	87.786052	-935,799.31	130,200.69	0.16

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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
99S1KKRL9	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2047		
		Local	2,934,000.000	100.110047	2,937,228.77	100.000000	2,934,000.00	-3,228.77	0.59
		Base		100.110047	2,937,228.77	100.000000	2,934,000.00	-3,228.77	0.52
99S1KKRM7	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA					2.000000	15 Feb 2047		
		Local	-2,934,000.000	100.000000	-2,934,000.00	95.626660	-2,805,686.20	128,313.80	0.57
		Base		100.000000	-2,934,000.00	95.626660	-2,805,686.20	128,313.80	0.49
99S1LC3F5	BWS051524 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2026		
		Local	4,535,000.000	91.510086	4,149,982.40	100.000000	4,535,000.00	385,017.60	0.92
		Base		91.510086	4,149,982.40	100.000000	4,535,000.00	385,017.60	0.80
99S1LC3G3	BWS051524 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Jun 2026		
		Local	-4,535,000.000	100.000000	-4,535,000.00	108.918800	-4,939,467.58	-404,467.58	1.00
		Base		100.000000	-4,535,000.00	108.918800	-4,939,467.58	-404,467.58	0.87
US DOLLAR Total									
		Local			-341,003.25		1,771,950.60	2,112,953.85	15.88
		Base			-341,003.25		1,771,950.60	2,112,953.85	13.82
SWAPS FIXED INCOME Total									
		Base	0.000		-323,948.35		2,324,330.07	2,648,278.42	21.03

& 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								
-6,152,683.000	131,568,312,319.150	Base		438,556,846.01		449,600,594.96	11,043,748.95	99.94
Original Face:	172,517,931.240							

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

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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										
AUSTRALIAN DOLLAR								Exchange Rate:	1.316569	
ADI1TPTN3	AUST 10Y BOND FUT JUN21 XSFE 20210615							15 Jun 2021		
	17.000	1,700,000.000	Local	2,347,944.12	2,362,236.80	98.185000	-14,292.68	-13,355.13	-937.55	
			Base	1,783,380.98		74.576418	-10,856.01	-10,143.89	-712.12	0.00
AUSTRALIAN DOLLAR Total										
	17.000	1,700,000.000	Local	2,347,944.12	2,362,236.80		-14,292.68	-13,355.13	-937.55	
			Base				-10,856.01	-10,143.89	-712.12	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218							18 Dec 2023		
	313.000	78,250,000.000	Local	77,307,087.50	77,459,907.30	98.795000	-152,819.80	-125,432.30	-27,387.50	
			Base	77,307,087.50		98.795000	-152,819.80	-125,432.30	-27,387.50	0.00
ADI1RRKB6	US ULTRA BOND CBT JUN21 XCBT 20210621							21 Jun 2021		
	193.000	19,300,000.000	Local	34,975,218.75	36,712,938.95	181.218750	-1,737,720.20	-1,514,563.95	-223,156.25	
			Base	34,975,218.75		181.218750	-1,737,720.20	-1,514,563.95	-223,156.25	0.04
ADI1S4BG5	US 2YR NOTE (CBT) JUN21 XCBT 20210630							30 Jun 2021		
	497.000	99,400,000.000	Local	109,701,101.31	109,802,304.01	110.363281	-101,202.70	-77,905.32	-23,297.38	
			Base	109,701,101.31		110.363281	-101,202.70	-77,905.32	-23,297.38	0.00
ADI1TPTK9	US 10YR ULTRA FUT JUN21 XCBT 20210621							21 Jun 2021		
	3.000	300,000.000	Local	431,062.50	445,786.44	143.687500	-14,723.94	-13,692.69	-1,031.25	
			Base	431,062.50		143.687500	-14,723.94	-13,692.69	-1,031.25	0.00
ADI1TPTM5	US LONG BOND(CBT) JUN21 XCBT 20210621							21 Jun 2021		
	66.000	6,600,000.000	Local	10,203,187.50	10,692,957.18	154.593750	-489,769.68	-460,894.68	-28,875.00	
			Base	10,203,187.50		154.593750	-489,769.68	-460,894.68	-28,875.00	0.01
US DOLLAR Total										
	1,072.000	203,850,000.000	Local	232,617,657.56	235,113,893.88		-2,496,236.32	-2,192,488.94	-303,747.38	
			Base				-2,496,236.32	-2,192,488.94	-303,747.38	0.05

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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 Total											
		1,089.000	205,550,000.000	Base			-2,507,092.33		-2,202,632.83	-304,459.50	0.05

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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									
EURO CURRENCY							Exchange Rate:	0.852733	
GERMANY									
ADI1TNDJ4	EURO-BUND FUTURE JUN21 XEUR 20210608						08 Jun 2021		
-35.000	-3,500,000.000	Local	-5,994,800.00	-5,975,948.00	171.280000	-18,852.00	-9,052.00	-9,800.00	
		Base	-7,030,102.04		200.860058	-22,107.74	-10,615.28	-11,492.46	0.00
ADI1TPTG8	EURO-BUXL 30Y BND JUN21 XEUR 20210608						08 Jun 2021		
-1.000	-100,000.000	Local	-206,040.00	-208,078.80	206.040000	2,038.80	2,898.80	-860.00	
		Base	-241,623.11		241.623111	2,390.90	3,399.42	-1,008.52	0.00
GERMANY Total									
-36.000	-3,600,000.000	Local	-6,200,840.00	-6,184,026.80		-16,813.20	-6,153.20	-10,660.00	
		Base				-19,716.84	-7,215.86	-12,500.98	0.00
EURO CURRENCY Total									
-36.000	-3,600,000.000	Local	-6,200,840.00	-6,184,026.80		-16,813.20	-6,153.20	-10,660.00	
		Base				-19,716.84	-7,215.86	-12,500.98	0.00
US DOLLAR							Exchange Rate:	1.000000	
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021		
-44.000	-11,000,000.000	Local	-10,970,850.00	-10,974,295.10	99.735000	3,445.10	3,445.10	0.00	
		Base	-10,970,850.00		99.735000	3,445.10	3,445.10	0.00	0.00
ADI1S2527	US 5YR NOTE (CBT) JUN21 XCBT 20210630						30 Jun 2021		
-176.000	-17,600,000.000	Local	-21,718,125.09	-21,964,336.23	123.398438	246,211.14	217,336.23	28,874.91	
		Base	-21,718,125.09		123.398438	246,211.14	217,336.23	28,874.91	0.01
ADI1TNDV7	US 10YR NOTE (CBT)JUN21 XCBT 20210621						21 Jun 2021		
-25.000	-2,500,000.000	Local	-3,273,437.50	-3,312,863.00	130.937500	39,425.50	33,175.50	6,250.00	
		Base	-3,273,437.50		130.937500	39,425.50	33,175.50	6,250.00	0.00
US DOLLAR Total									
-245.000	-31,100,000.000	Local	-35,962,412.59	-36,251,494.33		289,081.74	253,956.83	35,124.91	
		Base				289,081.74	253,956.83	35,124.91	0.01

& Issue has redenominated but Local is not converted
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Books Open

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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 Total											
		-281.000	-34,700,000.000	Base			269,364.90		246,740.97	22,623.93	0.01

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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											
		808.000	170,850,000.000	Base			-2,237,727.43		-1,955,891.86	-281,835.57	0.06

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Books Open

Prepared by 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
CASH									
ARGENTINE PESO								Exchange Rate:	91.982700
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	0.010872	543.59	-144.20	0.00
ARGENTINE PESO Total									
			50,000.970	Local	50,000.97		50,000.97	0.00	100.00
				Base	687.79		543.59	-144.20	0.00
EURO CURRENCY								Exchange Rate:	0.852733
INTERNATIONAL									
EUR	EURO CURRENCY								
			75,587.020	Local 1.000000	75,587.02	1.000000	75,587.02	0.00	16.29
				Base 1.184413	89,526.26	1.172700	88,640.90	-885.36	0.02
INTERNATIONAL Total									
			75,587.020	Local	75,587.02		75,587.02	0.00	16.29
				Base	89,526.26		88,640.90	-885.36	0.02
EURO CURRENCY Total									
			75,587.020	Local	75,587.02		75,587.02	0.00	16.29
				Base	89,526.26		88,640.90	-885.36	0.02
POUND STERLING								Exchange Rate:	0.725374
GBP	POUND STERLING								
			102,742.570	Local 1.000000	102,742.57	1.000000	102,742.57	0.00	20.42
				Base 1.347137	138,408.30	1.378599	141,640.82	3,232.52	0.04
POUND STERLING Total									
			102,742.570	Local	102,742.57		102,742.57	0.00	20.42
				Base	138,408.30		141,640.82	3,232.52	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
RUSSIAN RUBLE								Exchange Rate:	75.610000
RUB	RUSSIAN RUBLE								
			4,069,326.600	Local	1.000000	4,069,326.60	1.000000	4,069,326.60	0.00	9.37
				Base	0.014443	58,773.03	0.013226	53,819.95	-4,953.08	0.01
RUSSIAN RUBLE Total									
			4,069,326.600	Local		4,069,326.60		4,069,326.60	0.00	9.37
				Base		58,773.03		53,819.95	-4,953.08	0.01
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			4,829,306.540	Local	1.000000	4,829,306.54	1.000000	4,829,306.54	0.00	1.23
				Base	1.000000	4,829,306.54	1.000000	4,829,306.54	0.00	1.22
US DOLLAR Total									
			4,829,306.540	Local		4,829,306.54		4,829,306.54	0.00	1.23
				Base		4,829,306.54		4,829,306.54	0.00	1.22
CASH Total									
			9,126,963.700	Base		5,116,701.92		5,113,951.80	-2,750.12	1.30
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.035989	31 Dec 2030		
			1,119,625.980	Local	100.000000	1,119,625.98	100.000000	1,119,625.98	0.00	0.29
				Base	100.000000	1,119,625.98	100.000000	1,119,625.98	0.00	0.28
US DOLLAR Total									
			1,119,625.980	Local		1,119,625.98		1,119,625.98	0.00	0.29
				Base		1,119,625.98		1,119,625.98	0.00	0.28

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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 Total									
		1,119,625.980	Base		1,119,625.98		1,119,625.98	0.00	0.28
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	21.000000	67,200.00	-12,768.00	0.02
			Base	24.990000	79,968.00	21.000000	67,200.00	-12,768.00	0.02
US DOLLAR Total									
		3,200.000	Local		79,968.00		67,200.00	-12,768.00	0.02
			Base		79,968.00		67,200.00	-12,768.00	0.02
EQUITY Total									
		3,200.000	Base		79,968.00		67,200.00	-12,768.00	0.02
FIXED INCOME									
ARGENTINE PESO								Exchange Rate:	91.982700
ACI1JWNB3	BONCER BONDS 08/21 1					1.000000	05 Aug 2021		
		0.000	Local	0.000000	423.37	0.000000	0.00	-423.37	0.00
			Base	0.000000	-103.50	0.000000	0.00	103.50	0.00
ARGENTINE PESO Total									
			Local		423.37		0.00	-423.37	0.00
			Base		-103.50		0.00	103.50	0.00
EURO CURRENCY								Exchange Rate:	0.852733
INTERNATIONAL									
B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025					6.025000	01 Mar 2038		
		240,000.000	Local	149.123500	357,896.40	161.470000	387,528.00	29,631.60	83.53
			Base	165.984171	398,362.01	189.355871	454,454.09	56,092.08	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
INTERNATIONAL Total									
		240,000.000	Local		357,896.40		387,528.00	29,631.60	83.53
			Base		398,362.01		454,454.09	56,092.08	0.12
EURO CURRENCY Total									
		240,000.000	Local		357,896.40		387,528.00	29,631.60	83.53
			Base		398,362.01		454,454.09	56,092.08	0.12
POUND STERLING								Exchange Rate:	0.725374
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8					8.000000	14 Jan 2039		
		240,000.000	Local	156.006492	374,415.58	166.786800	400,288.32	25,872.74	79.57
			Base	206.087642	494,610.34	229.932145	551,837.15	57,226.81	0.14
POUND STERLING Total									
		240,000.000	Local		374,415.58		400,288.32	25,872.74	79.57
			Base		494,610.34		551,837.15	57,226.81	0.14
RUSSIAN RUBLE								Exchange Rate:	75.610000
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
		39,420,000.000	Local	97.910505	38,596,321.09	99.861000	39,365,206.20	768,885.11	90.63
			Base	1.545083	609,071.75	1.320738	520,634.92	-88,436.83	0.13
RUSSIAN RUBLE Total									
		39,420,000.000	Local		38,596,321.09		39,365,206.20	768,885.11	90.63
			Base		609,071.75		520,634.92	-88,436.83	0.13
US DOLLAR								Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75					7.750000	15 May 2023		
		140,000.000	Local	103.987464	145,582.45	112.219927	157,107.90	11,525.45	0.04
			Base	103.987464	145,582.45	112.219927	157,107.90	11,525.45	0.04
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		130,000.000	Local	99.964677	129,954.08	105.258214	136,835.68	6,881.60	0.03
			Base	99.964677	129,954.08	105.258214	136,835.68	6,881.60	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
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2					3.200000	16 Sep 2040		
		Local	380,000.000	99.842153	379,400.18	97.287386	369,692.07	-9,708.11	0.09
		Base		99.842153	379,400.18	97.287386	369,692.07	-9,708.11	0.09
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	8,000.000	92.399750	7,391.98	109.067870	8,725.43	1,333.45	0.00
		Base		92.399750	7,391.98	109.067870	8,725.43	1,333.45	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
		Local	141,000.000	98.912496	139,466.62	113.926402	160,636.23	21,169.61	0.04
		Base		98.912496	139,466.62	113.926402	160,636.23	21,169.61	0.04
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
		Local	3,665,000.000	98.219863	3,599,757.99	109.717174	4,021,134.43	421,376.44	1.02
		Base		98.219863	3,599,757.99	109.717174	4,021,134.43	421,376.44	1.02
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
		Local	3,190,000.000	98.695440	3,148,384.53	93.054435	2,968,436.48	-179,948.05	0.76
		Base		98.695440	3,148,384.53	93.054435	2,968,436.48	-179,948.05	0.75
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
		Local	500,000.000	100.982010	504,910.05	90.416704	452,083.52	-52,826.53	0.12
		Base		100.982010	504,910.05	90.416704	452,083.52	-52,826.53	0.11
00206RMC3	AT+T INC SR UNSECURED 144A 09/53 3.5					3.500000	15 Sep 2053		
		Local	40,000.000	99.132400	39,652.96	91.969717	36,787.89	-2,865.07	0.01
		Base		99.132400	39,652.96	91.969717	36,787.89	-2,865.07	0.01
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
		Local	311,000.000	98.650592	306,803.34	91.317510	283,997.46	-22,805.88	0.07
		Base		98.650592	306,803.34	91.317510	283,997.46	-22,805.88	0.07
00206RME9	AT+T INC SR UNSECURED 144A 09/59 3.65					3.650000	15 Sep 2059		
		Local	636,000.000	97.111514	617,629.23	91.093234	579,352.97	-38,276.26	0.15
		Base		97.111514	617,629.23	91.093234	579,352.97	-38,276.26	0.15
00206RMG4	AT+T INC SR UNSECURED 144A 12/57 3.8					3.800000	01 Dec 2057		
		Local	280,000.000	91.490900	256,174.52	94.709095	265,185.47	9,010.95	0.07
		Base		91.490900	256,174.52	94.709095	265,185.47	9,010.95	0.07

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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
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
		Local	220,000.000	100.794673	221,748.28	104.250000	229,350.00	7,601.72	0.06
	Original Face:	Base	170,000.000	100.794673	221,748.28	104.250000	229,350.00	7,601.72	0.06
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
		Local	210,000.000	100.225686	210,473.94	106.580000	223,818.00	13,344.06	0.06
	Original Face:	Base	10,000.000	100.225686	210,473.94	106.580000	223,818.00	13,344.06	0.06
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	330,000.000	104.520403	344,917.33	123.618051	407,939.57	63,022.24	0.10
		Base		104.520403	344,917.33	123.618051	407,939.57	63,022.24	0.10
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
		Local	490,000.000	113.573871	556,511.97	129.879027	636,407.23	79,895.26	0.16
		Base		113.573871	556,511.97	129.879027	636,407.23	79,895.26	0.16
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
		Local	250,000.000	101.467064	253,667.66	118.632675	296,581.69	42,914.03	0.08
		Base		101.467064	253,667.66	118.632675	296,581.69	42,914.03	0.08
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	1,280,000.000	99.977956	1,279,717.84	106.307378	1,360,734.44	81,016.60	0.35
		Base		99.977956	1,279,717.84	106.307378	1,360,734.44	81,016.60	0.34
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
		Local	2,110,000.000	105.213583	2,220,006.60	111.635111	2,355,500.84	135,494.24	0.60
		Base		105.213583	2,220,006.60	111.635111	2,355,500.84	135,494.24	0.60
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	2,950,000.000	102.797930	3,032,538.94	112.661507	3,323,514.46	290,975.52	0.85
		Base		102.797930	3,032,538.94	112.661507	3,323,514.46	290,975.52	0.84
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
		Local	350,000.000	115.578977	404,526.42	115.893646	405,627.76	1,101.34	0.10
		Base		115.578977	404,526.42	115.893646	405,627.76	1,101.34	0.10
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
		Local	31,000.000	113.567742	35,206.00	118.892130	36,856.56	1,650.56	0.01
		Base		113.567742	35,206.00	118.892130	36,856.56	1,650.56	0.01

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00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
		Local	200,000.000	99.963740	199,927.48	118.915800	237,831.60	37,904.12	0.06
		Base		99.963740	199,927.48	118.915800	237,831.60	37,904.12	0.06
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5					2.500000	15 Sep 2050		
		Local	520,000.000	99.728983	518,590.71	83.738146	435,438.36	-83,152.35	0.11
		Base		99.728983	518,590.71	83.738146	435,438.36	-83,152.35	0.11
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
		Local	300,000.000	99.327773	297,983.32	104.833744	314,501.23	16,517.91	0.08
		Base		99.327773	297,983.32	104.833744	314,501.23	16,517.91	0.08
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
		Local	860,000.000	99.505562	855,747.83	107.556213	924,983.43	69,235.60	0.24
		Base		99.505562	855,747.83	107.556213	924,983.43	69,235.60	0.23
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		Local	563,000.000	101.557659	571,769.62	104.379919	587,658.94	15,889.32	0.15
		Base		101.557659	571,769.62	104.379919	587,658.94	15,889.32	0.15
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
		Local	350,000.000	99.840989	349,443.46	100.070000	350,245.00	801.54	0.09
		Base		99.840989	349,443.46	100.070000	350,245.00	801.54	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	880,000.000	99.120403	872,259.55	105.588665	929,180.25	56,920.70	0.24
		Base		99.120403	872,259.55	105.588665	929,180.25	56,920.70	0.24
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263000	15 Sep 2032		
		Local	120,000.000	100.000000	120,000.00	112.404390	134,885.27	14,885.27	0.03
		Base		100.000000	120,000.00	112.404390	134,885.27	14,885.27	0.03
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2					2.000000	18 May 2032		
		Local	210,000.000	99.693852	209,357.09	92.883862	195,056.11	-14,300.98	0.05
		Base		99.693852	209,357.09	92.883862	195,056.11	-14,300.98	0.05
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051		
		Local	600,000.000	99.588978	597,533.87	90.738863	544,433.18	-53,100.69	0.14
		Base		99.588978	597,533.87	90.738863	544,433.18	-53,100.69	0.14

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01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7					2.700000	09 Feb 2041		
		1,550,000.000	Local	97.556241	1,512,121.73	90.541295	1,403,390.07	-108,731.66	0.36
			Base	97.556241	1,512,121.73	90.541295	1,403,390.07	-108,731.66	0.36
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
		990,000.000	Local	99.981055	989,812.44	92.725506	917,982.51	-71,829.93	0.23
			Base	99.981055	989,812.44	92.725506	917,982.51	-71,829.93	0.23
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
		110,000.000	Local	90.384891	99,423.38	128.250000	141,075.00	41,651.62	0.04
			Base	90.384891	99,423.38	128.250000	141,075.00	41,651.62	0.04
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
		380,000.000	Local	99.387892	377,673.99	86.157524	327,398.59	-50,275.40	0.08
			Base	99.387892	377,673.99	86.157524	327,398.59	-50,275.40	0.08
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		410,000.000	Local	99.168317	406,590.10	82.168513	336,890.90	-69,699.20	0.09
			Base	99.168317	406,590.10	82.168513	336,890.90	-69,699.20	0.09
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25					2.250000	15 Aug 2060		
		970,000.000	Local	99.016993	960,464.83	81.258399	788,206.47	-172,258.36	0.20
			Base	99.016993	960,464.83	81.258399	788,206.47	-172,258.36	0.20
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
		150,000.000	Local	95.890060	143,835.09	101.956263	152,934.39	9,099.30	0.04
			Base	95.890060	143,835.09	101.956263	152,934.39	9,099.30	0.04
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		450,000.000	Local	98.690740	444,108.33	96.756968	435,406.36	-8,701.97	0.11
			Base	98.690740	444,108.33	96.756968	435,406.36	-8,701.97	0.11
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		1,130,000.000	Local	104.112086	1,176,466.57	121.928798	1,377,795.42	201,328.85	0.35
			Base	104.112086	1,176,466.57	121.928798	1,377,795.42	201,328.85	0.35
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		1,770,000.000	Local	114.862707	2,033,069.91	124.370150	2,201,351.66	168,281.75	0.56
			Base	114.862707	2,033,069.91	124.370150	2,201,351.66	168,281.75	0.56

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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
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	325,000.000	102.693705	333,754.54	121.466855	394,767.28	61,012.74	0.10
		Base		102.693705	333,754.54	121.466855	394,767.28	61,012.74	0.10
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
		Local	60,000.000	100.002617	60,001.57	95.028127	57,016.88	-2,984.69	0.01
		Base		100.002617	60,001.57	95.028127	57,016.88	-2,984.69	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
		Local	830,000.000	96.899005	804,261.74	92.469989	767,500.91	-36,760.83	0.20
		Base		96.899005	804,261.74	92.469989	767,500.91	-36,760.83	0.19
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	310,000.000	101.725510	315,349.08	113.951227	353,248.80	37,899.72	0.09
		Base		101.725510	315,349.08	113.951227	353,248.80	37,899.72	0.09
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		Local	700,000.000	111.224309	778,570.16	115.882035	811,174.25	32,604.09	0.21
		Base		111.224309	778,570.16	115.882035	811,174.25	32,604.09	0.21
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	1,260,000.000	98.996044	1,247,350.15	89.090724	1,122,543.12	-124,807.03	0.29
		Base		98.996044	1,247,350.15	89.090724	1,122,543.12	-124,807.03	0.28
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
		Local	200,000.000	124.336325	248,672.65	137.771189	275,542.38	26,869.73	0.07
		Base		124.336325	248,672.65	137.771189	275,542.38	26,869.73	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
		Local	130,000.000	96.185938	125,041.72	132.850000	172,705.00	47,663.28	0.04
		Base		96.185938	125,041.72	132.850000	172,705.00	47,663.28	0.04
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
		Local	125,000.000	82.660208	103,325.26	108.044955	135,056.19	31,730.93	0.03
		Base		82.660208	103,325.26	108.044955	135,056.19	31,730.93	0.03
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
		Local	80,000.000	103.059213	82,447.37	112.930976	90,344.78	7,897.41	0.02
		Base		103.059213	82,447.37	112.930976	90,344.78	7,897.41	0.02

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026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
		Local	240,000.000	99.708554	239,300.53	118.759320	285,022.37	45,721.84	0.07
		Base		99.708554	239,300.53	118.759320	285,022.37	45,721.84	0.07
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27					6.270000	15 Feb 2050		
		Local	350,000.000	134.908771	472,180.70	136.058820	476,205.87	4,025.17	0.12
	Original Face:	Base	350,000.000	134.908771	472,180.70	136.058820	476,205.87	4,025.17	0.12
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
		Local	160,000.000	100.000000	160,000.00	99.135646	158,617.03	-1,382.97	0.04
		Base		100.000000	160,000.00	99.135646	158,617.03	-1,382.97	0.04
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833					3.833000	11 Mar 2051		
		Local	690,000.000	100.081768	690,564.20	101.314902	699,072.82	8,508.62	0.18
		Base		100.081768	690,564.20	101.314902	699,072.82	8,508.62	0.18
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
		Local	130,000.000	97.996215	127,395.08	115.183263	149,738.24	22,343.16	0.04
		Base		97.996215	127,395.08	115.183263	149,738.24	22,343.16	0.04
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
		Local	237,000.000	104.124873	246,775.95	120.907060	286,549.73	39,773.78	0.07
		Base		104.124873	246,775.95	120.907060	286,549.73	39,773.78	0.07
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	270,000.000	101.164622	273,144.48	114.600701	309,421.89	36,277.41	0.08
		Base		101.164622	273,144.48	114.600701	309,421.89	36,277.41	0.08
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
		Local	400,000.000	99.739855	398,959.42	110.152168	440,608.67	41,649.25	0.11
		Base		99.739855	398,959.42	110.152168	440,608.67	41,649.25	0.11
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
		Local	140,000.000	96.980629	135,772.88	117.067526	163,894.54	28,121.66	0.04
		Base		96.980629	135,772.88	117.067526	163,894.54	28,121.66	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	300,000.000	95.807297	287,421.89	118.442080	355,326.24	67,904.35	0.09
		Base		95.807297	287,421.89	118.442080	355,326.24	67,904.35	0.09

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03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
		107,000.000	Local	105.112047	112,469.89	111.996965	119,836.75	7,366.86	0.03
			Base	105.112047	112,469.89	111.996965	119,836.75	7,366.86	0.03
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		1,970,000.000	Local	116.822756	2,301,408.30	128.545639	2,532,349.09	230,940.79	0.64
			Base	116.822756	2,301,408.30	128.545639	2,532,349.09	230,940.79	0.64
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
		1,690,000.000	Local	103.801978	1,754,253.43	135.195603	2,284,805.69	530,552.26	0.58
			Base	103.801978	1,754,253.43	135.195603	2,284,805.69	530,552.26	0.58
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
		930,000.000	Local	107.028333	995,363.50	113.425140	1,054,853.80	59,490.30	0.27
			Base	107.028333	995,363.50	113.425140	1,054,853.80	59,490.30	0.27
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
		250,000.000	Local	99.462112	248,655.28	114.357750	285,894.38	37,239.10	0.07
			Base	99.462112	248,655.28	114.357750	285,894.38	37,239.10	0.07
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
		270,000.000	Local	104.694996	282,676.49	117.435928	317,077.01	34,400.52	0.08
			Base	104.694996	282,676.49	117.435928	317,077.01	34,400.52	0.08
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
		28,000.000	Local	115.054071	32,215.14	109.220000	30,581.60	-1,633.54	0.01
			Base	115.054071	32,215.14	109.220000	30,581.60	-1,633.54	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		590,000.000	Local	101.561536	599,213.06	98.500000	581,150.00	-18,063.06	0.15
			Base	101.561536	599,213.06	98.500000	581,150.00	-18,063.06	0.15
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		130,000.000	Local	95.996585	124,795.56	89.276000	116,058.80	-8,736.76	0.03
			Base	95.996585	124,795.56	89.276000	116,058.80	-8,736.76	0.03
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
		240,000.000	Local	102.499754	245,999.41	95.500000	229,200.00	-16,799.41	0.06
			Base	102.499754	245,999.41	95.500000	229,200.00	-16,799.41	0.06

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037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
		Local	370,000.000	93.645746	346,489.26	105.565721	390,593.17	44,103.91	0.10
		Base		93.645746	346,489.26	105.565721	390,593.17	44,103.91	0.10
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
		Local	80,000.000	100.885088	80,708.07	111.937043	89,549.63	8,841.56	0.02
		Base		100.885088	80,708.07	111.937043	89,549.63	8,841.56	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
		Local	1,600,000.000	99.748321	1,595,973.13	90.610319	1,449,765.10	-146,208.03	0.37
		Base		99.748321	1,595,973.13	90.610319	1,449,765.10	-146,208.03	0.37
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	332,011.000	54.008882	179,315.43	33.475000	111,140.68	-68,174.75	0.03
	Original Face:	Base	332,011.000	54.008882	179,315.43	33.475000	111,140.68	-68,174.75	0.03
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
		Local	2,161,687.000	48.125669	1,040,326.32	29.851000	645,285.19	-395,041.13	0.16
	Original Face:	Base	2,161,687.000	48.125669	1,040,326.32	29.851000	645,285.19	-395,041.13	0.16
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	144,400.000	57.174086	82,559.38	35.968000	51,937.79	-30,621.59	0.01
	Original Face:	Base	144,400.000	57.174086	82,559.38	35.968000	51,937.79	-30,621.59	0.01
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
		Local	537,300.000	100.082412	537,742.80	99.714300	535,764.93	-1,977.87	0.14
		Base		100.082412	537,742.80	99.714300	535,764.93	-1,977.87	0.14
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
		Local	460,000.000	99.180780	456,231.59	111.804142	514,299.05	58,067.46	0.13
		Base		99.180780	456,231.59	111.804142	514,299.05	58,067.46	0.13
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
		Local	370,000.000	100.019724	370,072.98	106.597373	394,410.28	24,337.30	0.10
		Base		100.019724	370,072.98	106.597373	394,410.28	24,337.30	0.10
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
		Local	800,000.000	95.479060	763,832.48	104.520562	836,164.50	72,332.02	0.21
		Base		95.479060	763,832.48	104.520562	836,164.50	72,332.02	0.21

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05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		
		Local	150,000.000	99.642767	149,464.15	104.494316	156,741.47	7,277.32	0.04
		Base		99.642767	149,464.15	104.494316	156,741.47	7,277.32	0.04
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
		Local	100,000.000	101.639290	101,639.29	104.632898	104,632.90	2,993.61	0.03
		Base		101.639290	101,639.29	104.632898	104,632.90	2,993.61	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
		Local	480,000.000	101.385438	486,650.10	100.423095	482,030.86	-4,619.24	0.12
		Base		101.385438	486,650.10	100.423095	482,030.86	-4,619.24	0.12
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
		Local	980,000.000	98.775366	967,998.59	95.376028	934,685.07	-33,313.52	0.24
		Base		98.775366	967,998.59	95.376028	934,685.07	-33,313.52	0.24
05526DBU8	BAT CAPITAL CORP COMPANY GUAR 09/50 3.984					3.984000	25 Sep 2050		
		Local	700,000.000	98.793291	691,553.04	93.642371	655,496.60	-36,056.44	0.17
		Base		98.793291	691,553.04	93.642371	655,496.60	-36,056.44	0.17
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A					1.382380	20 Nov 2030		
		Local	700,000.000	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.18
Original Face:		Base	700,000.000	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.18
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
		Local	300,000.000	104.686427	314,059.28	109.401000	328,203.00	14,143.72	0.08
		Base		104.686427	314,059.28	109.401000	328,203.00	14,143.72	0.08
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
		Local	200,000.000	100.000000	200,000.00	105.921205	211,842.41	11,842.41	0.05
		Base		100.000000	200,000.00	105.921205	211,842.41	11,842.41	0.05
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
		Local	660,000.000	100.000000	660,000.00	116.595000	769,527.00	109,527.00	0.20
		Base		100.000000	660,000.00	116.595000	769,527.00	109,527.00	0.20
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		Local	1,000,000.000	111.838627	1,118,386.27	122.742895	1,227,428.95	109,042.68	0.31
		Base		111.838627	1,118,386.27	122.742895	1,227,428.95	109,042.68	0.31

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06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
		1,010,000.000	Local	107.684800	1,087,616.48	115.896509	1,170,554.74	82,938.26	0.30
			Base	107.684800	1,087,616.48	115.896509	1,170,554.74	82,938.26	0.30
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
		230,000.000	Local	100.117983	230,271.36	112.367198	258,444.56	28,173.20	0.07
			Base	100.117983	230,271.36	112.367198	258,444.56	28,173.20	0.07
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		470,000.000	Local	107.748947	506,420.05	110.481746	519,264.21	12,844.16	0.13
			Base	107.748947	506,420.05	110.481746	519,264.21	12,844.16	0.13
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		470,000.000	Local	101.441577	476,775.41	114.683554	539,012.70	62,237.29	0.14
			Base	101.441577	476,775.41	114.683554	539,012.70	62,237.29	0.14
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		990,000.000	Local	108.515282	1,074,301.29	111.449152	1,103,346.60	29,045.31	0.28
			Base	108.515282	1,074,301.29	111.449152	1,103,346.60	29,045.31	0.28
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
		730,000.000	Local	100.000000	730,000.00	94.034177	686,449.49	-43,550.51	0.17
			Base	100.000000	730,000.00	94.034177	686,449.49	-43,550.51	0.17
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
		650,000.000	Local	97.401154	633,107.50	91.497773	594,735.52	-38,371.98	0.15
			Base	97.401154	633,107.50	91.497773	594,735.52	-38,371.98	0.15
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
		540,000.000	Local	100.000000	540,000.00	109.120000	589,248.00	49,248.00	0.15
			Base	100.000000	540,000.00	109.120000	589,248.00	49,248.00	0.15
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		490,000.000	Local	100.225529	491,105.09	111.000000	543,900.00	52,794.91	0.14
			Base	100.225529	491,105.09	111.000000	543,900.00	52,794.91	0.14
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		1,790,000.000	Local	103.350279	1,849,969.99	113.190439	2,026,108.86	176,138.87	0.52
			Base	103.350279	1,849,969.99	113.190439	2,026,108.86	176,138.87	0.51

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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
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		550,000.000	Local	118.043173	649,237.45	130.846411	719,655.26	70,417.81	0.18
			Base	118.043173	649,237.45	130.846411	719,655.26	70,417.81	0.18
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		390,000.000	Local	113.619531	443,116.17	130.732127	509,855.30	66,739.13	0.13
			Base	113.619531	443,116.17	130.732127	509,855.30	66,739.13	0.13
07014QAM3	GREAT OUTDOORS GROUP, LLC 2021 TERM LOAN B						06 Mar 2028		
		618,450.000	Local	99.503756	615,380.98	99.833300	617,419.04	2,038.06	0.16
			Base	99.503756	615,380.98	99.833300	617,419.04	2,038.06	0.16
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		408,000.000	Local	107.361142	438,033.46	118.843746	484,882.48	46,849.02	0.12
			Base	107.361142	438,033.46	118.843746	484,882.48	46,849.02	0.12
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
		21,000.000	Local	108.635571	22,813.47	114.918242	24,132.83	1,319.36	0.01
			Base	108.635571	22,813.47	114.918242	24,132.83	1,319.36	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
		510,000.000	Local	111.629627	569,311.10	119.041306	607,110.66	37,799.56	0.15
			Base	111.629627	569,311.10	119.041306	607,110.66	37,799.56	0.15
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165					5.165000	01 Aug 2044		
		240,000.000	Local	92.008246	220,819.79	91.103000	218,647.20	-2,172.59	0.06
			Base	92.008246	220,819.79	91.103000	218,647.20	-2,172.59	0.06
0778FPAF6	BELL CANADA COMPANY GUAR 03/51 3.65					3.650000	17 Mar 2051		
		210,000.000	Local	99.728205	209,429.23	101.018055	212,137.92	2,708.69	0.05
			Base	99.728205	209,429.23	101.018055	212,137.92	2,708.69	0.05
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
		730,000.000	Local	106.204978	775,296.34	114.511904	835,936.90	60,640.56	0.21
			Base	106.204978	775,296.34	114.511904	835,936.90	60,640.56	0.21
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050		
		290,000.000	Local	99.722348	289,194.81	96.720000	280,488.00	-8,706.81	0.07
			Base	99.722348	289,194.81	96.720000	280,488.00	-8,706.81	0.07

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08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		Local	650,000.000	96.475283	627,089.34	96.750000	628,875.00	1,785.66	0.16
		Base		96.475283	627,089.34	96.750000	628,875.00	1,785.66	0.16
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
		Local	110,000.000	98.738282	108,612.11	122.355278	134,590.81	25,978.70	0.03
		Base		98.738282	108,612.11	122.355278	134,590.81	25,978.70	0.03
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
		Local	1,460,000.000	97.832403	1,428,353.09	102.190000	1,491,974.00	63,620.91	0.38
		Base		97.832403	1,428,353.09	102.190000	1,491,974.00	63,620.91	0.38
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
		Local	70,000.000	97.273500	68,091.45	102.380000	71,666.00	3,574.55	0.02
		Base		97.273500	68,091.45	102.380000	71,666.00	3,574.55	0.02
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824					2.824000	26 Jan 2041		
		Local	700,000.000	97.722303	684,056.12	89.963590	629,745.13	-54,310.99	0.16
		Base		97.722303	684,056.12	89.963590	629,745.13	-54,310.99	0.16
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
		Local	70,000.000	102.958814	72,071.17	124.710568	87,297.40	15,226.23	0.02
		Base		102.958814	72,071.17	124.710568	87,297.40	15,226.23	0.02
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
		Local	200,000.000	142.443595	284,887.19	132.947431	265,894.86	-18,992.33	0.07
		Base		142.443595	284,887.19	132.947431	265,894.86	-18,992.33	0.07
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
		Local	50,000.000	120.460360	60,230.18	122.267118	61,133.56	903.38	0.02
		Base		120.460360	60,230.18	122.267118	61,133.56	903.38	0.02
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
		Local	690,000.000	98.421848	679,110.75	96.744164	667,534.73	-11,576.02	0.17
		Base		98.421848	679,110.75	96.744164	667,534.73	-11,576.02	0.17
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	50,000.000	99.180420	49,590.21	96.043942	48,021.97	-1,568.24	0.01
		Base		99.180420	49,590.21	96.043942	48,021.97	-1,568.24	0.01

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097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
		Local	1,100,000.000	101.593192	1,117,525.11	95.808678	1,053,895.46	-63,629.65	0.27
		Base		101.593192	1,117,525.11	95.808678	1,053,895.46	-63,629.65	0.27
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	320,000.000	100.000000	320,000.00	122.113745	390,763.98	70,763.98	0.10
		Base		100.000000	320,000.00	122.113745	390,763.98	70,763.98	0.10
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	1,170,000.000	109.369485	1,279,622.98	126.100745	1,475,378.72	195,755.74	0.38
		Base		109.369485	1,279,622.98	126.100745	1,475,378.72	195,755.74	0.37
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	310,000.000	109.486739	339,408.89	127.921797	396,557.57	57,148.68	0.10
		Base		109.486739	339,408.89	127.921797	396,557.57	57,148.68	0.10
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
		Local	390,000.000	100.000000	390,000.00	99.647969	388,627.08	-1,372.92	0.10
		Base		100.000000	390,000.00	99.647969	388,627.08	-1,372.92	0.10
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	2,820,000.000	97.445102	2,747,951.89	90.939914	2,564,505.57	-183,446.32	0.65
		Base		97.445102	2,747,951.89	90.939914	2,564,505.57	-183,446.32	0.65
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		Local	200,000.000	99.305880	198,611.76	109.186484	218,372.97	19,761.21	0.06
		Base		99.305880	198,611.76	109.186484	218,372.97	19,761.21	0.06
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
		Local	1,270,000.000	111.863529	1,420,666.82	117.256839	1,489,161.86	68,495.04	0.38
		Base		111.863529	1,420,666.82	117.256839	1,489,161.86	68,495.04	0.38
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
		Local	198,000.000	126.601394	250,670.76	128.114507	253,666.72	2,995.96	0.06
		Base		126.601394	250,670.76	128.114507	253,666.72	2,995.96	0.06
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
		Local	70,000.000	117.308929	82,116.25	118.394017	82,875.81	759.56	0.02
		Base		117.308929	82,116.25	118.394017	82,875.81	759.56	0.02

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110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
		Local	20,000.000	99.710450	19,942.09	89.007700	17,801.54	-2,140.55	0.00
		Base		99.710450	19,942.09	89.007700	17,801.54	-2,140.55	0.00
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
		Local	260,000.000	137.026919	356,269.99	153.962041	400,301.31	44,031.32	0.10
		Base		137.026919	356,269.99	153.962041	400,301.31	44,031.32	0.10
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
		Local	960,000.000	99.880996	958,857.56	108.785671	1,044,342.44	85,484.88	0.27
		Base		99.880996	958,857.56	108.785671	1,044,342.44	85,484.88	0.26
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
		Local	280,000.000	103.097279	288,672.38	123.935286	347,018.80	58,346.42	0.09
		Base		103.097279	288,672.38	123.935286	347,018.80	58,346.42	0.09
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
		Local	30,000.000	99.533500	29,860.05	117.932749	35,379.82	5,519.77	0.01
		Base		99.533500	29,860.05	117.932749	35,379.82	5,519.77	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
		Local	40,000.000	131.800250	52,720.10	141.360473	56,544.19	3,824.09	0.01
		Base		131.800250	52,720.10	141.360473	56,544.19	3,824.09	0.01
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
		Local	1,300,000.000	100.000000	1,300,000.00	101.250000	1,316,250.00	16,250.00	0.34
		Base		100.000000	1,300,000.00	101.250000	1,316,250.00	16,250.00	0.33
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
		Local	360,000.000	100.209628	360,754.66	104.525000	376,290.00	15,535.34	0.10
		Base		100.209628	360,754.66	104.525000	376,290.00	15,535.34	0.10
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
		Local	1,550,000.000	100.798050	1,562,369.77	99.399832	1,540,697.40	-21,672.37	0.39
		Base		100.798050	1,562,369.77	99.399832	1,540,697.40	-21,672.37	0.39
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	1,390,000.000	108.496083	1,508,095.56	119.269307	1,657,843.37	149,747.81	0.42
		Base		108.496083	1,508,095.56	119.269307	1,657,843.37	149,747.81	0.42

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125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	1,550,000.000	109.235151	1,693,144.84	122.140738	1,893,181.44	200,036.60	0.48
		Base		109.235151	1,693,144.84	122.140738	1,893,181.44	200,036.60	0.48
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
		Local	100,000.000	95.836370	95,836.37	106.336798	106,336.80	10,500.43	0.03
		Base		95.836370	95,836.37	106.336798	106,336.80	10,500.43	0.03
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2					3.200000	15 Mar 2040		
		Local	340,000.000	101.297821	344,412.59	99.855318	339,508.08	-4,904.51	0.09
		Base		101.297821	344,412.59	99.855318	339,508.08	-4,904.51	0.09
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
		Local	130,000.000	99.816823	129,761.87	98.169203	127,619.96	-2,141.91	0.03
		Base		99.816823	129,761.87	98.169203	127,619.96	-2,141.91	0.03
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
		Local	210,000.000	103.727138	217,826.99	123.814000	260,009.40	42,182.41	0.07
		Base		103.727138	217,826.99	123.814000	260,009.40	42,182.41	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	520,000.000	107.792112	560,518.98	122.111441	634,979.49	74,460.51	0.16
		Base		107.792112	560,518.98	122.111441	634,979.49	74,460.51	0.16
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		Local	2,480,000.000	109.219942	2,708,654.57	118.044368	2,927,500.33	218,845.76	0.75
		Base		109.219942	2,708,654.57	118.044368	2,927,500.33	218,845.76	0.74
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	2,250,000.000	104.906940	2,360,406.16	122.378546	2,753,517.29	393,111.13	0.70
		Base		104.906940	2,360,406.16	122.378546	2,753,517.29	393,111.13	0.70
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
		Local	360,000.000	99.224081	357,206.69	105.632154	380,275.75	23,069.06	0.10
		Base		99.224081	357,206.69	105.632154	380,275.75	23,069.06	0.10
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
		Local	150,000.000	99.088280	148,632.42	124.105682	186,158.52	37,526.10	0.05
		Base		99.088280	148,632.42	124.105682	186,158.52	37,526.10	0.05

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13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
		Local	490,000.000	99.747349	488,762.01	100.793863	493,889.93	5,127.92	0.13
		Base		99.747349	488,762.01	100.793863	493,889.93	5,127.92	0.13
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
		Local	390,000.000	141.458477	551,688.06	155.233820	605,411.90	53,723.84	0.15
		Base		141.458477	551,688.06	155.233820	605,411.90	53,723.84	0.15
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
		Local	1,295,000.000	144.383720	1,869,769.18	161.544920	2,092,006.71	222,237.53	0.53
		Base		144.383720	1,869,769.18	161.544920	2,092,006.71	222,237.53	0.53
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
		Local	220,000.000	108.028964	237,663.72	152.458190	335,408.02	97,744.30	0.09
	Original Face:	Base	220,000.000	108.028964	237,663.72	152.458190	335,408.02	97,744.30	0.08
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625					7.625000	01 Mar 2040		
		Local	170,000.000	164.750635	280,076.08	160.366980	272,623.87	-7,452.21	0.07
	Original Face:	Base	170,000.000	164.750635	280,076.08	160.366980	272,623.87	-7,452.21	0.07
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
		Local	200,000.000	100.000000	200,000.00	105.871751	211,743.50	11,743.50	0.05
		Base		100.000000	200,000.00	105.871751	211,743.50	11,743.50	0.05
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
		Local	370,000.000	110.790030	409,923.11	122.554955	453,453.33	43,530.22	0.12
		Base		110.790030	409,923.11	122.554955	453,453.33	43,530.22	0.11
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
		Local	60,000.000	99.917067	59,950.24	125.787964	75,472.78	15,522.54	0.02
		Base		99.917067	59,950.24	125.787964	75,472.78	15,522.54	0.02
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5					3.500000	19 Sep 2029		
		Local	160,000.000	99.861963	159,779.14	104.413717	167,061.95	7,282.81	0.04
		Base		99.861963	159,779.14	104.413717	167,061.95	7,282.81	0.04
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
		Local	160,000.000	106.835756	170,937.21	111.424672	178,279.48	7,342.27	0.05
		Base		106.835756	170,937.21	111.424672	178,279.48	7,342.27	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
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
		Local	510,000.000	96.557176	492,441.60	98.983617	504,816.45	12,374.85	0.13
		Base		96.557176	492,441.60	98.983617	504,816.45	12,374.85	0.13
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
		Local	440,000.000	97.028543	426,925.59	110.096855	484,426.16	57,500.57	0.12
Original Face:		Base	440,000.000	97.028543	426,925.59	110.096855	484,426.16	57,500.57	0.12
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
		Local	200,000.000	99.279080	198,558.16	105.145000	210,290.00	11,731.84	0.05
		Base		99.279080	198,558.16	105.145000	210,290.00	11,731.84	0.05
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		Local	740,000.000	101.558973	751,536.40	108.230500	800,905.70	49,369.30	0.20
		Base		101.558973	751,536.40	108.230500	800,905.70	49,369.30	0.20
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
		Local	1,090,000.000	100.089506	1,090,975.61	100.937000	1,100,213.30	9,237.69	0.28
		Base		100.089506	1,090,975.61	100.937000	1,100,213.30	9,237.69	0.28
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
		Local	500,000.000	100.000000	500,000.00	99.834000	499,170.00	-830.00	0.13
		Base		100.000000	500,000.00	99.834000	499,170.00	-830.00	0.13
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
		Local	240,000.000	103.641450	248,739.48	120.028181	288,067.63	39,328.15	0.07
		Base		103.641450	248,739.48	120.028181	288,067.63	39,328.15	0.07
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
		Local	250,000.000	100.016004	250,040.01	115.747951	289,369.88	39,329.87	0.07
		Base		100.016004	250,040.01	115.747951	289,369.88	39,329.87	0.07
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		Local	1,000,000.000	103.602104	1,036,021.04	115.898827	1,158,988.27	122,967.23	0.30
		Base		103.602104	1,036,021.04	115.898827	1,158,988.27	122,967.23	0.29
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	2,480,000.000	111.468002	2,764,406.45	121.615445	3,016,063.04	251,656.59	0.77
		Base		111.468002	2,764,406.45	121.615445	3,016,063.04	251,656.59	0.76

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161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85					3.850000	01 Apr 2061		
		Local	260,000.000	90.596319	235,550.43	90.249674	234,649.15	-901.28	0.06
		Base		90.596319	235,550.43	90.249674	234,649.15	-901.28	0.06
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5					3.500000	01 Jun 2041		
		Local	670,000.000	99.545201	666,952.85	94.850406	635,497.72	-31,455.13	0.16
		Base		99.545201	666,952.85	94.850406	635,497.72	-31,455.13	0.16
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
		Local	140,000.000	100.000000	140,000.00	82.833490	115,966.89	-24,033.11	0.03
		Base		100.000000	140,000.00	82.833490	115,966.89	-24,033.11	0.03
166756AU0	CHEVRON USA INC COMPANY GUAR 11/43 5.25					5.250000	15 Nov 2043		
		Local	250,000.000	137.560524	343,901.31	129.046403	322,616.01	-21,285.30	0.08
		Base		137.560524	343,901.31	129.046403	322,616.01	-21,285.30	0.08
166756AV8	CHEVRON USA INC COMPANY GUAR 11/44 5.05					5.050000	15 Nov 2044		
		Local	500,000.000	135.939218	679,696.09	126.509125	632,545.63	-47,150.46	0.16
		Base		135.939218	679,696.09	126.509125	632,545.63	-47,150.46	0.16
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95					4.950000	15 Aug 2047		
		Local	120,000.000	135.984208	163,181.05	125.369411	150,443.29	-12,737.76	0.04
		Base		135.984208	163,181.05	125.369411	150,443.29	-12,737.76	0.04
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	220,000.000	100.140636	220,309.40	108.807992	239,377.58	19,068.18	0.06
		Base		100.140636	220,309.40	108.807992	239,377.58	19,068.18	0.06
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	120,000.000	105.539567	126,647.48	110.611840	132,734.21	6,086.73	0.03
		Base		105.539567	126,647.48	110.611840	132,734.21	6,086.73	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
		Local	670,000.000	122.438493	820,337.90	132.278580	886,266.49	65,928.59	0.23
		Base		122.438493	820,337.90	132.278580	886,266.49	65,928.59	0.22
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
		Local	212,000.000	93.851514	198,965.21	132.554857	281,016.30	82,051.09	0.07
		Base		93.851514	198,965.21	132.554857	281,016.30	82,051.09	0.07

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172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	2,060,000.000	156.907712	3,232,298.86	163.857808	3,375,470.84	143,171.98	0.86
		Base		156.907712	3,232,298.86	163.857808	3,375,470.84	143,171.98	0.86
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	760,000.000	114.903583	873,267.23	122.236684	928,998.80	55,731.57	0.24
		Base		114.903583	873,267.23	122.236684	928,998.80	55,731.57	0.24
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
		Local	450,000.000	116.908507	526,088.28	142.084513	639,380.31	113,292.03	0.16
		Base		116.908507	526,088.28	142.084513	639,380.31	113,292.03	0.16
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
		Local	390,000.000	114.724974	447,427.40	134.593349	524,914.06	77,486.66	0.13
		Base		114.724974	447,427.40	134.593349	524,914.06	77,486.66	0.13
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
		Local	30,000.000	100.000000	30,000.00	128.231814	38,469.54	8,469.54	0.01
		Base		100.000000	30,000.00	128.231814	38,469.54	8,469.54	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	80,000.000	101.221700	80,977.36	93.732471	74,985.98	-5,991.38	0.02
		Base		101.221700	80,977.36	93.732471	74,985.98	-5,991.38	0.02
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	90,000.000	98.249711	88,424.74	90.232541	81,209.29	-7,215.45	0.02
		Base		98.249711	88,424.74	90.232541	81,209.29	-7,215.45	0.02
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
		Local	340,000.000	92.942438	316,004.29	87.047181	295,960.42	-20,043.87	0.08
		Base		92.942438	316,004.29	87.047181	295,960.42	-20,043.87	0.07
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
		Local	590,000.000	117.685119	694,342.20	118.424000	698,701.60	4,359.40	0.18
		Base		117.685119	694,342.20	118.424000	698,701.60	4,359.40	0.18
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	110,000.000	127.887064	140,675.77	142.555808	156,811.39	16,135.62	0.04
		Base		127.887064	140,675.77	142.555808	156,811.39	16,135.62	0.04

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20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.400000	15 May 2038		
		Local	389,000.000	127.063463	494,276.87	142.741288	555,263.61	60,986.74	0.14
		Base		127.063463	494,276.87	142.741288	555,263.61	60,986.74	0.14
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
		Local	250,000.000	107.669052	269,172.63	120.539162	301,347.91	32,175.28	0.08
		Base		107.669052	269,172.63	120.539162	301,347.91	32,175.28	0.08
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	300,000.000	87.618490	262,855.47	111.568563	334,705.69	71,850.22	0.09
		Base		87.618490	262,855.47	111.568563	334,705.69	71,850.22	0.08
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		Local	1,673,000.000	112.017604	1,874,054.51	111.844421	1,871,157.16	-2,897.35	0.48
		Base		112.017604	1,874,054.51	111.844421	1,871,157.16	-2,897.35	0.47
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
		Local	686,000.000	99.471863	682,376.98	112.638667	772,701.26	90,324.28	0.20
		Base		99.471863	682,376.98	112.638667	772,701.26	90,324.28	0.20
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.600000	15 Oct 2038		
		Local	2,630,000.000	109.667508	2,884,255.46	120.450198	3,167,840.21	283,584.75	0.81
		Base		109.667508	2,884,255.46	120.450198	3,167,840.21	283,584.75	0.80
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
		Local	200,000.000	106.146850	212,293.70	123.209864	246,419.73	34,126.03	0.06
		Base		106.146850	212,293.70	123.209864	246,419.73	34,126.03	0.06
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
		Local	820,000.000	101.428706	831,715.39	130.396274	1,069,249.45	237,534.06	0.27
		Base		101.428706	831,715.39	130.396274	1,069,249.45	237,534.06	0.27
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	150,000.000	100.592600	150,888.90	114.823208	172,234.81	21,345.91	0.04
		Base		100.592600	150,888.90	114.823208	172,234.81	21,345.91	0.04
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	70,000.000	99.838300	69,886.81	108.193277	75,735.29	5,848.48	0.02
		Base		99.838300	69,886.81	108.193277	75,735.29	5,848.48	0.02

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20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	200,000.000	99.474845	198,949.69	109.488948	218,977.90	20,028.21	0.06
		Base		99.474845	198,949.69	109.488948	218,977.90	20,028.21	0.06
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348					3.348000	09 Feb 2031		
		Local	200,000.000	100.000000	200,000.00	96.101000	192,202.00	-7,798.00	0.05
		Base		100.000000	200,000.00	96.101000	192,202.00	-7,798.00	0.05
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051		
		Local	320,000.000	100.000000	320,000.00	93.625000	299,600.00	-20,400.00	0.08
		Base		100.000000	320,000.00	93.625000	299,600.00	-20,400.00	0.08
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782					2.782000	01 Oct 2030		
		Local	110,000.000	100.000000	110,000.00	101.109515	111,220.47	1,220.47	0.03
		Base		100.000000	110,000.00	101.109515	111,220.47	1,220.47	0.03
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
		Local	330,000.000	100.000000	330,000.00	101.562724	335,156.99	5,156.99	0.09
		Base		100.000000	330,000.00	101.562724	335,156.99	5,156.99	0.08
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743					3.743000	12 Sep 2039		
		Local	420,000.000	100.000000	420,000.00	104.160252	437,473.06	17,473.06	0.11
		Base		100.000000	420,000.00	104.160252	437,473.06	17,473.06	0.11
202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688					2.688000	11 Mar 2031		
		Local	400,000.000	100.000000	400,000.00	96.872005	387,488.02	-12,511.98	0.10
		Base		100.000000	400,000.00	96.872005	387,488.02	-12,511.98	0.10
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305					3.305000	11 Mar 2041		
		Local	450,000.000	100.000000	450,000.00	96.653710	434,941.70	-15,058.30	0.11
		Base		100.000000	450,000.00	96.653710	434,941.70	-15,058.30	0.11
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
		Local	340,000.000	101.665835	345,663.84	111.483770	379,044.82	33,380.98	0.10
		Base		101.665835	345,663.84	111.483770	379,044.82	33,380.98	0.10
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.300000	15 Apr 2044		
		Local	40,000.000	100.000000	40,000.00	115.587854	46,235.14	6,235.14	0.01
		Base		100.000000	40,000.00	115.587854	46,235.14	6,235.14	0.01

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20825CBD5	CONOCOPHILLIPS COMPANY GUAR 144A 08/48 4.85					4.850000	15 Aug 2048		
		310,000.000	Local	117.601155	364,563.58	121.035299	375,209.43	10,645.85	0.10
			Base	117.601155	364,563.58	121.035299	375,209.43	10,645.85	0.10
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
		360,000.000	Local	97.926422	352,535.12	82.698914	297,716.09	-54,819.03	0.08
			Base	97.926422	352,535.12	82.698914	297,716.09	-54,819.03	0.08
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
		730,000.000	Local	111.417162	813,345.28	127.557184	931,167.44	117,822.16	0.24
			Base	111.417162	813,345.28	127.557184	931,167.44	117,822.16	0.24
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
		409,750.000	Local	97.336583	398,836.65	96.000000	393,360.00	-5,476.65	0.10
			Base	97.336583	398,836.65	96.000000	393,360.00	-5,476.65	0.10
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
		260,000.000	Local	99.726938	259,290.04	107.971488	280,725.87	21,435.83	0.07
			Base	99.726938	259,290.04	107.971488	280,725.87	21,435.83	0.07
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
		300,000.000	Local	99.809663	299,428.99	95.457459	286,372.38	-13,056.61	0.07
			Base	99.809663	299,428.99	95.457459	286,372.38	-13,056.61	0.07
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
		290,000.000	Local	108.528479	314,732.59	120.500000	349,450.00	34,717.41	0.09
			Base	108.528479	314,732.59	120.500000	349,450.00	34,717.41	0.09
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
		1,200,000.000	Local	101.631432	1,219,577.18	106.500000	1,278,000.00	58,422.82	0.33
			Base	101.631432	1,219,577.18	106.500000	1,278,000.00	58,422.82	0.32
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		810,000.000	Local	102.373730	829,227.21	108.709317	880,545.47	51,318.26	0.22
			Base	102.373730	829,227.21	108.709317	880,545.47	51,318.26	0.22
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
		790,000.000	Local	100.000000	790,000.00	101.000000	797,900.00	7,900.00	0.20
			Base	100.000000	790,000.00	101.000000	797,900.00	7,900.00	0.20

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22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
		Local	120,000.000	121.747400	146,096.88	140.441601	168,529.92	22,433.04	0.04
		Base		121.747400	146,096.88	140.441601	168,529.92	22,433.04	0.04
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.250000	29 Dec 2049		
		Local	200,000.000	106.500000	213,000.00	106.372200	212,744.40	-255.60	0.05
		Base		106.500000	213,000.00	106.372200	212,744.40	-255.60	0.05
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
		Local	50,000.000	99.818700	49,909.35	101.722475	50,861.24	951.89	0.01
		Base		99.818700	49,909.35	101.722475	50,861.24	951.89	0.01
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
		Local	10,000.000	99.762600	9,976.26	100.930218	10,093.02	116.76	0.00
		Base		99.762600	9,976.26	100.930218	10,093.02	116.76	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
		Local	170,000.000	94.751200	161,077.04	89.500000	152,150.00	-8,927.04	0.04
		Base		94.751200	161,077.04	89.500000	152,150.00	-8,927.04	0.04
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
		Local	230,000.000	99.949757	229,884.44	107.413632	247,051.35	17,166.91	0.06
		Base		99.949757	229,884.44	107.413632	247,051.35	17,166.91	0.06
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
		Local	280,000.000	99.165136	277,662.38	99.381014	278,266.84	604.46	0.07
		Base		99.165136	277,662.38	99.381014	278,266.84	604.46	0.07
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
		Local	0.000	0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
		Base		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
		Local	550,000.000	99.640185	548,021.02	99.999014	549,994.58	1,973.56	0.14
		Base		99.640185	548,021.02	99.999014	549,994.58	1,973.56	0.14
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
		Local	160,000.000	91.525863	146,441.38	101.897259	163,035.61	16,594.23	0.04
		Base		91.525863	146,441.38	101.897259	163,035.61	16,594.23	0.04

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247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
		Local	280,000.000	99.643882	279,002.87	97.440380	272,833.06	-6,169.81	0.07
		Base		99.643882	279,002.87	97.440380	272,833.06	-6,169.81	0.07
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		Local	610,000.000	100.005166	610,031.51	115.155691	702,449.72	92,418.21	0.18
		Base		100.005166	610,031.51	115.155691	702,449.72	92,418.21	0.18
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		Local	740,000.000	99.987597	739,908.22	117.370615	868,542.55	128,634.33	0.22
		Base		99.987597	739,908.22	117.370615	868,542.55	128,634.33	0.22
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		Local	460,000.000	99.047815	455,619.95	104.887500	482,482.50	26,862.55	0.12
		Base		99.047815	455,619.95	104.887500	482,482.50	26,862.55	0.12
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
		Local	350,000.000	138.870571	486,047.00	148.166433	518,582.52	32,535.52	0.13
		Base		138.870571	486,047.00	148.166433	518,582.52	32,535.52	0.13
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	770,000.000	111.250726	856,630.59	115.117222	886,402.61	29,772.02	0.23
		Base		111.250726	856,630.59	115.117222	886,402.61	29,772.02	0.22
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	410,000.000	90.526583	371,158.99	105.834312	433,920.68	62,761.69	0.11
		Base		90.526583	371,158.99	105.834312	433,920.68	62,761.69	0.11
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	1,160,000.000	108.975174	1,264,112.02	109.004776	1,264,455.40	343.38	0.32
		Base		108.975174	1,264,112.02	109.004776	1,264,455.40	343.38	0.32
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
		Local	270,000.000	99.686889	269,154.60	101.901762	275,134.76	5,980.16	0.07
		Base		99.686889	269,154.60	101.901762	275,134.76	5,980.16	0.07
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
		Local	10,000.000	124.366500	12,436.65	138.241786	13,824.18	1,387.53	0.00
		Base		124.366500	12,436.65	138.241786	13,824.18	1,387.53	0.00

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254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
		54,000.000	Local	126.043241	68,063.35	140.458290	75,847.48	7,784.13	0.02
			Base	126.043241	68,063.35	140.458290	75,847.48	7,784.13	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
		370,000.000	Local	131.386557	486,130.26	146.196068	540,925.45	54,795.19	0.14
			Base	131.386557	486,130.26	146.196068	540,925.45	54,795.19	0.14
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
		280,000.000	Local	118.518346	331,851.37	132.835451	371,939.26	40,087.89	0.09
			Base	118.518346	331,851.37	132.835451	371,939.26	40,087.89	0.09
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
		100,000.000	Local	112.447490	112,447.49	130.382461	130,382.46	17,934.97	0.03
			Base	112.447490	112,447.49	130.382461	130,382.46	17,934.97	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
		290,000.000	Local	109.325993	317,045.38	119.607185	346,860.84	29,815.46	0.09
			Base	109.325993	317,045.38	119.607185	346,860.84	29,815.46	0.09
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
		300,000.000	Local	99.080150	297,240.45	105.963843	317,891.53	20,651.08	0.08
			Base	99.080150	297,240.45	105.963843	317,891.53	20,651.08	0.08
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
		150,000.000	Local	99.839720	149,759.58	109.875133	164,812.70	15,053.12	0.04
			Base	99.839720	149,759.58	109.875133	164,812.70	15,053.12	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		100,000.000	Local	104.765770	104,765.77	111.750000	111,750.00	6,984.23	0.03
			Base	104.765770	104,765.77	111.750000	111,750.00	6,984.23	0.03
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
		540,000.000	Local	123.518672	667,000.83	132.836442	717,316.79	50,315.96	0.18
			Base	123.518672	667,000.83	132.836442	717,316.79	50,315.96	0.18
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
		10,000.000	Local	99.312800	9,931.28	110.072368	11,007.24	1,075.96	0.00
			Base	99.312800	9,931.28	110.072368	11,007.24	1,075.96	0.00

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26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
		Local	570,000.000	107.718167	613,993.55	113.627408	647,676.23	33,682.68	0.16
		Base		107.718167	613,993.55	113.627408	647,676.23	33,682.68	0.16
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
		Local	190,000.000	100.304521	190,578.59	115.499118	219,448.32	28,869.73	0.06
		Base		100.304521	190,578.59	115.499118	219,448.32	28,869.73	0.06
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
		Local	220,000.000	97.830123	215,226.27	98.370715	216,415.57	1,189.30	0.06
		Base		97.830123	215,226.27	98.370715	216,415.57	1,189.30	0.05
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	580,000.000	107.943840	626,074.27	121.636082	705,489.28	79,415.01	0.18
		Base		107.943840	626,074.27	121.636082	705,489.28	79,415.01	0.18
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	140,000.000	99.963143	139,948.40	114.725870	160,616.22	20,667.82	0.04
		Base		99.963143	139,948.40	114.725870	160,616.22	20,667.82	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	230,000.000	100.506561	231,165.09	112.656649	259,110.29	27,945.20	0.07
		Base		100.506561	231,165.09	112.656649	259,110.29	27,945.20	0.07
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	678,000.000	102.314559	693,692.71	106.700000	723,426.00	29,733.29	0.18
		Base		102.314559	693,692.71	106.700000	723,426.00	29,733.29	0.18
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
		Local	580,000.000	100.000000	580,000.00	101.750000	590,150.00	10,150.00	0.15
		Base		100.000000	580,000.00	101.750000	590,150.00	10,150.00	0.15
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
		Local	60,000.000	138.356883	83,014.13	138.373975	83,024.39	10.26	0.02
		Base		138.356883	83,014.13	138.373975	83,024.39	10.26	0.02
285512AE9	ELECTRONIC ARTS INC SR UNSECURED 02/31 1.85					1.850000	15 Feb 2031		
		Local	180,000.000	99.730372	179,514.67	94.219543	169,595.18	-9,919.49	0.04
		Base		99.730372	179,514.67	94.219543	169,595.18	-9,919.49	0.04

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285512AF6	ELECTRONIC ARTS INC SR UNSECURED 02/51 2.95					2.950000	15 Feb 2051		
		Local	490,000.000	99.713300	488,595.17	92.204942	451,804.22	-36,790.95	0.12
		Base		99.713300	488,595.17	92.204942	451,804.22	-36,790.95	0.11
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
		Local	470,000.000	102.089015	479,818.37	112.750000	529,925.00	50,106.63	0.13
		Base		102.089015	479,818.37	112.750000	529,925.00	50,106.63	0.13
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		Local	940,000.000	97.673560	918,131.46	95.238000	895,237.20	-22,894.26	0.23
		Base		97.673560	918,131.46	95.238000	895,237.20	-22,894.26	0.23
29135LAH3	ABU DHABI GOVT INT L SR UNSECURED 144A 04/30 3.125					3.125000	16 Apr 2030		
		Local	200,000.000	111.923750	223,847.50	107.157400	214,314.80	-9,532.70	0.05
		Base		111.923750	223,847.50	107.157400	214,314.80	-9,532.70	0.05
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875					3.875000	16 Apr 2050		
		Local	350,000.000	96.200477	336,701.67	108.560000	379,960.00	43,258.33	0.10
		Base		96.200477	336,701.67	108.560000	379,960.00	43,258.33	0.10
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
		Local	1,100,000.000	99.709545	1,096,804.99	94.750000	1,042,250.00	-54,554.99	0.27
		Base		99.709545	1,096,804.99	94.750000	1,042,250.00	-54,554.99	0.26
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
		Local	120,000.000	110.985958	133,183.15	122.459160	146,950.99	13,767.84	0.04
		Base		110.985958	133,183.15	122.459160	146,950.99	13,767.84	0.04
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
		Local	30,000.000	112.070633	33,621.19	131.734679	39,520.40	5,899.21	0.01
		Base		112.070633	33,621.19	131.734679	39,520.40	5,899.21	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		
		Local	120,000.000	93.852517	112,623.02	105.285269	126,342.32	13,719.30	0.03
		Base		93.852517	112,623.02	105.285269	126,342.32	13,719.30	0.03
29273RBJ7	ENERGY TRANSFER OPERATNG COMPANY GUAR 12/45 6.125					6.125000	15 Dec 2045		
		Local	160,000.000	111.482069	178,371.31	114.181927	182,691.08	4,319.77	0.05
		Base		111.482069	178,371.31	114.181927	182,691.08	4,319.77	0.05

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29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8					5.800000	15 Jun 2038		
		Local	210,000.000	102.938271	216,170.37	113.188674	237,696.22	21,525.85	0.06
		Base		102.938271	216,170.37	113.188674	237,696.22	21,525.85	0.06
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
		Local	1,090,000.000	108.883708	1,186,832.42	113.426892	1,236,353.12	49,520.70	0.31
		Base		108.883708	1,186,832.42	113.426892	1,236,353.12	49,520.70	0.31
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5					5.000000	15 May 2050		
		Local	200,000.000	100.913970	201,827.94	102.833502	205,667.00	3,839.06	0.05
		Base		100.913970	201,827.94	102.833502	205,667.00	3,839.06	0.05
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	700,000.000	100.226699	701,586.89	95.500000	668,500.00	-33,086.89	0.17
		Base		100.226699	701,586.89	95.500000	668,500.00	-33,086.89	0.17
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		Local	1,500,000.000	99.179342	1,487,690.13	97.430000	1,461,450.00	-26,240.13	0.37
		Base		99.179342	1,487,690.13	97.430000	1,461,450.00	-26,240.13	0.37
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
		Local	360,000.000	115.772456	416,780.84	117.091861	421,530.70	4,749.86	0.11
		Base		115.772456	416,780.84	117.091861	421,530.70	4,749.86	0.11
29280BAA3	ENDO LUX FIN CO I SARL 04/29 6.125					6.125000	01 Apr 2029		
		Local	300,000.000	100.066540	300,199.62	101.022000	303,066.00	2,866.38	0.08
		Base		100.066540	300,199.62	101.022000	303,066.00	2,866.38	0.08
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
		Local	840,000.000	120.954250	1,016,015.70	130.570836	1,096,795.02	80,779.32	0.28
		Base		120.954250	1,016,015.70	130.570836	1,096,795.02	80,779.32	0.28
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	128,000.000	132.337063	169,391.44	146.363337	187,345.07	17,953.63	0.05
		Base		132.337063	169,391.44	146.363337	187,345.07	17,953.63	0.05
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
		Local	40,000.000	99.398400	39,759.36	127.785766	51,114.31	11,354.95	0.01
		Base		99.398400	39,759.36	127.785766	51,114.31	11,354.95	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
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	160,000.000	114.154006	182,646.41	114.981219	183,969.95	1,323.54	0.05
		Base		114.154006	182,646.41	114.981219	183,969.95	1,323.54	0.05
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
		Local	120,000.000	121.239767	145,487.72	118.192683	141,831.22	-3,656.50	0.04
		Base		121.239767	145,487.72	118.192683	141,831.22	-3,656.50	0.04
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
		Local	210,000.000	101.428733	213,000.34	114.758444	240,992.73	27,992.39	0.06
		Base		101.428733	213,000.34	114.758444	240,992.73	27,992.39	0.06
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
		Local	570,000.000	100.954267	575,439.32	105.944048	603,881.07	28,441.75	0.15
		Base		100.954267	575,439.32	105.944048	603,881.07	28,441.75	0.15
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		Local	320,000.000	88.308147	282,586.07	100.183425	320,586.96	38,000.89	0.08
		Base		88.308147	282,586.07	100.183425	320,586.96	38,000.89	0.08
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		Local	1,660,000.000	108.593333	1,802,649.33	114.328418	1,897,851.74	95,202.41	0.48
		Base		108.593333	1,802,649.33	114.328418	1,897,851.74	95,202.41	0.48
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	170,000.000	95.541176	162,420.00	98.144151	166,845.06	4,425.06	0.04
		Base		95.541176	162,420.00	98.144151	166,845.06	4,425.06	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	160,000.000	102.737831	164,380.53	99.841656	159,746.65	-4,633.88	0.04
		Base		102.737831	164,380.53	99.841656	159,746.65	-4,633.88	0.04
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125					3.125000	01 Dec 2049		
		Local	280,000.000	98.803150	276,648.82	101.029084	282,881.44	6,232.62	0.07
		Base		98.803150	276,648.82	101.029084	282,881.44	6,232.62	0.07
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
		Local	160,000.000	99.162025	158,659.24	101.158246	161,853.19	3,193.95	0.04
		Base		99.162025	158,659.24	101.158246	161,853.19	3,193.95	0.04

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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
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
		Local	680,000.000	106.040466	721,075.17	125.734591	854,995.22	133,920.05	0.22
		Base		106.040466	721,075.17	125.734591	854,995.22	133,920.05	0.22
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
		Local	60,000.000	103.706967	62,224.18	114.323621	68,594.17	6,369.99	0.02
		Base		103.706967	62,224.18	114.323621	68,594.17	6,369.99	0.02
30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
		Local	170,000.000	99.810994	169,678.69	110.927600	188,576.92	18,898.23	0.05
		Base		99.810994	169,678.69	110.927600	188,576.92	18,898.23	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	140,000.000	104.351643	146,092.30	109.992359	153,989.30	7,897.00	0.04
		Base		104.351643	146,092.30	109.992359	153,989.30	7,897.00	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
		Local	200,000.000	100.000000	200,000.00	97.254102	194,508.20	-5,491.80	0.05
		Base		100.000000	200,000.00	97.254102	194,508.20	-5,491.80	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
		Local	140,000.000	100.000000	140,000.00	94.105235	131,747.33	-8,252.67	0.03
		Base		100.000000	140,000.00	94.105235	131,747.33	-8,252.67	0.03
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
		Local	410,000.000	100.000000	410,000.00	112.689991	462,028.96	52,028.96	0.12
		Base		100.000000	410,000.00	112.689991	462,028.96	52,028.96	0.12
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	340,000.000	100.000000	340,000.00	114.436858	389,085.32	49,085.32	0.10
		Base		100.000000	340,000.00	114.436858	389,085.32	49,085.32	0.10
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	600,000.000	104.236140	625,416.84	99.899513	599,397.08	-26,019.76	0.15
		Base		104.236140	625,416.84	99.899513	599,397.08	-26,019.76	0.15
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
		Local	380,000.000	99.067066	376,454.85	103.440000	393,072.00	16,617.15	0.10
		Base		99.067066	376,454.85	103.440000	393,072.00	16,617.15	0.10

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335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
		710,000.000	Local	100.410763	712,916.42	101.750000	722,425.00	9,508.58	0.18
			Base	100.410763	712,916.42	101.750000	722,425.00	9,508.58	0.18
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
		220,000.000	Local	98.546218	216,801.68	101.500000	223,300.00	6,498.32	0.06
			Base	98.546218	216,801.68	101.500000	223,300.00	6,498.32	0.06
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		900,000.000	Local	99.252091	893,268.82	107.250000	965,250.00	71,981.18	0.25
			Base	99.252091	893,268.82	107.250000	965,250.00	71,981.18	0.24
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
		750,000.000	Local	124.177912	931,334.34	131.944542	989,584.07	58,249.73	0.25
			Base	124.177912	931,334.34	131.944542	989,584.07	58,249.73	0.25
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		2,262,000.000	Local	126.460485	2,860,536.18	133.721000	3,024,769.02	164,232.84	0.77
			Base	126.460485	2,860,536.18	133.721000	3,024,769.02	164,232.84	0.77
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
		1,100,000.000	Local	113.807065	1,251,877.71	112.317225	1,235,489.48	-16,388.23	0.31
			Base	113.807065	1,251,877.71	112.317225	1,235,489.48	-16,388.23	0.31
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
		250,000.000	Local	99.383180	248,457.95	100.316885	250,792.21	2,334.26	0.06
			Base	99.383180	248,457.95	100.316885	250,792.21	2,334.26	0.06
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
		330,000.000	Local	98.076197	323,651.45	99.608000	328,706.40	5,054.95	0.08
			Base	98.076197	323,651.45	99.608000	328,706.40	5,054.95	0.08
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
		270,000.000	Local	120.332896	324,898.82	126.083000	340,424.10	15,525.28	0.09
			Base	120.332896	324,898.82	126.083000	340,424.10	15,525.28	0.09
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
		200,000.000	Local	98.845785	197,691.57	103.250000	206,500.00	8,808.43	0.05
			Base	98.845785	197,691.57	103.250000	206,500.00	8,808.43	0.05

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35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	1,590,000.000	111.137639	1,767,088.46	124.465678	1,979,004.28	211,915.82	0.50
		Base		111.137639	1,767,088.46	124.465678	1,979,004.28	211,915.82	0.50
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
		Local	40,000.000	114.579225	45,831.69	127.137299	50,854.92	5,023.23	0.01
		Base		114.579225	45,831.69	127.137299	50,854.92	5,023.23	0.01
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	40,000.000	85.999725	34,399.89	120.064000	48,025.60	13,625.71	0.01
		Base		85.999725	34,399.89	120.064000	48,025.60	13,625.71	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
		Local	680,000.000	98.021310	666,544.91	98.250000	668,100.00	1,555.09	0.17
		Base		98.021310	666,544.91	98.250000	668,100.00	1,555.09	0.17
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	690,000.000	108.820474	750,861.27	117.442707	810,354.68	59,493.41	0.21
		Base		108.820474	750,861.27	117.442707	810,354.68	59,493.41	0.21
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	200,000.000	98.555025	197,110.05	119.123797	238,247.59	41,137.54	0.06
		Base		98.555025	197,110.05	119.123797	238,247.59	41,137.54	0.06
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 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
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
		Local	497,000.000	114.988412	571,492.41	131.571590	653,910.80	82,418.39	0.17
		Base		114.988412	571,492.41	131.571590	653,910.80	82,418.39	0.17
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
		Local	840,000.000	120.701118	1,013,889.39	129.256816	1,085,757.25	71,867.86	0.28
		Base		120.701118	1,013,889.39	129.256816	1,085,757.25	71,867.86	0.28
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		Local	6,121,000.000	133.762633	8,187,610.77	140.253343	8,584,907.13	397,296.36	2.19
		Base		133.762633	8,187,610.77	140.253343	8,584,907.13	397,296.36	2.18

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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
		Local	150,000.000	105.882053	158,823.08	134.058164	201,087.25	42,264.17	0.05
		Base		105.882053	158,823.08	134.058164	201,087.25	42,264.17	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	350,000.000	112.007471	392,026.15	129.677690	453,871.92	61,845.77	0.12
		Base		112.007471	392,026.15	129.677690	453,871.92	61,845.77	0.12
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
		Local	780,000.000	125.355078	977,769.61	134.662527	1,050,367.71	72,598.10	0.27
		Base		125.355078	977,769.61	134.662527	1,050,367.71	72,598.10	0.27
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	140,000.000	96.797314	135,516.24	126.559978	177,183.97	41,667.73	0.05
		Base		96.797314	135,516.24	126.559978	177,183.97	41,667.73	0.04
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		Local	80,000.000	99.913463	79,930.77	117.546130	94,036.90	14,106.13	0.02
		Base		99.913463	79,930.77	117.546130	94,036.90	14,106.13	0.02
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875					7.875000	26 Mar 2027		
		Local	200,000.000	101.893955	203,787.91	101.700000	203,400.00	-387.91	0.05
Original Face:		Base	200,000.000	101.893955	203,787.91	101.700000	203,400.00	-387.91	0.05
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
		Local	400,000.000	100.042958	400,171.83	94.566000	378,264.00	-21,907.83	0.10
Original Face:		Base	400,000.000	100.042958	400,171.83	94.566000	378,264.00	-21,907.83	0.10
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
		Local	130,000.000	106.174015	138,026.22	132.762430	172,591.16	34,564.94	0.04
		Base		106.174015	138,026.22	132.762430	172,591.16	34,564.94	0.04
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
		Local	100,000.000	99.827780	99,827.78	119.989875	119,989.88	20,162.10	0.03
		Base		99.827780	99,827.78	119.989875	119,989.88	20,162.10	0.03
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
		Local	330,000.000	105.624582	348,561.12	116.814008	385,486.23	36,925.11	0.10
		Base		105.624582	348,561.12	116.814008	385,486.23	36,925.11	0.10

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375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	300,000.000	130.830103	392,490.31	120.620027	361,860.08	-30,630.23	0.09
		Base		130.830103	392,490.31	120.620027	361,860.08	-30,630.23	0.09
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
		Local	410,000.000	102.321220	419,517.00	109.525004	449,052.52	29,535.52	0.11
		Base		102.321220	419,517.00	109.525004	449,052.52	29,535.52	0.11
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
		Local	220,000.000	100.464009	221,020.82	109.700000	241,340.00	20,319.18	0.06
		Base		100.464009	221,020.82	109.700000	241,340.00	20,319.18	0.06
378272AX6	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625					1.625000	01 Sep 2025		
		Local	130,000.000	99.555369	129,421.98	99.924182	129,901.44	479.46	0.03
		Base		99.555369	129,421.98	99.924182	129,901.44	479.46	0.03
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
		Local	522,347.000	100.037048	522,540.52	95.900000	500,930.77	-21,609.75	0.13
		Base		100.037048	522,540.52	95.900000	500,930.77	-21,609.75	0.13
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
		Local	550,000.000	110.244118	606,342.65	122.532041	673,926.23	67,583.58	0.17
		Base		110.244118	606,342.65	122.532041	673,926.23	67,583.58	0.17
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		Local	1,800,000.000	122.466383	2,204,394.90	140.672356	2,532,102.41	327,707.51	0.64
		Base		122.466383	2,204,394.90	140.672356	2,532,102.41	327,707.51	0.64
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	370,000.000	99.421173	367,858.34	140.902061	521,337.63	153,479.29	0.13
		Base		99.421173	367,858.34	140.902061	521,337.63	153,479.29	0.13
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
		Local	440,000.000	99.273020	436,801.29	110.068799	484,302.72	47,501.43	0.12
		Base		99.273020	436,801.29	110.068799	484,302.72	47,501.43	0.12
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	1,640,000.000	112.014003	1,837,029.65	124.813768	2,046,945.80	209,916.15	0.52
		Base		112.014003	1,837,029.65	124.813768	2,046,945.80	209,916.15	0.52

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38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
		Local	60,000.000	100.000000	60,000.00	128.673530	77,204.12	17,204.12	0.02
		Base		100.000000	60,000.00	128.673530	77,204.12	17,204.12	0.02
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
		Local	150,000.000	101.245433	151,868.15	123.685415	185,528.12	33,659.97	0.05
		Base		101.245433	151,868.15	123.685415	185,528.12	33,659.97	0.05
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
		Local	240,000.000	102.183579	245,240.59	119.479142	286,749.94	41,509.35	0.07
		Base		102.183579	245,240.59	119.479142	286,749.94	41,509.35	0.07
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
		Local	150,000.000	137.740873	206,611.31	138.178081	207,267.12	655.81	0.05
		Base		137.740873	206,611.31	138.178081	207,267.12	655.81	0.05
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
		Local	500,000.000	125.941706	629,708.53	132.807029	664,035.15	34,326.62	0.17
		Base		125.941706	629,708.53	132.807029	664,035.15	34,326.62	0.17
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
		Local	740,000.000	102.282461	756,890.21	108.434212	802,413.17	45,522.96	0.20
		Base		102.282461	756,890.21	108.434212	802,413.17	45,522.96	0.20
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
		Local	470,000.000	100.000000	470,000.00	99.938017	469,708.68	-291.32	0.12
		Base		100.000000	470,000.00	99.938017	469,708.68	-291.32	0.12
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.700000	31 Dec 2099		
		Local	910,000.000	100.000000	910,000.00	98.500000	896,350.00	-13,650.00	0.23
		Base		100.000000	910,000.00	98.500000	896,350.00	-13,650.00	0.23
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
		Local	320,000.000	99.563859	318,604.35	105.994082	339,181.06	20,576.71	0.09
		Base		99.563859	318,604.35	105.994082	339,181.06	20,576.71	0.09
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
		Local	240,000.000	105.814021	253,953.65	112.276318	269,463.16	15,509.51	0.07
		Base		105.814021	253,953.65	112.276318	269,463.16	15,509.51	0.07

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406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
		50,000.000	Local	106.775440	53,387.72	111.152349	55,576.17	2,188.45	0.01
			Base	106.775440	53,387.72	111.152349	55,576.17	2,188.45	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
		20,000.000	Local	99.976450	19,995.29	99.841668	19,968.33	-26.96	0.01
			Base	99.976450	19,995.29	99.841668	19,968.33	-26.96	0.01
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
		780,000.000	Local	108.377335	845,343.21	121.121916	944,750.94	99,407.73	0.24
			Base	108.377335	845,343.21	121.121916	944,750.94	99,407.73	0.24
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
		260,000.000	Local	107.400258	279,240.67	123.813767	321,915.79	42,675.12	0.08
			Base	107.400258	279,240.67	123.813767	321,915.79	42,675.12	0.08
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
		240,000.000	Local	99.677046	239,224.91	89.881921	215,716.61	-23,508.30	0.05
			Base	99.677046	239,224.91	89.881921	215,716.61	-23,508.30	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		130,000.000	Local	100.631669	130,821.17	105.400000	137,020.00	6,198.83	0.03
			Base	100.631669	130,821.17	105.400000	137,020.00	6,198.83	0.03
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
		50,000.000	Local	100.000000	50,000.00	107.627000	53,813.50	3,813.50	0.01
			Base	100.000000	50,000.00	107.627000	53,813.50	3,813.50	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
		120,000.000	Local	101.408825	121,690.59	119.744432	143,693.32	22,002.73	0.04
			Base	101.408825	121,690.59	119.744432	143,693.32	22,002.73	0.04
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
		200,000.000	Local	108.864535	217,729.07	117.400681	234,801.36	17,072.29	0.06
			Base	108.864535	217,729.07	117.400681	234,801.36	17,072.29	0.06
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
		740,000.000	Local	115.404454	853,992.96	121.975166	902,616.23	48,623.27	0.23
			Base	115.404454	853,992.96	121.975166	902,616.23	48,623.27	0.23

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437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	140,000.000	99.145779	138,804.09	105.016615	147,023.26	8,219.17	0.04
		Base		99.145779	138,804.09	105.016615	147,023.26	8,219.17	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	100,000.000	98.880430	98,880.43	103.378528	103,378.53	4,498.10	0.03
		Base		98.880430	98,880.43	103.378528	103,378.53	4,498.10	0.03
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B						26 Feb 2028		
		Local	600,000.000	99.750675	598,504.05	99.625000	597,750.00	-754.05	0.15
		Base		99.750675	598,504.05	99.625000	597,750.00	-754.05	0.15
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
		Local	150,000.000	101.138107	151,707.16	115.934763	173,902.14	22,194.98	0.04
		Base		101.138107	151,707.16	115.934763	173,902.14	22,194.98	0.04
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	800,000.000	109.837980	878,703.84	119.761461	958,091.69	79,387.85	0.24
		Base		109.837980	878,703.84	119.761461	958,091.69	79,387.85	0.24
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
		Local	230,000.000	106.499943	244,949.87	118.977098	273,647.33	28,697.46	0.07
		Base		106.499943	244,949.87	118.977098	273,647.33	28,697.46	0.07
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483					3.483000	01 Dec 2027		
		Local	250,000.000	100.000000	250,000.00	107.830983	269,577.46	19,577.46	0.07
		Base		100.000000	250,000.00	107.830983	269,577.46	19,577.46	0.07
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.000000	21 Dec 2065		
		Local	240,000.000	78.742896	188,982.95	81.000000	194,400.00	5,417.05	0.05
		Base		78.742896	188,982.95	81.000000	194,400.00	5,417.05	0.05
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.220000	21 Dec 2065		
		Local	1,230,000.000	82.544546	1,015,297.92	83.000000	1,020,900.00	5,602.08	0.26
		Base		82.544546	1,015,297.92	83.000000	1,020,900.00	5,602.08	0.26
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
		Local	20,000.000	97.118350	19,423.67	112.586310	22,517.26	3,093.59	0.01
Original Face:		Base	20,000.000	97.118350	19,423.67	112.586310	22,517.26	3,093.59	0.01

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452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
		Local	305,000.000	102.456449	312,492.17	119.737370	365,198.98	52,706.81	0.09
Original Face:		Base	305,000.000	102.456449	312,492.17	119.737370	365,198.98	52,706.81	0.09
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
		Local	90,000.000	103.266733	92,940.06	113.713780	102,342.40	9,402.34	0.03
Original Face:		Base	90,000.000	103.266733	92,940.06	113.713780	102,342.40	9,402.34	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
		Local	640,000.000	102.639106	656,890.28	108.498445	694,390.05	37,499.77	0.18
		Base		102.639106	656,890.28	108.498445	694,390.05	37,499.77	0.18
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
		Local	230,000.000	99.127713	227,993.74	101.556218	233,579.30	5,585.56	0.06
		Base		99.127713	227,993.74	101.556218	233,579.30	5,585.56	0.06
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
		Local	174,000.000	100.462161	174,804.16	107.400413	186,876.72	12,072.56	0.05
		Base		100.462161	174,804.16	107.400413	186,876.72	12,072.56	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	90,000.000	99.890767	89,901.69	125.264173	112,737.76	22,836.07	0.03
		Base		99.890767	89,901.69	125.264173	112,737.76	22,836.07	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
		Local	630,000.000	115.904657	730,199.34	127.886751	805,686.53	75,487.19	0.21
		Base		115.904657	730,199.34	127.886751	805,686.53	75,487.19	0.20
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
		Local	200,000.000	100.371400	200,742.80	109.138579	218,277.16	17,534.36	0.06
		Base		100.371400	200,742.80	109.138579	218,277.16	17,534.36	0.06
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
		Local	290,000.000	97.234169	281,979.09	108.015905	313,246.12	31,267.03	0.08
		Base		97.234169	281,979.09	108.015905	313,246.12	31,267.03	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
		Local	1,360,000.000	89.197052	1,213,079.91	105.719756	1,437,788.68	224,708.77	0.37
		Base		89.197052	1,213,079.91	105.719756	1,437,788.68	224,708.77	0.36

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46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
		670,000.000	Local	101.235610	678,278.59	111.604296	747,748.78	69,470.19	0.19
			Base	101.235610	678,278.59	111.604296	747,748.78	69,470.19	0.19
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
		290,000.000	Local	100.000000	290,000.00	109.912800	318,747.12	28,747.12	0.08
			Base	100.000000	290,000.00	109.912800	318,747.12	28,747.12	0.08
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
		340,000.000	Local	99.150029	337,110.10	115.000000	391,000.00	53,889.90	0.10
			Base	99.150029	337,110.10	115.000000	391,000.00	53,889.90	0.10
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		1,220,000.000	Local	110.022765	1,342,277.73	124.104764	1,514,078.12	171,800.39	0.39
			Base	110.022765	1,342,277.73	124.104764	1,514,078.12	171,800.39	0.38
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.270940	15 Aug 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
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
		840,000.000	Local	106.243692	892,447.01	114.381461	960,804.27	68,357.26	0.24
			Base	106.243692	892,447.01	114.381461	960,804.27	68,357.26	0.24
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
		250,000.000	Local	98.215584	245,538.96	109.956353	274,890.88	29,351.92	0.07
			Base	98.215584	245,538.96	109.956353	274,890.88	29,351.92	0.07
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
		200,000.000	Local	97.015040	194,030.08	109.721925	219,443.85	25,413.77	0.06
			Base	97.015040	194,030.08	109.721925	219,443.85	25,413.77	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		700,000.000	Local	100.928330	706,498.31	96.957774	678,704.42	-27,793.89	0.17
			Base	100.928330	706,498.31	96.957774	678,704.42	-27,793.89	0.17
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
		540,000.000	Local	100.477907	542,580.70	101.705239	549,208.29	6,627.59	0.14
			Base	100.477907	542,580.70	101.705239	549,208.29	6,627.59	0.14

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47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
		Local	190,000.000	108.897316	206,904.90	120.715980	229,360.36	22,455.46	0.06
Original Face:		Base	190,000.000	108.897316	206,904.90	120.715980	229,360.36	22,455.46	0.06
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
		Local	20,000.000	104.438100	20,887.62	140.891586	28,178.32	7,290.70	0.01
		Base		104.438100	20,887.62	140.891586	28,178.32	7,290.70	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
		Local	20,000.000	104.935650	20,987.13	123.157675	24,631.54	3,644.41	0.01
		Base		104.935650	20,987.13	123.157675	24,631.54	3,644.41	0.01
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
		Local	210,000.000	99.739843	209,453.67	108.488634	227,826.13	18,372.46	0.06
		Base		99.739843	209,453.67	108.488634	227,826.13	18,372.46	0.06
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	430,000.000	99.351186	427,210.10	90.167783	387,721.47	-39,488.63	0.10
		Base		99.351186	427,210.10	90.167783	387,721.47	-39,488.63	0.10
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
		Local	790,000.000	98.974206	781,896.23	88.235247	697,058.45	-84,837.78	0.18
		Base		98.974206	781,896.23	88.235247	697,058.45	-84,837.78	0.18
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
		Local	400,000.000	100.000000	400,000.00	102.313600	409,254.40	9,254.40	0.10
		Base		100.000000	400,000.00	102.313600	409,254.40	9,254.40	0.10
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		Local	570,000.000	113.072804	644,514.98	127.499371	726,746.41	82,231.43	0.19
		Base		113.072804	644,514.98	127.499371	726,746.41	82,231.43	0.18
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
		Local	90,000.000	111.422711	100,280.44	121.577922	109,420.13	9,139.69	0.03
		Base		111.422711	100,280.44	121.577922	109,420.13	9,139.69	0.03
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
		Local	110,000.000	98.780536	108,658.59	98.983224	108,881.55	222.96	0.03
		Base		98.780536	108,658.59	98.983224	108,881.55	222.96	0.03

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48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
		300,000.000	Local	102.547473	307,642.42	117.207024	351,621.07	43,978.65	0.09
			Base	102.547473	307,642.42	117.207024	351,621.07	43,978.65	0.09
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
		600,000.000	Local	105.063527	630,381.16	102.347372	614,084.23	-16,296.93	0.16
			Base	105.063527	630,381.16	102.347372	614,084.23	-16,296.93	0.16
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
		710,000.000	Local	99.517046	706,571.03	96.992149	688,644.26	-17,926.77	0.18
			Base	99.517046	706,571.03	96.992149	688,644.26	-17,926.77	0.17
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
		100,000.000	Local	116.927760	116,927.76	135.950075	135,950.08	19,022.32	0.03
			Base	116.927760	116,927.76	135.950075	135,950.08	19,022.32	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
		620,000.000	Local	123.431552	765,275.62	133.909263	830,237.43	64,961.81	0.21
			Base	123.431552	765,275.62	133.909263	830,237.43	64,961.81	0.21
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
		410,000.000	Local	111.317844	456,403.16	117.004240	479,717.38	23,314.22	0.12
			Base	111.317844	456,403.16	117.004240	479,717.38	23,314.22	0.12
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
		105,000.000	Local	115.838419	121,630.34	117.996456	123,896.28	2,265.94	0.03
			Base	115.838419	121,630.34	117.996456	123,896.28	2,265.94	0.03
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		260,000.000	Local	122.955665	319,684.73	118.664654	308,528.10	-11,156.63	0.08
			Base	122.955665	319,684.73	118.664654	308,528.10	-11,156.63	0.08
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		640,000.000	Local	114.293659	731,479.42	113.898619	728,951.16	-2,528.26	0.19
			Base	114.293659	731,479.42	113.898619	728,951.16	-2,528.26	0.18
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6					3.600000	15 Feb 2051		
		330,000.000	Local	96.813936	319,485.99	92.887955	306,530.25	-12,955.74	0.08
			Base	96.813936	319,485.99	92.887955	306,530.25	-12,955.74	0.08

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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
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2					3.200000	12 Jan 2031		
		Local	420,000.000	100.000000	420,000.00	94.831000	398,290.20	-21,709.80	0.10
		Base		100.000000	420,000.00	94.831000	398,290.20	-21,709.80	0.10
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
		Local	220,000.000	99.742059	219,432.53	95.002676	209,005.89	-10,426.64	0.05
		Base		99.742059	219,432.53	95.002676	209,005.89	-10,426.64	0.05
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
		Local	380,000.000	99.881334	379,549.07	96.147276	365,359.65	-14,189.42	0.09
		Base		99.881334	379,549.07	96.147276	365,359.65	-14,189.42	0.09
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
		Local	1,050,000.000	100.091664	1,050,962.47	104.220496	1,094,315.21	43,352.74	0.28
		Base		100.091664	1,050,962.47	104.220496	1,094,315.21	43,352.74	0.28
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	120,000.000	97.920342	117,504.41	102.336323	122,803.59	5,299.18	0.03
		Base		97.920342	117,504.41	102.336323	122,803.59	5,299.18	0.03
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
		Local	350,000.000	105.445800	369,060.30	111.500000	390,250.00	21,189.70	0.10
		Base		105.445800	369,060.30	111.500000	390,250.00	21,189.70	0.10
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
		Local	730,000.000	102.824181	750,616.52	114.250000	834,025.00	83,408.48	0.21
		Base		102.824181	750,616.52	114.250000	834,025.00	83,408.48	0.21
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	260,000.000	100.000000	260,000.00	112.501000	292,502.60	32,502.60	0.07
		Base		100.000000	260,000.00	112.501000	292,502.60	32,502.60	0.07
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
		Local	20,000.000	98.109400	19,621.88	115.358824	23,071.76	3,449.88	0.01
		Base		98.109400	19,621.88	115.358824	23,071.76	3,449.88	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
		Local	50,000.000	98.459320	49,229.66	120.552944	60,276.47	11,046.81	0.02
		Base		98.459320	49,229.66	120.552944	60,276.47	11,046.81	0.02

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539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
		Local	131,000.000	101.670580	133,188.46	116.948576	153,202.63	20,014.17	0.04
		Base		101.670580	133,188.46	116.948576	153,202.63	20,014.17	0.04
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
		Local	220,000.000	99.149055	218,127.92	93.994590	206,788.10	-11,339.82	0.05
		Base		99.149055	218,127.92	93.994590	206,788.10	-11,339.82	0.05
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75					6.750000	01 Aug 2049		
		Local	500,000.000	168.934156	844,670.78	164.003080	820,015.40	-24,655.38	0.21
Original Face:		Base	500,000.000	168.934156	844,670.78	164.003080	820,015.40	-24,655.38	0.21
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
		Local	100,000.000	145.254180	145,254.18	155.664910	155,664.91	10,410.73	0.04
Original Face:		Base	100,000.000	145.254180	145,254.18	155.664910	155,664.91	10,410.73	0.04
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
		Local	1,290,000.000	100.887974	1,301,454.86	92.838443	1,197,615.91	-103,838.95	0.30
		Base		100.887974	1,301,454.86	92.838443	1,197,615.91	-103,838.95	0.30
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	400,000.000	100.567298	402,269.19	126.212500	504,850.00	102,580.81	0.13
		Base		100.567298	402,269.19	126.212500	504,850.00	102,580.81	0.13
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5					2.500000	15 Jan 2031		
		Local	500,000.000	100.000000	500,000.00	94.250000	471,250.00	-28,750.00	0.12
		Base		100.000000	500,000.00	94.250000	471,250.00	-28,750.00	0.12
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
		Local	480,000.000	100.115971	480,556.66	104.750000	502,800.00	22,243.34	0.13
		Base		100.115971	480,556.66	104.750000	502,800.00	22,243.34	0.13
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
		Local	190,000.000	100.262126	190,498.04	100.250000	190,475.00	-23.04	0.05
		Base		100.262126	190,498.04	100.250000	190,475.00	-23.04	0.05
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7					3.700000	07 Nov 2049		
		Local	430,000.000	100.000000	430,000.00	102.125000	439,137.50	9,137.50	0.11
		Base		100.000000	430,000.00	102.125000	439,137.50	9,137.50	0.11

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55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
		Local	160,000.000	101.894794	163,031.67	114.051210	182,481.94	19,450.27	0.05
		Base		101.894794	163,031.67	114.051210	182,481.94	19,450.27	0.05
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	1,270,000.000	101.767502	1,292,447.28	108.807697	1,381,857.75	89,410.47	0.35
		Base		101.767502	1,292,447.28	108.807697	1,381,857.75	89,410.47	0.35
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		Local	140,000.000	107.159686	150,023.56	117.173306	164,042.63	14,019.07	0.04
		Base		107.159686	150,023.56	117.173306	164,042.63	14,019.07	0.04
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
		Local	290,000.000	100.049221	290,142.74	105.200500	305,081.45	14,938.71	0.08
		Base		100.049221	290,142.74	105.200500	305,081.45	14,938.71	0.08
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
		Local	300,000.000	99.568577	298,705.73	105.203000	315,609.00	16,903.27	0.08
		Base		99.568577	298,705.73	105.203000	315,609.00	16,903.27	0.08
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
		Local	322,000.000	99.864230	321,562.82	101.493876	326,810.28	5,247.46	0.08
		Base		99.864230	321,562.82	101.493876	326,810.28	5,247.46	0.08
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
		Local	80,000.000	99.670500	79,736.40	109.417648	87,534.12	7,797.72	0.02
		Base		99.670500	79,736.40	109.417648	87,534.12	7,797.72	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
		Local	290,000.000	104.532528	303,144.33	111.426836	323,137.82	19,993.49	0.08
		Base		104.532528	303,144.33	111.426836	323,137.82	19,993.49	0.08
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
		Local	510,000.000	109.187745	556,857.50	112.744801	574,998.49	18,140.99	0.15
		Base		109.187745	556,857.50	112.744801	574,998.49	18,140.99	0.15
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	650,000.000	99.968880	649,797.72	91.467656	594,539.76	-55,257.96	0.15
		Base		99.968880	649,797.72	91.467656	594,539.76	-55,257.96	0.15

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575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
		Local	255,000.000	135.804714	346,302.02	152.086784	387,821.30	41,519.28	0.10
		Base		135.804714	346,302.02	152.086784	387,821.30	41,519.28	0.10
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
		Local	350,000.000	103.345554	361,709.44	118.259500	413,908.25	52,198.81	0.11
		Base		103.345554	361,709.44	118.259500	413,908.25	52,198.81	0.10
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
		Local	420,000.000	99.215664	416,705.79	97.226833	408,352.70	-8,353.09	0.10
		Base		99.215664	416,705.79	97.226833	408,352.70	-8,353.09	0.10
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
		Local	1,050,000.000	101.164847	1,062,230.89	97.498364	1,023,732.82	-38,498.07	0.26
		Base		101.164847	1,062,230.89	97.498364	1,023,732.82	-38,498.07	0.26
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	1,350,000.000	115.591082	1,560,479.61	112.960952	1,524,972.85	-35,506.76	0.39
		Base		115.591082	1,560,479.61	112.960952	1,524,972.85	-35,506.76	0.39
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95					2.950000	15 Mar 2051		
		Local	250,000.000	99.054504	247,636.26	97.947845	244,869.61	-2,766.65	0.06
		Base		99.054504	247,636.26	97.947845	244,869.61	-2,766.65	0.06
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
		Local	40,000.000	100.000000	40,000.00	115.061245	46,024.50	6,024.50	0.01
		Base		100.000000	40,000.00	115.061245	46,024.50	6,024.50	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
		Local	160,000.000	103.430669	165,489.07	118.573987	189,718.38	24,229.31	0.05
		Base		103.430669	165,489.07	118.573987	189,718.38	24,229.31	0.05
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		Local	280,000.000	107.600429	301,281.20	120.735495	338,059.39	36,778.19	0.09
		Base		107.600429	301,281.20	120.735495	338,059.39	36,778.19	0.09
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
		Local	190,000.000	99.845105	189,705.70	115.898991	220,208.08	30,502.38	0.06
		Base		99.845105	189,705.70	115.898991	220,208.08	30,502.38	0.06

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58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
		Local	1,650,000.000	105.633781	1,742,957.39	116.279647	1,918,614.18	175,656.79	0.49
		Base		105.633781	1,742,957.39	116.279647	1,918,614.18	175,656.79	0.49
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
		Local	19,000.000	108.936211	20,697.88	125.766079	23,895.56	3,197.68	0.01
		Base		108.936211	20,697.88	125.766079	23,895.56	3,197.68	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		Local	540,000.000	100.000000	540,000.00	106.229000	573,636.60	33,636.60	0.15
		Base		100.000000	540,000.00	106.229000	573,636.60	33,636.60	0.15
58933YBA2	MERCK + CO INC SR UNSECURED 06/40 2.35					2.350000	24 Jun 2040		
		Local	420,000.000	99.035126	415,947.53	92.319655	387,742.55	-28,204.98	0.10
		Base		99.035126	415,947.53	92.319655	387,742.55	-28,204.98	0.10
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45					2.450000	24 Jun 2050		
		Local	460,000.000	97.685665	449,354.06	88.195685	405,700.15	-43,653.91	0.10
		Base		97.685665	449,354.06	88.195685	405,700.15	-43,653.91	0.10
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	155,000.000	86.448400	133,995.02	125.386640	194,349.29	60,354.27	0.05
		Base		86.448400	133,995.02	125.386640	194,349.29	60,354.27	0.05
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55					4.550000	23 Mar 2030		
		Local	0.000	0.000000	-1.69	0.000000	0.00	1.69	0.00
		Base		0.000000	-1.69	0.000000	0.00	1.69	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
		Local	849,000.000	98.054207	832,480.22	91.067985	773,167.19	-59,313.03	0.20
		Base		98.054207	832,480.22	91.067985	773,167.19	-59,313.03	0.20
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
		Local	43,000.000	95.889744	41,232.59	91.421638	39,311.30	-1,921.29	0.01
		Base		95.889744	41,232.59	91.421638	39,311.30	-1,921.29	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
		Local	611,000.000	97.219776	594,012.83	97.509668	595,784.07	1,771.24	0.15
		Base		97.219776	594,012.83	97.509668	595,784.07	1,771.24	0.15

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594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
		Local	207,000.000	95.883401	198,478.64	97.675161	202,187.58	3,708.94	0.05
		Base		95.883401	198,478.64	97.675161	202,187.58	3,708.94	0.05
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
		Local	340,000.000	111.811479	380,159.03	115.883979	394,005.53	13,846.50	0.10
		Base		111.811479	380,159.03	115.883979	394,005.53	13,846.50	0.10
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
		Local	270,000.000	99.452459	268,521.64	97.953380	264,474.13	-4,047.51	0.07
		Base		99.452459	268,521.64	97.953380	264,474.13	-4,047.51	0.07
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
		Local	875,000.000	114.297761	1,000,105.41	134.692641	1,178,560.61	178,455.20	0.30
		Base		114.297761	1,000,105.41	134.692641	1,178,560.61	178,455.20	0.30
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
		Local	750,000.000	98.858575	741,439.31	109.500000	821,250.00	79,810.69	0.21
Original Face:		Base	750,000.000	98.858575	741,439.31	109.500000	821,250.00	79,810.69	0.21
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
		Local	190,000.000	99.451063	188,957.02	85.793192	163,007.06	-25,949.96	0.04
		Base		99.451063	188,957.02	85.793192	163,007.06	-25,949.96	0.04
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
		Local	230,000.000	99.838017	229,627.44	122.852103	282,559.84	52,932.40	0.07
		Base		99.838017	229,627.44	122.852103	282,559.84	52,932.40	0.07
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	320,000.000	100.000000	320,000.00	101.682060	325,382.59	5,382.59	0.08
		Base		100.000000	320,000.00	101.682060	325,382.59	5,382.59	0.08
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
		Local	510,000.000	114.542451	584,166.50	138.869412	708,234.00	124,067.50	0.18
		Base		114.542451	584,166.50	138.869412	708,234.00	124,067.50	0.18
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
		Local	120,000.000	155.194992	186,233.99	145.828587	174,994.30	-11,239.69	0.04
		Base		155.194992	186,233.99	145.828587	174,994.30	-11,239.69	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
63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5					2.500000	21 Dec 2040		
		Local	810,000.000	100.000000	810,000.00	87.644593	709,921.20	-100,078.80	0.18
		Base		100.000000	810,000.00	87.644593	709,921.20	-100,078.80	0.18
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
		Local	20,000.000	145.869400	29,173.88	163.108884	32,621.78	3,447.90	0.01
		Base		145.869400	29,173.88	163.108884	32,621.78	3,447.90	0.01
64110LAU0	NETFLIX INC SR UNSECURED 144A 11/29 5.375					5.375000	15 Nov 2029		
		Local	220,000.000	117.421391	258,327.06	118.255000	260,161.00	1,833.94	0.07
		Base		117.421391	258,327.06	118.255000	260,161.00	1,833.94	0.07
64110LAV8	NETFLIX INC SR UNSECURED 144A 06/30 4.875					4.875000	15 Jun 2030		
		Local	300,000.000	114.932253	344,796.76	115.154000	345,462.00	665.24	0.09
		Base		114.932253	344,796.76	115.154000	345,462.00	665.24	0.09
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
		Local	220,000.000	100.000000	220,000.00	105.116880	231,257.14	11,257.14	0.06
		Base		100.000000	220,000.00	105.116880	231,257.14	11,257.14	0.06
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
		Local	130,000.000	99.444715	129,278.13	117.567222	152,837.39	23,559.26	0.04
		Base		99.444715	129,278.13	117.567222	152,837.39	23,559.26	0.04
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
		Local	740,000.000	102.785919	760,615.80	104.955238	776,668.76	16,052.96	0.20
		Base		102.785919	760,615.80	104.955238	776,668.76	16,052.96	0.20
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44					5.440000	15 Jun 2043		
		Local	820,000.000	138.579039	1,136,348.12	137.205140	1,125,082.15	-11,265.97	0.29
		Base		138.579039	1,136,348.12	137.205140	1,125,082.15	-11,265.97	0.29
654106AD5	NIKE INC SR UNSECURED 05/43 3.625					3.625000	01 May 2043		
		Local	240,000.000	115.568467	277,364.32	107.830070	258,792.17	-18,572.15	0.07
		Base		115.568467	277,364.32	107.830070	258,792.17	-18,572.15	0.07
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
		Local	200,000.000	100.000000	200,000.00	101.750000	203,500.00	3,500.00	0.05
		Base		100.000000	200,000.00	101.750000	203,500.00	3,500.00	0.05

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654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR					2.750000	21 Jan 2051		
		Local	540,000.000	100.000000	540,000.00	94.875000	512,325.00	-27,675.00	0.13
		Base		100.000000	540,000.00	94.875000	512,325.00	-27,675.00	0.13
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75					2.750000	09 Mar 2028		
		Local	200,000.000	99.956360	199,912.72	99.174194	198,348.39	-1,564.33	0.05
		Base		99.956360	199,912.72	99.174194	198,348.39	-1,564.33	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
		Local	340,000.000	102.921759	349,933.98	108.708132	369,607.65	19,673.67	0.09
		Base		102.921759	349,933.98	108.708132	369,607.65	19,673.67	0.09
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
		Local	430,000.000	103.884530	446,703.48	109.605332	471,302.93	24,599.45	0.12
		Base		103.884530	446,703.48	109.605332	471,302.93	24,599.45	0.12
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
		Local	140,000.000	98.245293	137,543.41	111.114427	155,560.20	18,016.79	0.04
		Base		98.245293	137,543.41	111.114427	155,560.20	18,016.79	0.04
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
		Local	509,000.000	99.938010	508,684.47	92.628778	471,480.48	-37,203.99	0.12
		Base		99.938010	508,684.47	92.628778	471,480.48	-37,203.99	0.12
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
		Local	340,000.000	114.944415	390,811.01	119.821389	407,392.72	16,581.71	0.10
		Base		114.944415	390,811.01	119.821389	407,392.72	16,581.71	0.10
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
		Local	910,000.000	103.269502	939,752.47	110.606082	1,006,515.35	66,762.88	0.26
		Base		103.269502	939,752.47	110.606082	1,006,515.35	66,762.88	0.26
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	570,000.000	137.471993	783,590.36	129.220180	736,555.03	-47,035.33	0.19
		Base		137.471993	783,590.36	129.220180	736,555.03	-47,035.33	0.19
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
		Local	1,390,000.000	100.719008	1,399,994.21	106.253819	1,476,928.08	76,933.87	0.38
		Base		100.719008	1,399,994.21	106.253819	1,476,928.08	76,933.87	0.37

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668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
		Local	380,000.000	100.512755	381,948.47	100.453826	381,724.54	-223.93	0.10
		Base		100.512755	381,948.47	100.453826	381,724.54	-223.93	0.10
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
		Local	300,000.000	99.652183	298,956.55	99.414878	298,244.63	-711.92	0.08
		Base		99.652183	298,956.55	99.414878	298,244.63	-711.92	0.08
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
		Local	160,000.000	99.881656	159,810.65	100.446352	160,714.16	903.51	0.04
		Base		99.881656	159,810.65	100.446352	160,714.16	903.51	0.04
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	140,000.000	99.807057	139,729.88	107.310179	150,234.25	10,504.37	0.04
		Base		99.807057	139,729.88	107.310179	150,234.25	10,504.37	0.04
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	90,000.000	100.268711	90,241.84	105.378929	94,841.04	4,599.20	0.02
		Base		100.268711	90,241.84	105.378929	94,841.04	4,599.20	0.02
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	410,000.000	109.875568	450,489.83	107.181791	439,445.34	-11,044.49	0.11
		Base		109.875568	450,489.83	107.181791	439,445.34	-11,044.49	0.11
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7					2.700000	15 Feb 2023		
		Local	184,000.000	87.366071	160,753.57	99.772000	183,580.48	22,826.91	0.05
		Base		87.366071	160,753.57	99.772000	183,580.48	22,826.91	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
		Local	10,000.000	99.369300	9,936.93	87.206000	8,720.60	-1,216.33	0.00
		Base		99.369300	9,936.93	87.206000	8,720.60	-1,216.33	0.00
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR					1.643750	15 Aug 2022		
		Local	210,000.000	90.763181	190,602.68	98.945192	207,784.90	17,182.22	0.05
		Base		90.763181	190,602.68	98.945192	207,784.90	17,182.22	0.05
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
		Local	520,000.000	102.361385	532,279.20	84.250000	438,100.00	-94,179.20	0.11
		Base		102.361385	532,279.20	84.250000	438,100.00	-94,179.20	0.11

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674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	60,000.000	133.114667	79,868.80	117.500000	70,500.00	-9,368.80	0.02
		Base		133.114667	79,868.80	117.500000	70,500.00	-9,368.80	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		Local	320,000.000	121.467509	388,696.03	110.412500	353,320.00	-35,376.03	0.09
		Base		121.467509	388,696.03	110.412500	353,320.00	-35,376.03	0.09
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
		Local	460,000.000	133.923228	616,046.85	118.000000	542,800.00	-73,246.85	0.14
		Base		133.923228	616,046.85	118.000000	542,800.00	-73,246.85	0.14
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
		Local	40,000.000	120.009950	48,003.98	102.750000	41,100.00	-6,903.98	0.01
		Base		120.009950	48,003.98	102.750000	41,100.00	-6,903.98	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
		Local	80,000.000	143.423075	114,738.46	150.153148	120,122.52	5,384.06	0.03
		Base		143.423075	114,738.46	150.153148	120,122.52	5,384.06	0.03
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
		Local	200,000.000	115.649235	231,298.47	128.428360	256,856.72	25,558.25	0.07
		Base		115.649235	231,298.47	128.428360	256,856.72	25,558.25	0.07
681936BM1	OMEGA HLTHCARE INVESTORS COMPANY GUAR 02/31 3.375					3.375000	01 Feb 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
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
		Local	90,000.000	99.512222	89,561.00	96.766821	87,090.14	-2,470.86	0.02
		Base		99.512222	89,561.00	96.766821	87,090.14	-2,470.86	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
		Local	320,000.000	99.710634	319,074.03	107.107439	342,743.80	23,669.77	0.09
		Base		99.710634	319,074.03	107.107439	342,743.80	23,669.77	0.09
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95					3.950000	25 Mar 2051		
		Local	1,860,000.000	99.909840	1,858,323.02	102.540899	1,907,260.72	48,937.70	0.49
		Base		99.909840	1,858,323.02	102.540899	1,907,260.72	48,937.70	0.48

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68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1					4.100000	25 Mar 2061		
		Local	2,230,000.000	100.023262	2,230,518.74	102.807977	2,292,617.89	62,099.15	0.58
		Base		100.023262	2,230,518.74	102.807977	2,292,617.89	62,099.15	0.58
68902VAL1	OTIS WORLDWIDE CORP SR UNSECURED 02/40 3.112					3.112000	15 Feb 2040		
		Local	200,000.000	104.519270	209,038.54	98.039603	196,079.21	-12,959.33	0.05
		Base		104.519270	209,038.54	98.039603	196,079.21	-12,959.33	0.05
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	400,000.000	99.902760	399,611.04	94.362930	377,451.72	-22,159.32	0.10
		Base		99.902760	399,611.04	94.362930	377,451.72	-22,159.32	0.10
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	80,000.000	99.514825	79,611.86	90.139900	72,111.92	-7,499.94	0.02
		Base		99.514825	79,611.86	90.139900	72,111.92	-7,499.94	0.02
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	220,000.000	99.378368	218,632.41	87.122477	191,669.45	-26,962.96	0.05
		Base		99.378368	218,632.41	87.122477	191,669.45	-26,962.96	0.05
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
		Local	430,000.000	112.834460	485,188.18	98.616000	424,048.80	-61,139.38	0.11
Original Face:		Base	430,000.000	112.834460	485,188.18	98.616000	424,048.80	-61,139.38	0.11
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
		Local	730,000.000	100.000000	730,000.00	95.051000	693,872.30	-36,127.70	0.18
		Base		100.000000	730,000.00	95.051000	693,872.30	-36,127.70	0.18
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4					5.400000	30 Mar 2050		
		Local	340,000.000	121.795368	414,104.25	112.651000	383,013.40	-31,090.85	0.10
Original Face:		Base	340,000.000	121.795368	414,104.25	112.651000	383,013.40	-31,090.85	0.10
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
		Local	8,000.000	100.551000	8,044.08	104.979310	8,398.34	354.26	0.00
		Base		100.551000	8,044.08	104.979310	8,398.34	354.26	0.00
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
		Local	240,000.000	105.051092	252,122.62	108.375000	260,100.00	7,977.38	0.07
		Base		105.051092	252,122.62	108.375000	260,100.00	7,977.38	0.07

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701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		Local	440,000.000	100.000000	440,000.00	105.875000	465,850.00	25,850.00	0.12
		Base		100.000000	440,000.00	105.875000	465,850.00	25,850.00	0.12
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
		Local	550,000.000	101.197895	556,588.42	99.172221	545,447.22	-11,141.20	0.14
		Base		101.197895	556,588.42	99.172221	545,447.22	-11,141.20	0.14
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
		Local	130,000.000	99.894915	129,863.39	106.487800	138,434.14	8,570.75	0.04
		Base		99.894915	129,863.39	106.487800	138,434.14	8,570.75	0.04
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
		Local	330,000.000	99.295109	327,673.86	102.971365	339,805.50	12,131.64	0.09
		Base		99.295109	327,673.86	102.971365	339,805.50	12,131.64	0.09
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	300,000.000	100.001843	300,005.53	99.901000	299,703.00	-302.53	0.08
		Base		100.001843	300,005.53	99.901000	299,703.00	-302.53	0.08
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
		Local	26,000.000	98.751577	25,675.41	112.000000	29,120.00	3,444.59	0.01
		Base		98.751577	25,675.41	112.000000	29,120.00	3,444.59	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
		Local	570,000.000	105.139839	599,297.08	118.751000	676,880.70	77,583.62	0.17
		Base		105.139839	599,297.08	118.751000	676,880.70	77,583.62	0.17
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
		Local	580,000.000	101.727609	590,020.13	109.500000	635,100.00	45,079.87	0.16
		Base		101.727609	590,020.13	109.500000	635,100.00	45,079.87	0.16
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625					5.625000	19 Jun 2047		
		Local	300,000.000	114.678933	344,036.80	104.970000	314,910.00	-29,126.80	0.08
		Base		114.678933	344,036.80	104.970000	314,910.00	-29,126.80	0.08
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
		Local	30,000.000	99.744500	29,923.35	118.546908	35,564.07	5,640.72	0.01
		Base		99.744500	29,923.35	118.546908	35,564.07	5,640.72	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
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
		Local	90,000.000	99.399233	89,459.31	95.169551	85,652.60	-3,806.71	0.02
		Base		99.399233	89,459.31	95.169551	85,652.60	-3,806.71	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
		Local	260,000.000	99.199988	257,919.97	92.330176	240,058.46	-17,861.51	0.06
		Base		99.199988	257,919.97	92.330176	240,058.46	-17,861.51	0.06
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
		Local	290,000.000	120.672648	349,950.68	137.833737	399,717.84	49,767.16	0.10
		Base		120.672648	349,950.68	137.833737	399,717.84	49,767.16	0.10
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
		Local	90,000.000	99.241000	89,316.90	105.582975	95,024.68	5,707.78	0.02
		Base		99.241000	89,316.90	105.582975	95,024.68	5,707.78	0.02
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
		Local	40,000.000	108.764025	43,505.61	111.193477	44,477.39	971.78	0.01
		Base		108.764025	43,505.61	111.193477	44,477.39	971.78	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
		Local	380,000.000	99.299045	377,336.37	96.909222	368,255.04	-9,081.33	0.09
		Base		99.299045	377,336.37	96.909222	368,255.04	-9,081.33	0.09
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
		Local	560,000.000	62.500995	350,005.57	81.256000	455,033.60	105,028.03	0.12
		Base		62.500995	350,005.57	81.256000	455,033.60	105,028.03	0.12
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
		Local	940,000.000	111.664320	1,049,644.61	123.242440	1,158,478.94	108,834.33	0.29
Original Face:		Base	940,000.000	111.664320	1,049,644.61	123.242440	1,158,478.94	108,834.33	0.29
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
		Local	200,000.000	132.471660	264,943.32	139.743229	279,486.46	14,543.14	0.07
		Base		132.471660	264,943.32	139.743229	279,486.46	14,543.14	0.07
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050		
		Local	290,000.000	98.460676	285,535.96	79.790710	231,393.06	-54,142.90	0.06
		Base		98.460676	285,535.96	79.790710	231,393.06	-54,142.90	0.06

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744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
		Local	420,000.000	94.630862	397,449.62	38.000000	159,600.00	-237,849.62	0.04
Original Face:		Base	420,000.000	94.630862	397,449.62	38.000000	159,600.00	-237,849.62	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR					3.000000	10 Dec 2025		
		Local	234,115.000	73.721966	172,594.18	68.251000	159,785.83	-12,808.35	0.04
Original Face:		Base	234,115.000	73.721966	172,594.18	68.251000	159,785.83	-12,808.35	0.04
74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7					3.700000	13 Mar 2051		
		Local	310,000.000	100.978652	313,033.82	105.526642	327,132.59	14,098.77	0.08
		Base		100.978652	313,033.82	105.526642	327,132.59	14,098.77	0.08
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3					3.000000	10 Mar 2040		
		Local	50,000.000	99.755980	49,877.99	98.511548	49,255.77	-622.22	0.01
		Base		99.755980	49,877.99	98.511548	49,255.77	-622.22	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	420,000.000	100.000000	420,000.00	122.384000	514,012.80	94,012.80	0.13
		Base		100.000000	420,000.00	122.384000	514,012.80	94,012.80	0.13
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
		Local	460,000.000	100.000000	460,000.00	116.000000	533,600.00	73,600.00	0.14
		Base		100.000000	460,000.00	116.000000	533,600.00	73,600.00	0.14
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		Local	290,000.000	90.908617	263,634.99	98.913000	286,847.70	23,212.71	0.07
		Base		90.908617	263,634.99	98.913000	286,847.70	23,212.71	0.07
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
		Local	350,000.000	99.415563	347,954.47	100.000000	350,000.00	2,045.53	0.09
		Base		99.415563	347,954.47	100.000000	350,000.00	2,045.53	0.09
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
		Local	180,000.000	96.059522	172,907.14	101.770000	183,186.00	10,278.86	0.05
		Base		96.059522	172,907.14	101.770000	183,186.00	10,278.86	0.05
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
		Local	68,000.000	95.416176	64,883.00	101.625000	69,105.00	4,222.00	0.02
		Base		95.416176	64,883.00	101.625000	69,105.00	4,222.00	0.02

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75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
		Local	610,000.000	100.000000	610,000.00	108.652000	662,777.20	52,777.20	0.17
		Base		100.000000	610,000.00	108.652000	662,777.20	52,777.20	0.17
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
		Local	510,000.000	112.292129	572,689.86	122.239745	623,422.70	50,732.84	0.16
		Base		112.292129	572,689.86	122.239745	623,422.70	50,732.84	0.16
754730AH2	RAYMOND JAMES FINANCIAL SR UNSECURED 04/51 3.75					3.750000	01 Apr 2051		
		Local	290,000.000	99.393000	288,239.70	103.191545	299,255.48	11,015.78	0.08
		Base		99.393000	288,239.70	103.191545	299,255.48	11,015.78	0.08
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
		Local	300,000.000	106.955893	320,867.68	123.534000	370,602.00	49,734.32	0.09
Original Face:		Base	300,000.000	106.955893	320,867.68	123.534000	370,602.00	49,734.32	0.09
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	440,000.000	112.886018	496,698.48	117.591627	517,403.16	20,704.68	0.13
		Base		112.886018	496,698.48	117.591627	517,403.16	20,704.68	0.13
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
		Local	50,000.000	124.353340	62,176.67	140.514348	70,257.17	8,080.50	0.02
		Base		124.353340	62,176.67	140.514348	70,257.17	8,080.50	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
		Local	160,000.000	118.171225	189,073.96	128.713459	205,941.53	16,867.57	0.05
		Base		118.171225	189,073.96	128.713459	205,941.53	16,867.57	0.05
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
		Local	1,670,000.000	97.995545	1,636,525.60	102.375000	1,709,662.50	73,136.90	0.44
		Base		97.995545	1,636,525.60	102.375000	1,709,662.50	73,136.90	0.43
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
		Local	530,000.000	100.000000	530,000.00	106.283000	563,299.90	33,299.90	0.14
		Base		100.000000	530,000.00	106.283000	563,299.90	33,299.90	0.14
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5					2.500000	01 Dec 2029		
		Local	60,000.000	99.853100	59,911.86	102.362295	61,417.38	1,505.52	0.02
		Base		99.853100	59,911.86	102.362295	61,417.38	1,505.52	0.02

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78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
		Local	340,000.000	99.260538	337,485.83	102.030683	346,904.32	9,418.49	0.09
		Base		99.260538	337,485.83	102.030683	346,904.32	9,418.49	0.09
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3					2.300000	15 Aug 2060		
		Local	190,000.000	98.442047	187,039.89	80.910349	153,729.66	-33,310.23	0.04
		Base		98.442047	187,039.89	80.910349	153,729.66	-33,310.23	0.04
78409VAS3	S+P GLOBAL INC COMPANY GUAR 08/30 1.25					1.250000	15 Aug 2030		
		Local	130,000.000	99.542785	129,405.62	91.484419	118,929.74	-10,475.88	0.03
		Base		99.542785	129,405.62	91.484419	118,929.74	-10,475.88	0.03
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
		Local	180,000.000	126.722617	228,100.71	144.867290	260,761.12	32,660.41	0.07
Original Face:		Base	180,000.000	126.722617	228,100.71	144.867290	260,761.12	32,660.41	0.07
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
		Local	460,000.000	105.437300	485,011.58	111.998037	515,190.97	30,179.39	0.13
		Base		105.437300	485,011.58	111.998037	515,190.97	30,179.39	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
		Local	250,000.000	101.821660	254,554.15	105.868289	264,670.72	10,116.57	0.07
		Base		101.821660	254,554.15	105.868289	264,670.72	10,116.57	0.07
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
		Local	140,000.000	99.869593	139,817.43	98.008829	137,212.36	-2,605.07	0.03
		Base		99.869593	139,817.43	98.008829	137,212.36	-2,605.07	0.03
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
		Local	170,000.000	100.000000	170,000.00	105.723640	179,730.19	9,730.19	0.05
		Base		100.000000	170,000.00	105.723640	179,730.19	9,730.19	0.05
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
		Local	890,000.000	105.232821	936,572.11	114.244000	1,016,771.60	80,199.49	0.26
		Base		105.232821	936,572.11	114.244000	1,016,771.60	80,199.49	0.26
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
		Local	660,000.000	100.000000	660,000.00	98.165000	647,889.00	-12,111.00	0.16
		Base		100.000000	660,000.00	98.165000	647,889.00	-12,111.00	0.16

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81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.700000	15 Jun 2028		
		Local	140,000.000	119.595614	167,433.86	127.618318	178,665.65	11,231.79	0.05
		Base		119.595614	167,433.86	127.618318	178,665.65	11,231.79	0.05
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
		Local	330,000.000	97.346982	321,245.04	102.750000	339,075.00	17,829.96	0.09
		Base		97.346982	321,245.04	102.750000	339,075.00	17,829.96	0.09
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
		Local	20,000.000	102.357600	20,471.52	116.154216	23,230.84	2,759.32	0.01
		Base		102.357600	20,471.52	116.154216	23,230.84	2,759.32	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
		Local	980,000.000	101.992376	999,525.28	110.953504	1,087,344.34	87,819.06	0.28
		Base		101.992376	999,525.28	110.953504	1,087,344.34	87,819.06	0.28
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	850,000.000	99.395975	844,865.79	97.656252	830,078.14	-14,787.65	0.21
		Base		99.395975	844,865.79	97.656252	830,078.14	-14,787.65	0.21
828807DJ3	SIMON PROPERTY GROUP LP SR UNSECURED 07/50 3.8					3.800000	15 Jul 2050		
		Local	80,000.000	99.317100	79,453.68	100.630117	80,504.09	1,050.41	0.02
		Base		99.317100	79,453.68	100.630117	80,504.09	1,050.41	0.02
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
		Local	570,000.000	99.680809	568,180.61	100.128752	570,733.89	2,553.28	0.15
		Base		99.680809	568,180.61	100.128752	570,733.89	2,553.28	0.14
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	470,000.000	100.845030	473,971.64	106.485672	500,482.66	26,511.02	0.13
		Base		100.845030	473,971.64	106.485672	500,482.66	26,511.02	0.13
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	330,000.000	101.031324	333,403.37	108.687481	358,668.69	25,265.32	0.09
Original Face:		Base	330,000.000	101.031324	333,403.37	108.687481	358,668.69	25,265.32	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
		Local	170,000.000	106.448329	180,962.16	111.380710	189,347.21	8,385.05	0.05
		Base		106.448329	180,962.16	111.380710	189,347.21	8,385.05	0.05

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842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
		370,000.000	Local	103.118362	381,537.94	103.538319	383,091.78	1,553.84	0.10
			Base	103.118362	381,537.94	103.538319	383,091.78	1,553.84	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
		430,000.000	Local	109.984335	472,932.64	112.275823	482,786.04	9,853.40	0.12
			Base	109.984335	472,932.64	112.275823	482,786.04	9,853.40	0.12
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
		30,000.000	Local	94.830767	28,449.23	102.723740	30,817.12	2,367.89	0.01
			Base	94.830767	28,449.23	102.723740	30,817.12	2,367.89	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
		10,000.000	Local	95.582100	9,558.21	104.224091	10,422.41	864.20	0.00
			Base	95.582100	9,558.21	104.224091	10,422.41	864.20	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
		870,000.000	Local	104.256113	907,028.18	98.507835	857,018.16	-50,010.02	0.22
			Base	104.256113	907,028.18	98.507835	857,018.16	-50,010.02	0.22
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
		150,000.000	Local	100.790940	151,186.41	137.628442	206,442.66	55,256.25	0.05
			Base	100.790940	151,186.41	137.628442	206,442.66	55,256.25	0.05
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		540,000.000	Local	101.970144	550,638.78	121.128658	654,094.75	103,455.97	0.17
			Base	101.970144	550,638.78	121.128658	654,094.75	103,455.97	0.17
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		370,000.000	Local	104.950608	388,317.25	136.517998	505,116.59	116,799.34	0.13
			Base	104.950608	388,317.25	136.517998	505,116.59	116,799.34	0.13
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
		300,000.000	Local	114.899737	344,699.21	113.610004	340,830.01	-3,869.20	0.09
			Base	114.899737	344,699.21	113.610004	340,830.01	-3,869.20	0.09
844741BJ6	SOUTHWEST AIRLINES CO SR UNSECURED 05/25 5.25					5.250000	04 May 2025		
		710,000.000	Local	105.867224	751,657.29	113.741650	807,565.72	55,908.43	0.21
			Base	105.867224	751,657.29	113.741650	807,565.72	55,908.43	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
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
		Local	290,000.000	117.815762	341,665.71	114.908510	333,234.68	-8,431.03	0.08
		Base		117.815762	341,665.71	114.908510	333,234.68	-8,431.03	0.08
85917PAA5	STERIS PLC COMPANY GUAR 03/31 2.7					2.700000	15 Mar 2031		
		Local	150,000.000	99.897000	149,845.50	99.173674	148,760.51	-1,084.99	0.04
		Base		99.897000	149,845.50	99.173674	148,760.51	-1,084.99	0.04
85917PAB3	STERIS PLC COMPANY GUAR 03/51 3.75					3.750000	15 Mar 2051		
		Local	310,000.000	99.520000	308,512.00	99.915076	309,736.74	1,224.74	0.08
		Base		99.520000	308,512.00	99.915076	309,736.74	1,224.74	0.08
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
		Local	140,000.000	100.000000	140,000.00	107.735440	150,829.62	10,829.62	0.04
		Base		100.000000	140,000.00	107.735440	150,829.62	10,829.62	0.04
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
		Local	180,000.000	99.129989	178,433.98	104.655966	188,380.74	9,946.76	0.05
		Base		99.129989	178,433.98	104.655966	188,380.74	9,946.76	0.05
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
		Local	400,000.000	120.718035	482,872.14	128.749000	514,996.00	32,123.86	0.13
		Base		120.718035	482,872.14	128.749000	514,996.00	32,123.86	0.13
87264AAW5	T MOBILE USA INC SR SECURED 144A 04/40 4.375					4.375000	15 Apr 2040		
		Local	140,000.000	101.110686	141,554.96	111.106000	155,548.40	13,993.44	0.04
		Base		101.110686	141,554.96	111.106000	155,548.40	13,993.44	0.04
87264AAY1	T MOBILE USA INC SR SECURED 144A 04/50 4.5					4.500000	15 Apr 2050		
		Local	170,000.000	99.581712	169,288.91	112.064000	190,508.80	21,219.89	0.05
		Base		99.581712	169,288.91	112.064000	190,508.80	21,219.89	0.05
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
		Local	1,350,000.000	98.646532	1,331,728.18	93.626500	1,263,957.75	-67,770.43	0.32
		Base		98.646532	1,331,728.18	93.626500	1,263,957.75	-67,770.43	0.32
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
		Local	1,220,000.000	97.314107	1,187,232.11	93.457000	1,140,175.40	-47,056.71	0.29
		Base		97.314107	1,187,232.11	93.457000	1,140,175.40	-47,056.71	0.29

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87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625					2.625000	15 Feb 2029		
		Local	290,000.000	100.000000	290,000.00	97.104000	281,601.60	-8,398.40	0.07
		Base		100.000000	290,000.00	97.104000	281,601.60	-8,398.40	0.07
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
		Local	200,000.000	100.000000	200,000.00	96.650000	193,300.00	-6,700.00	0.05
		Base		100.000000	200,000.00	96.650000	193,300.00	-6,700.00	0.05
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4					4.000000	15 Jan 2032		
		Local	350,000.000	100.000000	350,000.00	94.052000	329,182.00	-20,818.00	0.08
		Base		100.000000	350,000.00	94.052000	329,182.00	-20,818.00	0.08
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		Local	580,000.000	107.191200	621,708.96	121.216805	703,057.47	81,348.51	0.18
		Base		107.191200	621,708.96	121.216805	703,057.47	81,348.51	0.18
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
		Local	300,000.000	102.761667	308,285.00	112.086702	336,260.11	27,975.11	0.09
		Base		102.761667	308,285.00	112.086702	336,260.11	27,975.11	0.09
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
		Local	480,000.000	99.869381	479,373.03	96.987788	465,541.38	-13,831.65	0.12
		Base		99.869381	479,373.03	96.987788	465,541.38	-13,831.65	0.12
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
		Local	783,000.000	120.904637	946,683.31	122.818034	961,665.21	14,981.90	0.24
		Base		120.904637	946,683.31	122.818034	961,665.21	14,981.90	0.24
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.200000	18 Jul 2036		
		Local	190,000.000	103.760126	197,144.24	126.203210	239,786.10	42,641.86	0.06
		Base		103.760126	197,144.24	126.203210	239,786.10	42,641.86	0.06
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721000	04 Jun 2038		
		Local	120,000.000	107.876892	129,452.27	133.375000	160,050.00	30,597.73	0.04
		Base		107.876892	129,452.27	133.375000	160,050.00	30,597.73	0.04
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
		Local	220,000.000	121.219818	266,683.60	138.456286	304,603.83	37,920.23	0.08
		Base		121.219818	266,683.60	138.456286	304,603.83	37,920.23	0.08

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87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	300,000.000	104.373450	313,120.35	116.936009	350,808.03	37,687.68	0.09
		Base		104.373450	313,120.35	116.936009	350,808.03	37,687.68	0.09
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038		
		Local	570,000.000	101.670996	579,524.68	113.076701	644,537.20	65,012.52	0.16
		Base		101.670996	579,524.68	113.076701	644,537.20	65,012.52	0.16
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
		Local	630,000.000	99.464243	626,624.73	100.750000	634,725.00	8,100.27	0.16
		Base		99.464243	626,624.73	100.750000	634,725.00	8,100.27	0.16
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
		Local	40,000.000	94.807400	37,922.96	100.250000	40,100.00	2,177.04	0.01
		Base		94.807400	37,922.96	100.250000	40,100.00	2,177.04	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
		Local	740,000.000	99.284131	734,702.57	99.875000	739,075.00	4,372.43	0.19
		Base		99.284131	734,702.57	99.875000	739,075.00	4,372.43	0.19
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
		Local	110,000.000	94.123864	103,536.25	99.680000	109,648.00	6,111.75	0.03
		Base		94.123864	103,536.25	99.680000	109,648.00	6,111.75	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		Local	610,000.000	72.456708	441,985.92	87.805000	535,610.50	93,624.58	0.14
		Base		72.456708	441,985.92	87.805000	535,610.50	93,624.58	0.14
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
		Local	290,000.000	100.000000	290,000.00	110.470000	320,363.00	30,363.00	0.08
		Base		100.000000	290,000.00	110.470000	320,363.00	30,363.00	0.08
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
		Local	1,050,000.000	104.961400	1,102,094.70	114.501828	1,202,269.19	100,174.49	0.31
		Base		104.961400	1,102,094.70	114.501828	1,202,269.19	100,174.49	0.30
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
		Local	150,000.000	100.000000	150,000.00	105.431130	158,146.70	8,146.70	0.04
		Base		100.000000	150,000.00	105.431130	158,146.70	8,146.70	0.04

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88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		1,110,000.000	Local	129.437850	1,436,760.14	144.621154	1,605,294.81	168,534.67	0.41
			Base	129.437850	1,436,760.14	144.621154	1,605,294.81	168,534.67	0.41
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		60,000.000	Local	110.342383	66,205.43	130.102601	78,061.56	11,856.13	0.02
			Base	110.342383	66,205.43	130.102601	78,061.56	11,856.13	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		1,990,000.000	Local	124.811805	2,483,754.91	138.634536	2,758,827.27	275,072.36	0.70
			Base	124.811805	2,483,754.91	138.634536	2,758,827.27	275,072.36	0.70
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		570,000.000	Local	117.968951	672,423.02	133.708854	762,140.47	89,717.45	0.19
			Base	117.968951	672,423.02	133.708854	762,140.47	89,717.45	0.19
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
		80,000.000	Local	108.093425	86,474.74	123.918778	99,135.02	12,660.28	0.03
			Base	108.093425	86,474.74	123.918778	99,135.02	12,660.28	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
		410,000.000	Local	94.054234	385,622.36	106.625127	437,163.02	51,540.66	0.11
			Base	94.054234	385,622.36	106.625127	437,163.02	51,540.66	0.11
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		240,000.000	Local	106.103208	254,647.70	112.375000	269,700.00	15,052.30	0.07
			Base	106.103208	254,647.70	112.375000	269,700.00	15,052.30	0.07
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
		140,000.000	Local	99.419386	139,187.14	120.252591	168,353.63	29,166.49	0.04
			Base	99.419386	139,187.14	120.252591	168,353.63	29,166.49	0.04
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		80,000.000	Local	102.941363	82,353.09	109.068415	87,254.73	4,901.64	0.02
			Base	102.941363	82,353.09	109.068415	87,254.73	4,901.64	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
		150,000.000	Local	99.803413	149,705.12	104.882682	157,324.02	7,618.90	0.04
			Base	99.803413	149,705.12	104.882682	157,324.02	7,618.90	0.04

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893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
		750,000.000	Local	103.315223	774,864.17	101.964791	764,735.93	-10,128.24	0.19
			Base	103.315223	774,864.17	101.964791	764,735.93	-10,128.24	0.19
89417EAQ2	TRAVELERS COS INC SR UNSECURED 04/50 2.55					2.550000	27 Apr 2050		
		350,000.000	Local	99.246991	347,364.47	89.070833	311,747.92	-35,616.55	0.08
			Base	99.246991	347,364.47	89.070833	311,747.92	-35,616.55	0.08
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
		600,000.000	Local	129.731682	778,390.09	121.721169	730,327.01	-48,063.08	0.19
			Base	129.731682	778,390.09	121.721169	730,327.01	-48,063.08	0.19
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		1,340,000.000	Local	101.548560	1,360,750.70	109.839000	1,471,842.60	111,091.90	0.37
			Base	101.548560	1,360,750.70	109.839000	1,471,842.60	111,091.90	0.37
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
		1,460,000.000	Local	104.702253	1,528,652.90	117.806000	1,719,967.60	191,314.70	0.44
			Base	104.702253	1,528,652.90	117.806000	1,719,967.60	191,314.70	0.44
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375000	15 Nov 2065		
		460,000.000	Local	102.726961	472,544.02	114.530168	526,838.77	54,294.75	0.13
			Base	102.726961	472,544.02	114.530168	526,838.77	54,294.75	0.13
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		720,000.000	Local	102.173197	735,647.02	104.690851	753,774.13	18,127.11	0.19
			Base	102.173197	735,647.02	104.690851	753,774.13	18,127.11	0.19
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
		440,000.000	Local	99.961864	439,832.20	98.157309	431,892.16	-7,940.04	0.11
			Base	99.961864	439,832.20	98.157309	431,892.16	-7,940.04	0.11
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		290,000.000	Local	100.935717	292,713.58	101.864073	295,405.81	2,692.23	0.08
			Base	100.935717	292,713.58	101.864073	295,405.81	2,692.23	0.07
907818FM5	UNION PACIFIC CORP SR UNSECURED 144A 09/62 2.973					2.973000	16 Sep 2062		
		170,000.000	Local	99.860453	169,762.77	88.685450	150,765.27	-18,997.50	0.04
			Base	99.860453	169,762.77	88.685450	150,765.27	-18,997.50	0.04

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90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
		Local	48,989.270	100.000000	48,989.27	102.122940	50,029.28	1,040.01	0.01
Original Face:		Base	100,000.000	100.000000	48,989.27	102.122940	50,029.28	1,040.01	0.01
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
		Local	250,000.000	100.000000	250,000.00	103.500000	258,750.00	8,750.00	0.07
		Base		100.000000	250,000.00	103.500000	258,750.00	8,750.00	0.07
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
		Local	122,000.000	115.469295	140,872.54	119.659000	145,983.98	5,111.44	0.04
		Base		115.469295	140,872.54	119.659000	145,983.98	5,111.44	0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	1,716,000.000	99.921294	1,714,649.41	105.016000	1,802,074.56	87,425.15	0.46
		Base		99.921294	1,714,649.41	105.016000	1,802,074.56	87,425.15	0.46
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
		Local	340,000.000	98.565706	335,123.40	98.803000	335,930.20	806.80	0.09
		Base		98.565706	335,123.40	98.803000	335,930.20	806.80	0.09
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		Local	0.000	0.000000	294.80	0.000000	0.00	-294.80	0.00
		Base		0.000000	294.80	0.000000	0.00	-294.80	0.00
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		Local	700,000.000	84.367009	590,569.06	83.000000	581,000.00	-9,569.06	0.15
		Base		84.367009	590,569.06	83.000000	581,000.00	-9,569.06	0.15
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 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
91282CBL4	US TREASURY N/B 02/31 1.125					1.125000	15 Feb 2031		
		Local	560,000.000	94.911341	531,503.51	94.406250	528,675.00	-2,828.51	0.13
		Base		94.911341	531,503.51	94.406250	528,675.00	-2,828.51	0.13
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		Local	210,000.000	102.689905	215,648.80	118.952739	249,800.75	34,151.95	0.06
		Base		102.689905	215,648.80	118.952739	249,800.75	34,151.95	0.06

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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
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
		Local	250,000.000	127.680036	319,200.09	110.166215	275,415.54	-43,784.55	0.07
		Base		127.680036	319,200.09	110.166215	275,415.54	-43,784.55	0.07
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
		Local	750,000.000	114.811643	861,087.32	110.968351	832,262.63	-28,824.69	0.21
		Base		114.811643	861,087.32	110.968351	832,262.63	-28,824.69	0.21
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
		Local	550,000.000	105.986147	582,923.81	115.608161	635,844.89	52,921.08	0.16
		Base		105.986147	582,923.81	115.608161	635,844.89	52,921.08	0.16
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
		Local	150,000.000	108.524073	162,786.11	119.299744	178,949.62	16,163.51	0.05
		Base		108.524073	162,786.11	119.299744	178,949.62	16,163.51	0.05
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
		Local	130,000.000	94.047692	122,262.00	145.051249	188,566.62	66,304.62	0.05
		Base		94.047692	122,262.00	145.051249	188,566.62	66,304.62	0.05
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
		Local	40,000.000	104.774825	41,909.93	149.857511	59,943.00	18,033.07	0.02
		Base		104.774825	41,909.93	149.857511	59,943.00	18,033.07	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
		Local	80,000.000	98.917688	79,134.15	122.748572	98,198.86	19,064.71	0.02
		Base		98.917688	79,134.15	122.748572	98,198.86	19,064.71	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
		Local	150,000.000	110.352727	165,529.09	121.583608	182,375.41	16,846.32	0.05
		Base		110.352727	165,529.09	121.583608	182,375.41	16,846.32	0.05
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		Local	440,000.000	99.345561	437,120.47	117.929326	518,889.03	81,768.56	0.13
		Base		99.345561	437,120.47	117.929326	518,889.03	81,768.56	0.13
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	700,000.000	116.990567	818,933.97	122.257992	855,805.94	36,871.97	0.22
		Base		116.990567	818,933.97	122.257992	855,805.94	36,871.97	0.22

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91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
		Local	60,000.000	100.190150	60,114.09	105.735124	63,441.07	3,326.98	0.02
		Base		100.190150	60,114.09	105.735124	63,441.07	3,326.98	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
		Local	640,000.000	100.581086	643,718.95	107.393329	687,317.31	43,598.36	0.17
		Base		100.581086	643,718.95	107.393329	687,317.31	43,598.36	0.17
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		Local	800,000.000	101.287494	810,299.95	111.269233	890,153.86	79,853.91	0.23
		Base		101.287494	810,299.95	111.269233	890,153.86	79,853.91	0.23
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
		Local	60,000.000	97.178733	58,307.24	97.598541	58,559.12	251.88	0.01
		Base		97.178733	58,307.24	97.598541	58,559.12	251.88	0.01
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
		Local	180,000.000	100.000000	180,000.00	96.050220	172,890.40	-7,109.60	0.04
		Base		100.000000	180,000.00	96.050220	172,890.40	-7,109.60	0.04
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
		Local	370,000.000	100.000000	370,000.00	99.771540	369,154.70	-845.30	0.09
		Base		100.000000	370,000.00	99.771540	369,154.70	-845.30	0.09
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
		Local	40,000.000	100.000000	40,000.00	95.944420	38,377.77	-1,622.23	0.01
		Base		100.000000	40,000.00	95.944420	38,377.77	-1,622.23	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
		Local	430,000.000	101.516363	436,520.36	124.198090	534,051.79	97,531.43	0.14
		Base		101.516363	436,520.36	124.198090	534,051.79	97,531.43	0.14
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
		Local	480,000.000	113.351994	544,089.57	126.421130	606,821.42	62,731.85	0.15
		Base		113.351994	544,089.57	126.421130	606,821.42	62,731.85	0.15
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
		Local	70,000.000	100.000000	70,000.00	113.294290	79,306.00	9,306.00	0.02
Original Face:		Base	70,000.000	100.000000	70,000.00	113.294290	79,306.00	9,306.00	0.02

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92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
		Local	460,000.000	105.304272	484,399.65	119.207209	548,353.16	63,953.51	0.14
		Base		105.304272	484,399.65	119.207209	548,353.16	63,953.51	0.14
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	120,000.000	88.198550	105,838.26	107.169998	128,604.00	22,765.74	0.03
		Base		88.198550	105,838.26	107.169998	128,604.00	22,765.74	0.03
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
		Local	90,000.000	133.921700	120,529.53	147.361016	132,624.91	12,095.38	0.03
		Base		133.921700	120,529.53	147.361016	132,624.91	12,095.38	0.03
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
		Local	260,000.000	99.393796	258,423.87	114.205632	296,934.64	38,510.77	0.08
		Base		99.393796	258,423.87	114.205632	296,934.64	38,510.77	0.08
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		Local	4,575,000.000	108.246824	4,952,292.19	115.654383	5,291,188.02	338,895.83	1.35
		Base		108.246824	4,952,292.19	115.654383	5,291,188.02	338,895.83	1.34
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
		Local	37,000.000	94.900405	35,113.15	118.669950	43,907.88	8,794.73	0.01
		Base		94.900405	35,113.15	118.669950	43,907.88	8,794.73	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	530,000.000	88.536187	469,241.79	109.135474	578,418.01	109,176.22	0.15
		Base		88.536187	469,241.79	109.135474	578,418.01	109,176.22	0.15
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	840,000.000	110.428788	927,601.82	125.892388	1,057,496.06	129,894.24	0.27
		Base		110.428788	927,601.82	125.892388	1,057,496.06	129,894.24	0.27
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	20,000.000	110.658000	22,131.60	130.313054	26,062.61	3,931.01	0.01
		Base		110.658000	22,131.60	130.313054	26,062.61	3,931.01	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	420,000.000	104.290907	438,021.81	107.316800	450,730.56	12,708.75	0.11
		Base		104.290907	438,021.81	107.316800	450,730.56	12,708.75	0.11

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92343VFM1	VERIZON COMMUNICATIONS SR UNSECURED 144A 10/56 2.987					2.987000	30 Oct 2056		
		Local	70,000.000	88.137400	61,696.18	87.954556	61,568.19	-127.99	0.02
		Base		88.137400	61,696.18	87.954556	61,568.19	-127.99	0.02
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	20,000.000	99.908200	19,981.64	91.174703	18,234.94	-1,746.70	0.00
		Base		99.908200	19,981.64	91.174703	18,234.94	-1,746.70	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	950,000.000	95.683555	908,993.77	88.582220	841,531.09	-67,462.68	0.21
		Base		95.683555	908,993.77	88.582220	841,531.09	-67,462.68	0.21
92343VFV1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060		
		Local	440,000.000	99.128139	436,163.81	86.488447	380,549.17	-55,614.64	0.10
		Base		99.128139	436,163.81	86.488447	380,549.17	-55,614.64	0.10
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
		Local	1,370,000.000	98.791829	1,353,448.06	99.557176	1,363,933.31	10,485.25	0.35
		Base		98.791829	1,353,448.06	99.557176	1,363,933.31	10,485.25	0.35
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
		Local	2,060,000.000	98.548270	2,030,094.37	98.283024	2,024,630.29	-5,464.08	0.52
		Base		98.548270	2,030,094.37	98.283024	2,024,630.29	-5,464.08	0.51
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		Local	1,510,000.000	99.942056	1,509,125.04	101.050463	1,525,861.99	16,736.95	0.39
		Base		99.942056	1,509,125.04	101.050463	1,525,861.99	16,736.95	0.39
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
		Local	236,000.000	119.986966	283,169.24	171.510372	404,764.48	121,595.24	0.10
		Base		119.986966	283,169.24	171.510372	404,764.48	121,595.24	0.10
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	800,000.000	111.340836	890,726.69	120.276363	962,210.90	71,484.21	0.24
		Base		111.340836	890,726.69	120.276363	962,210.90	71,484.21	0.24
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
		Local	690,000.000	102.522354	707,404.24	97.681951	674,005.46	-33,398.78	0.17
		Base		102.522354	707,404.24	97.681951	674,005.46	-33,398.78	0.17

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92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
		Local	160,000.000	112.092344	179,347.75	133.052163	212,883.46	33,535.71	0.05
		Base		112.092344	179,347.75	133.052163	212,883.46	33,535.71	0.05
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
		Local	380,000.000	99.525405	378,196.54	124.644052	473,647.40	95,450.86	0.12
		Base		99.525405	378,196.54	124.644052	473,647.40	95,450.86	0.12
928881AE1	VONTIER CORP COMPANY GUAR 144A 04/31 2.95					2.950000	01 Apr 2031		
		Local	740,000.000	99.792086	738,461.44	97.560000	721,944.00	-16,517.44	0.18
		Base		99.792086	738,461.44	97.560000	721,944.00	-16,517.44	0.18
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
		Local	1,060,000.000	104.080969	1,103,258.27	101.329717	1,074,095.00	-29,163.27	0.27
		Base		104.080969	1,103,258.27	101.329717	1,074,095.00	-29,163.27	0.27
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
		Local	320,000.000	104.825294	335,440.94	114.929719	367,775.10	32,334.16	0.09
		Base		104.825294	335,440.94	114.929719	367,775.10	32,334.16	0.09
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
		Local	46,000.000	100.082239	46,037.83	120.575237	55,464.61	9,426.78	0.01
		Base		100.082239	46,037.83	120.575237	55,464.61	9,426.78	0.01
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
		Local	990,000.000	110.617855	1,095,116.76	117.473919	1,162,991.80	67,875.04	0.30
		Base		110.617855	1,095,116.76	117.473919	1,162,991.80	67,875.04	0.29
937JCYII2	SCHWEITZER MAUDUIT INTRNTL INC 2021 TERM LOAN B						27 Jan 2028		
		Local	150,000.000	99.533333	149,300.00	99.500000	149,250.00	-50.00	0.04
		Base		99.533333	149,300.00	99.500000	149,250.00	-50.00	0.04
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
		Local	340,000.000	100.424432	341,443.07	114.097205	387,930.50	46,487.43	0.10
		Base		100.424432	341,443.07	114.097205	387,930.50	46,487.43	0.10
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
		Local	180,000.000	94.529372	170,152.87	136.488561	245,679.41	75,526.54	0.06
		Base		94.529372	170,152.87	136.488561	245,679.41	75,526.54	0.06

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94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
		Local	100,000.000	107.394970	107,394.97	117.781937	117,781.94	10,386.97	0.03
		Base		107.394970	107,394.97	117.781937	117,781.94	10,386.97	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
		Local	638,000.000	105.993487	676,238.45	128.312022	818,630.70	142,392.25	0.21
		Base		105.993487	676,238.45	128.312022	818,630.70	142,392.25	0.21
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		Local	220,000.000	114.653077	252,236.77	124.774176	274,503.19	22,266.42	0.07
		Base		114.653077	252,236.77	124.774176	274,503.19	22,266.42	0.07
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
		Local	280,000.000	97.621025	273,338.87	114.854010	321,591.23	48,252.36	0.08
		Base		97.621025	273,338.87	114.854010	321,591.23	48,252.36	0.08
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	640,000.000	104.245306	667,169.96	111.073011	710,867.27	43,697.31	0.18
		Base		104.245306	667,169.96	111.073011	710,867.27	43,697.31	0.18
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	870,000.000	110.749484	963,520.51	117.168507	1,019,366.01	55,845.50	0.26
		Base		110.749484	963,520.51	117.168507	1,019,366.01	55,845.50	0.26
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.462745	15 Sep 2048		
		Local	100,000.000	87.588810	87,588.81	69.274510	69,274.51	-18,314.30	0.02
Original Face:		Base	100,000.000	87.588810	87,588.81	69.274510	69,274.51	-18,314.30	0.02
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		Local	460,000.000	100.000000	460,000.00	114.723005	527,725.82	67,725.82	0.13
		Base		100.000000	460,000.00	114.723005	527,725.82	67,725.82	0.13
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	2,460,000.000	121.052959	2,977,902.80	127.799142	3,143,858.89	165,956.09	0.80
		Base		121.052959	2,977,902.80	127.799142	3,143,858.89	165,956.09	0.80
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
		Local	640,000.000	101.189534	647,613.02	97.789499	625,852.79	-21,760.23	0.16
		Base		101.189534	647,613.02	97.789499	625,852.79	-21,760.23	0.16

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958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
		Local	40,000.000	88.389200	35,355.68	102.502500	41,001.00	5,645.32	0.01
		Base		88.389200	35,355.68	102.502500	41,001.00	5,645.32	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		Local	290,000.000	96.082010	278,637.83	102.550000	297,395.00	18,757.17	0.08
		Base		96.082010	278,637.83	102.550000	297,395.00	18,757.17	0.08
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 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
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	260,000.000	93.357585	242,729.72	100.354000	260,920.40	18,190.68	0.07
		Base		93.357585	242,729.72	100.354000	260,920.40	18,190.68	0.07
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
		Local	510,000.000	96.737537	493,361.44	98.412000	501,901.20	8,539.76	0.13
		Base		96.737537	493,361.44	98.412000	501,901.20	8,539.76	0.13
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5					6.500000	01 Feb 2050		
		Local	840,000.000	100.164283	841,379.98	108.125000	908,250.00	66,870.02	0.23
		Base		100.164283	841,379.98	108.125000	908,250.00	66,870.02	0.23
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
		Local	180,000.000	100.000000	180,000.00	94.890000	170,802.00	-9,198.00	0.04
		Base		100.000000	180,000.00	94.890000	170,802.00	-9,198.00	0.04
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	1,040,000.000	119.999855	1,247,998.49	132.256163	1,375,464.10	127,465.61	0.35
		Base		119.999855	1,247,998.49	132.256163	1,375,464.10	127,465.61	0.35
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		Local	70,000.000	114.116814	79,881.77	131.596113	92,117.28	12,235.51	0.02
		Base		114.116814	79,881.77	131.596113	92,117.28	12,235.51	0.02
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	310,000.000	127.721271	395,935.94	146.547196	454,296.31	58,360.37	0.12
		Base		127.721271	395,935.94	146.547196	454,296.31	58,360.37	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
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
		Local	580,000.000	105.875869	614,080.04	110.672535	641,900.70	27,820.66	0.16
		Base		105.875869	614,080.04	110.672535	641,900.70	27,820.66	0.16
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		Local	120,000.000	99.875375	119,850.45	103.934000	124,720.80	4,870.35	0.03
		Base		99.875375	119,850.45	103.934000	124,720.80	4,870.35	0.03
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	26,000.000	51.911885	13,497.09	106.552000	27,703.52	14,206.43	0.01
		Base		51.911885	13,497.09	106.552000	27,703.52	14,206.43	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	124,000.000	100.000000	124,000.00	107.679000	133,521.96	9,521.96	0.03
		Base		100.000000	124,000.00	107.679000	133,521.96	9,521.96	0.03
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	370,000.000	123.918678	458,499.11	138.857555	513,772.95	55,273.84	0.13
		Base		123.918678	458,499.11	138.857555	513,772.95	55,273.84	0.13
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
		Local	550,000.000	100.000000	550,000.00	108.408500	596,246.75	46,246.75	0.15
		Base		100.000000	550,000.00	108.408500	596,246.75	46,246.75	0.15
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	310,000.000	100.000000	310,000.00	102.500000	317,750.00	7,750.00	0.08
		Base		100.000000	310,000.00	102.500000	317,750.00	7,750.00	0.08
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
		Local	600,000.000	99.753898	598,523.39	99.291700	595,750.20	-2,773.19	0.15
		Base		99.753898	598,523.39	99.291700	595,750.20	-2,773.19	0.15
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
		Local	70,000.000	114.532314	80,172.62	133.565000	93,495.50	13,322.88	0.02
		Base		114.532314	80,172.62	133.565000	93,495.50	13,322.88	0.02
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
		Local	990,000.000	110.832341	1,097,240.18	125.201000	1,239,489.90	142,249.72	0.32
		Base		110.832341	1,097,240.18	125.201000	1,239,489.90	142,249.72	0.31

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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
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
		Local	630,000.000	105.487787	664,573.06	121.680880	766,589.54	102,016.48	0.20
		Base		105.487787	664,573.06	121.680880	766,589.54	102,016.48	0.19
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	1,210,000.000	100.634823	1,217,681.36	109.361192	1,323,270.42	105,589.06	0.34
		Base		100.634823	1,217,681.36	109.361192	1,323,270.42	105,589.06	0.34
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
		Local	860,000.000	102.735331	883,523.85	38.000000	326,800.00	-556,723.85	0.08
Original Face:		Base	860,000.000	102.735331	883,523.85	38.000000	326,800.00	-556,723.85	0.08
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR					7.875000	29 Dec 2049		
		Local	310,000.000	102.828761	318,769.16	105.125000	325,887.50	7,118.34	0.08
		Base		102.828761	318,769.16	105.125000	325,887.50	7,118.34	0.08
ACI0S3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR					7.125000	31 Dec 2099		
		Local	220,000.000	96.750750	212,851.65	104.152000	229,134.40	16,282.75	0.06
		Base		96.750750	212,851.65	104.152000	229,134.40	16,282.75	0.06
L2968EAE2	ENDO LUX FINANCE COMPNY I SARL 2021 TERM LOAN						10 Mar 2028		
		Local	267,032.830	98.999999	264,362.50	98.958300	264,251.15	-111.35	0.07
		Base		98.999999	264,362.50	98.958300	264,251.15	-111.35	0.07
US DOLLAR Total									
		Local	349,554,082.100		368,473,008.06		386,523,281.18	18,050,273.12	98.40
Original Face:		Base	11,557,213.000		368,473,008.06		386,523,281.18	18,050,273.12	97.95
FIXED INCOME Total									
		Base	389,454,082.100		369,974,948.66		388,050,207.34	18,075,258.68	98.33
Original Face:			11,557,213.000						

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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								
		399,703,871.780	Base	376,291,244.56		394,350,985.12	18,059,740.56	99.93
Original Face:		11,557,213.000						

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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	
ADI1RRKB6	US ULTRA BOND CBT JUN21 XCBT 20210621							21 Jun 2021		
	52.000	5,200,000.000	Local	9,423,375.00	9,790,526.51	181.218750	-367,151.51	-307,026.51	-60,125.00	
			Base	9,423,375.00		181.218750	-367,151.51	-307,026.51	-60,125.00	0.02
ADI1S4BG5	US 2YR NOTE (CBT) JUN21 XCBT 20210630							30 Jun 2021		
	12.000	2,400,000.000	Local	2,648,718.74	2,650,991.26	110.363281	-2,272.52	-1,710.00	-562.52	
			Base	2,648,718.74		110.363281	-2,272.52	-1,710.00	-562.52	0.00
ADI1TPTM5	US LONG BOND(CBT) JUN21 XCBT 20210621							21 Jun 2021		
	431.000	43,100,000.000	Local	66,629,906.25	69,499,773.60	154.593750	-2,869,867.35	-2,681,304.85	-188,562.50	
			Base	66,629,906.25		154.593750	-2,869,867.35	-2,681,304.85	-188,562.50	0.05
US DOLLAR Total										
	495.000	50,700,000.000	Local	78,701,999.99	81,941,291.37		-3,239,291.38	-2,990,041.36	-249,250.02	
			Base				-3,239,291.38	-2,990,041.36	-249,250.02	0.06
FUTURES LONG Total										
	495.000	50,700,000.000	Base				-3,239,291.38	-2,990,041.36	-249,250.02	0.06

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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

EURO CURRENCY Exchange Rate: 0.852733

GERMANY

ADI1TNDJ4	EURO-BUND FUTURE JUN21 XEUR 20210608						08 Jun 2021		
-3.000	-300,000.000	Local	-513,840.00	-512,076.40	171.280000	-1,763.60	-923.60	-840.00	
		Base	-602,580.17		200.860058	-2,068.17	-1,083.11	-985.06	0.00
GERMANY Total									
-3.000	-300,000.000	Local	-513,840.00	-512,076.40		-1,763.60	-923.60	-840.00	
		Base				-2,068.17	-1,083.11	-985.06	0.00
EURO CURRENCY Total									
-3.000	-300,000.000	Local	-513,840.00	-512,076.40		-1,763.60	-923.60	-840.00	
		Base				-2,068.17	-1,083.11	-985.06	0.00

POUND STERLING Exchange Rate: 0.725374

ADI1S49S2	LONG GILT FUTURE JUN21 IFLL 20210628						28 Jun 2021		
-4.000	-400,000.000	Local	-510,360.00	-515,784.48	127.590000	5,424.48	5,464.48	-40.00	
		Base	-703,581.88		175.895469	7,478.18	7,533.33	-55.15	0.00
POUND STERLING Total									
-4.000	-400,000.000	Local	-510,360.00	-515,784.48		5,424.48	5,464.48	-40.00	
		Base				7,478.18	7,533.33	-55.15	0.00

US DOLLAR Exchange Rate: 1.000000

ADI1S2527	US 5YR NOTE (CBT) JUN21 XCBT 20210630						30 Jun 2021		
-95.000	-9,500,000.000	Local	-11,722,851.61	-11,855,109.13	123.398438	132,257.52	116,671.63	15,585.89	
		Base	-11,722,851.61		123.398438	132,257.52	116,671.63	15,585.89	0.00
ADI1TNDV7	US 10YR NOTE (CBT)JUN21 XCBT 20210621						21 Jun 2021		
-42.000	-4,200,000.000	Local	-5,499,375.00	-5,620,036.73	130.937500	120,661.73	110,161.73	10,500.00	
		Base	-5,499,375.00		130.937500	120,661.73	110,161.73	10,500.00	0.00

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

As of: *March 31, 2021* *View Date:* *April 1, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / 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									
-137.000	-13,700,000.000	Local	-17,222,226.61	-17,475,145.86		252,919.25	226,833.36	26,085.89	
		Base				252,919.25	226,833.36	26,085.89	0.01
FUTURES SHORT Total									
-144.000	-14,400,000.000	Base				258,329.26	233,283.58	25,045.68	0.01

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

As of: *March 31, 2021* *View Date:* *April 1, 2021*

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											
		351.000	36,300,000.000	Base			-2,980,962.12		-2,756,757.78	-224,204.34	0.07

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